

# HW3 Classification

April 20, 2020

## 1 Final Results

- Best Model based on CV Scores - Ensemble - XGBoost
- Best Mean Cross Validation Score is 0.8539208074534163
- Best Mean Cross Validation Score is {'learning\_rate': 0.1, 'max\_depth': 4, 'min\_child\_weight': 3, 'n\_estimators': 90, 'subsample': 0.9}
- Train score is 0.9001248439450686
- Test score is 0.8111111111111111
- Best Model based on Stacking - Voting Top 5
- Best Mean Cross Validation Score is 0.8502096273291926
- Best Mean Cross Validation Score is {'voting': 'hard'}
- Train score is 0.8963795255930087
- Test score is 0.8444444444444444

## 2 Pre-processing

```
[1]: import numpy as np
import matplotlib.pyplot as plt
import pandas as pd
import seaborn as sns
from sklearn.metrics import mean_squared_error, r2_score
from math import sqrt
from sklearn.metrics import accuracy_score
from sklearn.model_selection import cross_val_score
%matplotlib inline
```

```
[2]: data = pd.read_csv(r'C:\Users\nabhs\OneDrive\BUAN - Semester 2\BUAN 6341 - Applied Machine Learning\Datasets\titanic.csv')

data.head()
```

```
[2]:
```

	PassengerId	Survived	Pclass	\
0	1	0	3	
1	2	1	1	
2	3	1	3	
3	4	1	1	

```
4          5          0          3
```

	Name	Sex	Age	SibSp	\
0	Braund, Mr. Owen Harris	male	22.0	1	
1	Cummings, Mrs. John Bradley (Florence Briggs Th...	female	38.0	1	
2	Heikkinen, Miss. Laina	female	26.0	0	
3	Futrelle, Mrs. Jacques Heath (Lily May Peel)	female	35.0	1	
4	Allen, Mr. William Henry	male	35.0	0	

	Parch	Ticket	Fare	Cabin	Embarked
0	0	A/5 21171	7.2500	NaN	S
1	0	PC 17599	71.2833	C85	C
2	0	STON/O2. 3101282	7.9250	NaN	S
3	0	113803	53.1000	C123	S
4	0	373450	8.0500	NaN	S

```
[3]: data.info()
```

```
<class 'pandas.core.frame.DataFrame'>
RangeIndex: 891 entries, 0 to 890
Data columns (total 12 columns):
PassengerId    891 non-null int64
Survived        891 non-null int64
Pclass         891 non-null int64
Name           891 non-null object
Sex            891 non-null object
Age           714 non-null float64
SibSp          891 non-null int64
Parch          891 non-null int64
Ticket         891 non-null object
Fare          891 non-null float64
Cabin         204 non-null object
Embarked       889 non-null object
dtypes: float64(2), int64(5), object(5)
memory usage: 83.7+ KB
```

```
[4]: data.head(5)
```

```
[4]:   PassengerId  Survived  Pclass  \
0             1         0        3
1             2         1        1
2             3         1        3
3             4         1        1
4             5         0        3
```

	Name	Sex	Age	SibSp	\
0	Braund, Mr. Owen Harris	male	22.0	1	

1	Cumings, Mrs. John Bradley (Florence Briggs Th...	female	38.0	1
2	Heikkinen, Miss. Laina	female	26.0	0
3	Futrelle, Mrs. Jacques Heath (Lily May Peel)	female	35.0	1
4	Allen, Mr. William Henry	male	35.0	0

	Parch	Ticket	Fare	Cabin	Embarked
0	0	A/5 21171	7.2500	NaN	S
1	0	PC 17599	71.2833	C85	C
2	0	STON/O2. 3101282	7.9250	NaN	S
3	0	113803	53.1000	C123	S
4	0	373450	8.0500	NaN	S

```
[5]: # let's inspect the variable values
```

```
for var in data.columns:
    print(var, data[var].unique()[0:20], '\n')
```

PassengerId [ 1 2 3 4 5 6 7 8 9 10 11 12 13 14 15 16 17 18 19 20]

Survived [0 1]

Pclass [3 1 2]

Name ['Braund, Mr. Owen Harris'  
 'Cumings, Mrs. John Bradley (Florence Briggs Thayer)'  
 'Heikkinen, Miss. Laina' 'Futrelle, Mrs. Jacques Heath (Lily May Peel)'  
 'Allen, Mr. William Henry' 'Moran, Mr. James' 'McCarthy, Mr. Timothy J'  
 'Palsson, Master. Gosta Leonard'  
 'Johnson, Mrs. Oscar W (Elisabeth Vilhelmina Berg)'  
 'Nasser, Mrs. Nicholas (Adele Achem)' 'Sandstrom, Miss. Marguerite Rut'  
 'Bonnell, Miss. Elizabeth' 'Saundercock, Mr. William Henry'  
 'Andersson, Mr. Anders Johan' 'Vestrom, Miss. Hulda Amanda Adolfina'  
 'Hewlett, Mrs. (Mary D Kingcome) ' 'Rice, Master. Eugene'  
 'Williams, Mr. Charles Eugene'  
 'Vander Planke, Mrs. Julius (Emelia Maria Vandemoortele)'  
 'Masselmani, Mrs. Fatima']

Sex ['male' 'female']

Age [22. 38. 26. 35. nan 54. 2. 27. 14. 4. 58. 20. 39. 55. 31. 34. 15. 28.  
 8. 19.]

SibSp [1 0 3 4 2 5 8]

Parch [0 1 2 5 3 4 6]

Ticket ['A/5 21171' 'PC 17599' 'STON/O2. 3101282' '113803' '373450' '330877']

```
'17463' '349909' '347742' '237736' 'PP 9549' '113783' 'A/5. 2151'  
'347082' '350406' '248706' '382652' '244373' '345763' '2649']
```

```
Fare [ 7.25   71.2833  7.925  53.1    8.05    8.4583 51.8625 21.075 11.1333  
      30.0708 16.7    26.55   31.275   7.8542 16.    29.125 13.    18.  
      7.225 26.    ]
```

```
Cabin [nan 'C85' 'C123' 'E46' 'G6' 'C103' 'D56' 'A6' 'C23 C25 C27' 'B78' 'D33'  
       'B30' 'C52' 'B28' 'C83' 'F33' 'F G73' 'E31' 'A5' 'D10 D12']
```

```
Embarked ['S' 'C' 'Q' nan]
```

```
[6]: # make list of variables types  
  
# numerical: discrete vs continuous  
discrete = [var for var in data.columns if data[var].dtype!='0' and var!  
            ↳='Survived' and data[var].nunique()<10]  
continuous = [var for var in data.columns if data[var].dtype!='0' and var!  
              ↳='Survived' and var not in discrete]  
  
# mixed  
mixed = ['Cabin']  
  
# categorical  
categorical = [var for var in data.columns if data[var].dtype=='0' and var not_  
               ↳in mixed]  
  
print(f'There are {len(discrete)} discrete variables')  
print(f'There are {len(continuous)} continuous variables')  
print(f'There are {len(categorical)} categorical variables')  
print(f'There are {len(mixed)} mixed variables')
```

```
There are 3 discrete variables  
There are 3 continuous variables  
There are 4 categorical variables  
There are 1 mixed variables
```

```
[7]: # missing values  
data.isnull().mean()
```

```
[7]: PassengerId    0.000000  
      Survived      0.000000  
      Pclass       0.000000  
      Name         0.000000  
      Sex          0.000000  
      Age          0.198653
```

```
SibSp      0.000000
Parch      0.000000
Ticket     0.000000
Fare       0.000000
Cabin      0.771044
Embarked   0.002245
dtype: float64
```

```
[8]: # cardinality (number of different categories)
```

```
data[categorical+mixed].nunique()
```

```
[8]: Name      891
     Sex        2
     Ticket    681
     Embarked   3
     Cabin     147
     dtype: int64
```

```
[9]: # Cabin- mixed variable
```

```
# \d regular expression for digits . \d+ one or more digits
```

```
data['Cabin_num'] = data['Cabin'].str.extract('(\d+)') # captures numerical part
```

```
data['Cabin_num'] = data['Cabin_num'].astype('float')
```

```
data['Cabin_cat'] = data['Cabin'].str[0] # captures the first letter
```

```
# show dataframe
```

```
data.head()
```

```
[9]: PassengerId  Survived  Pclass  \
0             1         0        3
1             2         1        1
2             3         1        3
3             4         1        1
4             5         0        3
```

```

                                Name      Sex  Age  SibSp  \
0                        Braund, Mr. Owen Harris    male  22.0      1
1  Cumings, Mrs. John Bradley (Florence Briggs Th...  female  38.0      1
2                        Heikkinen, Miss. Laina  female  26.0      0
3  Futrelle, Mrs. Jacques Heath (Lily May Peel)  female  35.0      1
4                        Allen, Mr. William Henry    male  35.0      0
```

```

Parch      Ticket      Fare  Cabin  Embarked  Cabin_num  Cabin_cat
0         0      A/5 21171   7.2500   NaN        S         NaN        NaN
1         0      PC 17599  71.2833   C85        C         85.0         C
2         0  STON/O2. 3101282   7.9250   NaN        S         NaN        NaN
3         0      113803  53.1000  C123        S        123.0         C
```

4	0	373450	8.0500	NaN	S	NaN	NaN
---	---	--------	--------	-----	---	-----	-----

```
[10]: data['Title'] = data['Name'].str.split(',').str[1].str.split('\s+').str[1]
data.head()
```

```
[10]: PassengerId  Survived  Pclass  \
0             1         0         3
1             2         1         1
2             3         1         3
3             4         1         1
4             5         0         3
```

	Name	Sex	Age	SibSp	\
0	Braund, Mr. Owen Harris	male	22.0	1	
1	Cumings, Mrs. John Bradley (Florence Briggs Th...	female	38.0	1	
2	Heikkinen, Miss. Laina	female	26.0	0	
3	Futrelle, Mrs. Jacques Heath (Lily May Peel)	female	35.0	1	
4	Allen, Mr. William Henry	male	35.0	0	

	Parch	Ticket	Fare	Cabin	Embarked	Cabin_num	Cabin_cat	Title
0	0	A/5 21171	7.2500	NaN	S	NaN	NaN	Mr.
1	0	PC 17599	71.2833	C85	C	85.0	C	Mrs.
2	0	STON/O2. 3101282	7.9250	NaN	S	NaN	NaN	Miss.
3	0	113803	53.1000	C123	S	123.0	C	Mrs.
4	0	373450	8.0500	NaN	S	NaN	NaN	Mr.

```
[11]: data['Title'].value_counts()
```

```
[11]: Mr.      517
Miss.     182
Mrs.      125
Master.    40
Dr.         7
Rev.        6
Major.      2
Col.         2
Mlle.        2
Mme.         1
Jonkheer.   1
Sir.         1
Ms.          1
Lady.        1
Don.          1
Capt.        1
the           1
Name: Title, dtype: int64
```

```
[12]: data['Cabin_cat'].value_counts()
```

```
[12]: C    59
      B    47
      D    33
      E    32
      A    15
      F    13
      G     4
      T     1
      Name: Cabin_cat, dtype: int64
```

```
[13]: # drop original mixed
      data.head()
```

```
[13]: PassengerId  Survived  Pclass  \
0             1         0         3
1             2         1         1
2             3         1         3
3             4         1         1
4             5         0         3

                                     Name    Sex  Age  SibSp  \
0                        Braund, Mr. Owen Harris   male  22.0      1
1  Cumings, Mrs. John Bradley (Florence Briggs Th... female  38.0      1
2                        Heikkinen, Miss. Laina  female  26.0      0
3  Futrelle, Mrs. Jacques Heath (Lily May Peel)  female  35.0      1
4                        Allen, Mr. William Henry   male  35.0      0

      Parch      Ticket    Fare Cabin Embarked  Cabin_num  Cabin_cat  Title
0         0   A/5 21171    7.2500   NaN        S         NaN        NaN   Mr.
1         0    PC 17599   71.2833   C85        C         85.0         C   Mrs.
2         0  STON/O2. 3101282    7.9250   NaN        S         NaN        NaN  Miss.
3         0   113803   53.1000  C123        S        123.0         C   Mrs.
4         0   373450    8.0500   NaN        S         NaN        NaN   Mr.
```

```
[14]: data.drop(['PassengerId', 'Name', 'Ticket', 'Cabin'], axis=1, inplace=True)
```

```
[15]: data.head()
```

```
[15]: Survived  Pclass    Sex  Age  SibSp  Parch    Fare Embarked  Cabin_num  \
0         0         3   male  22.0      1      0    7.2500         S         NaN
1         1         1  female  38.0      1      0   71.2833         C         85.0
2         1         3  female  26.0      0      0    7.9250         S         NaN
3         1         1  female  35.0      1      0   53.1000         S        123.0
4         0         3   male  35.0      0      0    8.0500         S         NaN
```

	Cabin_cat	Title
0	NaN	Mr.
1	C	Mrs.
2	NaN	Miss.
3	C	Mrs.
4	NaN	Mr.

```
[16]: data.describe()
```

```
[16]:
```

	Survived	Pclass	Age	SibSp	Parch	Fare \
count	891.000000	891.000000	714.000000	891.000000	891.000000	891.000000
mean	0.383838	2.308642	29.699118	0.523008	0.381594	32.204208
std	0.486592	0.836071	14.526497	1.102743	0.806057	49.693429
min	0.000000	1.000000	0.420000	0.000000	0.000000	0.000000
25%	0.000000	2.000000	20.125000	0.000000	0.000000	7.910400
50%	0.000000	3.000000	28.000000	0.000000	0.000000	14.454200
75%	1.000000	3.000000	38.000000	1.000000	0.000000	31.000000
max	1.000000	3.000000	80.000000	8.000000	6.000000	512.329200

	Cabin_num
count	200.00000
mean	50.49000
std	35.39497
min	2.00000
25%	22.00000
50%	43.00000
75%	77.25000
max	148.00000

```
[17]: # separate into training and testing set
from sklearn.model_selection import train_test_split
X_train, X_test, y_train, y_test = train_test_split(
    data.drop('Survived', axis=1), # predictors
    data['Survived'], # target
    test_size=0.1, # percentage of obs in test set
    random_state=0) # seed to ensure reproducibility

X_train.shape, X_test.shape
```

```
[17]: ((801, 10), (90, 10))
```

```
[18]: X_train.head()
```

```
[18]:
```

	Pclass	Sex	Age	SibSp	Parch	Fare	Embarked	Cabin_num \
815	1	male	NaN	0	0	0.0000	S	102.0
877	3	male	19.0	0	0	7.8958	S	NaN
193	2	male	3.0	1	1	26.0000	S	2.0



