	<pre># # Read Heart Failure dataset #  df = pd.read_csv('./heart_failure_clinical_records_dataset.csv', index_col=False) df.reset_index(drop=True, inplace=True)  df.head()</pre>
Out[2]:	age         anaemia         creatinine_phosphokinase         diabetes         ejection_fraction         high_blood_pressure         platelets         serum_cr           0         75.0         0         582         0         20         1         265000.00         1           1         55.0         0         7861         0         38         0         263358.03         2           2         65.0         0         146         0         20         0         162000.00           3         50.0         1         111         0         20         0         210000.00           4         65.0         1         160         1         20         0         327000.00
<pre>In [3]: Out[3]:</pre>	Check for mising values  df.isna().any()  age False anaemia False creatinine_phosphokinase False diabetes False ejection_fraction False high_blood_pressure False platelets False
In [4]:	<pre>serum_creatinine</pre>
	RangeIndex: 299 entries, 0 to 298 Data columns (total 13 columns):  # Column
In [5]: Out[5]:	8 serum_sodium 299 non-null int64 9 sex 299 non-null int64 10 smoking 299 non-null int64 11 time 299 non-null int64 12 DEATH_EVENT 299 non-null int64 dtypes: float64(3), int64(10) memory usage: 30.5 KB  df.describe()  age anaemia creatinine_phosphokinase diabetes ejection_fraction high_blood_pressure
	count         299.000000         299.000000         299.000000         299.000000         299.000000           mean         60.833893         0.431438         581.839465         0.418060         38.083612         0.351171         263           std         11.894809         0.496107         970.287881         0.494067         11.834841         0.478136         97           min         40.000000         0.000000         23.000000         0.000000         14.000000         0.000000         25           25%         51.000000         0.000000         116.500000         0.000000         30.000000         0.000000         262           50%         60.000000         1.000000         582.000000         1.000000         45.000000         1.000000         303
	max 95.000000 1.000000 7861.000000 1.000000 80.000000 1.000000 850  Apply Standard Scaler to entire dataframe - except target feature  Target Feature of 1 == Died  Target Feature of 0 == Lived
In [6]:	<pre>y_data = df.iloc[:,[12]] print("Target Feature:") print(y_data.columns) print("\n")  ss = StandardScaler() df = pd.DataFrame(ss.fit_transform(df),columns = df.columns) df.head()</pre>
	<pre>print("Independent Features:") X_data = df.iloc[:,[0,1,2,3,4,5,6,7,8,9,10,11]] print(X_data.columns)  Target Feature: Index(['DEATH_EVENT'], dtype='object')  Independent Features: Index(['age', 'anaemia', 'creatinine_phosphokinase', 'diabetes',</pre>
In [7]:	<pre>dtype='object')  Correlation Heatmap  mask = np.triu(np.ones_like(df.corr(), dtype=bool)) plt.figure(figsize=(14, 10)) heatmap = sns.heatmap(df.corr(), mask=mask, vmin=-1, vmax=1, annot=True); heatmap.set_title('Heart Failure Correlation Heatmap', fontdict={'fontsize':18}, pad=12);</pre>
	Heart Failure Correlation Heatmap  - 1.0 -
	high_blood_pressure - 0.093
	smoking - 0.019 -0.11 0.0024 -0.15 -0.067 -0.056 0.028 -0.027 0.0048 0.45  time0.22 -0.14 -0.0093 0.034 0.042 -0.2 0.011 -0.15 0.088 -0.016 -0.023  DEATH_EVENT - 0.25 0.066 0.063 -0.0019 -0.27 0.079 -0.049 0.29 -0.2 -0.0043 -0.013 -0.53  The second of the second o
In [8]: Out[8]:	Correlation with Target (DEATH_EVENT)  df.corrwith(df['DEATH_EVENT'])  age
	diabetes       -0.001943         ejection_fraction       -0.268603         high_blood_pressure       0.079351         platelets       -0.049139         serum_creatinine       0.294278         serum_sodium       -0.195204         sex       -0.004316         smoking       -0.012623         time       -0.526964         DEATH_EVENT       1.0000000         dtype: float64
