Exercise-Ensemble-Classifers

March 3, 2024

1 Exercise - Ensemble

In this exercise, we will focus on underage drinking. The data set contains data about high school students. Each row represents a single student. The columns include the characteristics of deidentified students. This is a binary classification task: predict whether a student drinks alcohol or not (this is the **alc** column: 1=Yes, 0=No). This is an important prediction task to detect underage drinking and deploy intervention techniques.

1.1 Description of Variables

The description of variables are provided in "Alcohol - Data Dictionary.docx"

1.2 Goal

Use the **alcohol.csv** data set and build a model to predict **alc**.

2 Read and Prepare the Data

```
[]: # Common imports

import pandas as pd
import numpy as np

import time

np.random.seed(1)

pd.set_option('display.max_colwidth', None)
```

3 Get the data

```
[]: #We will predict the "price" value in the data set:

alcohol = pd.read_csv("alcohol.csv")
alcohol.head()
```

```
[]:
               Medu
                     Fedu
                            traveltime
                                            studytime
                                                         failures
                                                                     famrel
                                                                               freetime
         age
     0
          18
                   2
                          1
                                                      2
                                                                  0
                                                                           5
                                                                                                2
     1
          18
                   4
                          3
                                        1
                                                      0
                                                                  0
                                                                           4
                                                                                       4
                                                                                                2
     2
          15
                   4
                          3
                                        2
                                                      3
                                                                  0
                                                                           5
                                                                                       3
                                                                                                4
                                                                           4
                          3
                                        1
                                                      4
                                                                  0
                                                                                       3
                                                                                                3
     3
          15
                   3
     4
          17
                   3
                          2
                                        1
                                                      2
                                                                  0
                                                                           5
                                                                                       3
                                                                                                5
         health
                  absences gender
                                       alc
     0
               5
                           2
                                   М
                                         1
               3
     1
                           9
                                   Μ
                                          1
     2
               5
                           0
                                    F
                                          0
     3
               3
                          10
                                    F
                                          0
               5
     4
                           2
                                          1
                                    М
```

```
[]: ## Identify any issues with data imbalance

alcohol['alc'].value_counts() # we can see that these are a bit imbalanced, but

onothing to be too concerned about. If the imbalance was greater, use one of

the techniques to balance the data that we discussed in data mining.

# If you had not seen how to address data imbalance, you would do this only on

the test set (so later on in this code). See the section later in this

document.
```

