Facebook_Models

June 29, 2019

```
In [1]: # general purpose packages
        import pandas as pd
        import numpy as np
        from datetime import datetime
        # for model saving and loading
        import pickle
        import os
        import math
        # viasualizzation related packages
        import matplotlib.pylab as plt
        import seaborn as sns
        sns.set()
        # import graph related packages
        import networkx as nx
        # Model related packages
        import xgboost as xgb
        from sklearn.ensemble import RandomForestClassifier
        from xgboost import XGBClassifier
        # Model selection related packages
        from sklearn.model_selection import GridSearchCV
        from sklearn.model_selection import RandomizedSearchCV
        from sklearn.model_selection import train_test_split
        from scipy.stats import randint
        # Classifier Evaluation
        from sklearn.metrics import confusion_matrix
        from sklearn.metrics import precision_recall_fscore_support
        from sklearn.metrics import f1_score
        from sklearn.metrics import accuracy_score
        from sklearn.metrics import make_scorer
        # summarizing results in a table
        from prettytable import PrettyTable
```

1 Configs

```
In [2]: print(datetime.now() ,' Started')
        sample_size = -1 # set -1 for using full size # -1 or 0.01 etc.
        df_train_path = './data/Final_graph_train_features.csv'
        df_test_path = './data/Final_graph_test_features.csv'
2019-06-23 16:52:12.700897 Started
   Data
In [3]: df_train = pd.read_csv(df_train_path, index_col=False)
        df_test = pd.read_csv(df_test_path, index_col=False)
        print('Shape of train data frame', df_train.shape)
        print('Shape of test data frame', df_test.shape)
        df_train.head()
Shape of train data frame (100000, 63)
Shape of test data frame (100000, 63)
Out [3]:
           src_num_followers
                              src_num_followees src_common_nodes_count
        0
                                                4
                            1
                                                                         1
                                                2
        1
                            0
                                                                         0
        2
                                                2
                            1
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        3
                            1
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        4
                           46
                                               89
                                                                        15
           src_incoming_edge_weight src_outgoing_edge_weight src_weight_sum \
        0
                            0.707107
                                                       0.447214
                                                                        1.154320
                                                                        1.577350
        1
                            1.000000
                                                       0.577350
        2
                            0.707107
                                                       0.577350
                                                                        1.284457
        3
                            0.707107
                                                       0.707107
                                                                        1.414214
                            0.145865
        4
                                                       0.105409
                                                                        0.251274
           src_weight_product src_liner_sum_1 src_liner_sum_2 dst_num_followers
        0
                     0.316228
                                       1.861427
                                                         1.601534
                                                                                    8
                      0.577350
                                                                                    9
        1
                                       2.577350
                                                         2.154701
        2
                                                                                    0
                      0.408248
                                       1.991564
                                                         1.861807
        3
                      0.500000
                                                                                    2
                                       2.121320
                                                         2.121320
        4
                      0.015376
                                       0.397139
                                                         0.356684
                                                                                  111
                                                                              svd_v_d_4 \
                   svd_v_s_6
                                  svd_v_d_1
                                                 svd_v_d_2
                                                               svd_v_d_3
           . . .
        0
                4.849544e-20 3.066836e-09 -1.320418e-12 -3.511876e-07 -1.484744e-12
                0.000000e+00 \quad 2.912995e-14 \quad -8.226035e-11 \quad -5.907914e-12 \quad -8.215418e-13
        1
                1.698938e-17 0.000000e+00 0.000000e+00 0.000000e+00 0.000000e+00
```

```
3 \dots -1.525110e-21 \quad 6.639933e-19 \quad -2.337091e-16 \quad -8.949695e-15 \quad -3.956764e-13
                2.358748e-14 -8.379303e-11 -7.496258e-02 -9.565510e-10 -3.057344e-10
