```
1 # -*- coding: utf-8 -*-
 2 """
 3 Predictive analysis of naval incidents in the USA, 2002 - 2015:
 4 Functions for model performance comparison
 6 @author: "Oscar Anton"
 7 @date: "2024"
 8 @license: "CC BY-NC-ND 4.0 DEED"
 9 @version: "0.9"
10 """
11
12 """
13 Example:
14 import sys
15 sys.path.append('myCustomFunctions.py')
16 import myCustomFunctions as own
17
18 own.model_metrics(nb_MA_train, X_test, y_test, styled=True)
19 """
20
21 # %% LIBRARIES
22
23 # System environment
24 import os
25
26 # Data general management
27 import numpy as np
28 import pandas as pd
29
30 # Visualization
31 import seaborn as sns
32 import matplotlib.pyplot as plt
33
34 # Model management
35 from sklearn.model_selection import learning_curve
36 from sklearn.preprocessing import LabelEncoder, label_binarize
37
38 # Model metrics
39 from sklearn.metrics import (accuracy_score, mean_squared_error, r2_score, f1_score,
40
                                 mean_absolute_error, roc_auc_score, roc_curve, auc,
41
                                 cohen_kappa_score, confusion_matrix, recall_score,
   precision_score)
42
43
44 # %% GENERAL VARIABLES
45 # Available CPU cores for multiprocessing (training models)
46 \text{ n_jobs} = \text{os.cpu_count()} - 1
47
48 # Label encoder
49 label_encoder = LabelEncoder()
50
51
52 # %% SKLEARN: PERFORMANCE FOR BINOMIAL CLASSIFICATION MODELS (5.1)
53
54 # Function: Table with main metrics data
55 def model_metrics(model, X, y):
56
       # Predictions (absolute)
57
       y_pred = model.predict(X)
58
59
       # Calculate main metrics
       roc_auc = round(roc_auc_score(y, y_pred), 4)
60
61
       accuracy = round(accuracy_score(y, y_pred), 4)
```

```
kappa = round(cohen_kappa_score(y, y_pred), 4)
 62
        rmse = round(mean_squared_error(y, y_pred), 4)
 63
        mae = round(mean_absolute_error(y, y_pred), 4)
 64
        r2 = round(r2_score(y, y_pred), 4)
 65
 66
        f1 = round(f1_score(y, y_pred), 4)
 67
        # Sensitivity And Specificity
 68
 69
        tn, fp, fn, tp = confusion_matrix(y, y_pred).ravel()
        sensitivity = round(tp / (tp + fn), 4)
 70
 71
        specificity = round(tn / (tn + fp), 4)
 72
        # Build multiindex table
 73
        metrics_df = pd.DataFrame([['ROC AUC:', roc_auc], ['Accuracy:', accuracy], ['Kappa:',
    kappa],
                                    ['RMSE:', rmse], ['MAE:', mae], ['R2:', r2], ['F1:', f1], [
 75
    ' ', ' '],
 76
                                    ['Sensitivity:', sensitivity], ['Specificity:', specificity
    ]],
 77
                                   columns=pd.MultiIndex.from_product([[model.__class__.__name__
    ], ['Metric', 'Value']]))
 78
 79
        return metrics_df.style.hide()
 80
 81
 82 # Function: Table with Confusion Matrix data
 83 def confusion_matrix_table(model, X, y):
 84
        # Predictions (absolute)
 85
        y_pred = model.predict(X)
 86
 87
        # Confusion matrix
 88
        tn, fp, fn, tp = confusion_matrix(y, y_pred).ravel()
 89
 90
        # Dataframe creation
 91
        df = pd.DataFrame([[tp, fn], [fp, tn]],
                          index=pd.Index(['1', '0'], name='Actual Label:'),
 92
 93
                          columns=pd.MultiIndex.from_product([[model.__class__.__name__],['1',
    '0']],
 94
                                                              names=['Model:', 'Predicted:']))
 95
 96
        # Dataframe style
 97
        styled_df = df.style.set_table_styles([
 98
            {'selector': 'th.col_heading', 'props': 'text-align: center;'},
 99
            {'selector': 'td', 'props': 'text-align: center;'},
100
        ], overwrite=False)