523	1	female	44.0	0	1	57.9792	C	18.0
634	3	female	9.0	3	2	27.9000	S	NaN

	Cabin_cat	Title
815	B	Mr.
877	NaN	Mr.
193	F	Master.
523	B	Mrs.
634	NaN	Miss.

```
[19]: X_train.info()
```

```
<class 'pandas.core.frame.DataFrame'>
Int64Index: 801 entries, 815 to 684
Data columns (total 10 columns):
Pclass      801 non-null int64
Sex          801 non-null object
Age          643 non-null float64
SibSp        801 non-null int64
Parch        801 non-null int64
Fare         801 non-null float64
Embarked     799 non-null object
Cabin_num    175 non-null float64
Cabin_cat    179 non-null object
Title        801 non-null object
dtypes: float64(3), int64(3), object(4)
memory usage: 68.8+ KB
```

```
[20]: # from feature-engine
from feature_engine import missing_data_imputers as mdi
# for one hot encoding with feature-engine
from feature_engine.categorical_encoders import OneHotCategoricalEncoder
from feature_engine.categorical_encoders import RareLabelCategoricalEncoder
from sklearn.linear_model import LogisticRegression
from sklearn.pipeline import Pipeline
```

```
[21]: titanic_pipe = Pipeline([

    # missing data imputation
    ('imputer_num_arbit',
     mdi.ArbitraryNumberImputer(arbitrary_number=-1,
                               variables=['Cabin_num'])),

    ('imputer_num_mean',
     mdi.MeanMedianImputer(imputation_method='mean', variables=['Age'])),

    ('imputer_cat_freq',
     mdi.FrequentCategoryImputer(variables=['Embarked'])),
```

```

('imputer_cat_missing',
 mdi.CategoricalVariableImputer(variables=['Cabin_cat', 'Title'])),

# categorical encoding
('encoder_rare_label',
 RareLabelCategoricalEncoder(tol=0.01,
                             n_categories=4,
                             variables=['Cabin_cat', 'Title'])),

('categorical_encoder',
 OneHotCategoricalEncoder( top_categories=None,
                           variables=['Sex', ↵
→ 'Embarked', 'Cabin_cat', 'Title'], # we can select which variables to encode
                           drop_last=True)),

])

```

```
[22]: titanic_pipe.fit(X_train, y_train)
```

```

[22]: Pipeline(memory=None,
               steps=[('imputer_num_arbit',
                       ArbitraryNumberImputer(arbitrary_number=-1,
                                               variables=['Cabin_num'])),
                      ('imputer_num_mean',
                       MeanMedianImputer(imputation_method='mean',
                                           variables=['Age'])),
                      ('imputer_cat_freq',
                       FrequentCategoryImputer(variables=['Embarked'])),
                      ('imputer_cat_missing',
                       CategoricalVariableImputer(variables=['Cabin_cat', 'Title'])),
                      ('encoder_rare_label',
                       RareLabelCategoricalEncoder(n_categories=4, tol=0.01,
                                                    variables=['Cabin_cat', 'Title'])),
                      ('categorical_encoder',
                       OneHotCategoricalEncoder(drop_last=True, top_categories=None,
                                                  variables=['Sex', 'Embarked',
                                                         'Cabin_cat', 'Title']))],
               verbose=False)

```

```

[23]: # Apply Transformations
X_train=titanic_pipe.transform(X_train)
X_test=titanic_pipe.transform(X_test)

```

## 3 DO NOT CHANGE STEPS BEFORE THIS POINT

### 3.1 Linear SVC

```
[24]: from sklearn.svm import LinearSVC
      from sklearn.metrics import accuracy_score
      linear_svm = LinearSVC().fit(X_train, y_train)
      print("Coefficient shape: ", linear_svm.coef_.shape)
      print("Intercept shape: ", linear_svm.intercept_.shape)
```

Coefficient shape: (1, 20)

Intercept shape: (1,)

C:\Users\nabhs\Anaconda3\envs\buan6341\_2020\lib\site-packages\sklearn\svm\\_base.py:947: ConvergenceWarning: Liblinear failed to converge, increase the number of iterations.  
"the number of iterations.", ConvergenceWarning)

```
[25]: cv_scores_linear = cross_val_score(linear_svm, X_train, y_train)
```

C:\Users\nabhs\Anaconda3\envs\buan6341\_2020\lib\site-packages\sklearn\svm\\_base.py:947: ConvergenceWarning: Liblinear failed to converge, increase the number of iterations.  
"the number of iterations.", ConvergenceWarning)

C:\Users\nabhs\Anaconda3\envs\buan6341\_2020\lib\site-packages\sklearn\svm\\_base.py:947: ConvergenceWarning: Liblinear failed to converge, increase the number of iterations.  
"the number of iterations.", ConvergenceWarning)

C:\Users\nabhs\Anaconda3\envs\buan6341\_2020\lib\site-packages\sklearn\svm\\_base.py:947: ConvergenceWarning: Liblinear failed to converge, increase the number of iterations.  
"the number of iterations.", ConvergenceWarning)

C:\Users\nabhs\Anaconda3\envs\buan6341\_2020\lib\site-packages\sklearn\svm\\_base.py:947: ConvergenceWarning: Liblinear failed to converge, increase the number of iterations.  
"the number of iterations.", ConvergenceWarning)

C:\Users\nabhs\Anaconda3\envs\buan6341\_2020\lib\site-packages\sklearn\svm\\_base.py:947: ConvergenceWarning: Liblinear failed to converge, increase the number of iterations.  
"the number of iterations.", ConvergenceWarning)

#### 3.1.1 Results

```
[26]: # let's get the predictions
      X_train_preds = linear_svm.predict(X_train)
      X_test_preds = linear_svm.predict(X_test)

      # check model performance:
```

```

print('train mse: {}'.format(mean_squared_error(y_train, X_train_preds)))
print('train rmse: {}'.format(sqrt(mean_squared_error(y_train, X_train_preds))))
print('train r2: {}'.format(r2_score(y_train, X_train_preds)))
print()
print('test mse: {}'.format(mean_squared_error(y_test, X_test_preds)))
print('test rmse: {}'.format(sqrt(mean_squared_error(y_test, X_test_preds))))
print('test r2: {}'.format(r2_score(y_test, X_test_preds)))
print()
print("Cross-validation scores: {}".format(cv_scores_linear))
print('Train score: {:.4f}'.format(linear_svm.score(X_train, y_train)))
print('Test score: {:.4f}'.format(linear_svm.score(X_test, y_test)))

```

```

train mse: 0.19225967540574282
train rmse: 0.43847425854403677
train r2: 0.18251222712632698

```

```

test mse: 0.12222222222222222
test rmse: 0.3496029493900505
test r2: 0.502262443438914

```

```

Cross-validation scores: [0.76397516 0.76875      0.81875      0.825      0.83125
]
Train score: 0.8077
Test score: 0.8778

```

## 3.2 Kernel SVC

```

[27]: from sklearn.svm import SVC
      param_svc = {'C': [0.001, 0.01, 0.1, 1, 10, 100, 1000],
                  'C': [1, 20, 30],
                  'kernel': ['rbf', 'sigmoid'],
                  'gamma': ['auto']}
      print("Parameter grid:\n{}".format(param_svc))

```

```

Parameter grid:
{'C': [1, 20, 30], 'kernel': ['rbf', 'sigmoid'], 'gamma': ['auto']}

```

```

[28]: from sklearn.model_selection import GridSearchCV
      grid_svc = GridSearchCV(SVC(), param_svc, cv=5, return_train_score=True)
      grid_svc.fit(X_train, y_train)

```

```

[28]: GridSearchCV(cv=5, error_score=nan,
                  estimator=SVC(C=1.0, break_ties=False, cache_size=200,
                                class_weight=None, coef0=0.0,
                                decision_function_shape='ovr', degree=3,
                                gamma='scale', kernel='rbf', max_iter=-1,
                                probability=False, random_state=None, shrinking=True,

```

```

        tol=0.001, verbose=False),
    iid='deprecated', n_jobs=None,
    param_grid={'C': [1, 20, 30], 'gamma': ['auto'],
                'kernel': ['rbf', 'sigmoid']},
    pre_dispatch='2*n_jobs', refit=True, return_train_score=True,
    scoring=None, verbose=0)

```

### 3.2.1 Results

```

[29]: # let's get the predictions
X_train_preds = grid_svc.predict(X_train)
X_test_preds = grid_svc.predict(X_test)

# check model performance:

print('train mse: {}'.format(mean_squared_error(y_train, X_train_preds)))
print('train rmse: {}'.format(sqrt(mean_squared_error(y_train, X_train_preds))))
print('train r2: {}'.format(r2_score(y_train, X_train_preds)))
print()
print('test mse: {}'.format(mean_squared_error(y_test, X_test_preds)))
print('test rmse: {}'.format(sqrt(mean_squared_error(y_test, X_test_preds))))
print('test r2: {}'.format(r2_score(y_test, X_test_preds)))
print()
print("Best parameters: {}".format(grid_svc.best_params_))
print("Best cross-validation score: {:.2f}".format(grid_svc.best_score_))
print('Train score: {:.4f}'.format(grid_svc.score(X_train, y_train)))
print('Test score: {:.4f}'.format(grid_svc.score(X_test, y_test)))

```

```

train mse: 0.056179775280898875
train rmse: 0.2370227315699886
train r2: 0.7611237027317189

```

```

test mse: 0.2111111111111111
test rmse: 0.45946829173634074
test r2: 0.14027149321266974

```

```

Best parameters: {'C': 20, 'gamma': 'auto', 'kernel': 'rbf'}
Best cross-validation score: 0.74
Train score: 0.9438
Test score: 0.7889

```

### 3.3 KNN Classifier

```

[30]: from math import sqrt
print(sqrt(len(y_test)))

```

```

9.486832980505138

```

```
[31]: # Train a KNN model, report the coefficients, the best parameters, and model
      ↪ performance
      # hint: find the optimal k

      # YOUR CODE HERE

      from sklearn.model_selection import GridSearchCV
      from sklearn.neighbors import KNeighborsClassifier

      knn = KNeighborsClassifier()

      # define a list of parameters

      #param_knn = {'n_neighbors': range(5,25)}
      param_knn = {'n_neighbors': range(1,10)}

      #apply grid search
      grid_knn = GridSearchCV(knn, param_knn, cv=5, return_train_score=True)
      grid_knn.fit(X_train, y_train)

      # Mean Cross Validation Score
      print("Best Mean Cross-validation score: {:.2f}".format(grid_knn.best_score_))
      print()

      #find best parameters
      print("KNN parameters: {}".format(grid_knn.best_params_))

      # Check test data set performance
      print("KNN Test Performance: ", grid_knn.score(X_test,y_test))
```

Best Mean Cross-validation score: 0.72

KNN parameters: {'n\_neighbors': 7}

KNN Test Performance: 0.8111111111111111

### 3.3.1 Results

```
[32]: # let's get the predictions
      X_train_preds = grid_knn.predict(X_train)
      X_test_preds = grid_knn.predict(X_test)

      # check model performance:

      print('train mse: {}'.format(mean_squared_error(y_train, X_train_preds)))
      print('train rmse: {}'.format(sqrt(mean_squared_error(y_train, X_train_preds))))
      print('train r2: {}'.format(r2_score(y_train, X_train_preds)))
      print()
```

```

print('test mse: {}'.format(mean_squared_error(y_test, X_test_preds)))
print('test rmse: {}'.format(sqrt(mean_squared_error(y_test, X_test_preds))))
print('test r2: {}'.format(r2_score(y_test, X_test_preds)))
print()

print("Best parameters: {}".format(grid_knn.best_params_))
print("Best cross-validation score: {:.2f}".format(grid_knn.best_score_))
print('Train score: {:.4f}'.format(grid_knn.score(X_train, y_train)))
print('Test score: {:.4f}'.format(grid_knn.score(X_test, y_test)))

```

```

train mse: 0.21598002496878901
train rmse: 0.46473651133603544
train r2: 0.08165334605749719

```

```

test mse: 0.18888888888888888
test rmse: 0.4346134936801766
test r2: 0.23076923076923084

```

```

Best parameters: {'n_neighbors': 7}
Best cross-validation score: 0.72
Train score: 0.7840
Test score: 0.8111

```

### 3.4 DecisionTree Classifier

```

[33]: # Train a Decision Tree model, report the coefficients, the best parameters, and model performance (10 points)
      # hint: find the optimal max_depth

      # YOUR CODE HERE
      from sklearn.tree import DecisionTreeClassifier
      dtree = DecisionTreeClassifier(random_state=0)

      #define a list of parameters
      param_dtree = {'max_depth': range(1,20)}

      #apply grid search
      grid_dtree = GridSearchCV(dtree, param_dtree, cv=5, return_train_score = True)
      grid_dtree.fit(X_train, y_train)

      # Mean Cross Validation Score
      print("Best Mean Cross-validation score: {:.2f}".format(grid_dtree.best_score_))
      print()

      #find best parameters
      print('Decision Tree parameters: ', grid_dtree.best_params_)

```

```
# Check test data set performance
print("Decision Tree Performance: ", grid_dtreescore(X_test,y_test))
```

Best Mean Cross-validation score: 0.83

Decision Tree parameters: {'max\_depth': 4}

Decision Tree Performance: 0.8222222222222222

### 3.4.1 Results

```
[34]: # let's get the predictions
X_train_preds = grid_dtreescore(X_train)
X_test_preds = grid_dtreescore(X_test)

# check model performance:

print('train mse: {}'.format(mean_squared_error(y_train, X_train_preds)))
print('train rmse: {}'.format(sqrt(mean_squared_error(y_train, X_train_preds))))
print('train r2: {}'.format(r2_score(y_train, X_train_preds)))
print()
print('test mse: {}'.format(mean_squared_error(y_test, X_test_preds)))
print('test rmse: {}'.format(sqrt(mean_squared_error(y_test, X_test_preds))))
print('test r2: {}'.format(r2_score(y_test, X_test_preds)))
print()
print("Best parameters: {}".format(grid_dtreescore.best_params_))
print("Best cross-validation score: {:.2f}".format(grid_dtreescore.best_score_))
print('Train score: {:.4f}'.format(grid_dtreescore.score(X_train, y_train)))
print('Test score: {:.4f}'.format(grid_dtreescore.score(X_test, y_test)))
```

train mse: 0.14357053682896379  
train rmse: 0.37890702926834674  
train r2: 0.38953835142550397

test mse: 0.17777777777777778  
test rmse: 0.4216370213557839  
test r2: 0.27601809954751133

Best parameters: {'max\_depth': 4}  
Best cross-validation score: 0.83  
Train score: 0.8564  
Test score: 0.8222

### 3.5 Logistic Regression

```
[35]: param_logit = {'C': [0.001, 0.01, 0.1, 1, 10,1000],
                    'penalty':['l1','l2']}
print("Parameter grid:\n{}".format(param_logit))
```



```
Parameter grid:
{'C': [0.001, 0.01, 0.1, 1, 10, 1000], 'penalty': ['l1', 'l2']}
```

```
[36]: grid_logit = GridSearchCV(LogisticRegression(), param_logit, cv=5,
    ↪return_train_score=True)
```

```
[37]: grid_logit.fit(X_train, y_train)
```

```
C:\Users\nabhs\Anaconda3\envs\buan6341_2020\lib\site-
packages\sklearn\model_selection\_validation.py:536: FitFailedWarning: Estimator
fit failed. The score on this train-test partition for these parameters will be
set to nan. Details:
ValueError: Solver lbfgs supports only 'l2' or 'none' penalties, got l1 penalty.
```

```
FitFailedWarning)
C:\Users\nabhs\Anaconda3\envs\buan6341_2020\lib\site-
packages\sklearn\model_selection\_validation.py:536: FitFailedWarning: Estimator
fit failed. The score on this train-test partition for these parameters will be
set to nan. Details:
ValueError: Solver lbfgs supports only 'l2' or 'none' penalties, got l1 penalty.
```

```
FitFailedWarning)
C:\Users\nabhs\Anaconda3\envs\buan6341_2020\lib\site-
packages\sklearn\linear_model\_logistic.py:940: ConvergenceWarning: lbfgs failed
to converge (status=1):
STOP: TOTAL NO. of ITERATIONS REACHED LIMIT.
```