              svd_v_d_5
                            svd_v_d_6
                                              U_DOT
                                                            V_DOT Label
        0 4.322285e-12 5.413785e-12 4.738274e-25 5.909254e-22
                                                                        0
        1 1.031080e-12 5.646996e-15 1.414967e-20 0.000000e+00
                                                                        0
        2 0.000000e+00 0.000000e+00 3.614572e-26 0.000000e+00
                                                                        0
        3 1.228825e-18 7.163667e-21 1.865929e-33 5.915392e-34
                                                                        0
        4 1.883535e-07 4.559034e-14 2.774752e-03 2.623718e-03
                                                                        1
        [5 rows x 63 columns]
In [4]: # Sample the data frame if opted
        if sample_size > 0:
            print('Sample from the data frame is taken !!!')
            # sample train dataset
            df_train = df_train.sample(frac=sample_size)
            df_train = df_train.reset_index(drop=False)
            # sample test dataset
            df_test = df_test.sample(frac=sample_size)
            df_test = df_test.reset_index(drop=False)
In [5]: # get train features, labels separately
        X_train = df_train.drop(['Label'], axis=1)
        y_train = df_train['Label']
        # get test features, labels separately
        X_test = df_test.drop(['Label'], axis=1)
        y_test = df_test['Label']
  UTIL Functions
In [6]: def get_confusion_matrix(actual_list, predicted_list, title_suffix=str()):
            This function plots the confusion matrix given ground truth and predicted
            conf_matrix = confusion_matrix(actual_list, predicted_list, labels=[0, 1])
            col_names = ['Not Recommend', 'Recommend']
            conf_df = pd.DataFrame(conf_matrix, columns=col_names)
            conf_df.index = col_names
            # plot confusion matrix
            sns.heatmap(conf_df, annot=True, annot_kws={'size': 16}, fmt='g', cmap='YlGnBu',
                           cbar_kws={'label': 'prediction_count', 'format':'%d'})
            plt.yticks(rotation=0)
            plt.xticks(rotation=90)
```

```
plt.xlabel('Predicted')
            plt.ylabel('Actual')
            plt.title('Confusion Matrix -' + title_suffix)
            plt.show()
            return conf_df
In [7]: def get_precision_recall_matrix(conf_matrix, title_suffix=str()):
            # compute precision matrix
            precision_matrix = conf_matrix.div(conf_matrix.sum(axis=0), axis=1) * 100.0
            # compute recall matrix
            recall_matrix = conf_matrix.div(conf_matrix.sum(axis=1), axis=0) * 100.0
            # plot both the matrices
            # plot precision matrix
            sns.heatmap(precision_matrix, annot=True, annot_kws={'size': 16}, fmt='.4f', cmap='Y
                           cbar_kws={'label': 'percentage', 'format':'%.2f'})
            plt.yticks(rotation=0)
            plt.xticks(rotation=90)
            plt.xlabel('Predicted')
            plt.ylabel('Actual')
            plt.title('Precision Matrix -' + title_suffix)
            plt.show()
            # plot recall matrix
            sns.heatmap(recall_matrix, annot=True, annot_kws={'size': 16}, fmt='.4f', cmap='YlGr
                           cbar_kws={'label': 'percentage', 'format':'%.2f'})
            plt.yticks(rotation=0)
            plt.xticks(rotation=90)
            plt.xlabel('Predicted')
            plt.ylabel('Actual')
            plt.title('Recall Matrix -' + title_suffix)
            plt.show()
            # return as a tuple
            return (precision_matrix, recall_matrix,)
In [8]: def get_classification_report(actual, predicted, title_suffix=str()):
            # set class labels and its corresponding name
            class_labels_list = [0, 1]
            col_names = ['Not Recommend', 'Recommend']
            # compute performance df
            eval_matrix = precision_recall_fscore_support(actual, predicted,
```

```
eval_df = pd.DataFrame(list(eval_matrix), columns=class_labels_list)
            eval_df.index = ['Precision', 'Recall', 'Fscore', 'Support']
            eval_df.columns = col_names
            # normalize the performace df
            eval_df_normed = eval_df * 100.0
            eval_df_normed.loc['Support', col_names] /= eval_df_normed.loc['Support', col_names]
            eval_df_normed.iloc[3:4, :] *= 100.0
            # plot the classification report
            sns.heatmap(eval_df_normed, annot=True, annot_kws={'size': 16}, fmt='.4f', cmap='Y10
                           cbar_kws={'label': 'Percentage', 'format':'%.2f'})
            plt.yticks(rotation=0)
            plt.xticks(rotation=90)
            plt.xlabel('Classes')
            plt.ylabel('Metrics')
            plt.title('Classification Report -' + title_suffix)
            plt.show()
            return eval_df_normed
In [9]: def evaluate_model(model, X, y):
            # get prediction and its probability
            predicted_labels = model.predict(X)
            predicted_probs = model.predict_proba(X)
            # get confsuion matrix
            conf_matrix = get_confusion_matrix(y, predicted_labels)
            # get precision & recall matrix
            pre_matrix, recall_matrix = get_precision_recall_matrix(conf_matrix)
            # get classification report
            clf_report = get_classification_report(y, predicted_labels)
            # get the fscore value
            prec_neg, prec_pos = tuple(clf_report.loc['Precision',:])
            fscore_neg, fscore_pos = tuple(clf_report.loc['Fscore',:])
            # create table entry tuple
            table_entry = (round(fscore_pos,4),)
            return table_entry
```