101
102
        return styled_df
103
104
105 # Function: Plot ROC Curve
106 def plot_roc_curve(model, X, y):
107
        # Predicted probabilities
108
        y_score = model.predict_proba(X)
109
        # Calculate ROC for each class
110
111
        fpr, tpr, _ = roc_curve(y, y_score[:, 1])
112
113
        # Calculate AUC (Area Under Curve)
114
        roc_auc = auc(fpr, tpr)
115
        # Plot ROC Curve
116
117
        plt.figure()
        plt.plot(fpr, tpr, color='darkorange', lw=2, label='ROC curve (AUC = %0.2f)' % roc_auc)
118
```

```
119
        plt.plot([0, 1], [0, 1], color='black', lw=1, linestyle='dotted')
120
        plt.xlim([0, 1])
        plt.ylim([0, 1.01])
121
122
        plt.xlabel('False Positive Rate')
123
        plt.ylabel('True Positive Rate')
124
        plt.title(f'ROC Curve for {model.__class__.__name__}')
        plt.legend(loc="lower right")
125
126
        plt.show()
127
128
129 # Function to plot learning curves
130 def plot_learning_curve(model, X, y, cv, train_sizes=np.linspace(.1, 1.0, 5)):
131
        plt.figure()
132
        plt.title(f"Learning Curve of {model}")
133
        plt.xlabel("Training examples")
134
        plt.ylabel("Score")
135
        train_sizes, train_scores, test_scores = learning_curve(
136
            model, X, y, cv=cv, train_sizes=train_sizes, n_jobs=n_jobs)
137
138
        train_scores_mean = np.mean(train_scores, axis=1)
        train_scores_std = np.std(train_scores, axis=1)
139
140
        test_scores_mean = np.mean(test_scores, axis=1)
141
        test_scores_std = np.std(test_scores, axis=1)
142
143
        plt.grid()
144
        plt.fill_between(train_sizes, train_scores_mean - train_scores_std,
145
                         train_scores_mean + train_scores_std, alpha=0.1, color="r")
146
147
        plt.fill_between(train_sizes, test_scores_mean - test_scores_std,
148
                         test_scores_mean + test_scores_std, alpha=0.1, color="g")
149
        plt.plot(train_sizes, train_scores_mean, 'o-', color="r",
150
                 label="Training score")
151
        plt.plot(train_sizes, test_scores_mean, 'o-', color="g",
152
                 label="Cross-validation score")
153
154
        return plt
155
156
157 # %% -----
158
159
160 # %% SKLEARN: PERFORMANCE FOR MULTILEVEL CLASSIFICATION MODELS (5.2)
161
162 # Function: Table with main metrics data
163 def ma_model_metrics(model, X, y, styled=False):
        # Predictions (absolute)
164
165
        y_pred = model.predict(X)
166
167
        # Data binarize for auc calculation
        y_bin = label_binarize(y, classes=np.unique(y))
168
169
        y_pred_bin = label_binarize(y_pred, classes=np.unique(y))
170
171
        # Calculate main metrics
172
        roc_auc = round(roc_auc_score(y_bin, y_pred_bin), 4)
173
        accuracy = round(accuracy_score(y, y_pred), 4)
174
        kappa = round(cohen_kappa_score(y, y_pred), 4)
        rmse = round(mean_squared_error(y, y_pred), 4)
175
176
        mae = round(mean_absolute_error(y, y_pred), 4)
177
        r2 = round(r2_score(y, y_pred), 4)
        f1 = round(f1_score(y, y_pred, average='macro'), 4)
178
179
```

```
180
        # Build multiindex table
        df = pd.DataFrame([['ROC AUC:', roc_auc], ['Accuracy:', accuracy], ['Kappa:', kappa],
181
182
                            ['RMSE:', rmse], ['MAE:', mae], ['R2:', r2], ['F1:', f1]],
                          columns=('metric', 'value'))
183
184
185
        if styled:
186
            title = f'{model.__class__.__name__} Training'
            df.columns = pd.MultiIndex.from_tuples([(title, col) for col in df.columns])
187
188
