

In [1]:

import numpy as np  
import pandas as pd

In [2]:

data = pd.read\_csv("creditcard.csv")

In [3]:

data.head()

Out[3]:

	Time	V1	V2	V3	V4	V5	V6	V7	V8	V9	...	V21	V22	V23	V24	V25
0	0.0	-1.359807	-0.072781	2.536347	1.378155	-0.338321	0.462388	0.239599	0.098698	0.363787	...	-0.018307	0.277838	-0.110474	0.066928	0.128531
1	0.0	1.191857	0.266151	0.166480	0.448154	0.060018	-0.082361	-0.078803	0.085102	-0.255425	...	-0.225775	-0.638672	0.101288	-0.339846	0.167171
2	1.0	-1.358354	-1.340163	1.773209	0.379780	-0.503198	1.800499	0.791461	0.247676	-1.514654	...	0.247998	0.771679	0.909412	-0.689281	-0.327641
3	1.0	-0.966272	-0.185226	1.792993	-0.863291	-0.010309	1.247203	0.237609	0.377436	-1.387024	...	-0.108300	0.005274	-0.190321	-1.175575	0.647371
4	2.0	-1.158233	0.877737	1.548718	0.403034	-0.407193	0.095921	0.592941	-0.270533	0.817739	...	-0.009431	0.798278	-0.137458	0.141267	-0.206011

5 rows × 31 columns

In [4]:

data.shape

Out[4]:

(284807, 31)

In [5]:

data['Class'].value\_counts()

Out[5]:

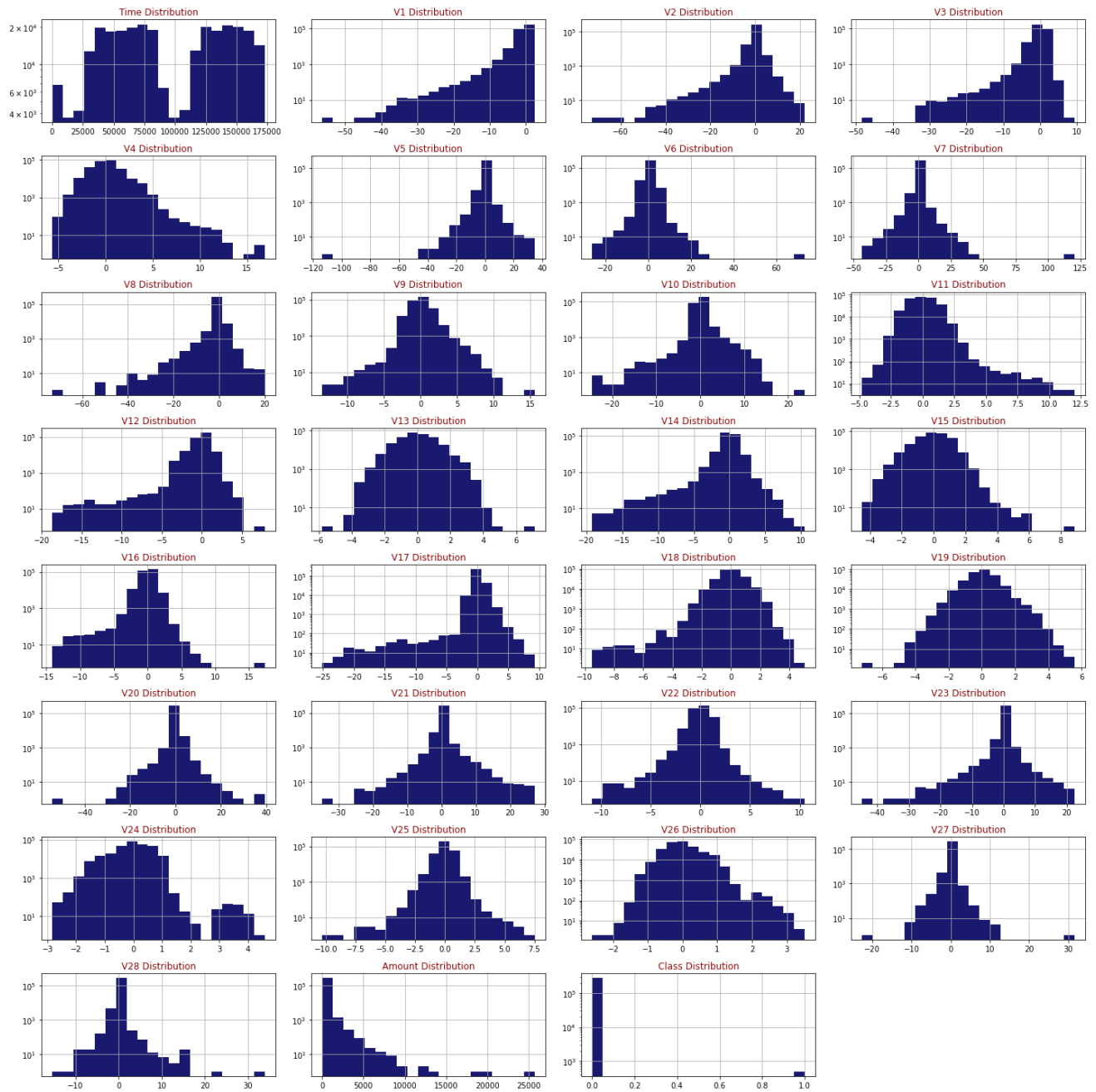
0 284315  
1 492  
Name: Class, dtype: int64