labels=class_labels_list)

4 Models

4.1 A) Random Forest Classifier

```
In [10]: def get_best_hyperparam_RFClassifier(param_dict, X, y, random_search=False):
             # set the scoring function
             final_scorer = 'f1score'
             # declare a scoring dictionary
             score_dict = {
                 'f1score': make_scorer(score_func=f1_score, greater_is_better=True,
                                              needs_proba=False, needs_threshold=False)
             }
              #Declare the metric as 'minimization' or 'maximization'
             optimization_dict = {
                 'f1score' : 'maximization'
             }
             # statified kfold split
             cv_data = 3
             # declare model
             model = RandomForestClassifier()
             if random_search:
                 search_cv = RandomizedSearchCV(estimator=model, param_distributions=param_dict,
                                                 cv=cv_data, scoring=score_dict, refit=False,
                                                 return_train_score=True, n_iter=20, n_jobs=-1)
             else:
                 # declare grid search CV object
                 search_cv = GridSearchCV(estimator=model, param_grid=param_dict, cv=cv_data,
                                          scoring=score_dict, refit=False,
                                          return_train_score=True, n_jobs=-1)
             # fit to the data
             search_cv.fit(X, y)
             # get total number of param settings
             param_list = list(param_dict.keys())
             param_field_list = ['param_' + item for item in param_list]
```

```
# get list of train metric list
train_metric_list = ['mean_train_' + item for item in score_dict.keys()]
# get list of test metric list
test_metric_list = ['mean_test_' + item for item in score_dict.keys()]
# get number of rows in the search cv data frame
num_rows = len(search_cv.cv_results_['params'])
# create the grid search info df
grid_info_df = pd.DataFrame(search_cv.cv_results_, index=range(num_rows))
# prepare a list of regired columns
required_columns = ['params'] + param_field_list + train_metric_list + \
                   test_metric_list
# slice the data frame to only required columns
grid_info_df = grid_info_df[required_columns]
# process individual metrics
for metric, optimization in optimization_dict.items():
    if optimization == 'minimization':
        grid_info_df['mean_train_' + metric] *= -1
        grid_info_df['mean_test_' + metric] *= -1
# Find the best hyperparam & its corresponding scores
if optimization_dict[final_scorer] == 'minimization':
    best_hyperparam_record = grid_info_df.loc[grid_info_df[
                               'mean_test_'+ final_scorer].idxmin(),:]
else:
    best_hyperparam_record = grid_info_df.loc[grid_info_df[
                               'mean_test_'+ final_scorer].idxmax(),:]
# best hyperparam & corresponding scores
best_hyperparam = best_hyperparam_record['params']
best_train_score = best_hyperparam_record['mean_train_'+ final_scorer]
best_validation_score = best_hyperparam_record['mean_test_'+ final_scorer]
# plot the hyper params
if len(param_list) == 1:
    # extract individual fiedls
    x_vals = grid_info_df[param_field_list[0]].tolist()
    y_vals_tr = grid_info_df['mean_train_' + final_scorer].tolist()
   y_vals_val = grid_info_df['mean_test_' + final_scorer].tolist()
    # plot train, validation performances
   plt.plot(x_vals, y_vals_tr, label='Train', color='r', marker='o', linestyle='-'
   plt.plot(x_vals, y_vals_val, label='Validation', color='b', marker='o', linesty
```

```
plt.xlabel('Hyper Params -' + param_list[0])
   plt.ylabel(final_scorer)
   plt.legend()
   plt.title('RF Classifier - Hyperparam Train v/s Validation Scores')
   plt.show()
# Heatmap plot for pair of hyperparam values
elif len(param_list) == 2:
    # get pivoted table
    train_hyp_df = pd.pivot_table(data=grid_info_df, index=param_field_list[0],
                                  columns=param_field_list[1],
                                  values='mean_train_' + final_scorer ,
                                  fill_value=np.inf)
    sns.heatmap(train_hyp_df, annot=True, cmap='YlGnBu', fmt='.4f',
               cbar_kws={'label': final_scorer, 'format':'%.2f'})
    plt.xlabel(param_list[1])
   plt.ylabel(param_list[0])
    plt.title('RF Classifier - Hyperparams Scores - Train')
   plt.show()
    print('\n'*3)
    # Test hyperparam
    # get pivoted table
    train_hyp_df = pd.pivot_table(data=grid_info_df, index=param_field_list[0],
                                  columns=param_field_list[1],
                                  values='mean_test_' + final_scorer, fill_value=np
    sns.heatmap(train_hyp_df, annot=True, cmap='YlGnBu', fmt='.4f',
               cbar_kws={'label': final_scorer, 'format':'%.2f'})
    plt.xlabel(param_list[1])
   plt.ylabel(param_list[0])
   plt.title('RF Classifier - Hyperparams Scores - Validation')
   plt.show()
else:
   print(grid_info_df)
print('Best hyperparam value: ', best_hyperparam, 'Best Train Score: ', best_train_
      'Best Validation Score: ', best_validation_score)
#best_mse_train = best_hyperparam_record['mean_train_MSE']
#best_mse_validation = best_hyperparam_record['mean_test_MSE']
# return tuple
ret_tuple = (best_hyperparam, best_train_score, best_validation_score,)
```