            return df.style.hide()
189
        else:
190
            return df
191
192
193 # Function: Table for recall & precision, sensitivity & specificity
194 def sens_spec(model, X, y, styled=False):
195
        # Predictions (absolute)
196
        y_pred = model.predict(X)
197
198
        # Recall & Precision values
        recall = round(recall_score(y, y_pred, average='macro'), 4)
199
200
        precision = round(precision_score(y, y_pred, average='macro'), 4)
201
202
        # Confusion matrix
203
        conf_matrix = confusion_matrix(y, y_pred)
204
205
        # List compression for sens & spec values calculation
206
        sensitivity, specificity = zip(*[(round(recall_score(y, y_pred, labels=[i], average='
    macro'), 4),
207
                                           round(conf_matrix[i, i] / sum(conf_matrix[:, i]), 4))
208
                                          for i in range(len(conf_matrix))])
209
210
        # Labels and indexes
211
        column_labels = label_encoder.inverse_transform(model.classes_)
212
        index_1 = ['Recall:', 'Precision:']
213
        index_2 = [recall, precision]
        index_ = [' - ', ' - ']
214
        index_3 = ['Sensitivity:', 'Specificity:']
215
216
217
        # Build multiindex table
        df = pd.DataFrame([sensitivity, specificity])
218
219
        df.columns = column_labels
220
        df.index = [index_1, index_2, index_, index_3]
221
        # Dataframe style
222
223
        if styled:
            title = f'{model.__class__.__name__} Model'
224
225
            df.columns = pd.MultiIndex.from_tuples([(title, col) for col in df.columns])
            return df.style.set_table_styles([{'selector': 'th.col_heading',
226
                                                'props': 'text-align: center;'}], overwrite=
227
    False)
228
        else:
229
            return df
230
231
232 # Function: Table with Confusion Matrix
233 def ma_confusion_matrix_table(model, X, y):
234
        # Predictions (absolute)
235
        y_pred = model.predict(X)
236
237
        # Get labels decoding target variable
        labels = label_encoder.inverse_transform(model.classes_)
238
239
```

```
240
        # Build table
241
        df = pd.DataFrame(confusion_matrix(y, y_pred),
242
                          columns=pd.MultiIndex.from_product([[f'{model.__class__.__name__}}:
    Confusion Matrix'], labels]),
243
                          index=labels)
244
        # Dataframe style
245
        styled_df = df.style.set_table_styles([
246
            {'selector': 'th.col_heading', 'props': 'text-align: center;'},
247
248
            {'selector': 'td', 'props': 'text-align: center;'},
249
        ], overwrite=False)
250
251
        return styled_df
252
253
254 # Function: Plot Multiclass ROC Curve
255 def roc_curve_plot(model, X, y):
        # Predictions (absolute)
256
257
        y_pred = model.predict(X)
258
259
        # Data binarize for auc calculation
260
        y_bin = label_binarize(y , classes=model.classes_)
261
        y_pred_bin = label_binarize(y_pred , classes=model.classes_)
262
263
        # Compute ROC curve and ROC area for each class
264
        fpr = dict()
265
        tpr = dict()
266
        roc_auc = dict()
267
        for i in model.classes_:
            fpr[i], tpr[i], _ = roc_curve(y_bin[:, i], y_pred_bin[:, i])
268
269
            roc_auc[i] = auc(fpr[i], tpr[i])
270
271
        # Compute micro-average ROC curve and ROC area
272
        fpr["micro"], tpr["micro"], _ = roc_curve(y_bin.ravel(), y_pred_bin.ravel())
        roc_auc["micro"] = auc(fpr["micro"], tpr["micro"])
273
274
275