In [9]:	<pre>plt.figure(figsize=(8, 10)) heatmap = sns.heatmap(df.corr()[['DEATH_EVENT']].sort_values(by='DEATH_EVENT', ascending=False),</pre>
	serum_creatinine - 0.29 - 0.75  age - 0.25  high_blood_pressure - 0.079  anaemia - 0.066
	creatinine_phosphokinase - 0.063 - 0.0019 - 0.000  sex0.0043
	smoking0.2  platelets0.049 0.5  serum_sodium0.2  ejection_fraction0.27
	time0.53  DEATH_EVENT  Part 2 - Machine Learning Models
In [10]:	<pre># # Train/Test Split - 30% for test #  X_train, X_test, y_train, y_test = train_test_split(X_data, y_data, test_size=0.3, random_state= y_train = y_train.values y_train = y_train.reshape(1, -1) y_train = y_train.flatten()</pre>
In [11]:	<pre>y_test = y_test.values y_test = y_test.reshape(1, -1) y_test = y_test.flatten()  Logistic Regression - Grid Search  parameters = [</pre>
	<pre>'solver': ['lbfgs'], 'penalty': ['l2', 'none'] }, {    'solver': ['liblinear'],    'penalty': ['l1', 'l2'], }, {    'solver': ['newton-cg'],    'penalty': ['l2', 'none'], }, {</pre>
	<pre>'solver': ['sag'], 'penalty': ['l2', 'none'], }, {    'solver': ['saga'],    'penalty': ['l1', 'l2', 'none'], }, {    'solver': ['saga'],    'penalty': ['elasticnet'],    'l1_ratio': [1]</pre>
	<pre>#ll_ratio=1 'll',  lr_classifier = GridSearchCV(estimator=LogisticRegression(random_state=0), param_grid=parameters</pre>
	<pre># Show best parameters print("\nBest Parameters:") print(lr_classifier.best_params_) print()  predict = lr_classifier.predict(X_test)  accuracy_lr_classifier = np.mean(predict == y_test)  print("Logistic Regression Accuracy: " + str(accuracy_lr_classifier)) print() print("ROC-AUC Score: " + str(roc_auc_score(y_test, predict, average=None)))</pre>
	Fitting 5 folds for each of 12 candidates, totalling 60 fits  Best Parameters: {'penalty': 'l2', 'solver': 'lbfgs'}  Logistic Regression Accuracy: 0.8333333333333333333333333333333333333
In [12]:	<pre>Decision Tree Classifier - Grid Search  parameters = [</pre>
	<pre>verbose=1, return_train_score=True, n_jobs=-1)  # Fit the model for grid search dtree_classifier.fit(X_train, y_train)  # Show best parameters print("\nBest Parameters:") print(dtree_classifier.best_params_) print()  # Run prediction with best parameters</pre>
	<pre>predict = dtree_classifier.predict(X_test) accuracy_dtree_classifier = np.mean(predict == y_test)  print("Decision Tree Accuracy: " + str(accuracy_dtree_classifier)) print() print("ROC-AUC Score: " + str(roc_auc_score(y_test, predict, average=None)))  Fitting 5 folds for each of 12 candidates, totalling 60 fits  Best Parameters: {'class_weight': {0: 8, 1: 2}, 'criterion': 'entropy', 'splitter': 'best'}</pre>
	ROC-AUC Score: 0.7914663461538461  Random Forest - Grid Search
In [13]:	<pre>parameters = [</pre>
In [13]:	<pre>{'n_estimators': [10, 100, 200, 500],     'criterion': ['gini', 'entropy', 'log_loss'],     'bootstrap': [True, False],     'class_weight': [{0:8,1:2}, 'balanced', 'balanced_subsample'] }  rf_classifier = GridSearchCV(estimator=RandomForestClassifier(random_state=0), param_grid=parame</pre>
In [13]:	<pre>{'n_estimators': [10, 100, 200, 500],</pre>
In [13]:	<pre>{'n_estimators': [10, 100, 200, 500],     'criterion': ['gini', 'entropy', 'log_loss'],     'bootstrap': [True, False],     'class_weight': [{0:8,1:2}, 'balanced', 'balanced_subsample'] }  rf_classifier = GridSearchCV(estimator=RandomForestClassifier(random_state=0), param_grid=parame</pre>
	<pre>{</pre>
	<pre>{</pre>
	<pre>('m_estimators': [10, 100, 200, 500],</pre>
In [14]:	<pre>{"nestimators": [10, 100, 200, 200, 300],</pre>
	<pre>{"nestimators": [10, 100, 200, 200, 300],</pre>
In [14]:	Interest   18, 180, 280, 280, 280, 180, 180, 180, 180, 180, 180, 180, 1
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Ray Jennings

