# **OPT Machine Learning Final Project**

**YIJING TAN** 

```
In [27]: import pandas as pd
         import numpy as np
         import seaborn as sns
         import matplotlib.pyplot as plt
         from imblearn import under sampling, over sampling
         from imblearn.over sampling import SMOTE
         from scipy.optimize import fmin tnc # compute the minimum for func
         tion
         from sklearn import svm
         from sklearn import metrics
         from sklearn.decomposition import PCA
         from sklearn.model_selection import train_test_split
         from sklearn.metrics import classification report
         from sklearn.metrics import confusion matrix
         from sklearn.linear model import LogisticRegression
         import itertools
         #pip install imblearn
         #pip install spicy
```

# 1. Read excel and import data sheet

```
In [28]: xls = pd.ExcelFile('patient.xlsx')
    original_data = pd.read_excel(xls, 'original')
    original_data.shape
    original_data
```

Out[28]:

	patient_id	sex	age	province	infection_case	state
0	100000001	male	50s	Seoul	overseas inflow	released
1	1000000002	male	30s	Seoul	overseas inflow	released
2	1000000003	male	50s	Seoul	contact with patient	released
3	100000004	male	20s	Seoul	overseas inflow	released
4	100000005	female	20s	Seoul	contact with patient	released
5160	700000015	female	30s	Jeju-do	overseas inflow	released
5161	700000016	NaN	NaN	Jeju-do	overseas inflow	released
5162	700000017	NaN	NaN	Jeju-do	overseas inflow	isolated
5163	700000018	NaN	NaN	Jeju-do	overseas inflow	isolated
5164	700000019	NaN	NaN	Jeju-do	overseas inflow	isolated

5165 rows × 6 columns

# 2. Descriptive analysis

We performed descriptive analyses of the predictors by respective stratification groups and present the results as numbers

```
In [4]: | gp2=original data.groupby(by=['age'])
         gp2.size()
Out[4]: age
         0s
                  66
         100s
                   1
         10s
                 178
         20s
                 899
         30s
                 523
         40s
                 518
         50s
                 667
         60s
                 482
         70s
                 232
         80s
                 170
         90s
                  49
        dtype: int64
In [5]: gp3=original_data.groupby(by=['province'])
         gp3.size()
Out[5]: province
                                151
        Busan
        Chungcheongbuk-do
                                 56
        Chungcheongnam-do
                                168
        Daegu
                                137
        Daejeon
                                119
                                 63
        Gangwon-do
        Gwangju
                                 44
                               1208
        Gyeonggi-do
        Gyeongsangbuk-do
                               1254
        Gyeongsangnam-do
                                133
                                343
         Incheon
         Jeju-do
                                 19
                                 27
         Jeollabuk-do
         Jeollanam-do
                                 25
                                 51
        Sejong
        Seoul
                               1312
        Ulsan
                                 55
        dtype: int64
In [6]: | gp4=original_data.groupby(by=['infection_case'])
         gp4.size()
```

#### Out[6]: infection case Anyang Gunpo Pastors Group 1 Biblical Language study meeting 3 Bonghwa Pureun Nursing Home 31 Changnyeong Coin Karaoke 4 Cheongdo Daenam Hospital 21 80 Coupang Logistics Center Daejeon door-to-door sales 1 3 Daezayeon Korea Day Care Center 43 Dongan Church 17 Dunsan Electronics Town 13 Eunpyeong St. Mary's Hospital 16 Gangnam Dongin Church 1 Gangnam Yeoksam-dong gathering 6 Geochang Church 6 Geumcheon-gu rice milling machine manufacture 6 Guri Collective Infection 5 Guro-qu Call Center 112 Gyeongsan Cham Joeun Community Center 10 Gyeongsan Jeil Silver Town 12 Gyeongsan Seorin Nursing Home 15 Itaewon Clubs 162 KB Life Insurance 13 Korea Campus Crusade of Christ 7 Milal Shelter 11 Ministry of Oceans and Fisheries 28 Onchun Church 33 Orange Life 1

Orange Town

Richway

Pilgrimage to Israel

Samsung Medical Center

River of Grace Community Church

SMR Newly Planted Churches Group

Samsung Fire & Marine Insurance

7

2

1

4

7

36

128

```
In [7]: gp5=original_data.groupby(by=['state'])
  gp5.size()

Out[7]: state
    deceased    78
    isolated    2158
    released    2929
    dtype: int64
```

## 3. Data prepocessing

As we can see above, the infection\_case variable has too many types, so we wanna regroup it to fewer categories. Specifically, we followed prior study to recategory it to 9 groups, which are: contact with patient, overseas inflow, etc, Nursing home, Hospital, Religious gathering, Call center, CSA(Community center, shelter and apartment), Gym facility. Also, since our goal is to perdict the mortality, we need to catergorize both the released and isolated cases to survived group. Then we deleted some cases that have missing values. This step was performed via excel and we attached the spreedsheet which demonstrates our procedures.