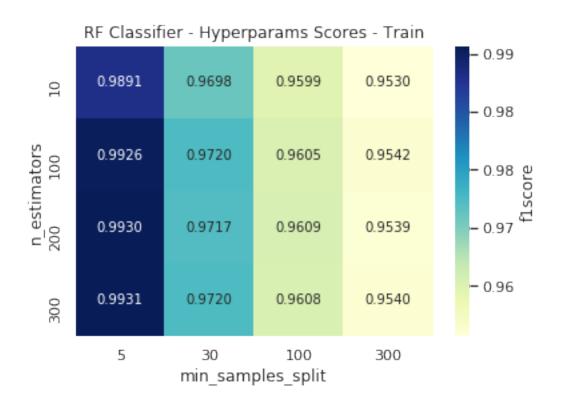
```
return ret_tuple
```

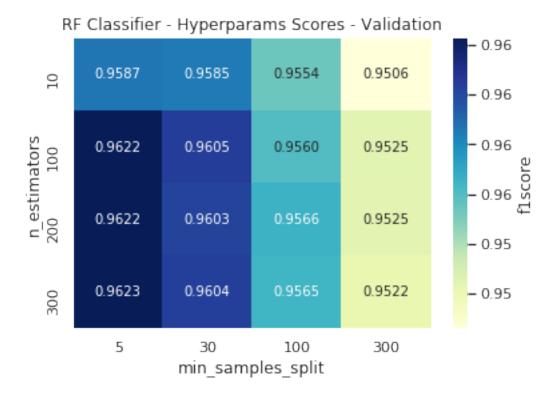
4.1.1 1. Find the best hyperparameter

```
In [11]: # declare a set of params to search for
         param_dict_rf = {'n_estimators' : randint(20,200),
                           'min_samples_split' : randint(30,180),
                           'min_samples_leaf': randint(25,65),
                           'max_depth' : randint(10,15)
         11 11 11
         param_dict_rf = {'n_estimators' : [10, 100, 200, 300],
                          'min_samples_split' : [5, 30, 100, 300],
                         }
         print(datetime.now() ,' Hyperparam Tuning of RF started')
         hyp_tuned_info_rf = get_best_hyperparam_RFClassifier(param_dict_rf, X_train, y_train, F
         print(datetime.now() ,' Hyperparam Tuning of RF completed')
         best_hyp_rf, best_tr_score_rf, best_val_score_rf = hyp_tuned_info_rf
         rf_clf = RandomForestClassifier(n_estimators=best_hyp_rf['n_estimators'],
                                          min_samples_split=best_hyp_rf['min_samples_split'],
                                          {\it \#min\_samples\_leaf=best\_hyp\_rf['min\_samples\_leaf']},
                                          #max_depth=best_hyp_rf['max_depth'])
2019-06-23 16:52:18.758040 Hyperparam Tuning of RF started
```

/home/nisheel-s/anaconda3/lib/python3.6/site-packages/sklearn/externals/joblib/externals/loky/pr "timeout or by a memory leak.", UserWarning

/home/nisheel-s/anaconda3/lib/python3.6/site-packages/sklearn/externals/joblib/externals/loky/pr
"timeout or by a memory leak.", UserWarning

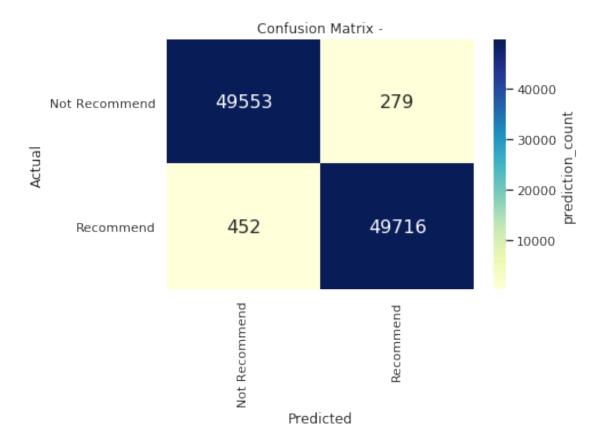


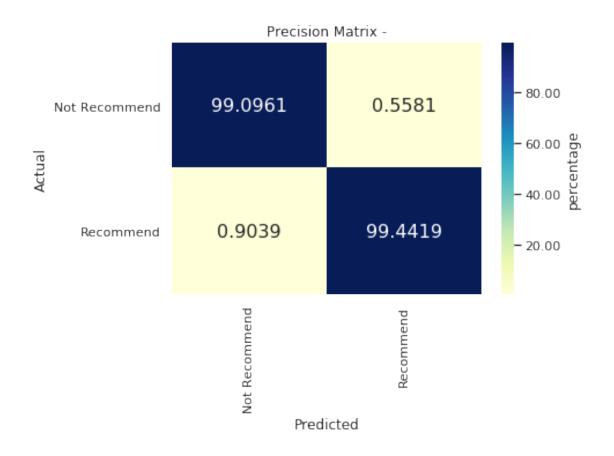


Best hyperparam value: {'min_samples_split': 5, 'n_estimators': 300} Best Train Score: 0.99306 2019-06-23 16:58:36.690489 Hyperparam Tuning of RF completed

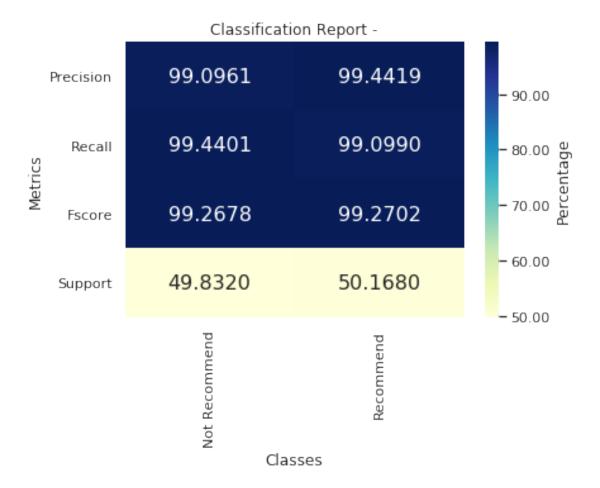
4.1.2 2. Train the model with best hyperparameter

table_entry_rf_train = evaluate_model(rf_clf, X_train, y_train)