        # Plot ROC curve for each class
276
        plt.figure()
277
        colors = sns.color_palette("hls", 5)
278
        for i, color in zip(model.classes_, colors):
279
            plt.plot(fpr[i], tpr[i], color=color, lw=2,
280
                    label='ROC of class {0} (AUC = {1:0.2f})'.format(i, roc_auc[i]))
281
282
        # Plot micro-average ROC curve
        plt.plot(fpr["micro"], tpr["micro"], color='grey', lw=1, linestyle='dashed',
283
284
                label='micro-average ROC (AUC = {0:0.2f})'.format(roc_auc["micro"]))
285
286
        plt.plot([0, 1], [0, 1], color='black', lw=1, linestyle='dotted')
287
        plt.xlim([0.0, 1.0])
288
        plt.ylim([0.0, 1.01])
289
        plt.xlabel('False Positive Rate')
        plt.ylabel('True Positive Rate')
290
        plt.title(f'ROC (Multiclass) for {model.__class__.__name__}')
291
        plt.legend(loc="lower right", fontsize="8")
292
293
        plt.show()
294
295
296 # Function: Feature importances
297 def sklearn_feature_importances(model, plot=False):
        importances = pd.DataFrame({'variable_name': model.feature_names_in_,
298
299
                                     'value': model.feature_importances_}).sort_values(by='value
    ', ascending=False)
```

```
300
        # Plot horizontal bars if enabled in the call, otherwise return values
        if plot:
301
            plt.figure(figsize=(10, 7))
302
303
            plt.barh(importances['variable_name'], importances['value'], color='#00bfc4')
            plt.title(f"Feature importances of {model.__class__.__name__} model")
304
            plt.xlabel('Relative Feature importance')
305
            plt.gca().invert_yaxis()
306
307
            plt.show()
308
        else:
309
            return importances
310
311
312 # %% KERAS: PERFORMANCE FOR MULTILEVEL CLASSIFICATION MODELS (5.2)
313
314 # Function: Plot loss / accuracy train evolution
315 def keras_train_plot(data):
316
        # Train process visualization
317
        df_train = pd.DataFrame(data)
        # df_train['epochs']=history.epoch
318
        df_train['epochs'] = list(range(0, len(data['accuracy'])))
319
320
321
        fig, (ax1, ax2) = plt.subplots(2, 1, figsize=(10, 6))
322
        fig.suptitle('Train process', fontsize=12)
323
324
325
        ax1.plot(df_train['epochs'], df_train['accuracy'], label='train_accuracy')
326
        ax1.plot(df_train['epochs'], df_train['val_accuracy'], label='val_accuracy')
327
328
        ax2.plot(df_train['epochs'], df_train['loss'], label='train_loss')
329
        ax2.plot(df_train['epochs'], df_train['val_loss'], label='val_loss')
330
331
        ax1.legend(loc='best')
332
        ax2.legend(loc='best')
333
        plt.show()
334
335
336 # Function: Table with main metrics data
337 def keras_model_metrics(model, X, y_ohe, styled=False):
338
        y_pred_ohe = pd.DataFrame(model.predict(X))
339
        y_pred_serie = y_pred_ohe.idxmax(axis=1)
340
        y_serie = pd.Series(label_encoder.fit_transform(y_ohe.idxmax(axis=1)))
341
        roc_auc = round(roc_auc_score(y_ohe, y_pred_ohe), 4)
342
343
        accuracy = round(accuracy_score(y_serie, y_pred_serie), 4)
344
        kappa = round(cohen_kappa_score(y_serie, y_pred_serie), 4)
345
        rmse = round(mean_squared_error(y_ohe, y_pred_ohe), 4)
        mae = round(mean_absolute_error(y_ohe, y_pred_ohe), 4)
346
347
        r2 = round(r2_score(y_ohe, y_pred_ohe), 4)
348
        f1 = round(f1_score(y_serie, y_pred_serie, average='macro'), 4)
349
350
        # Build multiindex table
        df = pd.DataFrame([['ROC AUC:', roc_auc], ['Accuracy:', accuracy], ['Kappa:', kappa],
351