Increase the number of iterations (max\_iter) or scale the data as shown in:

<https://scikit-learn.org/stable/modules/preprocessing.html>

Please also refer to the documentation for alternative solver options:

[https://scikit-learn.org/stable/modules/linear\\_model.html#logistic-regression](https://scikit-learn.org/stable/modules/linear_model.html#logistic-regression)

```
extra_warning_msg=_LOGISTIC_SOLVER_CONVERGENCE_MSG)
C:\Users\nabhs\Anaconda3\envs\buan6341_2020\lib\site-
packages\sklearn\linear_model\_logistic.py:940: ConvergenceWarning: lbfgs failed
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```
extra_warning_msg=_LOGISTIC_SOLVER_CONVERGENCE_MSG)
C:\Users\nabhs\Anaconda3\envs\buan6341_2020\lib\site-
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```
extra_warning_msg=_LOGISTIC_SOLVER_CONVERGENCE_MSG)
```

```
C:\Users\nabhs\Anaconda3\envs\buan6341_2020\lib\site-packages\sklearn\model_selection\_validation.py:536: FitFailedWarning: Estimator fit failed. The score on this train-test partition for these parameters will be set to nan. Details:
```

```
ValueError: Solver lbfgs supports only 'l2' or 'none' penalties, got l1 penalty.
```

```
FitFailedWarning)
```

```
C:\Users\nabhs\Anaconda3\envs\buan6341_2020\lib\site-packages\sklearn\linear_model\_logistic.py:940: ConvergenceWarning: lbfgs failed to converge (status=1):
```

```
STOP: TOTAL NO. of ITERATIONS REACHED LIMIT.
```

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```
extra_warning_msg=_LOGISTIC_SOLVER_CONVERGENCE_MSG)
```

```
C:\Users\nabhs\Anaconda3\envs\buan6341_2020\lib\site-packages\sklearn\linear_model\_logistic.py:940: ConvergenceWarning: lbfgs failed to converge (status=1):
```

```
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```
extra_warning_msg=_LOGISTIC_SOLVER_CONVERGENCE_MSG)
```

```
C:\Users\nabhs\Anaconda3\envs\buan6341_2020\lib\site-packages\sklearn\linear_model\_logistic.py:940: ConvergenceWarning: lbfgs failed to converge (status=1):
```

```
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```

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```
extra_warning_msg=_LOGISTIC_SOLVER_CONVERGENCE_MSG)
```

```
C:\Users\nabhs\Anaconda3\envs\buan6341_2020\lib\site-
```

```
packages\sklearn\linear_model\_logistic.py:940: ConvergenceWarning: lbfgs failed
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```
extra_warning_msg=_LOGISTIC_SOLVER_CONVERGENCE_MSG)
```

```
C:\Users\nabhs\Anaconda3\envs\buan6341_2020\lib\site-
```

```
packages\sklearn\linear_model\_logistic.py:940: ConvergenceWarning: lbfgs failed
to converge (status=1):
```

```
STOP: TOTAL NO. of ITERATIONS REACHED LIMIT.
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```
extra_warning_msg=_LOGISTIC_SOLVER_CONVERGENCE_MSG)
```

```
C:\Users\nabhs\Anaconda3\envs\buan6341_2020\lib\site-
```

```
packages\sklearn\model_selection\_validation.py:536: FitFailedWarning: Estimator
fit failed. The score on this train-test partition for these parameters will be
set to nan. Details:
```

```
ValueError: Solver lbfgs supports only 'l2' or 'none' penalties, got l1 penalty.
```

```
FitFailedWarning)
```

```
C:\Users\nabhs\Anaconda3\envs\buan6341_2020\lib\site-
```

```
packages\sklearn\linear_model\_logistic.py:940: ConvergenceWarning: lbfgs failed
to converge (status=1):
```

```
STOP: TOTAL NO. of ITERATIONS REACHED LIMIT.
```

Increase the number of iterations (max\_iter) or scale the data as shown in:

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```
extra_warning_msg=_LOGISTIC_SOLVER_CONVERGENCE_MSG)
```

```
C:\Users\nabhs\Anaconda3\envs\buan6341_2020\lib\site-
```

```
packages\sklearn\linear_model\_logistic.py:940: ConvergenceWarning: lbfgs failed
to converge (status=1):
```

```
STOP: TOTAL NO. of ITERATIONS REACHED LIMIT.
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```
regression
    extra_warning_msg=_LOGISTIC_SOLVER_CONVERGENCE_MSG)
C:\Users\nabhs\Anaconda3\envs\buan6341_2020\lib\site-
packages\sklearn\linear_model\_logistic.py:940: ConvergenceWarning: lbfgs failed
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```
    extra_warning_msg=_LOGISTIC_SOLVER_CONVERGENCE_MSG)
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packages\sklearn\linear_model\_logistic.py:940: ConvergenceWarning: lbfgs failed
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```
    extra_warning_msg=_LOGISTIC_SOLVER_CONVERGENCE_MSG)
C:\Users\nabhs\Anaconda3\envs\buan6341_2020\lib\site-
packages\sklearn\linear_model\_logistic.py:940: ConvergenceWarning: lbfgs failed
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```
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ValueError: Solver lbfgs supports only 'l2' or 'none' penalties, got l1 penalty.
```

FitFailedWarning)

```
C:\Users\nabhs\Anaconda3\envs\buan6341_2020\lib\site-
packages\sklearn\linear_model\_logistic.py:940: ConvergenceWarning: lbfgs failed
to converge (status=1):
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```

Increase the number of iterations (max\_iter) or scale the data as shown in:

<https://scikit-learn.org/stable/modules/preprocessing.html>  
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[https://scikit-learn.org/stable/modules/linear\\_model.html#logistic-regression](https://scikit-learn.org/stable/modules/linear_model.html#logistic-regression)  
extra\_warning\_msg=\_LOGISTIC\_SOLVER\_CONVERGENCE\_MSG)  
C:\Users\nabhs\Anaconda3\envs\buan6341\_2020\lib\site-packages\sklearn\linear\_model\\_logistic.py:940: ConvergenceWarning: lbfgs failed to converge (status=1):  
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Please also refer to the documentation for alternative solver options:  
[https://scikit-learn.org/stable/modules/linear\\_model.html#logistic-regression](https://scikit-learn.org/stable/modules/linear_model.html#logistic-regression)  
extra\_warning\_msg=\_LOGISTIC\_SOLVER\_CONVERGENCE\_MSG)  
C:\Users\nabhs\Anaconda3\envs\buan6341\_2020\lib\site-packages\sklearn\linear\_model\\_logistic.py:940: ConvergenceWarning: lbfgs failed to converge (status=1):  
STOP: TOTAL NO. of ITERATIONS REACHED LIMIT.

Increase the number of iterations (max\_iter) or scale the data as shown in:  
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extra\_warning\_msg=\_LOGISTIC\_SOLVER\_CONVERGENCE\_MSG)  
C:\Users\nabhs\Anaconda3\envs\buan6341\_2020\lib\site-packages\sklearn\linear\_model\\_logistic.py:940: ConvergenceWarning: lbfgs failed to converge (status=1):  
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```
extra_warning_msg=_LOGISTIC_SOLVER_CONVERGENCE_MSG)
C:\Users\nabhs\Anaconda3\envs\buan6341_2020\lib\site-
packages\sklearn\model_selection\_validation.py:536: FitFailedWarning: Estimator
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ValueError: Solver lbfgs supports only 'l2' or 'none' penalties, got l1 penalty.
```

```
FitFailedWarning)
C:\Users\nabhs\Anaconda3\envs\buan6341_2020\lib\site-
packages\sklearn\linear_model\_logistic.py:940: ConvergenceWarning: lbfgs failed
to converge (status=1):
STOP: TOTAL NO. of ITERATIONS REACHED LIMIT.
```

Increase the number of iterations (max\_iter) or scale the data as shown in:

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[https://scikit-learn.org/stable/modules/linear\\_model.html#logistic-regression](https://scikit-learn.org/stable/modules/linear_model.html#logistic-regression)

```
extra_warning_msg=_LOGISTIC_SOLVER_CONVERGENCE_MSG)
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```
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```
extra_warning_msg=_LOGISTIC_SOLVER_CONVERGENCE_MSG)
C:\Users\nabhs\Anaconda3\envs\buan6341_2020\lib\site-
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```
extra_warning_msg=_LOGISTIC_SOLVER_CONVERGENCE_MSG)
```

```
C:\Users\nabhs\Anaconda3\envs\buan6341_2020\lib\site-packages\sklearn\linear_model\_logistic.py:940: ConvergenceWarning: lbfgs failed to converge (status=1):
```

```
STOP: TOTAL NO. of ITERATIONS REACHED LIMIT.
```

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```
extra_warning_msg=_LOGISTIC_SOLVER_CONVERGENCE_MSG)
```

```
C:\Users\nabhs\Anaconda3\envs\buan6341_2020\lib\site-packages\sklearn\linear_model\_logistic.py:940: ConvergenceWarning: lbfgs failed to converge (status=1):
```

```
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```

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<https://scikit-learn.org/stable/modules/preprocessing.html>

Please also refer to the documentation for alternative solver options:

[https://scikit-learn.org/stable/modules/linear\\_model.html#logistic-regression](https://scikit-learn.org/stable/modules/linear_model.html#logistic-regression)

```
extra_warning_msg=_LOGISTIC_SOLVER_CONVERGENCE_MSG)
```

```
[37]: GridSearchCV(cv=5, error_score=nan,
                  estimator=LogisticRegression(C=1.0, class_weight=None, dual=False,
                                                fit_intercept=True,
                                                intercept_scaling=1, l1_ratio=None,
                                                max_iter=100, multi_class='auto',
                                                n_jobs=None, penalty='l2',
                                                random_state=None, solver='lbfgs',
                                                tol=0.0001, verbose=0,
                                                warm_start=False),
                  iid='deprecated', n_jobs=None,
                  param_grid={'C': [0.001, 0.01, 0.1, 1, 10, 1000],
                              'penalty': ['l1', 'l2']},
                  pre_dispatch='2*n_jobs', refit=True, return_train_score=True,
                  scoring=None, verbose=0)
```

### 3.5.1 Results

```
[38]: # let's get the predictions
X_logittrain = grid_logit.predict(X_train)
X_logittest = grid_logit.predict(X_test)
```

```
# check model performance:

print('train mse: {}'.format(mean_squared_error(y_train, X_logittrain)))
print('train rmse: {}'.format(sqrt(mean_squared_error(y_train, X_logittrain))))
print('train r2: {}'.format(r2_score(y_train, X_logittrain)))
print()
print('test mse: {}'.format(mean_squared_error(y_test, X_logittest)))
print('test rmse: {}'.format(sqrt(mean_squared_error(y_test, X_logittest))))
print('test r2: {}'.format(r2_score(y_test, X_logittest)))
print()
print("Best parameters: {}".format(grid_logit.best_params_))
print("Best cross-validation score: {:.2f}".format(grid_logit.best_score_))
print('Train score: {:.4f}'.format(grid_logit.score(X_train, y_train)))
print('Test score: {:.4f}'.format(grid_logit.score(X_test, y_test)))
```

```
train mse: 0.1735330836454432
train rmse: 0.41657302318494316
train r2: 0.2621376595490873
```

```
test mse: 0.14444444444444443
test rmse: 0.38005847503304596
test r2: 0.41176470588235303
```

```
Best parameters: {'C': 1, 'penalty': 'l2'}
Best cross-validation score: 0.82
Train score: 0.8265
Test score: 0.8556
```

### 3.6 SoftMax

```
[39]: from sklearn.linear_model import LogisticRegression
```

```
[40]: param_soft = {'C': [0.001, 0.01, 0.1, 1, 10, 100, 1000],
                    'C': [1, 20, 30]}
print("Parameter grid:\n{}".format(param_soft))
```

```
Parameter grid:
{'C': [1, 20, 30]}
```

```
[41]: grid_soft = GridSearchCV(LogisticRegression(
    multi_class="multinomial", solver="lbfgs", C=15), param_soft, cv=5,
    ↪return_train_score=True)
```

```
[42]: grid_soft.fit(X_train, y_train)
```

```
C:\Users\nabhs\Anaconda3\envs\buan6341_2020\lib\site-
packages\sklearn\linear_model\_logistic.py:940: ConvergenceWarning: lbfgs failed
```



```
to converge (status=1):
STOP: TOTAL NO. of ITERATIONS REACHED LIMIT.
```

Increase the number of iterations (max\_iter) or scale the data as shown in:

<https://scikit-learn.org/stable/modules/preprocessing.html>

Please also refer to the documentation for alternative solver options:

[https://scikit-learn.org/stable/modules/linear\\_model.html#logistic-regression](https://scikit-learn.org/stable/modules/linear_model.html#logistic-regression)

```
extra_warning_msg=_LOGISTIC_SOLVER_CONVERGENCE_MSG)
```

```
C:\Users\nabhs\Anaconda3\envs\buan6341_2020\lib\site-
packages\sklearn\linear_model\_logistic.py:940: ConvergenceWarning: lbfgs failed
to converge (status=1):
```

```
STOP: TOTAL NO. of ITERATIONS REACHED LIMIT.
```

Increase the number of iterations (max\_iter) or scale the data as shown in:

<https://scikit-learn.org/stable/modules/preprocessing.html>

Please also refer to the documentation for alternative solver options:

[https://scikit-learn.org/stable/modules/linear\\_model.html#logistic-regression](https://scikit-learn.org/stable/modules/linear_model.html#logistic-regression)

```
extra_warning_msg=_LOGISTIC_SOLVER_CONVERGENCE_MSG)
```

```
C:\Users\nabhs\Anaconda3\envs\buan6341_2020\lib\site-
packages\sklearn\linear_model\_logistic.py:940: ConvergenceWarning: lbfgs failed
to converge (status=1):
```

```
STOP: TOTAL NO. of ITERATIONS REACHED LIMIT.
```

Increase the number of iterations (max\_iter) or scale the data as shown in:

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Please also refer to the documentation for alternative solver options:

[https://scikit-learn.org/stable/modules/linear\\_model.html#logistic-regression](https://scikit-learn.org/stable/modules/linear_model.html#logistic-regression)

```
extra_warning_msg=_LOGISTIC_SOLVER_CONVERGENCE_MSG)
```

```
C:\Users\nabhs\Anaconda3\envs\buan6341_2020\lib\site-
packages\sklearn\linear_model\_logistic.py:940: ConvergenceWarning: lbfgs failed
to converge (status=1):
```

```
STOP: TOTAL NO. of ITERATIONS REACHED LIMIT.
```

Increase the number of iterations (max\_iter) or scale the data as shown in:

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[https://scikit-learn.org/stable/modules/linear\\_model.html#logistic-regression](https://scikit-learn.org/stable/modules/linear_model.html#logistic-regression)

```
extra_warning_msg=_LOGISTIC_SOLVER_CONVERGENCE_MSG)
```

```
C:\Users\nabhs\Anaconda3\envs\buan6341_2020\lib\site-
packages\sklearn\linear_model\_logistic.py:940: ConvergenceWarning: lbfgs failed
to converge (status=1):
```

```
STOP: TOTAL NO. of ITERATIONS REACHED LIMIT.
```

Increase the number of iterations (max\_iter) or scale the data as shown in:

<https://scikit-learn.org/stable/modules/preprocessing.html>  
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[https://scikit-learn.org/stable/modules/linear\\_model.html#logistic-regression](https://scikit-learn.org/stable/modules/linear_model.html#logistic-regression)  
extra\_warning\_msg=\_LOGISTIC\_SOLVER\_CONVERGENCE\_MSG)  
C:\Users\nabhs\Anaconda3\envs\buan6341\_2020\lib\site-packages\sklearn\linear\_model\\_logistic.py:940: ConvergenceWarning: lbfgs failed to converge (status=1):  
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extra\_warning\_msg=\_LOGISTIC\_SOLVER\_CONVERGENCE\_MSG)  
C:\Users\nabhs\Anaconda3\envs\buan6341\_2020\lib\site-packages\sklearn\linear\_model\\_logistic.py:940: ConvergenceWarning: lbfgs failed to converge (status=1):  
STOP: TOTAL NO. of ITERATIONS REACHED LIMIT.