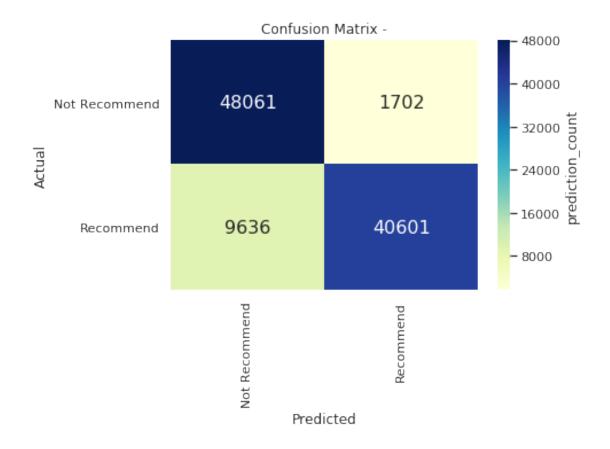


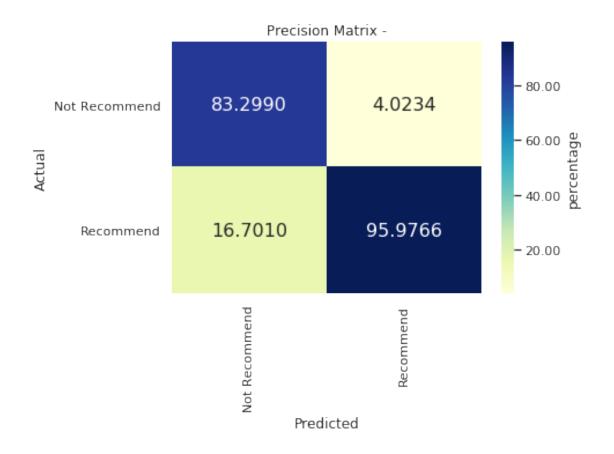


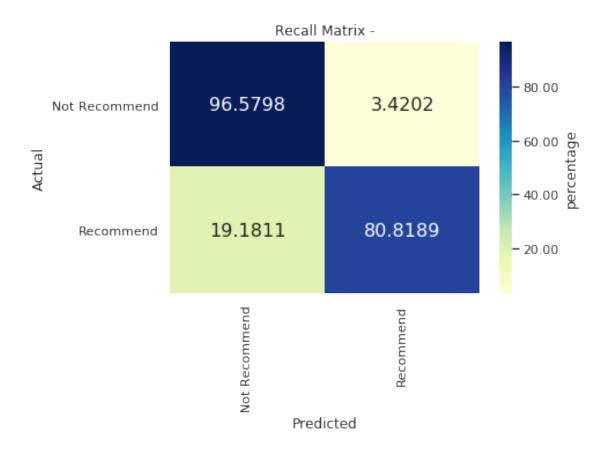


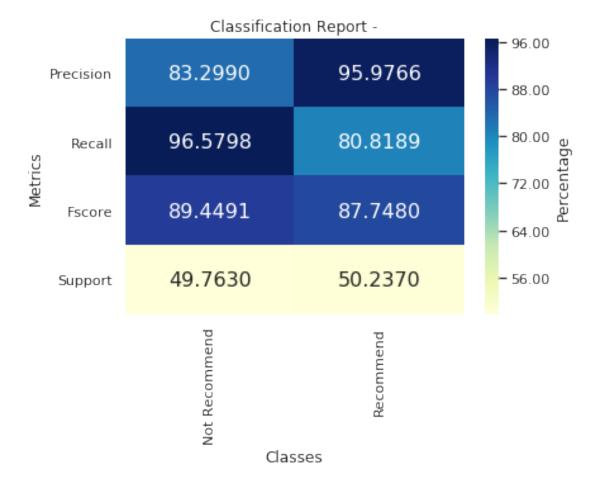
4.1.3 3. Test the model

```
In [14]: table_entry_rf_test = evaluate_model(rf_clf, X_test, y_test)
    best_hyp_rf = '\n'.join(str(best_hyp_rf).split(','))
    table_entry_rf = ('RF Classifier', best_hyp_rf,) + table_entry_rf_train + table_entry_r
```





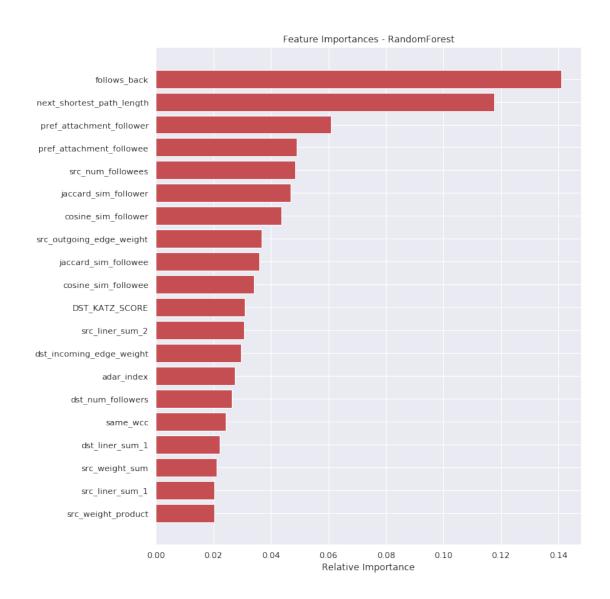




4.2 Feature Importance

```
In [15]: features = X_train.columns.values.tolist()
    importances = rf_clf.feature_importances_

indices = (np.argsort(importances))[-20:]
    plt.figure(figsize=(10,12))
    plt.title('Feature Importances - RandomForest')
    plt.barh(range(len(indices)), importances[indices], color='r', align='center')
    plt.yticks(range(len(indices)), [features[i] for i in indices])
    plt.xlabel('Relative Importance')
    plt.show()
```



4.3 B) XGB Classifier

```
In [16]: def get_best_hyperparam_XGBClassifier(param_dict, X, y, random_search=False):
    # set the scoring function
    final_scorer = 'f1score'

# declare a scoring dictionary
score_dict = {
        'f1score': make_scorer(score_func=f1_score, greater_is_better=True, needs_proba=False, needs_threshold=False)
}
```