                           ['RMSE:', rmse], ['MAE:', mae], ['R2:', r2], ['F1:', f1]],
352
                          columns=('metric', 'value'))
353
354
        if styled:
355
356
            title = f'{model.__class__.__name__} Training'
            df.columns = pd.MultiIndex.from_tuples([(title, col) for col in df.columns])
357
358
            return df.style.hide()
359
            return df
360
361
```

```
362
363 # Function: Table for recall & precision, sensitivity & specificity
364 def keras_sens_spec(model, X, y, styled=False):
        # Predictions (absolute)
365
366
        y_pred_ohe = pd.DataFrame(model.predict(X))
        y_pred_serie = y_pred_ohe.idxmax(axis=1)
367
        y_serie = pd.Series(label_encoder.fit_transform(y.idxmax(axis=1)))
368
369
370
        # Recall & Precision values
371
        recall = round(recall_score(y_serie, y_pred_serie, average='macro'), 4)
372
        precision = round(precision_score(y_serie, y_pred_serie, average='macro'), 4)
373
374
        # Confusion matrix
375
        conf_matrix = confusion_matrix(y_serie, y_pred_serie)
376
377
        # List compression for sens & spec values calculation
378
        sensitivity, specificity = zip(*[(round(recall_score(y_serie, y_pred_serie, labels=[i
    ], average='macro'), 4),
379
                                         round(conf_matrix[i, i] / sum(conf_matrix[:, i]), 4))
380
                                         for i in range(len(conf_matrix))])
381
382
        # Labels and indexes
383
        column_labels = y.columns
        index_1 = ['Recall:', 'Precision:']
384
385
        index_2 = [recall, precision]
        index_ = [' - ', ' - ']
386
387
        index_3 = ['Sensitivity:', 'Specificity:']
388
389
        # Build multiindex table
390
        df = pd.DataFrame([sensitivity, specificity])
        df.columns = column_labels
391
392
        df.index = [index_1, index_2, index_, index_3]
393
394
        # Dataframe style
        if styled:
395
            title = f'{model.__class__.__name__} Model'
396
            df.columns = pd.MultiIndex.from_tuples([(title, col) for col in df.columns])
397
            return df.style.set_table_styles([{'selector': 'th.col_heading',
398
399
                                                'props': 'text-align: center;'}], overwrite=
    False)
400
        else:
401
            return df
402
403
404 # Function: Table with Confusion Matrix
405 def keras_confusion_matrix_table(model, X, y):
        # Predictions (max)
406
407
        y_pred_max = np.argmax(model.predict(X), axis=1)
408
        y_{max} = np.argmax(y, axis=1)
409
410
411
        df = pd.DataFrame(confusion_matrix(y_max, y_pred_max),
                                 columns=pd.MultiIndex.from_product([[f'{model.name}: Confusion
412
    Matrix'], y.columns]),
413
                                 index=y.columns)
414
415
        # Dataframe style
        styled_df = df.style.set_table_styles([
416
417
            {'selector': 'th.col_heading', 'props': 'text-align: center;'},
            {'selector': 'td', 'props': 'text-align: center;'},
418
419
        ], overwrite=False)
420
```

```
421
        return styled_df
422
423
424 # Function: Plot Multiclass ROC Curve
425 def keras_roc_curve_plot(model, X, y):
426
        # Predictions (max)
427
        y_pred = pd.DataFrame(model.predict(X))
428
        y_pred.columns = label_encoder.inverse_transform(y_pred.columns)
429
430
        # Compute ROC curve and ROC area for each class
        fpr, tpr, roc_auc = {}, {}, {}
431
432
        for i in y.columns:
            fpr[i], tpr[i], _= roc\_curve(y[i], y\_pred[i])
433
            roc_auc[i] = auc(fpr[i], tpr[i])