# 4. Import prepocessed data

```
In [29]: data = pd.read_excel(xls, 'DP(without missing)')
    data = data.drop('patient_id', 1)
    data
```

### Out[29]:

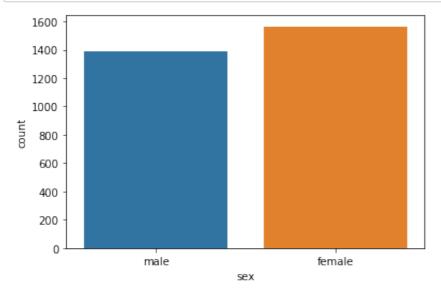
	sex	age	province	infection_case	state
0	male	50s	Seoul	overseas inflow	Survived
1	male	30s	Seoul	overseas inflow	Survived
2	male	50s	Seoul	contact with patient	Survived
3	male	20s	Seoul	overseas inflow	Survived
4	female	20s	Seoul	contact with patient	Survived
2950	male	30s	Jeju-do	contact with patient	Survived
2951	female	20s	Jeju-do	overseas inflow	Survived
2952	female	10s	Jeju-do	overseas inflow	Survived
2953	female	30s	Jeju-do	CSA	Survived
2954	female	30s	Jeju-do	overseas inflow	Survived

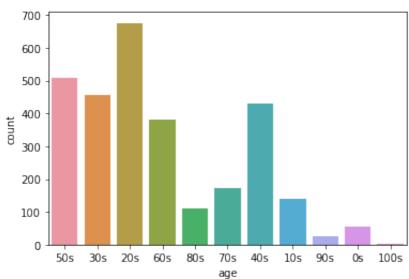
### 2955 rows × 5 columns

```
In [28]: data.shape
```

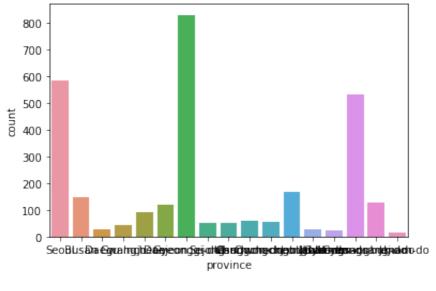
Out[28]: (2955, 31)

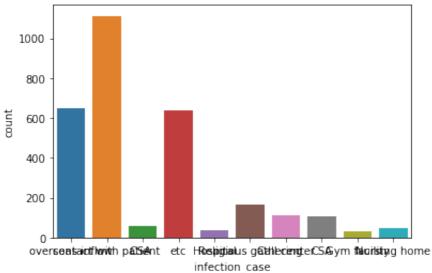
```
In [36]: sns.countplot(x = "sex", data=data)
  plt.show()
  sns.countplot(x = "age", data=data)
  plt.show()
```

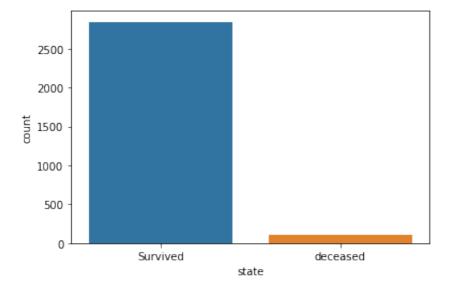




```
In [35]: sns.countplot(x = "province", data=data)
  plt.show()
  sns.countplot(x = "infection_case", data=data)
  plt.show()
  sns.countplot(x = "state", data=data)
  plt.show()
```







# 5. Encode categorical data

Our data contains categorical data, so we must encode it to numbers before we can fit and evaluate the model.we will use one hot encoding approach to encode categorical features.

```
In [30]: data['sex'].replace(['female','male'],[0,1],inplace=True)
         data['state'].replace(['deceased','Survived'],[0,1],inplace=True)
         data['age'].replace(['0s','10s','20s','30s','40s','50s','60s','70s'
         ,'80s','90s','100s'],[1,2,3,4,5,6,7,8,9,10,11],inplace=True)
         # using one hot encoding approach to encode categorical features
         data = pd.get dummies(data, columns=["province"])
         data = pd.get dummies(data, columns=["infection case"])
         # create intercept
         data['intercept'] = [1] * data.iloc[:,:].shape[0]
         # move depedendent variable to last column
         # move intercept to first column
         data = data[[ col for col in data.columns if col != 'state' ] + ['s
         tate']]
         data = data[['intercept'] + [ col for col in data.columns if col !=
         'intercept' ]]
         data
```