[]: alc 0 17757 1 16243

Name: count, dtype: int64

3.1 Feature Engineering: Derive a new column

Examples: - Ratio of study time to travel time - Student is younger than 18 or not - Average of father's and mother's level of education - (etc.)

```
[]:
              Medu Fedu
                           traveltime
                                         studytime
                                                      failures
                                                                 famrel
                                                                          freetime
                                                                                      goout
         age
          18
                  2
                                                                       5
                                                                                          2
                         1
                                      4
                                                   2
                                                              0
     0
     1
          18
                         3
                                      1
                                                   0
                                                              0
                                                                       4
                                                                                  4
                                                                                          2
     2
                                      2
                                                   3
                                                              0
                                                                       5
                                                                                  3
          15
                         3
                                                                                          4
          15
                  3
                         3
                                                   4
                                                              0
                                                                       4
                                                                                          3
```

```
4
        17
                3
                      2
                                               2
                                                         0
                                                                  5
                                                                            3
                                                                                    5
                                   1
                absences gender
                                  alc study_2_travel younger_than_18
     0
                                                   0.5
                               Μ
                                    1
     1
             3
                        9
                               Μ
                                    1
                                                   0.0
                                                                       0
                                                                               3.5
     2
             5
                        0
                               F
                                    0
                                                   1.5
                                                                       1
                                                                               3.5
     3
             3
                       10
                               F
                                    0
                                                   4.0
                                                                       1
                                                                               3.0
     4
             5
                        2
                                                   2.0
                                                                       1
                                                                               2.5
                               М
                                    1
[]: # encode gender M and F to 1 and 0 respectively
     alcohol = pd.get_dummies(alcohol, columns=['gender', 'alc'], drop_first=True,__

dtype='int')
     alcohol.head()
        age Medu Fedu traveltime studytime failures famrel freetime goout \
[]:
         18
                2
                       1
                                               2
                                                         0
                                                                  5
                                                         0
     1
         18
                4
                       3
                                   1
                                               0
                                                                  4
                                                                             4
                                                                                    2
         15
                4
                       3
                                   2
                                               3
                                                         0
                                                                  5
                                                                             3
                                                                                    4
     2
                                                                  4
                                                                             3
     3
         15
                3
                       3
                                   1
                                               4
                                                         0
                                                                                    3
                                                                  5
     4
         17
                3
                       2
                                   1
                                               2
                                                         0
                                                                             3
                                                                                    5
                           study_2_travel younger_than_18 avg_edu gender_M
        health
                absences
     0
             5
                        2
                                       0.5
                                                                  1.5
                                                                               1
     1
             3
                        9
                                       0.0
                                                           0
                                                                  3.5
                                                                               1
                                                                                      1
     2
             5
                        0
                                       1.5
                                                           1
                                                                  3.5
                                                                               0
                                                                                      0
             3
                       10
                                       4.0
                                                                  3.0
                                                                               0
                                                                                      0
     3
                                                           1
     4
             5
                        2
                                       2.0
                                                           1
                                                                  2.5
                                                                               1
                                                                                      1
[]: alcohol = alcohol.rename(columns={'alc_1': 'alc_use'})
     alcohol.head()
[]:
        age Medu Fedu traveltime studytime failures famrel freetime goout \
     0
         18
                2
                       1
                                   4
                                               2
                                                         0
                                                                  5
                                                                                    2
                                                         0
                                                                  4
                                                                                    2
     1
         18
                4
                       3
                                   1
                                               0
                                                                             4
     2
         15
                4
                       3
                                   2
                                               3
                                                         0
                                                                  5
                                                                             3
                                                                                    4
                                               4
                                                         0
                                                                  4
                                                                             3
                                                                                    3
     3
         15
                3
                       3
                                   1
                                               2
                                                                  5
                                                                             3
     4
         17
                3
                       2
                                   1
                                                         0
                                                                                    5
        health absences
                           study_2_travel younger_than_18 avg_edu gender_M \
     0
             5
                        2
                                       0.5
                                                                  1.5
                                                           0
                                                                               1
     1
             3
                        9
                                       0.0
                                                           0
                                                                  3.5
                                                                               1
             5
                        0
                                                                               0
     2
                                       1.5
                                                           1
                                                                  3.5
     3
             3
                       10
                                       4.0
                                                                  3.0
                                                                               0
                                                           1
     4
             5
                        2
                                       2.0
                                                           1
                                                                  2.5
                                                                               1
```

```
alc_use
0 1
1 1
2 0
3 0
4 1
```

4 Data Prep

```
[]: from sklearn.compose import ColumnTransformer
  from sklearn.pipeline import Pipeline
  from sklearn.impute import SimpleImputer
  from sklearn.preprocessing import StandardScaler
  from sklearn.preprocessing import OneHotEncoder
  from sklearn.preprocessing import FunctionTransformer
[]: # Split into X and y

y = alcohol['alc_use']
X = alcohol.drop('alc_use', axis=1)
```

4.1 Identify the numeric, binary, and categorical columns

```
[]: # Identify the numerical columns
numeric_columns = X.select_dtypes('number').columns.to_list()

# Identify the categorical columns
categorical_columns = X.select_dtypes('object').columns.to_list()
```

```
[]: numeric_columns
```

```
'avg_edu',
      'gender_M']
[]: categorical_columns
[]:[]
[]: binary_columns = [col for col in X.columns if X[col].nunique() == 2]
     binary_columns
[]: ['younger_than_18', 'gender_M']
[]: for binary_col in binary_columns:
         numeric columns.remove(binary col)
     numeric_columns
[]: ['age',
      'Medu',
      'Fedu',
      'traveltime',
      'studytime',
      'failures',
      'famrel',
      'freetime',
      'goout',
      'health',
      'absences',
      'study_2_travel',
      'avg_edu']
        Split data (train/test)
[]: from sklearn.model_selection import train_test_split
     X_train, X_test, y_train, y_test = train_test_split(X, y, test_size=0.3,_
```

5.1 Address any data imbalance issues

→random_state=42)