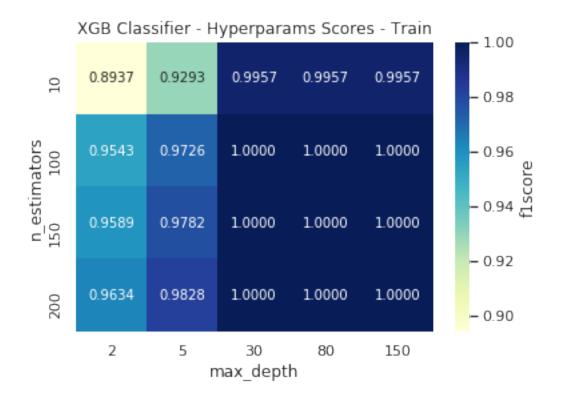
```
#Declare the metric as 'minimization' or 'maximization'
optimization_dict = {
    'f1score' : 'maximization'
}
# statified k fold validation
cv_data = 3
# declare model
model = XGBClassifier()
if random_search:
    search_cv = RandomizedSearchCV(estimator=model, param_distributions=param_dict,
                                   cv=cv_data, scoring=score_dict, refit=False,
                                   return_train_score=True, n_iter=6, n_jobs=-1)
else:
    # declare grid search CV object
    search_cv = GridSearchCV(estimator=model, param_grid=param_dict, cv=cv_data,
                             scoring=score_dict, refit=False,
                             return_train_score=True, n_jobs=-1)
# fit to the data
search_cv.fit(X, y)
# get total number of param settings
param_list = list(param_dict.keys())
param_field_list = ['param_' + item for item in param_list]
# get list of train metric list
train_metric_list = ['mean_train_' + item for item in score_dict.keys()]
# get list of test metric list
test_metric_list = ['mean_test_' + item for item in score_dict.keys()]
# get number of rows in the search cv data frame
num_rows = len(search_cv.cv_results_['params'])
# create the grid search info df
grid_info_df = pd.DataFrame(search_cv.cv_results_, index=range(num_rows))
# prepare a list of regired columns
required_columns = ['params'] + param_field_list + train_metric_list + \
                   test_metric_list
# slice the data frame to only required columns
grid_info_df = grid_info_df[required_columns]
```

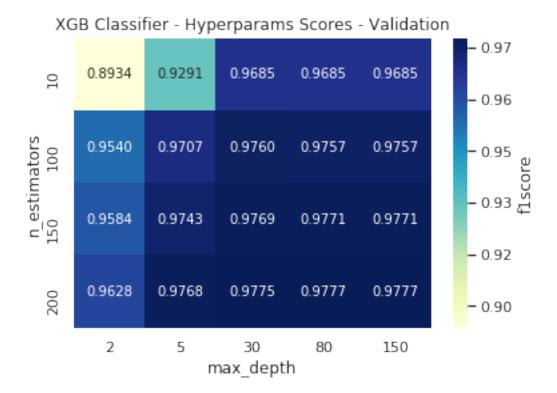
```
# process individual metrics
for metric, optimization in optimization_dict.items():
    if optimization == 'minimization':
        grid_info_df['mean_train_' + metric] *= -1
        grid_info_df['mean_test_' + metric] *= -1
# Find the best hyperparam & its corresponding scores
if optimization_dict[final_scorer] == 'minimization':
    best_hyperparam_record = grid_info_df.loc[grid_info_df[
                               'mean_test_'+ final_scorer].idxmin(),:]
else:
    best_hyperparam_record = grid_info_df.loc[grid_info_df[
                               'mean_test_'+ final_scorer].idxmax(),:]
# best hyperparam & corresponding scores
best_hyperparam = best_hyperparam_record['params']
best_train_score = best_hyperparam_record['mean_train_'+ final_scorer]
best_validation_score = best_hyperparam_record['mean_test_'+ final_scorer]
# plot the hyper params
if len(param_list) == 1:
    # extract individual fiedls
    x_vals = grid_info_df[param_field_list[0]].tolist()
    y_vals_tr = grid_info_df['mean_train_' + final_scorer].tolist()
    y_vals_val = grid_info_df['mean_test_' + final_scorer].tolist()
    # plot train, validation performances
   plt.plot(x_vals, y_vals_tr, label='Train', color='r', marker='o', linestyle='-'
   plt.plot(x_vals, y_vals_val, label='Validation', color='b', marker='o', linesty
   plt.xlabel('Hyper Params -' + param_list[0])
   plt.ylabel(final_scorer)
   plt.legend()
    plt.title('XGB Classifier - Hyperparam Train v/s Validation Scores')
    plt.show()
# Heatmap plot for pair of hyperparam values
elif len(param_list) == 2:
    # get pivoted table
    train_hyp_df = pd.pivot_table(data=grid_info_df, index=param_field_list[0],
                                  columns=param_field_list[1],
                                  values='mean_train_' + final_scorer ,
                                  fill_value=np.inf)
    sns.heatmap(train_hyp_df, annot=True, cmap='YlGnBu', fmt='.4f',
               cbar_kws={'label': final_scorer, 'format':'%.2f'})
    plt.xlabel(param_list[1])
```

```
plt.title('XGB Classifier - Hyperparams Scores - Train')
                 plt.show()
                 print('\n'*3)
                 # Test hyperparam
                 # get pivoted table
                 train_hyp_df = pd.pivot_table(data=grid_info_df, index=param_field_list[0],
                                                columns=param_field_list[1],
                                                values='mean_test_' + final_scorer, fill_value=np
                 sns.heatmap(train_hyp_df, annot=True, cmap='YlGnBu', fmt='.4f',
                            cbar_kws={'label': final_scorer, 'format':'%.2f'})
                 plt.xlabel(param_list[1])
                 plt.ylabel(param_list[0])
                 plt.title('XGB Classifier - Hyperparams Scores - Validation')
                 plt.show()
             else:
                 print(grid_info_df)
             print('Best hyperparam value: ', best_hyperparam, 'Best Train Score: ', best_train_
                   'Best Validation Score: ', best_validation_score)
             #best_mse_train = best_hyperparam_record['mean_train_MSE']
             #best_mse_validation = best_hyperparam_record['mean_test_MSE']
             # return tuple
             ret_tuple = (best_hyperparam, best_train_score, best_validation_score,)
             return ret_tuple
4.3.1 1. Find the best hyperparameter
In [17]: # declare a set of params to search for
         param_dict_xgb = {'n_estimators' : randint(60,200),
                            'learning_rate' : [1e-04, 1e-03, 1e-02, 1e-01, 1e+00],
                            'max_depth' : randint(10,15)
         11 11 11
         param_dict_xgb = {'n_estimators' : [10, 100, 150, 200],
                           'max_depth' : [2, 5, 30, 80, 150]
                          }
```