#### Out[30]:

	intercept	sex	age	province_Busan	province_Chungcheongbuk- do	province_Chungche
0	1	1	6	0	0	
1	1	1	4	0	0	
2	1	1	6	0	0	
3	1	1	3	0	0	
4	1	0	3	0	0	
•••						
2950	1	1	4	0	0	
2951	1	0	3	0	0	
2952	1	0	2	0	0	
2953	1	0	4	0	0	
2954	1	0	4	0	0	

2955 rows × 31 columns

```
In [60]: type(data.iloc[0,30])
```

Out[60]: numpy.int64

## 6. Logistic regression model

### 6.1 Logistic regression method 1

In method 1, we define the model by ourselves. We use sigmoid function as activation function, and set threshold to 0.5.

```
In [31]: | # retrieve numpy array
         dataset = data.values
         # split into input (X) and output (y) variables
         X = dataset[:, :-1]
         y = dataset[:,-1]
         # reshape target to be a 2d array
         y = y.reshape((len(y), 1))
         # split into train and test sets
         X_train, X_test, y_train, y_test = train_test_split(X, y, test_size
         =0.2, random state=1)
         # summarize
         print('Train', X train.shape, y train.shape)
         print('Test', X test.shape, y test.shape)
         theta = np.zeros((X train.shape[1], 1))
         Train (2364, 30) (2364, 1)
         Test (591, 30) (591, 1)
In [32]: def sigmoid(x):
             # Activation function used to map any real value between 0 and
             return 1 / (1 + np.exp(-x))
         def net input(theta, x):
             # Computes the weighted sum of inputs
             return np.dot(x, theta)
         def probability(theta, x):
             # Returns the probability after passing through sigmoid
             return sigmoid(net input(theta, x))
         def cost function(theta, x, y):
             # Computes the cost function for all the training samples
             m = x.shape[0]
             total\_cost = -(1 / m) * np.sum(
                 y * np.log(probability(theta, x)) + (1 - y) * np.log(
                      1 - probability(theta, x)))
             return total cost
```

```
def gradient(theta, x, y):
   # Computes the gradient of the cost function at the point theta
   m = x.shape[0]
   return (1 / m) * np.dot(x.T, sigmoid(net input(theta, x)) - y
def fit(x, y, theta):
   opt weights = fmin tnc(func=cost function, x0=theta,
                  fprime=gradient,args=(x, y.flatten()))
   return opt_weights[0]
def predict(x):
   theta = parameters[:, np.newaxis]
   return probability(theta, x)
def accuracy(x, actual classes, probab threshold=0.5):
   predicted classes = (predict(x) >=
                         probab threshold).astype(int)
   predicted_classes = predicted_classes.flatten()
   accuracy score = np.mean(predicted classes == actual classes)
   return accuracy score
def auc(x, actual classes, probab threshold=0.5):
   predicted classes = (predict(x) >=
                         probab threshold).astype(int)
   predicted classes = predicted classes.flatten()
   auc score = metrics.roc auc score(actual classes.flatten(),pred
icted classes)
   return auc score
def precision(x, actual classes, probab threshold=0.5):
   predicted classes = (predict(x) >=
                         probab_threshold).astype(int)
   predicted classes = predicted classes.flatten()
   precision score = metrics.precision score(actual classes.flatte
n(),predicted classes)
   return precision score
def recall(x, actual_classes, probab_threshold=0.5):
   predicted classes = (predict(x) >=
                         probab threshold).astype(int)
   predicted classes = predicted classes.flatten()
   recall score = metrics.recall score(actual classes.flatten(),pr
edicted classes)
   return recall score
def class_report(x, actual_classes, probab_threshold=0.5):
   predicted classes = (predict(x) >=
                         probab threshold).astype(int)
   predicted classes = predicted classes.flatten()
   print(classification report(actual classes.flatten(), predicted
classes))
   return
```

```
def plot confusion matrix(cm,
                          target names,
                          title='Confusion matrix',
                          cmap=None,
                          normalize=False):
   accuracy = np.trace(cm) / np.sum(cm).astype('float')
   misclass = 1 - accuracy
    if cmap is None:
        cmap = plt.get cmap('Blues')
   plt.figure(figsize=(8, 6))
   plt.imshow(cm, interpolation='nearest', cmap=cmap)
   plt.title(title)
   plt.colorbar()
    if target names is not None:
        tick_marks = np.arange(len(target_names))
        plt.xticks(tick marks, target names, rotation=45)
        plt.yticks(tick marks, target names)
    if normalize:
        cm = cm.astype('float') / cm.sum(axis=1)[:, np.newaxis]
   thresh = cm.max() / 1.5 if normalize else cm.max() / 2
    for i, j in itertools.product(range(cm.shape[0]), range(cm.shap
e[1])):
        if normalize:
            plt.text(j, i, "{:0.4f}".format(cm[i, j]),
                     horizontalalignment="center",
                     color="white" if cm[i, j] > thresh else "black
")
        else:
            plt.text(j, i, "{:,}".format(cm[i, j]),
                     horizontalalignment="center",
                     color="white" if cm[i, j] > thresh else "black
")
   plt.tight layout()
   plt.ylabel('True label')
   plt.xlabel('Predicted label\naccuracy={:0.4f}; misclass={:0.4f}
'.format(accuracy, misclass))
   plt.show()
def confusion matrix method 1(x, actual classes, probab threshold=0
.5):
   predicted classes = (predict(x) >=
                         probab threshold).astype(int)
   predicted_classes = predicted_classes.flatten()
   plot confusion matrix(confusion matrix(actual classes.flatten())
```

```
, predicted_classes), ['Deceased', 'Survived'])
```