[!NOTE] See presentation for more details on the pros and cons of each technique. It's up to you to decide which one to use, and justify why you chose it. Another approach would be to train the models on resampled data using each of the 4 techniques and report which approach resulted in the best outcome. Also, it's important to note that you should not resample the test data, only the training data.

```
[]: # There are three main techniques to balance the data (see powerpoint,
      →presentation for more details on these techniques):
     # 1. Random Over Sampling
     # 2. Random Under Sampling
     # 3. SMOTE (Synthetic Minority Over-sampling Technique)
     # 4. ADASYN (Adaptive Synthetic Sampling)
     # from imblearn.over_sampling import RandomOverSampler
     # from imblearn.under_sampling import RandomUnderSampler
     # from imblearn.over_sampling import SMOTE
     # from imblearn.over_sampling import ADASYN
     # ros = RandomOverSampler(random_state=0)
     # rus = RandomUnderSampler(random_state=0)
     # smote = SMOTE(random state=0)
     # adasyn = ADASYN(random_state=0)
     \# X_train_resampled, y_train_resampled = ros.fit_resample(X_train, y_train)
     \# X_train_resampled, y_train_resampled = rus.fit_resample(X_train, y_train)
     \# X_train_resampled, y_train_resampled = smote.fit_resample(X_train, y_train)
     \# X_train_resampled, y_train_resampled = adasyn.fit_resample(X_train, y_train)
```

6 Pipeline

```
[]: numeric_transformer = Pipeline(steps=[
             ('imputer', SimpleImputer(strategy='median')),
             ('scaler', StandardScaler())
         ]
     )
[]: categorical_transformer = Pipeline(steps=[
             ('imputer', SimpleImputer(strategy='constant', fill_value=-1)),
             ('onehot', OneHotEncoder(handle_unknown='ignore'))
         ]
     )
[]: binary_transformer = Pipeline( steps=[
             ('imputer', SimpleImputer(strategy='most_frequent'))
         ]
     )
[]: preprocessor = ColumnTransformer(
             ('num', numeric_transformer, numeric_columns),
```

```
('cat', categorical_transformer, categorical_columns), # we don't have

any categorical columns in this data set, so we don't need to include this

ine

('binary', binary_transformer, binary_columns)

],

remainder='passthrough'
)
```

7 Transform: fit_transform() for TRAIN

```
[]: #Fit and transform the train data
    X_train = preprocessor.fit_transform(X_train)

[]: X_train.shape
[]: (23800, 15)
```

8 Tranform: transform() for TEST

```
[]: # Transform the test data
    X_test = preprocessor.transform(X_test)
    X_{\text{test}}
[]: array([[-1.23984621, 0.33104402, 1.76705606, ..., 1.01168573,
                    , 0.
                                    ],
            [-1.23984621, -0.30388608, 0.04019664, ..., -0.1702172,
            [-0.28670367, 0.33104402, 0.04019664, ..., 0.22375045,
             1.
            [ 0.66643886, -0.30388608, 0.04019664, ..., -0.1702172 ,
                       , 0.
                                    ],
            [-1.23984621, -0.93881619, 0.04019664, ..., -0.56418484,
                 , 1.
            [-1.23984621, 0.96597412, 0.04019664, ..., 0.61771809,
                      , 0.
                                    ]])
[]: X_test.shape
[]: (10200, 15)
```

9 Develop Models

9.1 Create dataframe to store results

9.2 Train a Logistic Regress Classifier (use random search hyperparameter tuning)

```
[]: start = time.time()
     # setup parameters for RandomizedSearchCV for Logistic Regression
     param_distributions = {
         'C': np.logspace(-4, 4, 100),
         'penalty': ['11', '12'],
         'solver': ['liblinear']
     }
     log_reg = LogisticRegression()
     log_reg_cv = RandomizedSearchCV(log_reg, param_distributions, n_iter=iters,_
     ocv=folds, scoring='f1', verbose=1, n_jobs=-1, random_state=42)
     log_reg_cv.fit(X_train, y_train)
     model01 = log_reg_cv.best_estimator_
     # calculate accuracy, precision, recall, f1, auc
     y_pred = model01.predict(X_test)
     accuracy = accuracy_score(y_test, y_pred)
     precision = precision_score(y_test, y_pred)
     recall = recall_score(y_test, y_pred)
     f1 = f1_score(y_test, y_pred)
     auc = roc_auc_score(y_test, y_pred)
     end = time.time()
     # Pandas used to have a append method, but it is now deprecated. The
      →recommended way is to use the concat method or the following method:
```

```
results.loc[len(results.index)] = ['Logistic Regression', end-start, accuracy, uprecision, recall, f1, auc, str(log_reg_cv.best_params_)]
results
```