Project #3

CS 677, Fall 2022

smoking  $\leq$ = -0.69 -1.36 < sex <= 0.74Value Feature -0.58 serum\_creatinine  $serum\_sodium$ LIME model coefficients: 71201711015), (8, -0.04714517620576748), (0, -0.03335973186981707), (1, 0.02459997522978538), (2, -0.04714517620576748)0.018494894377077735), (3, 0.010482891131236856), (5, 0.0023478522646774276), (10, -0.001916155234) 1074857), (9, 0.0014423363912904627)]} LIME model intercept:{1: 0.36430457421174234} LIME model R2 score: 0.16458880215821514 ^^ VERY Low R^2 Score For the *DEATH\_EVENT = 1* instance In [30]: explanation = explainer.explain\_instance(X\_sample\_1, rf\_classifier.predict\_proba, num\_features=12) explanation.show\_in\_notebook(show\_all=True) print("LIME model coefficients:\n" + str(explanation.local\_exp)) print() print("LIME model intercept:" + str(explanation.intercept)) print("LIME model R2 score: " + str(explanation.score)) 0 Prediction probabilities  $time \le -0.76$ 0 0.44 0.46 ejection\_fraction <= ... 1 0.56 0.10 creatinine\_phosphoki. 0.09 < serum\_sodium -0.87 < anaemia <= 1.15-0.83 < age <= -0.07diabetes  $\leq$ = -0.85  $sex \le -1.36$ smoking  $\leq -0.69$ -0.74 < high\_blood\_pre... platelets > 0.40-0.28 < serum\_creatin. Feature Value creatinine\_phosphokinase platelets  $serum\_creatinine$ serum\_sodium LIME model coefficients: 9215759709), (1, 0.01639555388219574), (0, -0.010651066315354311), (3, 0.0098406569335405), (9, 0. 003826318825577311), (10, -0.0016175989520438975), (5, 0.001551054986766725), (6, -0.0008035820809456576), (7, -7.543159703485565e-05)]} LIME model intercept:{1: 0.22011357558650296} LIME model R2 score: 0.711663531493109 ...for XBG In [31]: xgb\_classifier = XGBClassifier(booster='gbtree', eval\_metric='mlogloss', learning\_rate=0.05, n\_esti # Convert this to "values" only to avoid warning with LIME ! xgb\_classifier.fit(X\_train.values, y\_train) explainer = lime.lime\_tabular.LimeTabularExplainer(X\_train.values, mode="classification", feature\_r For the *DEATH\_EVENT = 0* instance In [32]: # # Explain the DEATH\_EVENT = 0 instance explanation = explainer.explain\_instance(X\_sample\_0, xgb\_classifier.predict\_proba, num\_features=12) explanation.show\_in\_notebook(show\_all=True) print("LIME model coefficients:\n" + str(explanation.local\_exp)) print("LIME model intercept:" + str(explanation.intercept)) print("LIME model R2 score: " + str(explanation.score)) Prediction probabilities rejection fraction <= ... 0 0.51 0.20 -0.22 < time <= 0.961 0.49 0.12 serum creatinine <= platelets <= -0.53 0.09 < serum\_sodium. 0.08 age  $\leq -0.83$ 0.04 -0.49 < creatinine\_pho... smoking  $\leq$ = -0.69 -0.87 < anaemia <= 1.15 $-1.36 < \text{sex} \le 0.74$ diabetes  $\leq$ = -0.85 high\_blood\_pressure <. Feature Value diabetes -0.74 high\_blood\_pressure serum\_creatinine -0.58 serum\_sodium 0.54 LIME model coefficients:  $\{1: [(4, 0.20385546515802275), (11, -0.1202702903458361), (7, -0.09097255330848032), (6, 0.0908183)\}$  $2580667888), \ (8, \ -0.07770583847340379), \ (0, \ -0.04316019858523787), \ (2, \ 0.024387104558295025), \ (10, \ -0.04316019858523787), \ (2, \ 0.024387104558295025), \ (10, \ -0.04316019858523787), \ (2, \ 0.024387104558295025), \ (2, \ 0.02487104558295025), \ (2, \ 0.02487104558295025), \ (2, \ 0.024871$ 0.022107435542976273), (1, 0.019458316370638506), (9, 