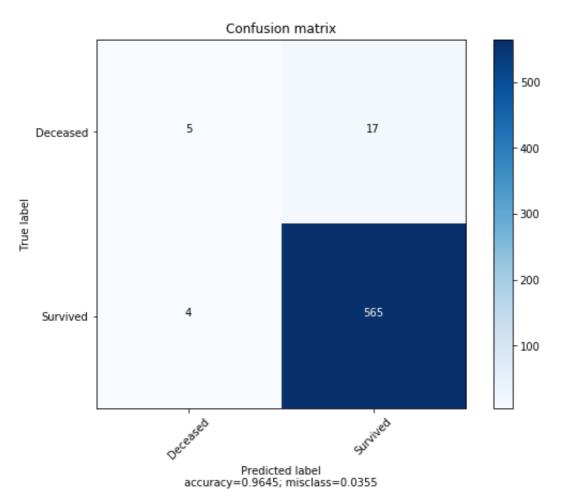
```
In [33]: # fit the training data
    parameters = fit(X_train, y_train, theta)
    # calculate accurancy result
    accuracy_6_1 = accuracy(X_test, y_test)
    auc_6_1 = auc(X_test, y_test)
    precision_6_1 = precision(X_test, y_test)
    recall_6_1 = recall(X_test, y_test)

print('Accuracy:', accuracy_6_1)
    print('Auc:', auc_6_1)
    print('Precision:', precision_6_1)
    print('Recall:', recall_6_1)
    #class_report(X_test, y_test)
    confusion_matrix_method_1(X_test, y_test)
```

Accuracy: 0.9486802889364151

Auc: 0.6101214251477872

Precision: 0.9707903780068728 Recall: 0.9929701230228472



We get a revelative low AUC acore compared with other matrics.

From the confusion matrix we can see that we have 21 worng cases. There are 17 decreased cases but we predict as survived and 4 survived cases but we predict as decreased.

# 6.2 Logistic regression method 2 : implement classifier using scikit-learn

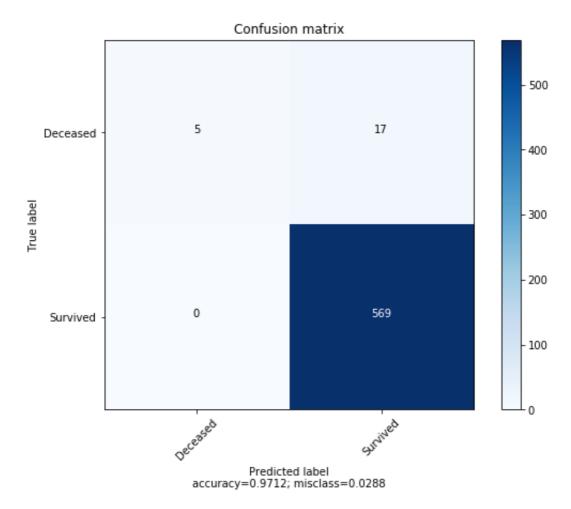
```
In [34]: model = LogisticRegression()
         model.fit(X_train, y_train)
         predicted_classes = model.predict(X test)
         #parameters = model.coef
         accuracy 6 2 = metrics.accuracy score(y test,predicted classes)
         auc 6 2 = metrics.roc auc score(y test,predicted classes)
         precision 6 2 = metrics.precision score(y test.flatten(),predicted
         classes)
         recall 6 2 = metrics.recall score(y test.flatten(),predicted classe
         print('Accuracy:', accuracy_6_2)
         print('Auc:', auc 6 2)
         print('Precision:', precision_6_2)
         print('Recall:', recall 6 2)
         #print(classification report(y test, predicted classes))
         plot confusion matrix(confusion matrix(y test, predicted classes),
         ['Deceased', 'Survived'])
```