Fitting 2 folds for each of 5 candidates, totalling 10 fits

9.3 Train a random forest classifier (use random search hyperparameter tuning)

```
[]: start = time.time()
     # set up parameters for RandomizedSearchCV for Random Forest
     from sklearn.ensemble import RandomForestClassifier
     param distributions = {
         'n_estimators': [int(x) for x in np.linspace(start=200, stop=2000, num=10)],
         'max features': ['auto', 'sqrt'],
         'max_depth': [int(x) for x in np.linspace(2, 100, num=2)] + [None],
         'min_samples_split': [2, 5, 10],
         'min_samples_leaf': [1, 2, 4],
         'bootstrap': [True, False]
     }
     rf = RandomForestClassifier()
     rf_cv = RandomizedSearchCV(rf, param_distributions, n_iter=iters, cv=folds,__
      ⇒scoring='f1', verbose=1, n_jobs=-1, random_state=42)
     rf cv.fit(X train, y train)
     model02 = rf_cv.best_estimator_
     # calculate accuracy, precision, recall, f1, auc
     y_pred = model02.predict(X_test)
     accuracy = accuracy_score(y_test, y_pred)
     precision = precision_score(y_test, y_pred, zero_division=0)
     recall = recall_score(y_test, y_pred, zero_division=0)
     f1 = f1_score(y_test, y_pred, zero_division=0)
     auc = roc_auc_score(y_test, y_pred)
     end = time.time()
```

```
results.loc[len(results.index)] = ['Random Forest', end-start, accuracy, operation, recall, f1, auc, str(rf_cv.best_params_)]
results
```

Fitting 2 folds for each of 5 candidates, totalling 10 fits

9.4 Train an adaboost classifier (use random search hyperparameter tuning)

```
[]: start = time.time()
     # set up parameters for RandomizedSearchCV for adabooost
     from sklearn.ensemble import AdaBoostClassifier
     from sklearn.tree import DecisionTreeClassifier
     param_distributions = {
         'estimator': [DecisionTreeClassifier(max depth=1),___
     UpecisionTreeClassifier(max_depth=2), DecisionTreeClassifier(max_depth=3), المالية
      →DecisionTreeClassifier(max_depth=4)],
         'n_estimators': [50, 100, 200, 500],
         'learning_rate': [0.01, 0.05, 0.1, 0.5, 1.0]
     }
     ada = AdaBoostClassifier()
     ada_cv = RandomizedSearchCV(ada, param_distributions, n_iter=iters, cv=folds,__
     ⇒scoring='f1', verbose=1, n_jobs=-1, random_state=42)
     ada_cv.fit(X_train, y_train)
     model03 = ada_cv.best_estimator_
     # calculate accuracy, precision, recall, f1, auc
     y_pred = model03.predict(X_test)
```

```
accuracy = accuracy_score(y_test, y_pred)
precision = precision_score(y_test, y_pred, zero_division=0)
recall = recall_score(y_test, y_pred, zero_division=0)
f1 = f1_score(y_test, y_pred, zero_division=0)
auc = roc_auc_score(y_test, y_pred)
end = time.time()
results.loc[len(results.index)] = ['AdaBoost', end-start, accuracy, precision,u_arecall, f1, auc, str(ada_cv.best_params_)]
results
```

Fitting 2 folds for each of 5 candidates, totalling 10 fits

```
[]:
                     Model Duration Accuracy Precision
                                                           Recall
                                                                         F1 \
    O Logistic Regression 0.702046 0.821373 0.822446 0.801306 0.811738
    1
             Random Forest 8.487113 0.816667
                                                0.812706 0.803754 0.808205
                  AdaBoost 6.462828 0.826078 0.823810 0.811710 0.817715
            AUC \
    0 0.820623
    1 0.816184
    2 0.825541
                                        Best Parameters
                                                                     {'solver':
    'liblinear', 'penalty': '12', 'C': 0.6280291441834259}
    1 {'n_estimators': 200, 'min_samples_split': 2, 'min_samples_leaf': 4,
    'max_features': 'sqrt', 'max_depth': 100, 'bootstrap': True}
                                          {'n_estimators': 500, 'learning_rate':
    0.1, 'estimator': DecisionTreeClassifier(max depth=2)}
```