Increase the number of iterations (max\_iter) or scale the data as shown in:  
<https://scikit-learn.org/stable/modules/preprocessing.html>  
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extra\_warning\_msg=\_LOGISTIC\_SOLVER\_CONVERGENCE\_MSG)  
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Please also refer to the documentation for alternative solver options:  
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```
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C:\Users\nabhs\Anaconda3\envs\buan6341_2020\lib\site-
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```
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```
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```

STOP: TOTAL NO. of ITERATIONS REACHED LIMIT.

Increase the number of iterations (max\_iter) or scale the data as shown in:

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```
extra_warning_msg=_LOGISTIC_SOLVER_CONVERGENCE_MSG)
```

```
C:\Users\nabhs\Anaconda3\envs\buan6341_2020\lib\site-packages\sklearn\linear_model\_logistic.py:940: ConvergenceWarning: lbfgs failed to converge (status=1):
```

STOP: TOTAL NO. of ITERATIONS REACHED LIMIT.

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```
extra_warning_msg=_LOGISTIC_SOLVER_CONVERGENCE_MSG)
```

```
C:\Users\nabhs\Anaconda3\envs\buan6341_2020\lib\site-packages\sklearn\linear_model\_logistic.py:940: ConvergenceWarning: lbfgs failed to converge (status=1):
```

STOP: TOTAL NO. of ITERATIONS REACHED LIMIT.

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<https://scikit-learn.org/stable/modules/preprocessing.html>

Please also refer to the documentation for alternative solver options:

[https://scikit-learn.org/stable/modules/linear\\_model.html#logistic-regression](https://scikit-learn.org/stable/modules/linear_model.html#logistic-regression)

```
extra_warning_msg=_LOGISTIC_SOLVER_CONVERGENCE_MSG)
```

```
[42]: GridSearchCV(cv=5, error_score=nan,
               estimator=LogisticRegression(C=15, class_weight=None, dual=False,
                                             fit_intercept=True,
                                             intercept_scaling=1, l1_ratio=None,
                                             max_iter=100,
                                             multi_class='multinomial',
                                             n_jobs=None, penalty='l2',
                                             random_state=None, solver='lbfgs',
                                             tol=0.0001, verbose=0,
                                             warm_start=False),
               iid='deprecated', n_jobs=None, param_grid={'C': [1, 20, 30]},
               pre_dispatch='2*n_jobs', refit=True, return_train_score=True,
               scoring=None, verbose=0)
```

### 3.6.1 Results

```
[43]: # let's get the predictions
X_train_preds = grid_soft.predict(X_train)
X_test_preds = grid_soft.predict(X_test)

# check model performance:

print('train mse: {}'.format(mean_squared_error(y_train, X_train_preds)))
print('train rmse: {}'.format(sqrt(mean_squared_error(y_train, X_train_preds))))
print('train r2: {}'.format(r2_score(y_train, X_train_preds)))
print()
print('test mse: {}'.format(mean_squared_error(y_test, X_test_preds)))
print('test rmse: {}'.format(sqrt(mean_squared_error(y_test, X_test_preds))))
print('test r2: {}'.format(r2_score(y_test, X_test_preds)))
print()

print("Best parameters: {}".format(grid_soft.best_params_))
print("Cross-validation scores: {}".format(grid_soft.best_score_))
print('Train score: {:.4f}'.format(grid_soft.score(X_train, y_train)))
print('Test score: {:.4f}'.format(grid_soft.score(X_test, y_test)))
```

```
train mse: 0.17228464419475656
train rmse: 0.41507185425508747
train r2: 0.2674460217106047
```

```
test mse: 0.13333333333333333
test rmse: 0.3651483716701107
test r2: 0.4570135746606335
```

```
Best parameters: {'C': 30}
Cross-validation scores: 0.8252484472049689
Train score: 0.8277
Test score: 0.8667
```

## 4 Ensemble

### 4.1 Bagging

#### 4.1.1 With Decision Tree Classifier

```
[44]: from sklearn.ensemble import BaggingClassifier
```

```
[45]: bag_dtree1 = BaggingClassifier(base_estimator=DecisionTreeClassifier(),
    ↪bootstrap=True, random_state=0, oob_score=True)

bag_dtree1_param = {"base_estimator__max_depth": range(1,10),
    "base_estimator__min_samples_split": range(2,10,1),
```

```

        "base_estimator__max_leaf_nodes": range(2,6),
        "base_estimator__splitter": ["best", "random"]}]
bag_dtrees1_grid = GridSearchCV(bag_dtrees1, bag_dtrees1_param,cv=5,
    ↪return_train_score=True)
bag_dtrees1_grid.fit(X_train,y_train)

```

C:\Users\nabhs\Anaconda3\envs\buan6341\_2020\lib\site-packages\sklearn\ensemble\\_bagging.py:633: UserWarning: Some inputs do not have OOB scores. This probably means too few estimators were used to compute any reliable oob estimates.

warn("Some inputs do not have OOB scores. "

C:\Users\nabhs\Anaconda3\envs\buan6341\_2020\lib\site-packages\sklearn\ensemble\\_bagging.py:638: RuntimeWarning: invalid value encountered in true\_divide

predictions.sum(axis=1)[: , np.newaxis])

C:\Users\nabhs\Anaconda3\envs\buan6341\_2020\lib\site-packages\sklearn\ensemble\\_bagging.py:633: UserWarning: Some inputs do not have OOB scores. This probably means too few estimators were used to compute any reliable oob estimates.

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C:\Users\nabhs\Anaconda3\envs\buan6341\_2020\lib\site-packages\sklearn\ensemble\\_bagging.py:638: RuntimeWarning: invalid value encountered in true\_divide

predictions.sum(axis=1)[: , np.newaxis])

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warn("Some inputs do not have OOB scores. "

```

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```





```

OOB scores. This probably means too few estimators were used to compute any
reliable oob estimates.
    warn("Some inputs do not have OOB scores. ")
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packages\sklearn\ensemble\_bagging.py:633: UserWarning: Some inputs do not have
OOB scores. This probably means too few estimators were used to compute any
reliable oob estimates.
    warn("Some inputs do not have OOB scores. ")

```

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```

```
[45]: GridSearchCV(cv=5, error_score=nan,
    estimator=BaggingClassifier(base_estimator=DecisionTreeClassifier(ccp_alpha=0.0,
    class_weight=None,
    criterion='gini',
    max_depth=None,
    max_features=None,
    max_leaf_nodes=None,
    min_impurity_decrease=0.0,
    min_impurity_split=None,
    min_samples_leaf=1,
    min_samples_split=2,
    min_weight_fraction_leaf=0.0,
    presort='deprecated',
    random_st...

                                oob_score=True, random_state=0,
                                verbose=0, warm_start=False),
    iid='deprecated', n_jobs=None,
    param_grid={'base_estimator__max_depth': range(1, 10),
                'base_estimator__max_leaf_nodes': range(2, 6),
                'base_estimator__min_samples_split': range(2, 10),
                'base_estimator__splitter': ['best', 'random']},
    pre_dispatch='2*n_jobs', refit=True, return_train_score=True,
    scoring=None, verbose=0)
```

## Results

```
[46]: # let's get the predictions
X_bagtree_train = bag_dtrees1_grid.predict(X_train)
X_bagtree_test = bag_dtrees1_grid.predict(X_test)

# check model performance:
```

```

print('train mse: {}'.format(mean_squared_error(y_train, X_bagtree_train)))
print('train rmse: {}'.format(sqrt(mean_squared_error(y_train, X_bagtree_train))))
print('train r2: {}'.format(r2_score(y_train, X_bagtree_train)))
print()
print('test mse: {}'.format(mean_squared_error(y_test, X_bagtree_test)))
print('test rmse: {}'.format(sqrt(mean_squared_error(y_test, X_bagtree_test))))
print('test r2: {}'.format(r2_score(y_test, X_bagtree_test)))
print()
print(f'Best Mean Cross Validation Score is {bag_dtree1_grid.best_score_}')
print(f'Best Mean Cross Validation Score is {bag_dtree1_grid.best_params_}')
print(f'Train score is {bag_dtree1_grid.score(X_train,y_train)}')
print('Test score is {:.4f}'.format(bag_dtree1_grid.score(X_test,y_test)))

```

```

train mse: 0.18352059925093633
train rmse: 0.4283930429534732
train r2: 0.21967076225694848

```

```

test mse: 0.2
test rmse: 0.4472135954999579
test r2: 0.18552036199095023

```

```

Best Mean Cross Validation Score is 0.8077795031055901
Best Mean Cross Validation Score is {'base_estimator__max_depth': 4,
'base_estimator__max_leaf_nodes': 5, 'base_estimator__min_samples_split': 2,
'base_estimator__splitter': 'best'}
Train score is 0.8164794007490637
Test score is 0.8000

```

#### 4.1.2 With Best HW2 Model - SoftMax

```

[47]: bag_softmax = BaggingClassifier(base_estimator=LogisticRegression(multi_class="multinomial", solver="lbfgs",
                                bootstrap=True,
                                random_state=0,
                                oob_score=True)

bag_softmax_param = {'base_estimator__C': [1,20,30]}
bag_softmax_grid = GridSearchCV(bag_softmax, bag_softmax_param, cv=5, return_train_score=True)
bag_softmax_grid.fit(X_train,y_train)

```

```

C:\Users\nabhs\Anaconda3\envs\buan6341_2020\lib\site-packages\sklearn\linear_model\_logistic.py:940: ConvergenceWarning: lbfgs failed to converge (status=1):
STOP: TOTAL NO. of ITERATIONS REACHED LIMIT.

```

Increase the number of iterations (max\_iter) or scale the data as shown in:  
<https://scikit-learn.org/stable/modules/preprocessing.html>  
Please also refer to the documentation for alternative solver options:  
[https://scikit-learn.org/stable/modules/linear\\_model.html#logistic-regression](https://scikit-learn.org/stable/modules/linear_model.html#logistic-regression)  
extra\_warning\_msg=\_LOGISTIC\_SOLVER\_CONVERGENCE\_MSG)  
C:\Users\nabhs\Anaconda3\envs\buan6341\_2020\lib\site-packages\sklearn\linear\_model\\_logistic.py:940: ConvergenceWarning: lbfgs failed to converge (status=1):  
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C:\Users\nabhs\Anaconda3\envs\buan6341_2020\lib\site-
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packages\sklearn\ensemble\_bagging.py:633: UserWarning: Some inputs do not have
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```

```
warn("Some inputs do not have OOB scores. "
```

```
C:\Users\nabhs\Anaconda3\envs\buan6341_2020\lib\site-
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```
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```
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```
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```

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```
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```
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```

```
C:\Users\nabhs\Anaconda3\envs\buan6341_2020\lib\site-
```

```
packages\sklearn\ensemble\_bagging.py:638: RuntimeWarning: invalid value
encountered in true_divide
```

```
predictions.sum(axis=1)[: , np.newaxis])
```

```
C:\Users\nabhs\Anaconda3\envs\buan6341_2020\lib\site-
```

```
packages\sklearn\linear_model\_logistic.py:940: ConvergenceWarning: lbfgs failed
to converge (status=1):
```

```
STOP: TOTAL NO. of ITERATIONS REACHED LIMIT.
```

Increase the number of iterations (max\_iter) or scale the data as shown in:

<https://scikit-learn.org/stable/modules/preprocessing.html>

Please also refer to the documentation for alternative solver options:

[https://scikit-learn.org/stable/modules/linear\\_model.html#logistic-regression](https://scikit-learn.org/stable/modules/linear_model.html#logistic-regression)

```
extra_warning_msg=_LOGISTIC_SOLVER_CONVERGENCE_MSG)
```

```
C:\Users\nabhs\Anaconda3\envs\buan6341_2020\lib\site-
```

```
packages\sklearn\linear_model\_logistic.py:940: ConvergenceWarning: lbfgs failed
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```

```
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[https://scikit-learn.org/stable/modules/linear\\_model.html#logistic-regression](https://scikit-learn.org/stable/modules/linear_model.html#logistic-regression)  
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extra\_warning\_msg=\_LOGISTIC\_SOLVER\_CONVERGENCE\_MSG)

```
C:\Users\nabhs\Anaconda3\envs\buan6341_2020\lib\site-  
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```
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```

```
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```
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```

```
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regression](https://scikit-learn.org/stable/modules/linear_model.html#logistic-regression)

```
extra_warning_msg=_LOGISTIC_SOLVER_CONVERGENCE_MSG)
```

```
C:\Users\nabhs\Anaconda3\envs\buan6341_2020\lib\site-  
packages\sklearn\ensemble\_bagging.py:633: UserWarning: Some inputs do not have  
OOB scores. This probably means too few estimators were used to compute any  
reliable oob estimates.
```