Accuracy: 0.9712351945854484

Auc: 0.6136363636363636

Precision: 0.9709897610921502

Recall: 1.0



The AUC score is also low. This might be caused by imbalanced data. So we will deal with imbalanced data in the following dection.

From the confusion matrix we can see that we have 17 worng cases. There are 17 decreased cases but we predicte as survived

# 6.3 Logistic regression: using SMOTE to deal with the imbalanced data

As our data was imbalanced, we applied one oversampling technique called synthetic minority oversampling technique (SMOTE) to enhance the learning on the training data (Chawla et al.,2002; Nnamoko & Korkontzelos, 2020). SMOTE creates synthetic samples from the minority class (cases with deaths in our data) according to feature space similarities between nearest neighbors.

```
In [47]: # Using SMOTE to deal with the imbalanced data
         x resampled, y resampled = SMOTE().fit sample(X,y)
         X_train_re, X_test_re, y_train_re, y_test_re = train_test_split(x_r
         esampled, y resampled, test size=0.2, random state=1)
In [35]: | # fit Logistic regression method 1 with balanced data
         parameters = fit(X_train_re, y_train_re, theta)
         accuracy 6 3 1 = accuracy(X test re, y test re)
         auc 6_3_1 = auc(X_test_re, y_test_re)
         precision 6 3 1 = precision(X_test_re, y_test_re)
         recall 6 3 1 = recall(X test re, y test re)
         print('######Logistic regression method 1 with balanced dataset:##
         ##### ')
         print('Accuracy:', accuracy_6_3_1)
         print('Auc:', auc 6 3 1)
         print('Precision:', precision_6_3_1)
         print('Recall:', recall 6 3 1)
         #class report(X test re, y test re)
         confusion matrix method 1(X test re, y test re)
         print('')
         print('')
         # fit Logistic regression method 2 with balanced data
         model.fit(X train re, y train re)
         predicted classes re = model.predict(X test re)
         accuracy 6 3 2 = metrics.accuracy score(y test re,predicted classes
         re)
         auc 6 3 2 = metrics.roc auc score(y test re,predicted classes re)
         precision 6 3 2 = metrics.precision score(y test re.flatten(),predi
         cted classes re)
         recall 6 3 2 = metrics.recall score(y test re.flatten(),predicted c
         lasses re)
         print('######Logistic regression method 2 with balanced dataset:##
         ###### ')
         print('Accuracy:', accuracy 6 3 2)
         print('Auc:', auc_6_3_2)
         print('Precision:', precision 6 3 2)
         print('Recall:', recall 6 3 2)
         #print(classification report(y test re, predicted classes re))
         plot confusion matrix(confusion matrix(y test re, predicted classes
         _re), ['Deceased', 'Survived'])
```

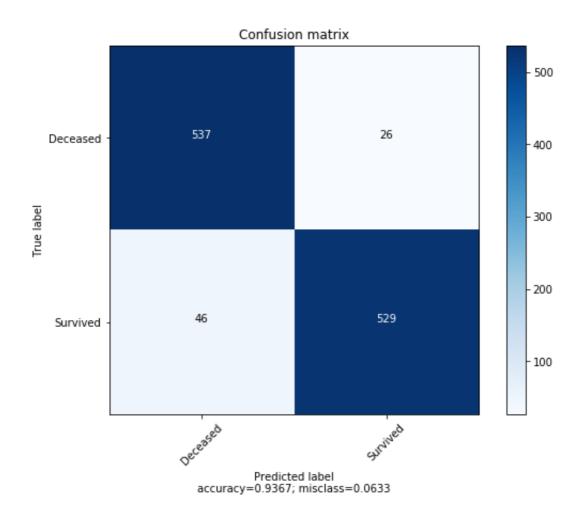
######Logistic regression method 1 with balanced dataset:######