9.5 KNN Classifier

```
[]: # set up parameters for RandomizedSearchCV for KNN (this is a slow process)

start = time.time()

from sklearn.neighbors import KNeighborsClassifier

param_distributions = {
    'n_neighbors': [3, 5, 7, 9, 11],
    'weights': ['uniform', 'distance'],
    'algorithm': ['auto', 'ball_tree', 'kd_tree', 'brute'],
    'p': [1, 2]
```

```
knn = KNeighborsClassifier()
    knn_cv = RandomizedSearchCV(knn, param_distributions, n_iter=iters, cv=folds,_u
     ⇔scoring='f1', verbose=1, n_jobs=-1, random_state=42)
    knn cv.fit(X train, y train)
    model04 = knn_cv.best_estimator_
    # calculate accuracy, precision, recall, f1, auc
    y_pred = model04.predict(X_test)
    accuracy = accuracy_score(y_test, y_pred)
    precision = precision_score(y_test, y_pred, zero_division=0)
    recall = recall_score(y_test, y_pred, zero_division=0)
    f1 = f1_score(y_test, y_pred, zero_division=0)
    auc = roc_auc_score(y_test, y_pred)
    end = time.time()
    results.loc[len(results.index)] = ['KNN', end-start, accuracy, precision, ___
      →recall, f1, auc, str(knn cv.best params )]
    results
    Fitting 2 folds for each of 5 candidates, totalling 10 fits
[]:
                     Model Duration Accuracy Precision
                                                             Recall
                                                                           F1 \
    O Logistic Regression 0.702046 0.821373
                                                 0.822446 0.801306 0.811738
    1
             Random Forest 8.487113 0.816667
                                                 0.812706 0.803754 0.808205
                  AdaBoost 6.462828 0.826078
                                                 0.823810 0.811710 0.817715
    3
                       KNN 2.696353 0.809118 0.808133 0.790494 0.799216
            AUC \
    0 0.820623
    1 0.816184
    2 0.825541
    3 0.808422
                                         Best Parameters
                                                                       {'solver':
    'liblinear', 'penalty': '12', 'C': 0.6280291441834259}
    1 {'n_estimators': 200, 'min_samples_split': 2, 'min_samples_leaf': 4,
    'max_features': 'sqrt', 'max_depth': 100, 'bootstrap': True}
                                           {'n_estimators': 500, 'learning_rate':
    0.1, 'estimator': DecisionTreeClassifier(max_depth=2)}
                                                                  {'weights':
    'uniform', 'p': 2, 'n_neighbors': 11, 'algorithm': 'auto'}
```

}

9.6 XGBoost Classifier

```
[]: # set up parameters for RandomizedSearchCV for XGBClassifier
     start = time.time()
     from xgboost import XGBClassifier
     param_distributions = {
         'n_estimators': [int(x) for x in np.linspace(start=200, stop=2000, num=10)],
         'max_depth': [int(x) for x in np.linspace(2, 100, num=2)] + [None],
         'learning_rate': [0.01, 0.05, 0.1, 0.5, 1.0],
         'subsample': [0.5, 0.75, 1.0],
         'colsample_bytree': [0.5, 0.75, 1.0],
         'gamma': [0, 1, 5],
         'reg alpha': [0, 1, 5],
         'reg_lambda': [0, 1, 5]
     }
     xgb = XGBClassifier()
     xgb_cv = RandomizedSearchCV(xgb, param_distributions, n_iter=iters, cv=folds,_u
      ⇒scoring='f1', verbose=1, n_jobs=-1, random_state=42)
     xgb_cv.fit(X_train, y_train)
     model05 = xgb_cv.best_estimator_
     # calculate accuracy, precision, recall, f1, auc
     y_pred = model05.predict(X_test)
     accuracy = accuracy_score(y_test, y_pred)
     precision = precision_score(y_test, y_pred, zero_division=0)
     recall = recall_score(y_test, y_pred, zero_division=0)
     f1 = f1_score(y_test, y_pred, zero_division=0)
     auc = roc_auc_score(y_test, y_pred)
     end = time.time()
     results.loc[len(results.index)] = ['XGBClassifier', end-start, accuracy,
      →precision, recall, f1, auc, str(xgb_cv.best_params_)]
     results
```

Fitting 2 folds for each of 5 candidates, totalling 10 fits

```
[]:
                    Model Duration Accuracy Precision
                                                        Recall
                                                                     F1
    O Logistic Regression 0.702046 0.821373
                                             0.822446 0.801306 0.811738
    1
            Random Forest 8.487113 0.816667
                                             0.812706 0.803754 0.808205
    2
                 AdaBoost 6.462828 0.826078
                                             0.823810 0.811710 0.817715
                     KNN 2.696353 0.809118
    3
                                             0.808133 0.790494 0.799216
            XGBClassifier 3.602068 0.827059 0.824710 0.812933 0.818780
```

```
AUC
0 0.820623
1 0.816184
2 0.825541
3 0.808422
4 0.826531
                                                             Best Parameters
{'solver': 'liblinear', 'penalty': 'l2', 'C': 0.6280291441834259}
                           {'n_estimators': 200, 'min_samples_split': 2,
'min_samples_leaf': 4, 'max_features': 'sqrt', 'max_depth': 100, 'bootstrap':
True}
                                                               {'n_estimators':
500, 'learning_rate': 0.1, 'estimator': DecisionTreeClassifier(max_depth=2)}
{'weights': 'uniform', 'p': 2, 'n_neighbors': 11, 'algorithm': 'auto'}
4 {'subsample': 1.0, 'reg_lambda': 0, 'reg_alpha': 0, 'n_estimators': 1000,
'max_depth': None, 'learning_rate': 0.01, 'gamma': 1, 'colsample_bytree': 0.75}
```