plt.ylabel(param_list[0])

2019-06-23 17:00:06.295206 Hyperparam Tuning of XGB started

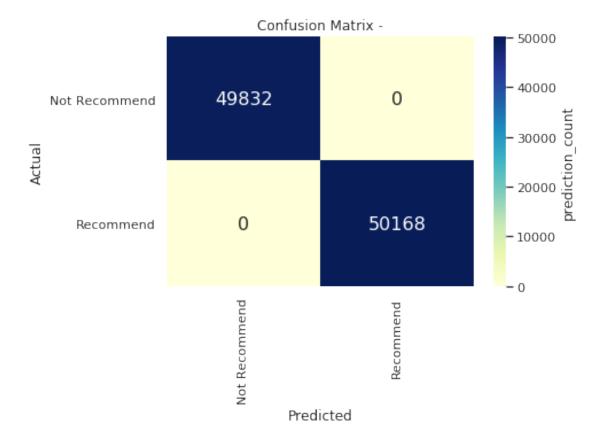


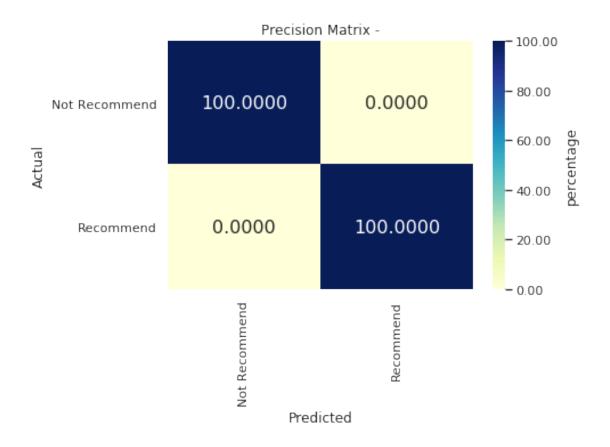


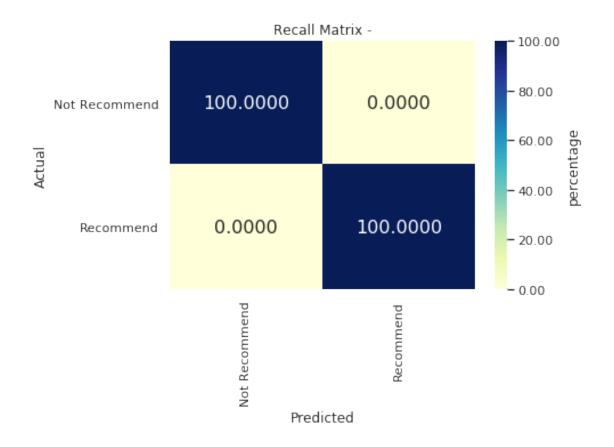
Best hyperparam value: {'max_depth': 80, 'n_estimators': 200} Best Train Score: 1.0 Best Valid 2019-06-23 17:27:22.942277 Hyperparam Tuning of XGB completed

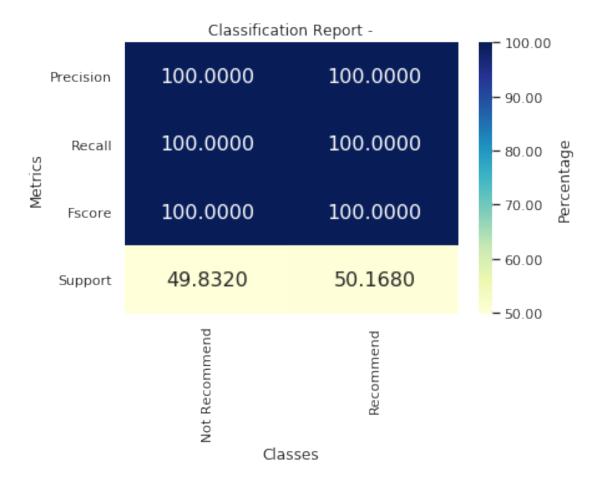
4.3.2 2. Train the model with best hyperparameter

table_entry_xgb_train = evaluate_model(xgb_clf, X_train, y_train)