Accuracy: 0.9367311072056239

Auc: 0.9369094138543517

Precision: 0.9531531531532

Recall: 0.92



######Logistic regression method 2 with balanced dataset:######

Accuracy: 0.9358523725834798

Auc: 0.9361695883852035

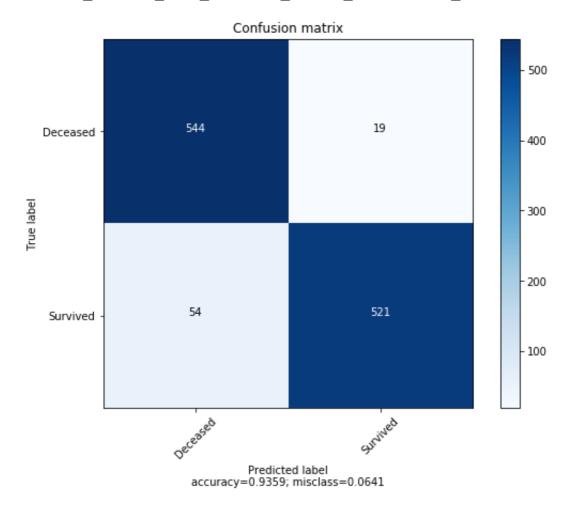
Precision: 0.9648148148148148 Recall: 0.9060869565217391

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 opti
ons:

https://scikit-learn.org/stable/modules/linear\_model.html#logi stic-regression

extra warning msg= LOGISTIC SOLVER CONVERGENCE MSG)



All four metrics performed well on our models.

Method 1: From the confusion matrix we can see that we have 72 worng cases. There are 26 decreased cases but we predict as survived and 46 survived cases but we predict as decreased.

Method 2: From the confusion matrix we can see that we have 73 worng cases. There are 19 decreased cases but we predict as survived and 54 survived cases but we predict as decreased.

## 7. SVM method

## 7.1 SVM Classifier using linear kernal

```
In [12]: #Create a svm Classifier
    svm_linear = svm.SVC(kernel='linear') # Linear Kernel

#Train the model using the training sets
    svm_linear.fit(X_train, y_train)

#Predict the response for test dataset
    y_pred_linear = svm_linear.predict(X_test)

# Model Accuracy: how often is the classifier correct?
    print("Accuracy:",metrics.accuracy_score(y_test, y_pred_linear))
    print("AUC:",metrics.roc_auc_score(y_test, y_pred_linear))
```

Accuracy: 0.9644670050761421

AUC: 0.56642434893753

## 7.2 SVM Classifier using poly kernal

Accuracy: 0.961082910321489 AUC: 0.5209698034829845

## 7.3 SVM Classifier using RBF kernal

Accuracy: 0.9627749576988156 AUC: 0.5

### 7.4 SVM: using SMOTE to deal with the imbalanced data

As we can see, if we don't deal with the imbalanced data, the AUC is close to 0.5, which is very low. So we also used SMOTE to try to enhance the learning on the training data.

```
In [48]: svm_linear = svm.SVC(kernel='linear') # Linear Kernel
    svm_linear.fit(X_train_re, y_train_re)
    y_pred_linear_re = svm_linear.predict(X_test_re)
    accuracy_7_4 = metrics.accuracy_score(y_test_re,y_pred_linear_re)
    auc_7_4 = metrics.roc_auc_score(y_test_re,y_pred_linear_re)
    precision_7_4 = metrics.precision_score(y_test_re,y_pred_linear_re)
    recall_7_4 = metrics.recall_score(y_test_re,y_pred_linear_re)

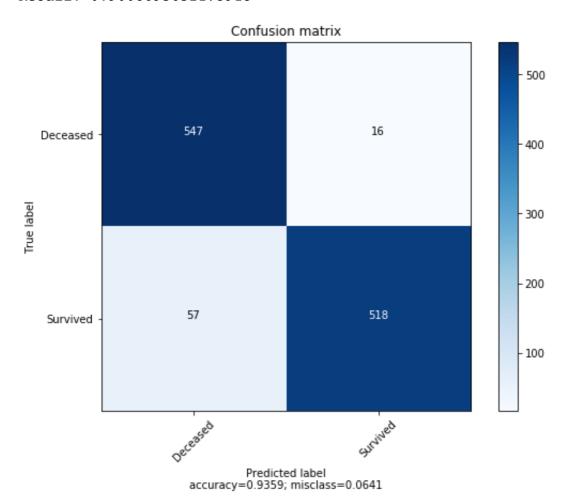
print('Accuracy:', accuracy_7_4)
    print('Auc:', auc_7_4)
    print('Precision:', precision_7_4)
    print('Precision:', recall_7_4)
    #print(classification_report(y_test_re, y_pred_linear_re))

plot_confusion_matrix(confusion_matrix(y_test_re, y_pred_linear_re)
    , ['Deceased', 'Survived'])
```