9.7 SVC

Uncomment the code below to train a SVC model. This model is computationally expensive and may take a long time to train.

```
# set up parameters for RandomizedSearchCV for SVM (this is a slow process)

start = time.time()

from sklearn.svm import SVC

param_distributions = {
    'C': [0.1, 1, 2, 5, 10, 15, 20, 40, 80, 100],
    'gamma': [1, 0.5, 0.1, 0.05, 0.01, 0.001],
    'kernel': ['rbf', 'poly', 'sigmoid']
}

svc = SVC()

svc_cv = RandomizedSearchCV(svc, param_distributions, n_iter=iters, cv=folds, upscoring='f1', verbose=1, n_jobs=-1, random_state=42)

svc_cv.fit(X_train, y_train)
model06 = svc_cv.best_estimator_
```

```
# calculate accuracy, precision, recall, f1, auc
y_pred = model06.predict(X_test)

accuracy = accuracy_score(y_test, y_pred)
precision = precision_score(y_test, y_pred, zero_division=0)
recall = recall_score(y_test, y_pred, zero_division=0)
f1 = f1_score(y_test, y_pred, zero_division=0)
auc = roc_auc_score(y_test, y_pred)
end = time.time()

results.loc[len(results.index)] = ['SVM', end-start, accuracy, precision, \( \text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\
```

[]: "\n\n# set up parameters for RandomizedSearchCV for SVM (this is a slow process)\n\nstart = time.time()\n\nfrom sklearn.svm import SVC\n\nparam distributions = {\n 'C': [0.1, 1, 2, 5, 10, 15, 20, 40, 80, 'gamma': [1, 0.5, 0.1, 0.05, 0.01, 0.001],\n 'kernel': ['rbf', 'poly', 'sigmoid']\n\\nsvc = SVC()\n\\nsvc_cv = RandomizedSearchCV(svc, param_distributions, n_iter=iters, cv=folds, scoring='f1', verbose=1, n_jobs=-1, random_state=42)\n\nsvc_cv.fit(X_train, y_train)\nmodel06 = svc_cv.best_estimator_\n\n# calculate accuracy, precision, recall, f1, auc\ny_pred = model06.predict(X_test)\n\naccuracy = accuracy_score(y_test, y_pred)\nprecision = precision_score(y_test, y_pred, zero_division=0)\nrecall = recall_score(y_test, y_pred, zero_division=0)\nf1 = f1_score(y_test, y_pred, zero division=0)\nauc = roc_auc_score(y_test, y_pred)\n\nend = time.time()\n\nresults.loc[len(results.index)] = ['SVM', end-start, accuracy, precision, recall, f1, auc, str(svc_cv.best_params_)]\nresults\n\n"