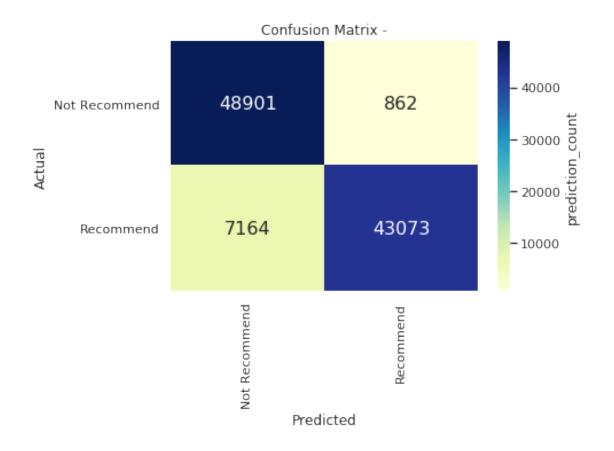


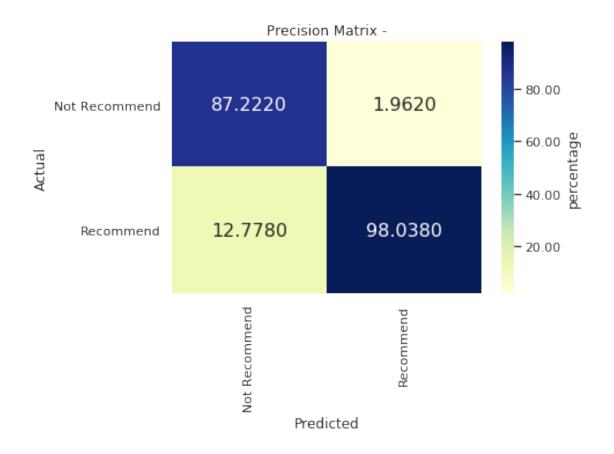


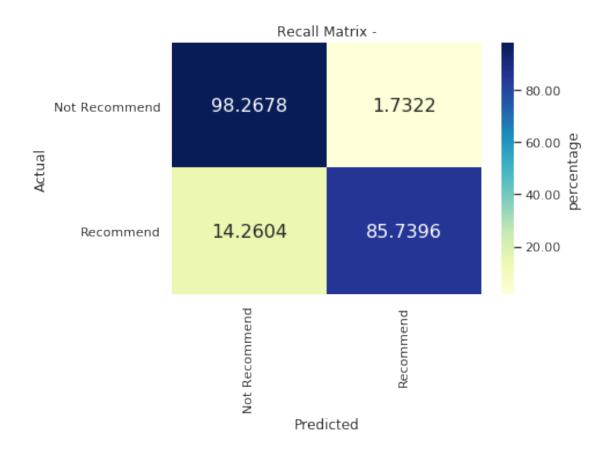


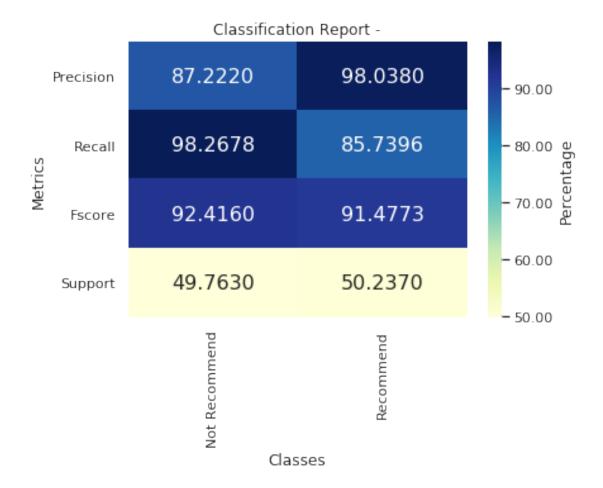


4.3.3 3. Test the model

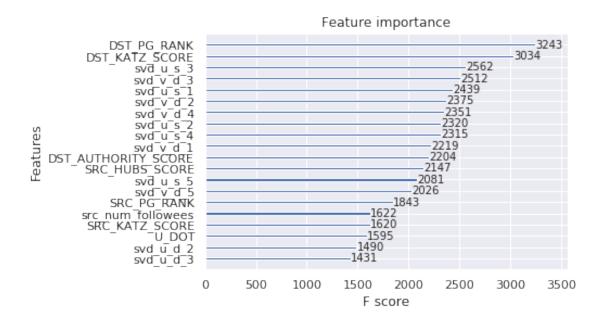








4.4 Feature Importance



5 Results Summary

Model	+ Hyperparam +	Train F1_Score(%)	
RF Classifier	<pre> {'min_samples_split': 5 'n_estimators': 300}</pre>	99.2702 	87.748
1	{'max_depth': 80 'n_estimators': 200}	100.0 	91.4773

2019-06-23 17:33:29.566349 Done !!!

6 Procedure Summary

Hyperparam tuning is done for RF & XGB

Trained two models RF & XGB on the dataset created Important features are listed for RF & XGB classifiers Evaluated both models on the test dataset and compared the performance

7 Conclusion

XGB model (91.47 f1-score) outperformed the RF model (87.74 f1-score)

Both the model showed tendency of overfit, this is more significant in random forest model Feature selection methods can be tried to improve the performace

Page Rank & Katz score are the two most important features for XGB

Follows back & next shorted path are the two most important features for RF

Added engineered feature preferential attachment is identified as the third most important feature for random forest