434
435
436
        # Compute micro-average ROC curve and ROC area
437
        fpr["micro"], tpr["micro"], _ = roc_curve(y.values.ravel(), y_pred.values.ravel())
438
        roc_auc["micro"] = auc(fpr["micro"], tpr["micro"])
439
        # Plot ROC curve for each class
440
441
        plt.figure()
442
        colors = sns.color_palette("hls", 5)
443
        for i, color in zip(y.columns, colors):
444
            plt.plot(fpr[i], tpr[i], color=color, lw=2,
445
                    label='ROC of class \{0\} (AUC = \{1:0.2f\})'.format(i, roc_auc[i]))
446
447
        # Plot micro-average ROC curve
        plt.plot(fpr["micro"], tpr["micro"], color='grey', lw=1, linestyle='dashed',
448
449
                label='micro-average ROC (AUC = {0:0.2f})'.format(roc_auc["micro"]))
450
451
        plt.plot([0, 1], [0, 1], color='black', lw=1, linestyle='dotted')
452
        plt.xlim([0.0, 1.0])
453
        plt.ylim([0.0, 1.01])
454
        plt.xlabel('False Positive Rate')
        plt.ylabel('True Positive Rate')
455
        plt.title(f'ROC (Multiclass) for {model.name}')
456
        plt.legend(loc="lower right", fontsize="8")
457
458
        plt.show()
459
460
461 # Function: Plot feature importances
462 def keras_sec_importances(model, X, plot=False):
463
        # Calculate input layer weights
464
        weights = model.layers[0].get_weights()[0]
465
466
        # Create dataframe for weights and variable names
467
        importances = pd.DataFrame({'variable_name': X.columns,
468
                                     'value': np.mean(np.abs(weights), axis=1)}).sort_values(by=
    'value', ascending=False)
469
470
        # Plot horizontal bars if enabled in the call, otherwise return values
471
        if plot:
472
            plt.figure(figsize=(10, 7))
            plt.barh(importances['variable_name'], importances['value'], color='#00bfc4')
473
474
            plt.title(f"Feature importances in Keras {model.__class__.__name__} model")
            plt.xlabel('Relative Feature importance (based on first layer weights)')
475
476
            plt.gca().invert_yaxis()
477
            plt.show()
478
        else:
            return importances
479
480
481
```

```
482 # Function: Plot feature importances
483 def keras_func_importances(model, plot = False):
484
        weight_data = []
485
        # Considering all entrance dense layers have a name like corresponding variable name
486
        # Iterate through dense layers with a particular name, obtaining their weights
487
        for layer in model.layers:
            if 'Dense' in layer.__class__.__name__ and 'dense_' not in layer.name:
488
489
                layer_name = layer.name
                weights = np.mean(np.abs(layer.get_weights()[0]), axis=1)
490
491
                for i, weight in enumerate(weights):
492
                    weight_data.append([f"{layer_name}_{i}", weight])
493
494
        # Build dataframe
        importances = pd.DataFrame(weight_data, columns=['variable_name', 'value']).sort_values
495
    (by='value', ascending=False)
496
497
        # Plot horizontal bars if enabled in the call, otherwise return values
498
        if plot:
499
            plt.figure(figsize=(10, 7))
            plt.barh(importances['variable_name'], importances['value'], color='#00bfc4')
500
501
            plt.title(f"Feature importances in Keras {model.__class__.__name__} model")
502
            plt.xlabel('Relative Feature importance (based on first layer weights)')
503
            plt.gca().invert_yaxis()
504
            plt.show()
505
        else:
506
            return importances
507
508
509