9.8 Train a Voting Classifier using previous models (test both soft and hard voting)

9.8.1 Hard Voting

This is the default behavior of the VotingClassifier. In hard voting, the predicted output class is a class with the highest majority of votes i.e the class which had the highest probability of being predicted by each of the classifiers. Suppose three classifiers predicted the output class(A, A, B), so here by majority class A has been predicted.

```
[]: start = time.time()

# train a voting classifier using the three models (model01, model02, model03)

from sklearn.ensemble import VotingClassifier
```

```
voting_clf = VotingClassifier(
                        estimators = [('lr', model01), ('rf', model02), ('ada', model03), ('knn', locality ada', model03), ('knn', locality ada'), ('knn', locality ada')
              \rightarrowmodel04), ('xgb', model05), ('svc', model06)],
                     estimators=[('lr', model01), ('rf', model02), ('ada', model03), ('knn', u
              →model04), ('xgb', model05)],
                     voting='hard'
           voting_clf.fit(X_train, y_train)
           # calculate accuracy, precision, recall, f1, auc
           y_pred = voting_clf.predict(X_test)
           accuracy = accuracy_score(y_test, y_pred)
           precision = precision_score(y_test, y_pred, zero_division=0)
           recall = recall_score(y_test, y_pred, zero_division=0)
           f1 = f1_score(y_test, y_pred, zero_division=0)
           auc = roc_auc_score(y_test, y_pred)
           end = time.time()
           results.loc[len(results.index)] = ['Voting Classifier-Hard', end-start, __
              →accuracy, precision, recall, f1, auc, '']
           results
[]:
                                                           Model Duration Accuracy Precision
                                                                                                                                                          Recall
                                                                                                                                                                                           F1 \
           0
                         Logistic Regression 0.702046 0.821373 0.822446 0.801306 0.811738
                                       Random Forest 8.487113 0.816667 0.812706 0.803754 0.808205
           1
           2
                                                    AdaBoost 6.462828 0.826078 0.823810 0.811710 0.817715
           3
                                                                KNN 2.696353 0.809118 0.808133 0.790494 0.799216
                                        XGBClassifier 3.602068 0.827059 0.824710 0.812933 0.818780
           4
           5 Voting Classifier-Hard 6.679722 0.826765 0.824065 0.813137 0.818565
                              AUC \
           0 0.820623
           1 0.816184
           2 0.825541
           3 0.808422
           4 0.826531
           5 0.826255
                                                                                                                                                             Best Parameters
           {'solver': 'liblinear', 'penalty': 'l2', 'C': 0.6280291441834259}
                                                                            {'n_estimators': 200, 'min_samples_split': 2,
```

9.8.2 Soft Voting

This voting classifier predicts the class label based on the argmax of the sums of the predicted probabilities. Soft voting takes into account the probability of each label. It predicts the class label based on the argmax of the sum of the predicted probabilities.

```
[]: start = time.time()
                # train a voting classifier using the three models (modelO1, modelO2, modelO3, u
                   →model04, model05, model06)
                voting_clf = VotingClassifier(
                                estimators = [('lr', model01), ('rf', model02), ('ada', model03), ('knn', locality ada', model03), ('knn', locality ada'), ('knn', locality ada')
                   \neg model04), ('xgb', model05), ('svc', model06)],
                             estimators=[('lr', model01), ('rf', model02), ('ada', model03), ('knn', u
                   →model04), ('xgb', model05)],
                            voting='hard'
                )
                voting_clf.fit(X_train, y_train)
                # calculate accuracy, precision, recall, f1, auc
                y_pred = voting_clf.predict(X_test)
                accuracy = accuracy_score(y_test, y_pred)
                precision = precision_score(y_test, y_pred, zero_division=0)
                recall = recall_score(y_test, y_pred, zero_division=0)
                f1 = f1_score(y_test, y_pred, zero_division=0)
                auc = roc_auc_score(y_test, y_pred)
                end = time.time()
                results.loc[len(results.index)] = ['Voting Classifier-Soft', end-start, ___
                    →accuracy, precision, recall, f1, auc, '']
                results
```

```
[]:
                        Model Duration Accuracy Precision
                                                               Recall
                                                                             F1 \
    0
          Logistic Regression 0.702046 0.821373
                                                   0.822446 0.801306 0.811738
    1
                Random Forest 8.487113 0.816667
                                                             0.803754 0.808205
                                                   0.812706
    2
                     AdaBoost 6.462828 0.826078
                                                   0.823810
                                                             0.811710 0.817715
    3
                          KNN 2.696353 0.809118
                                                   0.808133 0.790494 0.799216
    4
                XGBClassifier 3.602068 0.827059
                                                   0.824710
                                                             0.812933 0.818780
    5 Voting Classifier-Hard 6.679722 0.826765
                                                   0.824065
                                                             0.813137 0.818565
    6 Voting Classifier-Soft 6.676889 0.826765
                                                   0.824199 0.812933 0.818527
            AUC
    0 0.820623
    1 0.816184
    2 0.825541
    3 0.808422
    4 0.826531
    5 0.826255
    6 0.826248
                                                                Best Parameters
    {'solver': 'liblinear', 'penalty': '12', 'C': 0.6280291441834259}
                               {'n estimators': 200, 'min samples split': 2,
    'min_samples_leaf': 4, 'max_features': 'sqrt', 'max_depth': 100, 'bootstrap':
    True}
                                                                  {'n_estimators':
    500, 'learning rate': 0.1, 'estimator': DecisionTreeClassifier(max_depth=2)}
    {'weights': 'uniform', 'p': 2, 'n_neighbors': 11, 'algorithm': 'auto'}
    4 {'subsample': 1.0, 'reg_lambda': 0, 'reg_alpha': 0, 'n_estimators': 1000,
    'max_depth': None, 'learning_rate': 0.01, 'gamma': 1, 'colsample_bytree': 0.75}
    5
    6
```