0.005803862136943835), (3, -0.00127080995132), (1, 0.019458316370638506), (1, 0.019458316370638506), (2, 0.005803862136943835), (3, -0.00127080995132), (3, -0.00127080995132), (4, 0.005803862136943835), (5, 0.005803862136943835), (6, 0.005803862136943836), (6, 0.00580386213694386), (6, 0.00580386213694386), (6, 0.00580386213694386), (6, 0.00580386213694386), (6, 0.00580386213694386), (6, 0.00580386213694386), (6, 0.00580386213694386), (6, 0.00580386213694386), (6, 0.00580386213694386), (6, 0.00580386213694386), (6, 0.00580386213694386), (6, 0.00580386213694386), (6, 0.00580386213694386), (6, 0.00580386213694386), (6, 0.00580386213694386), (6, 0.00580386213694386), (6, 0.005803862136943860), (6, 0.005803860), (6, 0.005803860), (6, 0.005803860), (6, 0.0058060), (6, 091434), (5, -0.0010266467495306675)]} LIME model intercept:{1: 0.29696951474665134} LIME model R2 score: 0.12964761261436253 ^^ VERY Low R^2 Score For the *DEATH\_EVENT = 1* instance In [33]: explanation = explainer.explain\_instance(X\_sample\_1, xgb\_classifier.predict\_proba, num\_features=12) explanation.show\_in\_notebook(show\_all=True) print("LIME model coefficients:\n" + str(explanation.local\_exp)) print("LIME model intercept:" + str(explanation.intercept)) print("LIME model R2 score: " + str(explanation.score)) 0 Prediction probabilities  $time \le -0.76$ 0.08 creatinine\_phosphoki.. 0.92 ejection\_fraction <= ... 0.09 < serum\_sodium -0.83 < age <= -0.07platelets > 0.40smoking <= **-**0.69 diabetes  $\leq$ = -0.85 -0.74 < high\_blood\_pre...  $sex \le -1.36$ 0.01 -0.28 < serum\_creatin... -0.87 < anaemia <= 1.15Feature Value creatinine\_phosphokinase platelets 0.54 serum\_sodium LIME model coefficients:  $\{1: \ [(11,\ 0.6272305619277275),\ (2,\ -0.17013032296522998),\ (4,\ 0.16823828400370097),\ (8,\ -0.075643713032296522998),\ (4,\ 0.16823828400370097),\ (8,\ -0.075643713032296522998),\ (9,\ -0.17013032296522998),\ (9,\ -0.16823828400370097),\ (11,\ -0.16823828400370097),\$ 6743589782), (0, -0.031660347690149686), (6, -0.024083805910100547), (10, 0.01688334421423432), (3, 0.01579732504660968), (5, 0.006955370958375614), (9, 0.00568297198470326), (7, 0.0036850174256)08867), (1, 0.0006335121259776529)]} LIME model intercept:{1: 0.18044836609501524} LIME model R2 score: 0.6710157417485589 Part 3D In [34]: **import** warnings warnings.filterwarnings('ignore') # Need to convert to numpy array now for some reason !!! X\_train\_values = X\_train.values X\_test\_values = X\_test.values xgb\_clf = XGBClassifier(booster='gbtree', eval\_metric='mlogloss', learning\_rate=0.05, n\_estimators= # Fit the model for grid search xgb\_clf.fit(X\_train\_values, y\_train); In [35]: # # Need to reshape the one row sample instances into 2-dimensional # otherwise it WILL FAIL - see note in previous cell #  $x_samples_0 = X_sample_0.values$  $x_samples_0 = np.reshape(x_samples_0, (1, 12))$ print(x\_samples\_0)  $x_samples_1 = X_sample_1.values$  $x_samples_1 = np.reshape(x_samples_1, (1, 12))$ print(x\_samples\_1)  $[[-0.9123354 \quad 1.14796753 \quad -0.4819416 \quad -0.84757938 \quad -1.53055953 \quad -0.73568819]$ -0.76154867 - 0.57503085 0.53905383 0.73568819 - 0.68768191 0.20312668] $[[-0.65970173 \ 1.14796753 \ -0.506718 \ -0.84757938 \ -1.53055953 \ 1.35927151]$ 1.58378844 0.00592615 0.53905383 -1.35927151 -0.68768191 -1.12617471] In [36]: pred = xgb\_clf.predict(x\_samples\_0) #, output\_margin=True) explainer = shap.TreeExplainer(xgb\_clf) shap\_value = explainer.shap\_values(x\_samples\_0) # Terrible hack to get this to work with the module versions in place force\_plot = shap.force\_plot( base\_value=explainer.expected\_value, shap\_values=shap\_value, features=X\_sample\_0 shap\_html = f"{shap.getjs()}{force\_plot.html()}" display(HTML(shap\_html)) higher  $\rightleftharpoons$  lower base value f(x) -2.916 **-0.04**128 1.084 2.084 -4.916 -3.916 -1.916 -0.9157 platelets = -0.7615ejection\_fraction = -1.531 serum\_creatinine = -0.575 | serum\_sodium = ( In [37]: pred = xgb\_clf.predict(x\_samples\_1) explainer = shap.TreeExplainer(xgb\_clf) shap\_value = explainer.shap\_values(x\_samples\_1) force\_plot = shap.force\_plot( base\_value=explainer.expected\_value, shap\_values=shap\_value, features=X\_sample\_1 shap\_html = f"{shap.getjs()}{force\_plot.html()}" display(HTML(shap\_html)) base value f(x) -6.916 -4.916 -2.916 -0.9157 1.084 **2.44** 3.084 5.0 serum\_creatinine = 0.005926 | ejection\_fraction = -1.531 time = -1.126creatinine\_phosphokinase Feature Importance Plot In [38]: shap\_values = explainer(X\_test) shap.plots.bar(shap\_values, max\_display=12) +1.84time serum\_creatinine ejection\_fraction +0.54creatinine\_phosphokinase +0.45platelets +0.41serum\_sodium +0.34age +0.12sex +0.11smoking +0.05diabetes +0.05anaemia +0.02 high\_blood\_pressure 0.25 0.50 1.75 2.00 0.00 0.75 1.00 1.50 mean(|SHAP value|) Part 4 - Predict Observations In [39]: arr = lr\_clf.predict\_proba(x\_samples\_0) print("Logistic Regression probabilities for \"Lived\":") print(arr) print() arr = lr\_clf.predict\_proba(x\_samples\_1) print("Logistic Regression probabilities for \"Died\":") print(arr) Logistic Regression probabilities for "Lived": [[0.79937398 0.20062602]] Logistic Regression probabilities for "Died": [[0.34908408 0.65091592]] In [40]: arr = dt\_clf.predict\_proba(x\_samples\_0) print("Decision Tree probabilities for \"Lived\":") print(arr) print() arr = dt\_clf.predict\_proba(x\_samples\_1) print("Decision Tree probabilities for \"Died\":") print(arr) Decision Tree probabilities for "Lived": [[1. 0.]] Decision Tree probabilities for "Died": [[0. 1.]]In [41]: arr = rf\_classifier.predict\_proba(x\_samples\_0) print("Random Forest probabilities for \"Lived\":") print(arr) print() arr = rf\_classifier.predict\_proba(x\_samples\_1) print("Random Forest probabilities for \"Died\":") Random Forest probabilities for "Lived": [[0.69 0.31]] Random Forest probabilities for "Died": [[0.44 0.56]] In [42]: arr = xgb\_clf.predict\_proba(x\_samples\_0) print("Xgboost probabilities for \"Lived\":") print(arr) print() arr = xgb\_clf.predict\_proba(x\_samples\_1) print("Xgboost probabilities for \"Died\":") print(arr) Xgboost probabilities for "Lived": [[0.5103786 0.4896214]] Xgboost probabilities for "Died": [[0.07982033 0.92017967]] For the two test samples: Decision Tree Classifier has the highest probabilities: For Lived: [1, 0] For Died: [0, 1] In [ ]:

0

-0.22 < time <= 0.96

ejection\_fraction <= ...
0.10
platelets <= -0.53

-0.87 < anaemia <= 1.15

-0.49 < creatinine\_pho...

high\_blood\_pressure <...

diabetes  $\leq$ = -0.85

serum\_creatinine <= ...

0.09 < serum\_sodium

age <= -0.83

Prediction probabilities

0.69

0.31