510 # %% H20: PERFORMANCE FOR MULTILEVEL CLASSIFICATION MODELS (5.2)
511
512 # Function: Table with main metrics data
513 def h2o_model_metrics(h2o_model, h2o_test, styled=False):
514
        h2o_predict = pd.Series(label_encoder.fit_transform(h2o_model.predict(h2o_test)['
    predict'].as_data_frame()))
515
        h2o_y = pd.Series(label_encoder.fit_transform(h2o_test['y'].as_data_frame()))
516
517
        h2o_y_bin = label_binarize(h2o_y, classes=np.unique(h2o_y))
518
        h2o_predict_bin = label_binarize(h2o_predict, classes=np.unique(h2o_y))
519
520
        # Calculate main metrics
521
        roc_auc = round(roc_auc_score(h2o_y_bin, h2o_predict_bin), 4)
        accuracy = round(accuracy_score(h2o_y_bin, h2o_predict_bin), 4)
522
523
        kappa = round(cohen_kappa_score(h2o_y, h2o_predict), 4)
524
        rmse = round(mean_squared_error(h2o_y_bin, h2o_predict_bin), 4)
525
        mae = round(mean_absolute_error(h2o_y_bin, h2o_predict_bin), 4)
526
        r2 = round(r2_score(h2o_y_bin, h2o_predict_bin), 4)
527
        f1 = round(f1_score(h2o_y_bin, h2o_predict_bin, average='macro'), 4)
528
529
        # Build multiindex table
530
        df = pd.DataFrame([['ROC AUC:', roc_auc], ['Accuracy:', accuracy], ['Kappa:', kappa],
                            ['RMSE:', rmse], ['MAE:', mae], ['R2:', r2], ['F1:', f1]],
531
                            columns=('metric', 'value'))
532
533
534
        if styled:
535
            title = f'{h2o_model.key} Training'
536
            df.columns = pd.MultiIndex.from_tuples([(title, col) for col in df.columns])
537
            return df.style.hide()
538
        else:
            return df
539
540
```

541

```
542 # Function: Table for recall & precision, sensitivity & specificity
543 def h2o_sens_spec(h2o_model, h2o_test, styled=False):
544
        # Predictions
545
        h2o_pred = pd.Series(label_encoder.fit_transform(h2o_model.predict(h2o_test)['predict'
    ].as_data_frame()))
546
        h2o_y = pd.Series(label_encoder.fit_transform(h2o_test['y'].as_data_frame()))
547
548
        # Recall & Precision values
        recall = round(recall_score(h2o_y, h2o_pred, average='macro'), 4)
549
        precision = round(precision_score(h2o_y, h2o_pred, average='macro'), 4)
550
551
552
        # Confusion matrix
553
        conf_matrix = confusion_matrix(h2o_y, h2o_pred)
554
555
        # List compression for sens & spec values calculation
        sensitivity, specificity = zip(*[(round(recall_score(h2o_y, h2o_pred, labels=[i],
556
    average='macro'), 4),
                                         round(conf_matrix[i, i] / sum(conf_matrix[:, i]), 4))
557
558
                                         for i in range(len(conf_matrix))])
559
560
        # Labels and indexes
        column_labels = np.unique(h2o_test['y'].as_data_frame())
561
        index_1 = ['Recall:', 'Precision:']
562
563
        index_2 = [recall, precision]
        index_ = [' - ', ' - ']
564
        index_3 = ['Sensitivity:', 'Specificity:']
565
566
567
        # Build multiindex table
568
        df = pd.DataFrame([sensitivity, specificity])
569
        df.columns = column_labels
570
        df.index = [index_1, index_2, index_, index_3]
571
572
        # Dataframe style
573
        if styled:
574
            title = f'{h2o_model.key} Model'
            df.columns = pd.MultiIndex.from_tuples([(title, col) for col in df.columns])
575
            return df.style.set_table_styles([{'selector': 'th.col_heading',
576
577
                                                'props': 'text-align: center;'}], overwrite=
    False)
578
        else:
579
            return df
580
581
```