9.9 Train a StackedClassifier with the above models (minus the VotingClassifier)

```
final_estimator=LogisticRegression()
    )
    stacking_clf.fit(X_train, y_train)
    # calculate accuracy, precision, recall, f1, auc
    y_pred = stacking_clf.predict(X_test)
    accuracy = accuracy_score(y_test, y_pred)
    precision = precision_score(y_test, y_pred, zero_division=0)
    recall = recall_score(y_test, y_pred, zero_division=0)
    f1 = f1_score(y_test, y_pred, zero_division=0)
    auc = roc_auc_score(y_test, y_pred)
    end = time.time()
    results.loc[len(results.index)] = ['Stacking Classifier', end-start, accuracy,
      ⇔precision, recall, f1, auc, '']
    results
[]:
                        Model
                               Duration Accuracy Precision
                                                               Recall
                                                                             F1 \
          Logistic Regression
                                                    0.822446 0.801306 0.811738
    0
                               0.702046 0.821373
    1
                Random Forest 8.487113 0.816667
                                                    0.812706 0.803754 0.808205
                               6.462828 0.826078
    2
                     AdaBoost
                                                    0.823810 0.811710 0.817715
    3
                         KNN 2.696353 0.809118
                                                    0.808133 0.790494 0.799216
    4
                XGBClassifier 3.602068 0.827059
                                                    0.824710 0.812933 0.818780
                                                    0.824065 0.813137 0.818565
    5 Voting Classifier-Hard 6.679722 0.826765
    6
      Voting Classifier-Soft 6.676889 0.826765
                                                    0.824199 0.812933 0.818527
          Stacking Classifier 32.927035 0.827647
                                                    0.825736 0.812933 0.819285
            AUC
    0 0.820623
    1 0.816184
    2 0.825541
    3 0.808422
    4 0.826531
    5 0.826255
    6 0.826248
    7 0.827097
                                                                Best Parameters
    {'solver': 'liblinear', 'penalty': '12', 'C': 0.6280291441834259}
                               {'n_estimators': 200, 'min_samples_split': 2,
    'min_samples_leaf': 4, 'max_features': 'sqrt', 'max_depth': 100, 'bootstrap':
    True}
```

9.10 Discuss the results of the models and the best model based on F1 score results.

```
[]: results.to_csv('results.csv', index=False)
results
```

```
[]:
                       Model
                              Duration Accuracy Precision
                                                             Recall
                                                                          F1
    0
          Logistic Regression
                              0.702046 0.821373
                                                  0.822446 0.801306 0.811738
               Random Forest
    1
                              8.487113 0.816667
                                                  0.812706 0.803754 0.808205
    2
                    AdaBoost
                              6.462828 0.826078
                                                  0.823810 0.811710 0.817715
    3
                         KNN
                              2.696353 0.809118
                                                  0.808133 0.790494 0.799216
    4
               XGBClassifier
                              3.602068 0.827059
                                                  0.824710 0.812933 0.818780
    5 Voting Classifier-Hard 6.679722 0.826765
                                                  0.824065 0.813137 0.818565
       Voting Classifier-Soft
                            6.676889
                                       0.826765
                                                  0.824199 0.812933 0.818527
    7
          Stacking Classifier 32.927035 0.827647
                                                  0.825736 0.812933 0.819285
```

0 0.820623 1 0.816184 2 0.825541 3 0.808422 4 0.826531 5 0.826255

AUC \

6 0.826248 7 0.827097

Best Parameters

```
{'solver': 'liblinear', 'penalty': 'l2', 'C': 0.6280291441834259}

{'n_estimators': 200, 'min_samples_split': 2,
'min_samples_leaf': 4, 'max_features': 'sqrt', 'max_depth': 100, 'bootstrap':
True}

{'n_estimators': 500, 'learning_rate': 0.1, 'estimator': DecisionTreeClassifier(max_depth=2)}

{'weights': 'uniform', 'p': 2, 'n_neighbors': 11, 'algorithm': 'auto'}

{ 'subsample': 1.0, 'reg_lambda': 0, 'reg_alpha': 0, 'n_estimators': 1000,
```

```
'max_depth': None, 'learning_rate': 0.01, 'gamma': 1, 'colsample_bytree': 0.75}
6
7
```