Accuracy: 0.9358523725834798

Auc: 0.9362251911344505

Precision: 0.9700374531835206 Recall: 0.9008695652173913



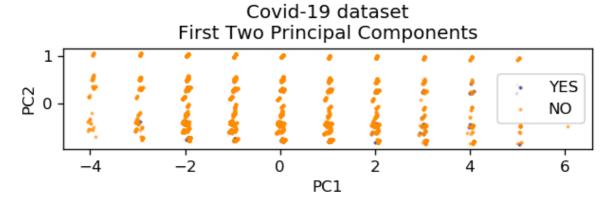
From the confusion matrix we can see that we have 73 worng cases. There are 16 decreased cases but we predict as survived and 57 survived cases but we predict as decreased.

### 8. Visualize LR classifier

The purpose of this section is to visualize the decision boundary of a logistic regression ruler. In order to better visualize the decision boundary, we will perform principal component analysis (PCA) on the data to reduce the dimensionality to 2 dimensions.

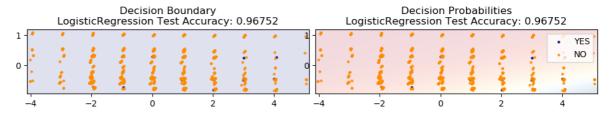
### 8.1 Visualize on imbalanced data

```
In [55]: | X = data.iloc[:,:-1]
         y = data.iloc[:,-1]
         pca = PCA(n components=2).fit transform(X)
         X train1, X test1, y train1, y_test1 = train_test_split(pca, y, ran
         dom state=0)
         plt.figure(dpi=120)
         plt.scatter(pca[y.values==0,0], pca[y.values==0,1], alpha=0.5, labe
         l='YES', s=2, color='navy')
         plt.scatter(pca[y.values==1,0], pca[y.values==1,1], alpha=0.5, labe
         l='NO', s=2, color='darkorange')
         plt.legend()
         plt.title('Covid-19 dataset\nFirst Two Principal Components')
         plt.xlabel('PC1')
         plt.ylabel('PC2')
         plt.gca().set aspect('equal')
         plt.show()
```



```
In [59]: def plot bank(X, y, fitted model):
             plt.figure(figsize=(9.8,5), dpi=100)
             for i, plot type in enumerate(['Decision Boundary', 'Decision P
         robabilities']):
                 plt.subplot(1,2,i+1)
                 mesh step size = 0.01 # step size in the mesh
                 x \min, x \max = X[:, 0].\min() - .1, X[:, 0].\max() + .1
                 y \min, y \max = X[:, 1].\min() - .1, X[:, 1].\max() + .1
                 xx, yy = np.meshgrid(np.arange(x min, x max, mesh step size
         ), np.arange(y min, y max, mesh step size))
                 if i == 0:
                      Z = fitted model.predict(np.c [xx.ravel(), yy.ravel()])
                 else:
                     try:
                          Z = fitted model.predict proba(np.c [xx.ravel(), yy
         .ravel()])[:,1]
                     except:
                          plt.text(0.4, 0.5, 'Probabilities Unavailable', hor
         izontalalignment='center',
                                   verticalalignment='center', transform = pl
         t.gca().transAxes, fontsize=12)
                         plt.axis('off')
                          break
                 Z = Z.reshape(xx.shape)
                 plt.scatter(X[y.values==0,0], X[y.values==0,1], alpha=0.8,
         label='YES', s=5, color='navy')
                 plt.scatter(X[y.values==1,0], X[y.values==1,1], alpha=0.8,
         label='NO', s=5, color='darkorange')
                 plt.imshow(Z, interpolation='nearest', cmap='RdYlBu r', alp
         ha=0.15,
                             extent=(x min, x max, y min, y max), origin='low
         er')
                 plt.title(plot type + '\n' +
                            str(fitted model).split('(')[0]+ ' Test Accuracy:
          ' + str(np.round(fitted model.score(X, y), 5)))
             plt.gca().set aspect('equal');
             plt.tight layout()
             plt.legend()
             plt.subplots adjust(top=0.9, bottom=0.08, wspace=0.02)
```