```
warn("Some inputs do not have OOB scores. ")
C:\Users\nabhs\Anaconda3\envs\buan6341_2020\lib\site-
packages\sklearn\ensemble\_bagging.py:638: RuntimeWarning: invalid value
encountered in true_divide
    predictions.sum(axis=1)[: , np.newaxis])
C:\Users\nabhs\Anaconda3\envs\buan6341_2020\lib\site-
packages\sklearn\linear_model\_logistic.py:940: ConvergenceWarning: lbfgs failed
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```
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```
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```

```
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```
extra_warning_msg=_LOGISTIC_SOLVER_CONVERGENCE_MSG)
```

```
C:\Users\nabhs\Anaconda3\envs\buan6341_2020\lib\site-packages\sklearn\ensemble\_bagging.py:633: UserWarning: Some inputs do not have OOB scores. This probably means too few estimators were used to compute any reliable oob estimates.
```

```
warn("Some inputs do not have OOB scores. "
```

```
C:\Users\nabhs\Anaconda3\envs\buan6341_2020\lib\site-packages\sklearn\ensemble\_bagging.py:638: RuntimeWarning: invalid value encountered in true_divide
```

```
predictions.sum(axis=1)[: , np.newaxis])
```

```
[47]: GridSearchCV(cv=5, error_score=nan,
estimator=BaggingClassifier(base_estimator=LogisticRegression(C=1.0,
class_weight=None,
dual=False,
fit_intercept=True,
intercept_scaling=1,
l1_ratio=None,
max_iter=100,
multi_class='multinomial',
n_jobs=None,
penalty='l2',
random_state=None,
solver='lbfgs',
tol=0.0001,
verbose=0,
warm_start=False),
```

```
bootstrap=True,
bootstrap_features=False,
```

```

max_features=1.0, max_samples=1.0,
n_estimators=10, n_jobs=None,
oob_score=True, random_state=0,
verbose=0, warm_start=False),
iid='deprecated', n_jobs=None,
param_grid={'base_estimator__C': [1, 20, 30]},
pre_dispatch='2*n_jobs', refit=True, return_train_score=True,
scoring=None, verbose=0)

```

## Results

```

[48]: # let's get the predictions
X_bagsoftmax_train = bag_softmax_grid.predict(X_train)
X_bagsoftmax_test = bag_softmax_grid.predict(X_test)

# check model performance:

print('train mse: {}'.format(mean_squared_error(y_train, X_bagsoftmax_train)))
print('train rmse: {}'.format(sqrt(mean_squared_error(y_train,
↪X_bagsoftmax_train))))
print('train r2: {}'.format(r2_score(y_train, X_bagsoftmax_train)))
print()
print('test mse: {}'.format(mean_squared_error(y_test, X_bagsoftmax_test)))
print('test rmse: {}'.format(sqrt(mean_squared_error(y_test,
↪X_bagsoftmax_test))))
print('test r2: {}'.format(r2_score(y_test, X_bagsoftmax_test)))
print()
print(f'Best Mean Cross Validation Score is {bag_softmax_grid.best_score_}')
print(f'Best Mean Cross Validation Score is {bag_softmax_grid.best_params_}')
print(f'Train score is {bag_softmax_grid.score(X_train,y_train)}')
print('Test score is {:.4f}'.format(bag_softmax_grid.score(X_test,y_test)))

```

```

train mse: 0.1735330836454432
train rmse: 0.41657302318494316
train r2: 0.2621376595490873

```

```

test mse: 0.13333333333333333
test rmse: 0.3651483716701107
test r2: 0.4570135746606335

```

```

Best Mean Cross Validation Score is 0.8227406832298136
Best Mean Cross Validation Score is {'base_estimator__C': 1}
Train score is 0.8264669163545568
Test score is 0.8667

```

## 4.2 Pasting

### 4.2.1 With Decision Tree Regressor

```
[49]: paste_dtrees1 = BaggingClassifier(base_estimator=DecisionTreeClassifier(),  
    ↪bootstrap=False, random_state=0, oob_score=False)  
  
paste_dtrees1_param = {"base_estimator__max_depth": range(1,10),  
    "base_estimator__min_samples_split": range(2,10,1),  
    "base_estimator__max_leaf_nodes": range(2,6),  
    "base_estimator__splitter": ["best", "random"]}  
paste_dtrees1_grid = GridSearchCV(paste_dtrees1, paste_dtrees1_param,cv=5,  
    ↪return_train_score=True)  
paste_dtrees1_grid.fit(X_train,y_train)  
  
[49]: GridSearchCV(cv=5, error_score=nan,  
    estimator=BaggingClassifier(base_estimator=DecisionTreeClassifier(ccp_alpha=0.0,  
    class_weight=None,  
    criterion='gini',  
    max_depth=None,  
    max_features=None,  
    max_leaf_nodes=None,  
    min_impurity_decrease=0.0,  
    min_impurity_split=None,  
    min_samples_leaf=1,  
    min_samples_split=2,  
    min_weight_fraction_leaf=0.0,  
    presort='deprecated',  
    random_st...  
    oob_score=False, random_state=0,  
    verbose=0, warm_start=False),  
    iid='deprecated', n_jobs=None,  
    param_grid={'base_estimator__max_depth': range(1, 10),  
        'base_estimator__max_leaf_nodes': range(2, 6),  
        'base_estimator__min_samples_split': range(2, 10),  
        'base_estimator__splitter': ['best', 'random']},  
    pre_dispatch='2*n_jobs', refit=True, return_train_score=True,  
    scoring=None, verbose=0)
```

### Results

```
[50]: # let's get the predictions  
X_pastedtree_train = paste_dtrees1_grid.predict(X_train)  
X_pastedtree_test = paste_dtrees1_grid.predict(X_test)  
  
# check model performance:  
  
print('train mse: {}'.format(mean_squared_error(y_train, X_pastedtree_train)))
```

```

print('train rmse: {}'.format(sqrt(mean_squared_error(y_train,
↳X_pastetree_train))))
print('train r2: {}'.format(r2_score(y_train, X_pastetree_train)))
print()
print('test mse: {}'.format(mean_squared_error(y_test, X_pastetree_test)))
print('test rmse: {}'.format(sqrt(mean_squared_error(y_test,
↳X_pastetree_test))))
print('test r2: {}'.format(r2_score(y_test, X_pastetree_test)))
print()
print(f'Best Mean Cross Validation Score is {paste_dtrees1_grid.best_score_}')
print(f'Best Mean Cross Validation Score is {paste_dtrees1_grid.best_params_}')
print(f'Train score is {paste_dtrees1_grid.score(X_train,y_train)}')
print(f'Test score is {paste_dtrees1_grid.score(X_test,y_test)}')

```

```

train mse: 0.1760299625468165
train rmse: 0.41955924795768296
train r2: 0.2515209352260527

```

```

test mse: 0.18888888888888888
test rmse: 0.4346134936801766
test r2: 0.23076923076923084

```

```

Best Mean Cross Validation Score is 0.8215062111801241
Best Mean Cross Validation Score is {'base_estimator__max_depth': 3,
'base_estimator__max_leaf_nodes': 4, 'base_estimator__min_samples_split': 2,
'base_estimator__splitter': 'best'}
Train score is 0.8239700374531835
Test score is 0.8111111111111111

```

#### 4.2.2 With Best Model HW2 - SoftMax

```

[51]: paste_softmax =
↳BaggingClassifier(base_estimator=LogisticRegression(multi_class="multinomial",solver="lbfgs",
bootstrap=False,
random_state=0,
oob_score=False)

paste_softmax_param = {'base_estimator__C':[1,20,30]}
paste_softmax_grid = GridSearchCV(paste_softmax, paste_softmax_param,cv=5,
↳return_train_score=True)
paste_softmax_grid.fit(X_train,y_train)

```

```

C:\Users\nabhs\Anaconda3\envs\buan6341_2020\lib\site-
packages\sklearn\linear_model\_logistic.py:940: ConvergenceWarning: lbfgs failed
to converge (status=1):
STOP: TOTAL NO. of ITERATIONS REACHED LIMIT.

```

Increase the number of iterations (max\_iter) or scale the data as shown in:  
<https://scikit-learn.org/stable/modules/preprocessing.html>  
Please also refer to the documentation for alternative solver options:  
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C:\Users\nabhs\Anaconda3\envs\buan6341\_2020\lib\site-packages\sklearn\linear\_model\\_logistic.py:940: ConvergenceWarning: lbfgs failed to converge (status=1):  
STOP: TOTAL NO. of ITERATIONS REACHED LIMIT.

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Please also refer to the documentation for alternative solver options:

[https://scikit-learn.org/stable/modules/linear\\_model.html#logistic-regression](https://scikit-learn.org/stable/modules/linear_model.html#logistic-regression)

```
    extra_warning_msg=_LOGISTIC_SOLVER_CONVERGENCE_MSG)
C:\Users\nabhs\Anaconda3\envs\buan6341_2020\lib\site-
packages\sklearn\linear_model\_logistic.py:940: ConvergenceWarning: lbfgs failed
to converge (status=1):
STOP: TOTAL NO. of ITERATIONS REACHED LIMIT.
```

Increase the number of iterations (max\_iter) or scale the data as shown in:

<https://scikit-learn.org/stable/modules/preprocessing.html>

Please also refer to the documentation for alternative solver options:

[https://scikit-learn.org/stable/modules/linear\\_model.html#logistic-regression](https://scikit-learn.org/stable/modules/linear_model.html#logistic-regression)

```
    extra_warning_msg=_LOGISTIC_SOLVER_CONVERGENCE_MSG)
C:\Users\nabhs\Anaconda3\envs\buan6341_2020\lib\site-
packages\sklearn\linear_model\_logistic.py:940: ConvergenceWarning: lbfgs failed
to converge (status=1):
STOP: TOTAL NO. of ITERATIONS REACHED LIMIT.
```

Increase the number of iterations (max\_iter) or scale the data as shown in:

<https://scikit-learn.org/stable/modules/preprocessing.html>

Please also refer to the documentation for alternative solver options:

[https://scikit-learn.org/stable/modules/linear\\_model.html#logistic-regression](https://scikit-learn.org/stable/modules/linear_model.html#logistic-regression)

```
    extra_warning_msg=_LOGISTIC_SOLVER_CONVERGENCE_MSG)
C:\Users\nabhs\Anaconda3\envs\buan6341_2020\lib\site-
packages\sklearn\linear_model\_logistic.py:940: ConvergenceWarning: lbfgs failed
to converge (status=1):
STOP: TOTAL NO. of ITERATIONS REACHED LIMIT.
```

Increase the number of iterations (max\_iter) or scale the data as shown in:

<https://scikit-learn.org/stable/modules/preprocessing.html>

Please also refer to the documentation for alternative solver options:

[https://scikit-learn.org/stable/modules/linear\\_model.html#logistic-regression](https://scikit-learn.org/stable/modules/linear_model.html#logistic-regression)

```
    extra_warning_msg=_LOGISTIC_SOLVER_CONVERGENCE_MSG)
C:\Users\nabhs\Anaconda3\envs\buan6341_2020\lib\site-
packages\sklearn\linear_model\_logistic.py:940: ConvergenceWarning: lbfgs failed
```

```
to converge (status=1):
STOP: TOTAL NO. of ITERATIONS REACHED LIMIT.
```

Increase the number of iterations (max\_iter) or scale the data as shown in:

<https://scikit-learn.org/stable/modules/preprocessing.html>

Please also refer to the documentation for alternative solver options:

[https://scikit-learn.org/stable/modules/linear\\_model.html#logistic-regression](https://scikit-learn.org/stable/modules/linear_model.html#logistic-regression)

```
extra_warning_msg=_LOGISTIC_SOLVER_CONVERGENCE_MSG)
```

```
C:\Users\nabhs\Anaconda3\envs\buan6341_2020\lib\site-
packages\sklearn\linear_model\_logistic.py:940: ConvergenceWarning: lbfgs failed
to converge (status=1):
```

```
STOP: TOTAL NO. of ITERATIONS REACHED LIMIT.
```

Increase the number of iterations (max\_iter) or scale the data as shown in:

<https://scikit-learn.org/stable/modules/preprocessing.html>

Please also refer to the documentation for alternative solver options:

[https://scikit-learn.org/stable/modules/linear\\_model.html#logistic-regression](https://scikit-learn.org/stable/modules/linear_model.html#logistic-regression)

```
extra_warning_msg=_LOGISTIC_SOLVER_CONVERGENCE_MSG)
```

```
C:\Users\nabhs\Anaconda3\envs\buan6341_2020\lib\site-
packages\sklearn\linear_model\_logistic.py:940: ConvergenceWarning: lbfgs failed
to converge (status=1):
```

```
STOP: TOTAL NO. of ITERATIONS REACHED LIMIT.
```

Increase the number of iterations (max\_iter) or scale the data as shown in:

<https://scikit-learn.org/stable/modules/preprocessing.html>

Please also refer to the documentation for alternative solver options:

[https://scikit-learn.org/stable/modules/linear\\_model.html#logistic-regression](https://scikit-learn.org/stable/modules/linear_model.html#logistic-regression)

```
extra_warning_msg=_LOGISTIC_SOLVER_CONVERGENCE_MSG)
```

```
C:\Users\nabhs\Anaconda3\envs\buan6341_2020\lib\site-
packages\sklearn\linear_model\_logistic.py:940: ConvergenceWarning: lbfgs failed
to converge (status=1):
```

```
STOP: TOTAL NO. of ITERATIONS REACHED LIMIT.
```

Increase the number of iterations (max\_iter) or scale the data as shown in:

<https://scikit-learn.org/stable/modules/preprocessing.html>

Please also refer to the documentation for alternative solver options:

[https://scikit-learn.org/stable/modules/linear\\_model.html#logistic-regression](https://scikit-learn.org/stable/modules/linear_model.html#logistic-regression)

```
extra_warning_msg=_LOGISTIC_SOLVER_CONVERGENCE_MSG)
```

```
C:\Users\nabhs\Anaconda3\envs\buan6341_2020\lib\site-
packages\sklearn\linear_model\_logistic.py:940: ConvergenceWarning: lbfgs failed
to converge (status=1):
```

```
STOP: TOTAL NO. of ITERATIONS REACHED LIMIT.
```

Increase the number of iterations (max\_iter) or scale the data as shown in:

```

https://scikit-learn.org/stable/modules/preprocessing.html
Please also refer to the documentation for alternative solver options:
https://scikit-learn.org/stable/modules/linear\_model.html#logistic-
regression
extra_warning_msg=_LOGISTIC_SOLVER_CONVERGENCE_MSG)
C:\Users\nabhs\Anaconda3\envs\buan6341_2020\lib\site-
packages\sklearn\linear_model\_logistic.py:940: ConvergenceWarning: lbfgs failed
to converge (status=1):
STOP: TOTAL NO. of ITERATIONS REACHED LIMIT.

```

```

Increase the number of iterations (max_iter) or scale the data as shown in:
https://scikit-learn.org/stable/modules/preprocessing.html
Please also refer to the documentation for alternative solver options:
https://scikit-learn.org/stable/modules/linear\_model.html#logistic-
regression
extra_warning_msg=_LOGISTIC_SOLVER_CONVERGENCE_MSG)
C:\Users\nabhs\Anaconda3\envs\buan6341_2020\lib\site-
packages\sklearn\linear_model\_logistic.py:940: ConvergenceWarning: lbfgs failed
to converge (status=1):
STOP: TOTAL NO. of ITERATIONS REACHED LIMIT.