In [6]:

import matplotlib.pyplot as plt

```
In [7]: def draw_histograms(dataframe, features, rows, cols):
fig=plt.figure(figsize=(20,20))
for i, feature in enumerate(features):
    ax=fig.add_subplot(rows,cols,i+1)
    dataframe[feature].hist(bins=20,ax=ax,facecolor='midnightblue')
    ax.set_title(feature+" Distribution",color='DarkRed')
    ax.set_yscale('log')
fig.tight_layout()
plt.show()
```

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draw_histograms(data,data.columns,8,4)
```



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In [8]: x = data.drop("Class",axis = 1)
y = data.Class
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In [9]: from sklearn.linear_model import LogisticRegression
from sklearn.metrics import accuracy_score, confusion_matrix, classification_report
import numpy as np
from sklearn.model_selection import KFold
from sklearn.model_selection import GridSearchCV
```

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In [10]: lr=LogisticRegression(C=1, penalty='l1', solver='liblinear')
grid={'C':10.0 **np.arange(-2,3),'penalty':['l1','l2']}
cv=KFold(n_splits=5,random_state=None,shuffle=False)
```

```
In [11]: from sklearn.model_selection import train_test_split
x_train,x_test,y_train,y_test = train_test_split(x,y,train_size = 0.75)
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In [12]: clf=GridSearchCV(lr,grid,cv=cv,n_jobs=-1,scoring='f1_macro')
clf.fit(x_train,y_train)
```

```
Out[12]: GridSearchCV(cv=KFold(n_splits=5, random_state=None, shuffle=False),
                      estimator=LogisticRegression(C=1, penalty='l1',
                                                    solver='liblinear'),
                      n_jobs=-1,
                      param_grid={'C': array([1.e-02, 1.e-01, 1.e+00, 1.e+01, 1.e+02]),
                                   'penalty': ['l1', 'l2']},
                      scoring='f1_macro')
```

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In [13]: y_pred = clf.predict(x_test)
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In [19]: import seaborn as sns
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In [20]: cm=confusion_matrix(y_test,y_pred)
conf_matrix=pd.DataFrame(data=cm,columns=['Predicted:0', 'Predicted:1'],index=['Actual:0', 'Actual:1'])
plt.figure(figsize = (8,5))
sns.heatmap(conf_matrix, annot=True,fmt='d',cmap="YlGnBu");
```