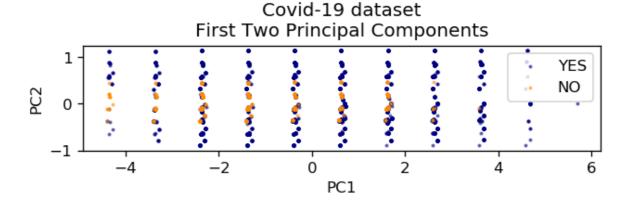
```
In [60]: model = LogisticRegression()
    model.fit(X_train1, y_train1)
    plot_bank(X_test1, y_test1, model)
    plt.show()
```



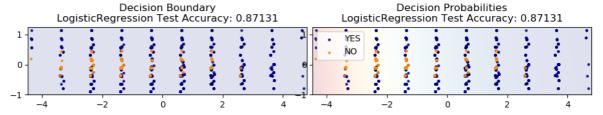
We can see that our data shows the problem caused by imbalanced data. we can barely see the blue points. So we will implement the method on balanced data set.

### 8.2 Visualize on balanced data

```
In [51]: data1 = pd.DataFrame(data=x resampled)
         X = data1.iloc[:,:-1]
         y = data1.iloc[:,-1]
         pca = PCA(n_components=2).fit_transform(X)
         X train1, X test1, y train1, y test1 = train test split(pca, y, ran
         dom state=0)
         plt.figure(dpi=120)
         plt.scatter(pca[y.values==0,0], pca[y.values==0,1], alpha=0.5, labe
         l='YES', s=2, color='navy')
         plt.scatter(pca[y.values==1,0], pca[y.values==1,1], alpha=0.5, labe
         l='NO', s=2, color='darkorange')
         plt.legend()
         plt.title('Covid-19 dataset\nFirst Two Principal Components')
         plt.xlabel('PC1')
         plt.ylabel('PC2')
         plt.gca().set aspect('equal')
         plt.show()
```



```
In [52]: model = LogisticRegression()
    model.fit(X_train1,y_train1)
    plot_bank(X_test1, y_test1, model)
    plt.show()
```

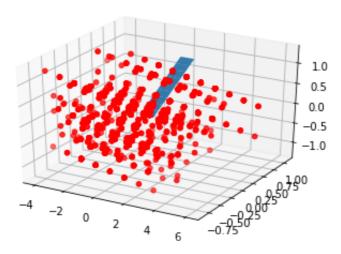


The plot on balanced data is much more better. While the PCA has reduced the accuracy of our Logistic Regression model. This is because we use PCA to reduce the amount of the dimension, which means we removed information from our data and the accuracy become lower.

## 9. Visualize SVM classifier

```
In [74]:
         import numpy as np
         import csv
         from sklearn import svm
         import matplotlib.pyplot as plt
         from mpl_toolkits.mplot3d import Axes3D
         n Support vector = svm linear.n support
         sv idx = svm linear.support
         w = svm linear.coef
         b = svm linear.intercept
         X = data.iloc[:,:-1]
         y = data.iloc[:,-1]
         pca2 = PCA(n components=3).fit transform(X)
         X train2, X test2, y train2, y test2 = train test split(pca2, y, ra
         ndom state=0)
             # plot
         ax = plt.subplot(111, projection='3d')
         x = np.arange(0,1,0.1)
         y = np.arange(0,1,0.1)
         x, y = np.meshgrid(x, y)
         z = (w[0,0]*x + w[0,1]*y + b) / (-w[0,2])
         surf = ax.plot surface(x, y, z, rstride=1, cstride=1)
         x array = np.array(X train2, dtype=float)
         y array = np.array(y train2, dtype=int)
         pos = x array[np.where(y array==1)]
         neg = x array[np.where(y array==-1)]
         ax.scatter(pos[:,0], pos[:,1], pos[:,2], c='r', label='pos')
         ax.scatter(neg[:,0], neg[:,1], neg[:,2], c='b', label='neg')
```

Out[74]: <mpl\_toolkits.mplot3d.art3d.Path3DCollection at 0x1a27539ac8>



# 10. Performance of the machine learning algorithms

#### Out[53]:

	Algorithms	Oversampling method	Area under ROC curve	Accuracy	Precision	Recall	
0	Logistic Regression Method 1	SMOTE	0.936909	0.936731	0.953153	0.920000	
1	Logistic Regression Method 1	SMOTE	0.936170	0.935852	0.964815	0.906087	
2	SVM Method	SMOTE	0.936225	0.935852	0.970037	0.900870	