```

```

Increase the number of iterations (max_iter) or scale the data as shown in:
https://scikit-learn.org/stable/modules/preprocessing.html
Please also refer to the documentation for alternative solver options:
https://scikit-learn.org/stable/modules/linear\_model.html#logistic-
regression
extra_warning_msg=_LOGISTIC_SOLVER_CONVERGENCE_MSG)

```

```

[51]: GridSearchCV(cv=5, error_score=nan,
estimator=BaggingClassifier(base_estimator=LogisticRegression(C=1.0,
class_weight=None,
dual=False,
fit_intercept=True,
intercept_scaling=1,
l1_ratio=None,
max_iter=100,
multi_class='multinomial',
n_jobs=None,
penalty='l2',
random_state=None,
solver='lbfgs',
tol=0.0001,
verbose=0,
warm_start=False),
bootstrap=False,
bootstrap_features=False,
max_features=1.0, max_samples=1.0,

```

```

n_estimators=10, n_jobs=None,
oob_score=False, random_state=0,
verbose=0, warm_start=False),
iid='deprecated', n_jobs=None,
param_grid={'base_estimator__C': [1, 20, 30]},
pre_dispatch='2*n_jobs', refit=True, return_train_score=True,
scoring=None, verbose=0)

```

## Results

```

[52]: # let's get the predictions
X_pastesoftmax_train = paste_softmax_grid.predict(X_train)
X_pastesoftmax_test = paste_softmax_grid.predict(X_test)

# check model performance:

print('train mse: {}'.format(mean_squared_error(y_train, X_pastesoftmax_train)))
print('train rmse: {}'.format(sqrt(mean_squared_error(y_train,
↳X_pastesoftmax_train))))
print('train r2: {}'.format(r2_score(y_train, X_pastesoftmax_train)))
print()
print('test mse: {}'.format(mean_squared_error(y_test, X_pastesoftmax_test)))
print('test rmse: {}'.format(sqrt(mean_squared_error(y_test,
↳X_pastesoftmax_test))))
print('test r2: {}'.format(r2_score(y_test, X_pastesoftmax_test)))
print()
print(f'Best Mean Cross Validation Score is {paste_softmax_grid.best_score_}')
print(f'Best Mean Cross Validation Score is {paste_softmax_grid.best_params_}')
print(f'Train score is {paste_softmax_grid.score(X_train,y_train)}')
print(f'Test score is {paste_softmax_grid.score(X_test,y_test)}')

```

```

train mse: 0.17228464419475656
train rmse: 0.41507185425508747
train r2: 0.2674460217106047

```

```

test mse: 0.13333333333333333
test rmse: 0.3651483716701107
test r2: 0.4570135746606335

```

```

Best Mean Cross Validation Score is 0.8252484472049689
Best Mean Cross Validation Score is {'base_estimator__C': 30}
Train score is 0.8277153558052435
Test score is 0.8666666666666667

```

### 4.3 Ada Boost

```
[53]: from sklearn.ensemble import AdaBoostClassifier
```

```
[54]: adc_dtrees = AdaBoostClassifier(base_estimator=DecisionTreeClassifier(), random_state=42)
adc_dtrees_param = {
    'base_estimator__criterion' : ["gini", "entropy"],
    'base_estimator__splitter' : ["best", "random"],
    'base_estimator__max_depth' : range(2, 15, 2),
    'n_estimators' : range(50, 200, 10),
    'learning_rate' : [0.01, 0.5, 1.0, 2],
}
adc_dtrees_grid = GridSearchCV(adc_dtrees, adc_dtrees_param, cv=5,
    return_train_score=True)
adc_dtrees_grid.fit(X_train, y_train)
```

```
[54]: GridSearchCV(cv=5, error_score=nan,
    estimator=AdaBoostClassifier(algorithm='SAMME.R',
    base_estimator=DecisionTreeClassifier(ccp_alpha=0.0,
    class_weight=None,
    criterion='gini',
    max_depth=None,
    max_features=None,
    max_leaf_nodes=None,
    min_impurity_decrease=0.0,
    min_impurity_split=None,
    min_samples_leaf=1,
    min_samples_split=2,
    min_weight_fraction_leaf=0.0,
    presort='...',
    learning_rate=1.0, n_estimators=50,
    random_state=42),
    iid='deprecated', n_jobs=None,
    param_grid={'base_estimator__criterion': ['gini', 'entropy'],
    'base_estimator__max_depth': range(2, 15, 2),
    'base_estimator__splitter': ['best', 'random'],
    'learning_rate': [0.01, 0.5, 1.0, 2],
    'n_estimators': range(50, 200, 10)},
    pre_dispatch='2*n_jobs', refit=True, return_train_score=True,
    scoring=None, verbose=0)
```

#### 4.3.1 Results

```
[55]: # let's get the predictions
X_ada_train = adc_dtrees_grid.predict(X_train)
X_ada_test = adc_dtrees_grid.predict(X_test)
```

```
# check model performance:

print('train mse: {}'.format(mean_squared_error(y_train, X_ada_train)))
print('train rmse: {}'.format(sqrt(mean_squared_error(y_train, X_ada_train))))
print('train r2: {}'.format(r2_score(y_train, X_ada_train)))
print()
print('test mse: {}'.format(mean_squared_error(y_test, X_ada_test)))
print('test rmse: {}'.format(sqrt(mean_squared_error(y_test, X_ada_test))))
print('test r2: {}'.format(r2_score(y_test, X_ada_test)))
print()
print(f'Best Mean Cross Validation Score is {adc_dtree_grid.best_score_}')
print(f'Best Mean Cross Validation Score is {adc_dtree_grid.best_params_}')
print(f'Train score is {adc_dtree_grid.score(X_train,y_train)}')
print(f'Test score is {adc_dtree_grid.score(X_test,y_test)}')
```

```
train mse: 0.09737827715355805
train rmse: 0.3120549265010217
train r2: 0.5859477514016461
```

```
test mse: 0.14444444444444443
test rmse: 0.38005847503304596
test r2: 0.41176470588235303
```

```
Best Mean Cross Validation Score is 0.8377251552795032
Best Mean Cross Validation Score is {'base_estimator__criterion': 'entropy',
'base_estimator__max_depth': 4, 'base_estimator__splitter': 'best',
'learning_rate': 0.01, 'n_estimators': 110}
Train score is 0.9026217228464419
Test score is 0.8555555555555555
```

## 4.4 Gradient Boost

```
[56]: from sklearn.ensemble import GradientBoostingClassifier
```

```
[57]: gbc= GradientBoostingClassifier(random_state=42)
gbc_param = {
    'max_depth' : range(2,15,5),
    'n_estimators' : range(50,200,10),
    'learning_rate' : [0.01,1.0,2],
}
gbc_grid = GridSearchCV(gbc, gbc_param,cv=5, return_train_score=True)
gbc_grid.fit(X_train,y_train)
```

```
[57]: GridSearchCV(cv=5, error_score=nan,
    estimator=GradientBoostingClassifier(ccp_alpha=0.0,
    criterion='friedman_mse',
```

```

init=None, learning_rate=0.1,
loss='deviance', max_depth=3,
max_features=None,
max_leaf_nodes=None,
min_impurity_decrease=0.0,
min_impurity_split=None,
min_samples_leaf=1,
min_samples_split=2,
min_weight_fraction_leaf=0.0,
n_estimators=100,
n_iter_no_change=None,
presort='deprecated',
random_state=42,
subsample=1.0, tol=0.0001,
validation_fraction=0.1,
verbose=0, warm_start=False),

iid='deprecated', n_jobs=None,
param_grid={'learning_rate': [0.01, 1.0, 2],
            'max_depth': range(2, 15, 5),
            'n_estimators': range(50, 200, 10)},
pre_dispatch='2*n_jobs', refit=True, return_train_score=True,
scoring=None, verbose=0)

```

#### 4.4.1 Results

```

[58]: # let's get the predictions
X_gbc_train = gbc_grid.predict(X_train)
X_gbc_test = gbc_grid.predict(X_test)

# check model performance:

print('train mse: {}'.format(mean_squared_error(y_train, X_gbc_train)))
print('train rmse: {}'.format(sqrt(mean_squared_error(y_train, X_gbc_train))))
print('train r2: {}'.format(r2_score(y_train, X_gbc_train)))
print()
print('test mse: {}'.format(mean_squared_error(y_test, X_gbc_test)))
print('test rmse: {}'.format(sqrt(mean_squared_error(y_test, X_gbc_test))))
print('test r2: {}'.format(r2_score(y_test, X_gbc_test)))
print()
print(f'Best Mean Cross Validation Score is {gbc_grid.best_score_}')
print(f'Best Mean Cross Validation Score is {gbc_grid.best_params_}')
print(f'Train score is {gbc_grid.score(X_train,y_train)}')
print(f'Test score is {gbc_grid.score(X_test,y_test)}')

```

```
train mse: 0.06991260923845194
```

```
train rmse: 0.264409926512701
```

```
train r2: 0.702731718955028
```

```
test mse: 0.21111111111111111
test rmse: 0.45946829173634074
test r2: 0.14027149321266974
```

```
Best Mean Cross Validation Score is 0.8289673913043478
Best Mean Cross Validation Score is {'learning_rate': 0.01, 'max_depth': 7,
'n_estimators': 170}
Train score is 0.9300873907615481
Test score is 0.7888888888888889
```

## 4.5 Extra-Trees

```
[59]: from sklearn.ensemble import ExtraTreesClassifier
```

```
[60]: etc = ExtraTreesClassifier(random_state=42)
etc_param = {
    'n_estimators': range(50,300,10),
    'max_features': ['auto', 'sqrt', 'log2'],
    'max_depth' : range(2,15,2),
    'criterion' :['gini', 'entropy']
}
etc_grid = GridSearchCV(etc, etc_param,cv=5, return_train_score=True)
etc_grid.fit(X_train,y_train)
```

```
[60]: GridSearchCV(cv=5, error_score=nan,
                  estimator=ExtraTreesClassifier(bootstrap=False, ccp_alpha=0.0,
                                                  class_weight=None, criterion='gini',
                                                  max_depth=None, max_features='auto',
                                                  max_leaf_nodes=None,
                                                  max_samples=None,
                                                  min_impurity_decrease=0.0,
                                                  min_impurity_split=None,
                                                  min_samples_leaf=1,
                                                  min_samples_split=2,
                                                  min_weight_fraction_leaf=0.0,
                                                  n_estimators=100, n_jobs=None,
                                                  oob_score=False, random_state=42,
                                                  verbose=0, warm_start=False),
                  iid='deprecated', n_jobs=None,
                  param_grid={'criterion': ['gini', 'entropy'],
                              'max_depth': range(2, 15, 2),
                              'max_features': ['auto', 'sqrt', 'log2'],
                              'n_estimators': range(50, 300, 10)},
                  pre_dispatch='2*n_jobs', refit=True, return_train_score=True,
                  scoring=None, verbose=0)
```



### 4.5.1 Results

```
[61]: # let's get the predictions
X_etc_train = etc_grid.predict(X_train)
X_etc_test = etc_grid.predict(X_test)

# check model performance:

print('train mse: {}'.format(mean_squared_error(y_train, X_etc_train)))
print('train rmse: {}'.format(sqrt(mean_squared_error(y_train, X_etc_train))))
print('train r2: {}'.format(r2_score(y_train, X_etc_train)))
print()
print('test mse: {}'.format(mean_squared_error(y_test, X_etc_test)))
print('test rmse: {}'.format(sqrt(mean_squared_error(y_test, X_etc_test))))
print('test r2: {}'.format(r2_score(y_test, X_etc_test)))
print()
print(f'Best Mean Cross Validation Score is {etc_grid.best_score_}')
print(f'Best Mean Cross Validation Score is {etc_grid.best_params_}')
print(f'Train score is {etc_grid.score(X_train,y_train)}')
print(f'Test score is {etc_grid.score(X_test,y_test)}')
```

```
train mse: 0.11860174781523096
train rmse: 0.3443860447451827
train r2: 0.49570559465585107
```

```
test mse: 0.16666666666666666
test rmse: 0.408248290463863
test r2: 0.32126696832579194
```

```
Best Mean Cross Validation Score is 0.8352329192546584
Best Mean Cross Validation Score is {'criterion': 'entropy', 'max_depth': 8,
'max_features': 'auto', 'n_estimators': 70}
Train score is 0.8813982521847691
Test score is 0.8333333333333334
```

## 4.6 XGBoost

```
[62]: from xgboost import XGBClassifier
```

```
[63]: from xgboost import XGBClassifier
xgbc= XGBClassifier(random_state=42,early_stopping_rounds=2,objective= 'binary:
↳logistic')
xgbc_param = {
    'max_depth' : range(2,15,2),
    'n_estimators' : range(50,250,10),
    'learning_rate' : [0.1,0.01],
    'min_child_weight' : [1,3,5,7],
    'subsample':[0.6,0.7,0.8,0.9,1]
```

```

    }
xgbc_grid = GridSearchCV(xgbc, xgbc_param,cv=5, return_train_score=True)
xgbc_grid.fit(X_train,y_train)

```

```

[63]: GridSearchCV(cv=5, error_score=nan,
                estimator=XGBClassifier(base_score=None, booster=None,
                                        colsample_bylevel=None,
                                        colsample_bynode=None,
                                        colsample_bytrees=None,
                                        early_stopping_rounds=2, gamma=None,
                                        gpu_id=None, importance_type='gain',
                                        interaction_constraints=None,
                                        learning_rate=None, max_delta_step=None,
                                        max_depth=None, min_child_weight=None,
                                        missing=nan, monotone_constraints=None,
                                        reg_lambda=None, scale_pos_weight=None,
                                        subsample=None, tree_method=None,
                                        validate_parameters=False,
                                        verbosity=None),
                iid='deprecated', n_jobs=None,
                param_grid={'learning_rate': [0.1, 0.01],
                            'max_depth': range(2, 15, 2),
                            'min_child_weight': [1, 3, 5, 7],
                            'n_estimators': range(50, 250, 10),
                            'subsample': [0.6, 0.7, 0.8, 0.9, 1]},
                pre_dispatch='2*n_jobs', refit=True, return_train_score=True,
                scoring=None, verbose=0)

```

#### 4.6.1 Results

```

[64]: # let's get the predictions
X_xgbc_train = xgbc_grid.predict(X_train)
X_xgbc_test = xgbc_grid.predict(X_test)

# check model performance:

print('train mse: {}'.format(mean_squared_error(y_train, X_xgbc_train)))
print('train rmse: {}'.format(sqrt(mean_squared_error(y_train, X_xgbc_train))))
print('train r2: {}'.format(r2_score(y_train, X_xgbc_train)))
print()
print('test mse: {}'.format(mean_squared_error(y_test, X_xgbc_test)))
print('test rmse: {}'.format(sqrt(mean_squared_error(y_test, X_xgbc_test))))
print('test r2: {}'.format(r2_score(y_test, X_xgbc_test)))
print()
print(f'Best Mean Cross Validation Score is {xgbc_grid.best_score_}')
print(f'Best Mean Cross Validation Score is {xgbc_grid.best_params_}')
print(f'Train score is {xgbc_grid.score(X_train,y_train)}')

```

```
print(f'Test score is {xgbc_grid.score(X_test,y_test)}')
```

```
train mse: 0.09987515605493133
train rmse: 0.31603030875998483
train r2: 0.5753310270786114
```

```
test mse: 0.18888888888888888
test rmse: 0.4346134936801766
test r2: 0.23076923076923084
```

```
Best Mean Cross Validation Score is 0.8539208074534163
Best Mean Cross Validation Score is {'learning_rate': 0.1, 'max_depth': 4,
'min_child_weight': 3, 'n_estimators': 90, 'subsample': 0.9}
Train score is 0.9001248439450686
Test score is 0.8111111111111111
```

## 5 Summary

```
[65]: classifiers={
      'KernelSVC':grid_svc,
      'KNN':grid_knn,
      'DecisionTree':grid_dtree,
      'Logistic':grid_logit,
      'SoftMax':grid_soft,
      'BagDecisionTree':bag_dtree1_grid,
      'BagSoftMax':bag_softmax_grid,
      'PasteDecisionTree':paste_dtree1_grid,
      'PasteSoftMax':paste_softmax_grid,
      'AdaBoost':adc_dtree_grid,
      'GradientBoost':gbc_grid,
      'ExtraTrees':etc_grid,
      'XGBoost':xgbc_grid
    }
```

```
[66]: classifiers.keys()
```

```
[66]: dict_keys(['KernelSVC', 'KNN', 'DecisionTree', 'Logistic', 'SoftMax',
'BagDecisionTree', 'BagSoftMax', 'PasteDecisionTree', 'PasteSoftMax',
'AdaBoost', 'GradientBoost', 'ExtraTrees', 'XGBoost'])
```

```
[67]: results_mean_std = []
      for key, value in classifiers.items():
          mean = value.cv_results_['mean_test_score'][value.best_index_]
          std=value.cv_results_['std_test_score'][value.best_index_]

          results_mean_std.append({
```

```

        "model": key,
        "mean": mean,
        "std": std
    })

```

```

[68]: # Create a Pandas DataFrame with the mean+std results
accuracy_df = pd.DataFrame(results_mean_std, columns=['model', 'mean', 'std'])

```

```

[69]: # Show the accuracy dataframe

accuracy_df.sort_values(by=['mean'], inplace=True, ascending=False)
accuracy_df

```

```

[69]:

```

	model	mean	std
12	XGBoost	0.853921	0.021578
9	AdaBoost	0.837725	0.020338
11	ExtraTrees	0.835233	0.014221
10	GradientBoost	0.828967	0.022537
2	DecisionTree	0.826483	0.029316
4	SoftMax	0.825248	0.016873
8	PasteSoftMax	0.825248	0.016873
3	Logistic	0.822756	0.020415
6	BagSoftMax	0.822741	0.015868
7	PasteDecisionTree	0.821506	0.031552
5	BagDecisionTree	0.807780	0.020255
0	KernelSVC	0.740311	0.022715
1	KNN	0.717865	0.038101

```

[70]: # Create a prediction of all models on the test set
predictions_all = {}
for key, value in classifiers.items():
    # Get best estimator
    best_model = value.best_estimator_

    # Predict test labels
    predictions = best_model.predict(X_test)

    # Save predictions to a list
    predictions_all[key] = predictions

```

```

[71]: # Creat a DataFrame for the predictions
pred = pd.DataFrame(predictions_all)

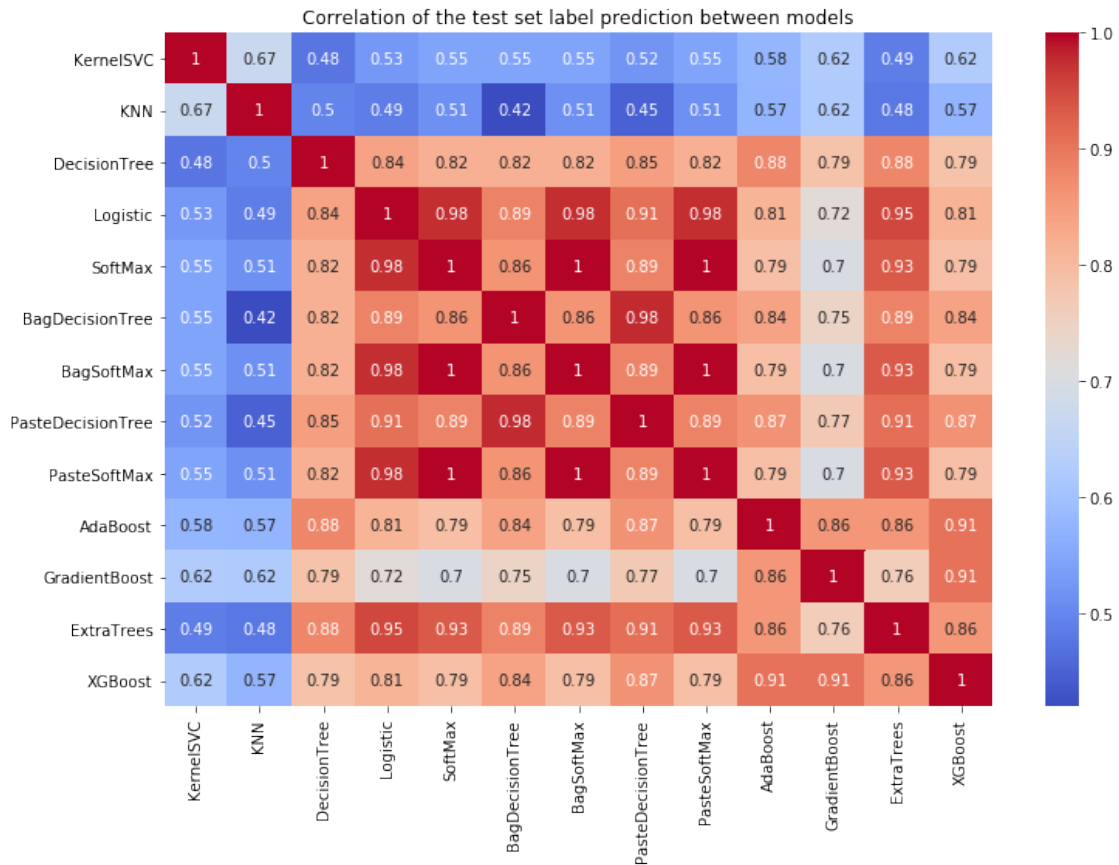
```

```

[72]: # Plot a heatmap of all correlations for easier visualization
fig, ax = plt.subplots(nrows=1, ncols=1, figsize=(12,8))
g = sns.heatmap(pred.corr(), annot=True, cmap='coolwarm', ax=ax)
g.set_title('Correlation of the test set label prediction between models')

```

```
[72]: Text(0.5, 1, 'Correlation of the test set label prediction between models')
```



```
[73]: def get_redundant_pairs(df):
        '''Get diagonal and lower triangular pairs of correlation matrix'''
        pairs_to_drop = set()
        cols = df.columns
        for i in range(0, df.shape[1]):
            for j in range(0, i+1):
                pairs_to_drop.add((cols[i], cols[j]))
        return pairs_to_drop

    def get_top_abs_correlations(df, n=5):
        au_corr = df.corr().abs().unstack()
        labels_to_drop = get_redundant_pairs(df)
        au_corr = au_corr.drop(labels=labels_to_drop).sort_values(ascending=True)
        return au_corr[0:n]
```

```
[74]: print("Top Least Correlations")
        print(get_top_abs_correlations(pred, 5))
```

Top Least Correlations		
KNN	BagDecisionTree	0.420227
	PasteDecisionTree	0.447500
KernelSVC	DecisionTree	0.475044
KNN	ExtraTrees	0.480042
	Logistic	0.486513

dtype: float64

## 6 Stacking

### 6.1 Voting top 5

```
[75]: from sklearn.ensemble import VotingClassifier
```

```
[76]: vclf1 = VotingClassifier(estimators=
                                [('XGBoost', xgbc_grid.best_estimator_),
                                 ('AdaBoost', adc_dtree_grid.best_estimator_),
                                 ('ExtraTrees', etc_grid.best_estimator_),
                                 ('GradientBoost', gbc_grid.best_estimator_),
                                 ('DecisionTree', grid_dtree.best_estimator_)
                                ] )

vclf1_param = {
    'voting' : ['hard', 'soft'],
}

vclf1_grid = GridSearchCV(vclf1, vclf1_param, cv=5, return_train_score=True)
vclf1_grid.fit(X_train, y_train)
```

```
[76]: GridSearchCV(cv=5, error_score=nan,
                  estimator=VotingClassifier(estimators=[('XGBoost',
XGBClassifier(base_score=0.5,
                                                    booster=None,
                                                    colsample_bylevel=1,
                                                    colsample_bynode=1,
                                                    colsample_bytree=1,
                                                    early_stopping_rounds=2,
                                                    gamma=0,
                                                    gpu_id=-1,
                                                    importance_type='gain',
                                                    interaction_constraints=None,
                                                    learning_rate=0.1,
                                                    max_delta_step=0,
                                                    max_depth=4,
                                                    min_child_weight=3,
                                                    missin...
                                                    min_impurity_split=None,
                                                    min_samples_leaf=1,
                                                    min_samples_split=2,
```

```

min_weight_fraction_leaf=0.0,
presort='deprecated',
random_state=0,
splitter='best'))],

                                flatten_transform=True, n_jobs=None,
                                voting='hard', weights=None),

                                iid='deprecated', n_jobs=None,
                                param_grid={'voting': ['hard', 'soft']}, pre_dispatch='2*n_jobs',
                                refit=True, return_train_score=True, scoring=None, verbose=0)

```

### 6.1.1 Results

```

[77]: # let's get the predictions
X_vclf1_train = vclf1_grid.predict(X_train)
X_vclf1_test = vclf1_grid.predict(X_test)

# check model performance:

print('train mse: {}'.format(mean_squared_error(y_train, X_vclf1_train)))
print('train rmse: {}'.format(sqrt(mean_squared_error(y_train, X_vclf1_train))))
print('train r2: {}'.format(r2_score(y_train, X_vclf1_train)))
print()
print('test mse: {}'.format(mean_squared_error(y_test, X_vclf1_test)))
print('test rmse: {}'.format(sqrt(mean_squared_error(y_test, X_vclf1_test))))
print('test r2: {}'.format(r2_score(y_test, X_vclf1_test)))
print()
print(f'Best Mean Cross Validation Score is {vclf1_grid.best_score_}')
print(f'Best Mean Cross Validation Score is {vclf1_grid.best_params_}')
print(f'Train score is {vclf1_grid.score(X_train,y_train)}')
print(f'Test score is {vclf1_grid.score(X_test,y_test)}')

```

```

train mse: 0.10362047440699126
train rmse: 0.321901342661057
train r2: 0.5594059405940593

```

```

test mse: 0.15555555555555556
test rmse: 0.39440531887330776
test r2: 0.36651583710407243

```

```

Best Mean Cross Validation Score is 0.8502096273291926
Best Mean Cross Validation Score is {'voting': 'hard'}
Train score is 0.8963795255930087
Test score is 0.8444444444444444

```

## 6.2 Voting Least Correlated

```
[78]: vclf3 = VotingClassifier(estimators=
                                [(['KNN', grid_knn.best_estimator_),
                                  ('BagDecisionTree', bag_dtrees1_grid.
                                   ↳best_estimator_),
                                  ('PasteDecisionTree', paste_dtrees1_grid.
                                   ↳best_estimator_),
                                  ('ExtraTrees', etc_grid.best_estimator_),
                                  ('DecisionTree', grid_dtrees.best_estimator_),
                                   ] )
                                vclf3_param = {
                                    'voting' : ['hard','soft'],
                                    }
                                vclf3_grid = GridSearchCV(vclf3, vclf3_param,cv=5, return_train_score=True)
                                vclf3_grid.fit(X_train,y_train)
```

```
C:\Users\nabhs\Anaconda3\envs\buan6341_2020\lib\site-
packages\sklearn\ensemble\_bagging.py:633: UserWarning: Some inputs do not have
OOB scores. This probably means too few estimators were used to compute any
reliable oob estimates.
```

```
warn("Some inputs do not have OOB scores. "
```

```
C:\Users\nabhs\Anaconda3\envs\buan6341_2020\lib\site-
packages\sklearn\ensemble\_bagging.py:638: RuntimeWarning: invalid value
encountered in true_divide
```

```
predictions.sum(axis=1)[: , np.newaxis])
```

```
C:\Users\nabhs\Anaconda3\envs\buan6341_2020\lib\site-
packages\sklearn\ensemble\_bagging.py:633: UserWarning: Some inputs do not have
OOB scores. This probably means too few estimators were used to compute any
reliable oob estimates.
```

```
warn("Some inputs do not have OOB scores. "
```

```
C:\Users\nabhs\Anaconda3\envs\buan6341_2020\lib\site-
packages\sklearn\ensemble\_bagging.py:638: RuntimeWarning: invalid value
encountered in true_divide
```

```
predictions.sum(axis=1)[: , np.newaxis])
```

```
C:\Users\nabhs\Anaconda3\envs\buan6341_2020\lib\site-
packages\sklearn\ensemble\_bagging.py:633: UserWarning: Some inputs do not have
OOB scores. This probably means too few estimators were used to compute any
reliable oob estimates.
```

```
warn("Some inputs do not have OOB scores. "
```

```
C:\Users\nabhs\Anaconda3\envs\buan6341_2020\lib\site-
packages\sklearn\ensemble\_bagging.py:638: RuntimeWarning: invalid value
encountered in true_divide
```

```
predictions.sum(axis=1)[: , np.newaxis])
```

```
C:\Users\nabhs\Anaconda3\envs\buan6341_2020\lib\site-
packages\sklearn\ensemble\_bagging.py:633: UserWarning: Some inputs do not have
OOB scores. This probably means too few estimators were used to compute any
reliable oob estimates.
```





```

encountered in true_divide
    predictions.sum(axis=1)[: , np.newaxis])
C:\Users\nabhs\Anaconda3\envs\buan6341_2020\lib\site-
packages\sklearn\ensemble\_bagging.py:633: UserWarning: Some inputs do not have
OOB scores. This probably means too few estimators were used to compute any
reliable oob estimates.
    warn("Some inputs do not have OOB scores. "
C:\Users\nabhs\Anaconda3\envs\buan6341_2020\lib\site-
packages\sklearn\ensemble\_bagging.py:638: RuntimeWarning: invalid value
encountered in true_divide
    predictions.sum(axis=1)[: , np.newaxis])
C:\Users\nabhs\Anaconda3\envs\buan6341_2020\lib\site-
packages\sklearn\ensemble\_bagging.py:633: UserWarning: Some inputs do not have
OOB scores. This probably means too few estimators were used to compute any
reliable oob estimates.
    warn("Some inputs do not have OOB scores. "
C:\Users\nabhs\Anaconda3\envs\buan6341_2020\lib\site-
packages\sklearn\ensemble\_bagging.py:638: RuntimeWarning: invalid value
encountered in true_divide
    predictions.sum(axis=1)[: , np.newaxis])

```

```

[78]: GridSearchCV(cv=5, error_score=nan,
                  estimator=VotingClassifier(estimators=[('KNN',
KNeighborsClassifier(algorithm='auto',
leaf_size=30,
metric='minkowski',
metric_params=None,
n_jobs=None,
n_neighbors=7,
weights='uniform'))),
                                                    ('BagDecisionTree',
BaggingClassifier(base_estimator=DecisionTreeClassifier(ccp_alpha=0.0,
class_weight=None,
criterion='gini',
max_dep...
min_impurity_split=None,
min_samples_leaf=1,
min_samples_split=2,
min_weight_fraction_leaf=0.0,
presort='deprecated',
random_state=0,
splitter='best'))]),
                                                    flatten_transform=True, n_jobs=None,
                                                    voting='hard', weights=None),
                  iid='deprecated', n_jobs=None,
                  param_grid={'voting': ['hard', 'soft']}, pre_dispatch='2*n_jobs',

```

```
refit=True, return_train_score=True, scoring=None, verbose=0)
```

### 6.2.1 Results

```
[79]: # let's get the predictions
X_vclf3_train = vclf3_grid.predict(X_train)
X_vclf3_test = vclf3_grid.predict(X_test)

# check model performance:

print('train mse: {}'.format(mean_squared_error(y_train, X_vclf3_train)))
print('train rmse: {}'.format(sqrt(mean_squared_error(y_train, X_vclf3_train))))
print('train r2: {}'.format(r2_score(y_train, X_vclf3_train)))
print()
print('test mse: {}'.format(mean_squared_error(y_test, X_vclf3_test)))
print('test rmse: {}'.format(sqrt(mean_squared_error(y_test, X_vclf3_test))))
print('test r2: {}'.format(r2_score(y_test, X_vclf3_test)))
print()
print(f'Best Mean Cross Validation Score is {vclf3_grid.best_score_}')
print(f'Best Mean Cross Validation Score is {vclf3_grid.best_params_}')
print(f'Train score is {vclf3_grid.score(X_train,y_train)}')
print(f'Test score is {vclf3_grid.score(X_test,y_test)}')
```

train mse: 0.14856429463171036

train rmse: 0.3854403905037851

train r2: 0.3683049027794345

test mse: 0.18888888888888888

test rmse: 0.4346134936801766

test r2: 0.23076923076923084

Best Mean Cross Validation Score is 0.8339829192546583

Best Mean Cross Validation Score is {'voting': 'hard'}

Train score is 0.8514357053682896

Test score is 0.8111111111111111

## 6.3 Stacking Top 5

<https://towardsdatascience.com/stacking-made-easy-with-sklearn-e27a0793c92b>

```
[80]: from sklearn.ensemble import StackingClassifier
```

```
[81]: sclf1 = StackingClassifier(estimators=
                                [ ('AdaBoost', adc_dtree_grid.best_estimator_),
                                  ('XGBoost', xgbc_grid.best_estimator_),
                                #
                                  ('ExtraTrees', etc_grid.best_estimator_),
                                  ('GradientBoost', gbc_grid.best_estimator_),
```

```

#                                     ('DecisionTree', grid_dtrees.best_estimator_)
                                     ] , final_estimator=LogisticRegression(
    multi_class="multinomial", solver="lbfgs",
    ←C=30)) #XGBClassifier(random_state=42))
sclf1_param = {
    'final_estimator__C': [0.001, 0.01, 0.1, 1, 10, 1000],
    'final_estimator__penalty': ['l2'],
#    'final_estimator__max_depth' : range(2, 15, 2),
#    'final_estimator__n_estimators' : range(50, 100, 10),
#    'final_estimator__learning_rate' : [0.1],
#    'final_estimator__min_child_weight' : [1, 3, 5, 7],
#    'final_estimator__subsample': [0.6, 0.7, 0.8, 0.9, 1],
    'stack_method': ['auto', 'predict_proba']
}
sclf1_grid = GridSearchCV(sclf1, sclf1_param, cv=5, return_train_score=True)
sclf1_grid.fit(X_train, y_train)

```

```

[81]: GridSearchCV(cv=5, error_score=nan,
                  estimator=StackingClassifier(cv=None,
                                                estimators=[('AdaBoost',
AdaBoostClassifier(algorithm='SAMME.R',
base_estimator=DecisionTreeClassifier(ccp_alpha=0.0,
class_weight=None,
criterion='entropy',
max_depth=4,
max_features=None,
max_leaf_nodes=None,
min_impurity_decrease=0.0,
min_impurity_split=None,
min_samples_leaf=1,
min_sam...

solver='lbfgs',
tol=0.0001,
verbose=0,
warm_start=False),

                                n_jobs=None, passthrough=False,
                                stack_method='auto', verbose=0),
iid='deprecated', n_jobs=None,
param_grid={'final_estimator__C': [0.001, 0.01, 0.1, 1, 10, 1000],
            'final_estimator__penalty': ['l2'],
            'stack_method': ['auto', 'predict_proba']},
pre_dispatch='2*n_jobs', refit=True, return_train_score=True,
scoring=None, verbose=0)

```

### 6.3.1 Results

```
[82]: # let's get the predictions
X_sclf1_train = sclf1_grid.predict(X_train)
X_sclf1_test = sclf1_grid.predict(X_test)

# check model performance:

print('train mse: {}'.format(mean_squared_error(y_train, X_sclf1_train)))
print('train rmse: {}'.format(sqrt(mean_squared_error(y_train, X_sclf1_train))))
print('train r2: {}'.format(r2_score(y_train, X_sclf1_train)))
print()
print('test mse: {}'.format(mean_squared_error(y_test, X_sclf1_test)))
print('test rmse: {}'.format(sqrt(mean_squared_error(y_test, X_sclf1_test))))
print('test r2: {}'.format(r2_score(y_test, X_sclf1_test)))
print()
print(f'Best Mean Cross Validation Score is {sclf1_grid.best_score_}')
print(f'Best Mean Cross Validation Score is {sclf1_grid.best_params_}')
print(f'Train score is {sclf1_grid.score(X_train,y_train)}')
print(f'Test score is {sclf1_grid.score(X_test,y_test)}')
```

```
train mse: 0.0898876404494382
train rmse: 0.29981267559834457
train r2: 0.6177979243707503
```

```
test mse: 0.17777777777777778
test rmse: 0.4216370213557839
test r2: 0.27601809954751133
```

```
Best Mean Cross Validation Score is 0.8489285714285714
Best Mean Cross Validation Score is {'final_estimator__C': 10,
'final_estimator__penalty': 'l2', 'stack_method': 'auto'}
Train score is 0.9101123595505618
Test score is 0.8222222222222222
```

### 6.4 Stacking Least Correlated

```
[83]: sclf2 = StackingClassifier(estimators=
                                [(['KNN', grid_knn.best_estimator_],
                                  ('BagDecisionTree', bag_dtree1_grid.
↳best_estimator_),
                                  ('PasteDecisionTree', paste_dtree1_grid.
↳best_estimator_),
                                  ('ExtraTrees', etc_grid.best_estimator_),
                                  ('DecisionTree', grid_dtree.best_estimator_),
                                  ],
                                final_estimator=LogisticRegression(
multi_class="multinomial",solver="lbfgs", C=30))
```

```

#                                     XGBClassifier(random_state=42,
#
#                                     ↳early_stopping_rounds=2,
#                                     ↳objective=
#                                     ↳'binary:logistic'))
sclf2_param = {
    'final_estimator__C': [0.001, 0.01, 0.1, 1, 10,1000],
    'final_estimator__penalty':['l2'],
#    'final_estimator__max_depth' : range(2,15,2),
#    'final_estimator__n_estimators' : range(50,100,10),
#    'final_estimator__learning_rate' : [0.1],
#    'final_estimator__min_child_weight' : [1,3,5,7],
#    'final_estimator__subsample':[0.6,0.7,0.8,0.9,1],
    'stack_method':['auto', 'predict_proba']
}
sclf2_grid = GridSearchCV(sclf2, sclf2_param,cv=5, return_train_score=True)
sclf2_grid.fit(X_train,y_train)

```

C:\Users\nabhs\Anaconda3\envs\buan6341\_2020\lib\site-packages\sklearn\ensemble\\_bagging.py:633: UserWarning: Some inputs do not have OOB scores. This probably means too few estimators were used to compute any reliable oob estimates.

warn("Some inputs do not have OOB scores. "

C:\Users\nabhs\Anaconda3\envs\buan6341\_2020\lib\site-packages\sklearn\ensemble\\_bagging.py:638: RuntimeWarning: invalid value encountered in true\_divide

predictions.sum(axis=1)[: , np.newaxis])

C:\Users\nabhs\Anaconda3\envs\buan6341\_2020\lib\site-packages\sklearn\ensemble\\_bagging.py:633: UserWarning: Some inputs do not have OOB scores. This probably means too few estimators were used to compute any reliable oob estimates.

warn("Some inputs do not have OOB scores. "

C:\Users\nabhs\Anaconda3\envs\buan6341\_2020\lib\site-packages\sklearn\ensemble\\_bagging.py:638: RuntimeWarning: invalid value encountered in true\_divide

predictions.sum(axis=1)[: , np.newaxis])

C:\Users\nabhs\Anaconda3\envs\buan6341\_2020\lib\site-packages\sklearn\ensemble\\_bagging.py:633: UserWarning: Some inputs do not have OOB scores. This probably means too few estimators were used to compute any reliable oob estimates.

warn("Some inputs do not have OOB scores. "

C:\Users\nabhs\Anaconda3\envs\buan6341\_2020\lib\site-packages\sklearn\ensemble\\_bagging.py:638: RuntimeWarning: invalid value encountered in true\_divide

predictions.sum(axis=1)[: , np.newaxis])

C:\Users\nabhs\Anaconda3\envs\buan6341\_2020\lib\site-packages\sklearn\ensemble\\_bagging.py:633: UserWarning: Some inputs do not have

```

OOB scores. This probably means too few estimators were used to compute any
reliable oob estimates.
    warn("Some inputs do not have OOB scores. ")
C:\Users\nabhs\Anaconda3\envs\buan6341_2020\lib\site-
packages\sklearn\ensemble\_bagging.py:638: RuntimeWarning: invalid value
encountered in true_divide
    predictions.sum(axis=1)[: , np.newaxis])
C:\Users\nabhs\Anaconda3\envs\buan6341_2020\lib\site-
packages\sklearn\ensemble\_bagging.py:633: UserWarning: Some inputs do not have
OOB scores. This probably means too few estimators were used to compute any
reliable oob estimates.
    warn("Some inputs do not have OOB scores. ")
C:\Users\nabhs\Anaconda3\envs\buan6341_2020\lib\site-
packages\sklearn\ensemble\_bagging.py:638: RuntimeWarning: invalid value
encountered in true_divide
    predictions.sum(axis=1)[: , np.newaxis])
C:\Users\nabhs\Anaconda3\envs\buan6341_2020\lib\site-
packages\sklearn\ensemble\_bagging.py:633: UserWarning: Some inputs do not have
OOB scores. This probably means too few estimators were used to compute any
reliable oob estimates.
    warn("Some inputs do not have OOB scores. ")
C:\Users\nabhs\Anaconda3\envs\buan6341_2020\lib\site-
packages\sklearn\ensemble\_bagging.py:638: RuntimeWarning: invalid value
encountered in true_divide
    predictions.sum(axis=1)[: , np.newaxis])
C:\Users\nabhs\Anaconda3\envs\buan6341_2020\lib\site-
packages\sklearn\ensemble\_bagging.py:633: UserWarning: Some inputs do not have
OOB scores. This probably means too few estimators were used to compute any
reliable oob estimates.
    warn("Some inputs do not have OOB scores. ")
C:\Users\nabhs\Anaconda3\envs\buan6341_2020\lib\site-
packages\sklearn\ensemble\_bagging.py:638: RuntimeWarning: invalid value
encountered in true_divide
    predictions.sum(axis=1)[: , np.newaxis])
C:\Users\nabhs\Anaconda3\envs\buan6341_2020\lib\site-
packages\sklearn\ensemble\_bagging.py:633: UserWarning: Some inputs do not have
OOB scores. This probably means too few estimators were used to compute any
reliable oob estimates.
    warn("Some inputs do not have OOB scores. ")
C:\Users\nabhs\Anaconda3\envs\buan6341_2020\lib\site-
packages\sklearn\ensemble\_bagging.py:638: RuntimeWarning: invalid value
encountered in true_divide
    predictions.sum(axis=1)[: , np.newaxis])
C:\Users\nabhs\Anaconda3\envs\buan6341_2020\lib\site-
packages\sklearn\ensemble\_bagging.py:633: UserWarning: Some inputs do not have
OOB scores. This probably means too few estimators were used to compute any
reliable oob estimates.
    warn("Some inputs do not have OOB scores. ")

```

```

C:\Users\nabhs\Anaconda3\envs\buan6341_2020\lib\site-
packages\sklearn\ensemble\_bagging.py:638: RuntimeWarning: invalid value
encountered in true_divide
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[83]: GridSearchCV(cv=5, error_score=nan,
                estimator=StackingClassifier(cv=None,
                                             estimators=[('KNN',
KNeighborsClassifier(algorithm='auto',
leaf_size=30,
metric='minkowski',
metric_params=None,
n_jobs=None,
n_neighbors=7,
weights='uniform'))),
                                             ('BagDecisionTree',
BaggingClassifier(base_estimator=DecisionTreeClassifier(ccp_alpha=0.0,
class_weight=None,
criterion='gin...
solver='lbfgs',
tol=0.0001,
verbose=0,
warm_start=False),
n_jobs=None, passthrough=False,
stack_method='auto', verbose=0),
iid='deprecated', n_jobs=None,
param_grid={'final_estimator__C': [0.001, 0.01, 0.1, 1, 10, 1000],
            'final_estimator__penalty': ['l2'],
            'stack_method': ['auto', 'predict_proba']},
pre_dispatch='2*n_jobs', refit=True, return_train_score=True,
scoring=None, verbose=0)

```

## 6.4.1 Results

```

[84]: # let's get the predictions
X_sclf2_train = sclf2_grid.predict(X_train)
X_sclf2_test = sclf2_grid.predict(X_test)

# check model performance:

print('train mse: {}'.format(mean_squared_error(y_train, X_sclf2_train)))
print('train rmse: {}'.format(sqrt(mean_squared_error(y_train, X_sclf2_train))))
print('train r2: {}'.format(r2_score(y_train, X_sclf2_train)))
print()
print('test mse: {}'.format(mean_squared_error(y_test, X_sclf2_test)))
print('test rmse: {}'.format(sqrt(mean_squared_error(y_test, X_sclf2_test))))
print('test r2: {}'.format(r2_score(y_test, X_sclf2_test)))
print()
print(f'Best Mean Cross Validation Score is {sclf2_grid.best_score_}')

```

```
print(f'Best Mean Cross Validation Score is {sclf2_grid.best_params_}')
print(f'Train score is {sclf2_grid.score(X_train,y_train)}')
print(f'Test score is {sclf2_grid.score(X_test,y_test)}')
```

```
train mse: 0.12983770287141075
train rmse: 0.36032999163462753
train r2: 0.44793033520219483
```

```
test mse: 0.17777777777777778
test rmse: 0.4216370213557839
test r2: 0.27601809954751133
```

```
Best Mean Cross Validation Score is 0.8327406832298136
Best Mean Cross Validation Score is {'final_estimator__C': 1,
'final_estimator__penalty': 'l2', 'stack_method': 'auto'}
Train score is 0.8701622971285893
Test score is 0.8222222222222222
```