

In [36]:

```
1 import pandas as pd
2 import numpy as np
3 import matplotlib as mlp
4 import matplotlib.pyplot as plt
5 pd.set_option('display.max_rows', None)
6 %matplotlib inline
7 import seaborn as sns
8 import sklearn
9 from IPython.display import Image
10 from IPython.display import Markdown, display
11
12 from sklearn.preprocessing import MinMaxScaler
13 from sklearn.model_selection import train_test_split
14
15 from sklearn.neighbors import KNeighborsClassifier
16 from sklearn.tree import DecisionTreeClassifier
17 from sklearn.ensemble import RandomForestClassifier
18
19 from sklearn.metrics import precision_score, recall_score, accuracy_score, f1_score, m
20 from sklearn.model_selection import GridSearchCV
21 from sklearn.metrics import classification_report
22 from sklearn.metrics import roc_curve, auc
23 from sklearn.metrics import confusion_matrix, ConfusionMatrixDisplay, plot_confusion_m
24 from imblearn.over_sampling import SMOTE
25 from sklearn.pipeline import Pipeline
26
27 # from scipy.stats import uniform
28 # from sklearn import ensemble
29 import warnings
30 pd.set_option('display.max_columns', None)
31 import pickle
```

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In [37]:

```
1 # Load Data From Pickel
2 with open('./data/df_wD.pickle', 'rb') as file:
3     df_wD = pickle.load(file)
4
5 with open('./data/df_wD_all.pickle', 'rb') as file:
6     df_wD_all = pickle.load(file)
7 df_CleanCol_Names = pd.read_excel("./data/CleanColumnNames.xlsx")
```



Support Functions

In [38]:

```
1 def get_Scaled_TrainTestSplit_W_orWO_Smote(X, y, SmoteYorN):
2     '''Returns Scaled, train-test split data, and either SMOTE or No SMOTE, takes in >
3
4     # Split data between train and test
5     X_train_wo_Scaling_Or_Smote, X_test_wo_Scaling, y_train, y_test = train_test_split
6     #scale using min max
7     df_X_train_sc, df_X_test_sc = scaleData(X_train_wo_Scaling_Or_Smote,X_test_wo_Sca
8
9     if SmoteYorN == "Y":
10         smote = SMOTE(random_state=41, sampling_strategy=1)
11         X_train, y_train = smote.fit_sample(df_X_train_sc, y_train)
12         print(f'SMOTED\n: {y_train.value_counts()}')
13     elif SmoteYorN == "N":
14         X_train = df_X_train_sc
15         y_train = y_train
16         print(f'Not SMOTED\n: {y_train.value_counts()}')
17
18     return X_train, y_train, df_X_test_sc, y_test
19
20 def scaleData(X_train_wo_Scaling_Or_Smote,X_test_wo_Scaling):
21     '''Scaler, takes in X_train and X_test, returns scaled data'''
22     scaler = MinMaxScaler(feature_range = (0,1))
23
24     #Fit
25     scaler.fit(X_train_wo_Scaling_Or_Smote)
26
27     #Transform
28     X_train_sc = scaler.transform(X_train_wo_Scaling_Or_Smote)
29     X_test_sc = scaler.transform(X_test_wo_Scaling)
30     #convert back to dataframe
31     df_X_train_sc = pd.DataFrame(X_train_sc, columns=X_train_wo_Scaling_Or_Smote.columns
32     df_X_test_sc = pd.DataFrame(X_test_sc, columns=X_train_wo_Scaling_Or_Smote.columns
33     return df_X_train_sc, df_X_test_sc
34
35
36 # -----Classification Metrics Functions
37
38 def createAUCReport(model, X_, y_, RsgName = None):
39     '''Creates and plots ROC, called by createConfusionMatrix2() function'''
40     print(RsgName)
41     y_scores = model.predict_proba(X_)
42     y_score = y_scores[:, 1]
43     fpr, tpr, thresholds = roc_curve(y_, y_score)
44     AUC = auc(fpr, tpr)
45     rndAuC = round(AUC,2)
46     return rndAuC ,fpr, tpr, thresholds
47
48
49 def createROCCurve(result_table):
50     '''Creates and plots multiple ROC, takes in a df of classifiers along with results
51     fig = plt.figure(figsize=(8,6))
52
53     for i in result_table.index:
54         plt.plot(result_table.loc[i]['fpr'],
55                 result_table.loc[i]['tpr'],
56                 label="{},-{:}. AUC={:.3f},R={:.3f}".format(result_table.loc[i]['clf
57                                                         result_table.loc[i]
58                                                         result_table.loc[i]
59                 )
60
61     plt.plot([0,1], [0,1], color='orange', linestyle='--')
```

```

62
63     plt.xticks(np.arange(0.0, 1.1, step=0.1))
64     plt.xlabel("Flase Positive Rate", fontsize=15)
65
66     plt.yticks(np.arange(0.0, 1.1, step=0.1))
67     plt.ylabel("True Positive Rate", fontsize=15)
68
69     plt.title('ROC Curve Analysis', fontweight='bold', fontsize=15)
70     plt.legend(prop={'size':10}, loc='lower right')
71
72     plt.show()
73
74 def createClassificationReport(y_test, y_hat_test, name):
75     '''Creates classification report, takes in actual y and predicted y along with name
76     returns a df of results'''
77     report = classification_report(y_test, y_hat_test, output_dict=True)
78     df = pd.DataFrame(report).transpose()
79     df["SMOTE"] = name
80     return df
81
82
83 def createConfusionMatrix2(model, X_train, y_train, y_hat_train, X_test, y_test, y_hat_test):
84     '''Creates confusion matrix takes in results from classifier along with the actual
85     plots 2 matrix, one with actual #'s other normalized'''
86     fig, axes = plt.subplots(nrows=2, ncols=2, figsize=(15,10))
87     model_name = type(model).__name__
88
89     #Plot Training Matrix
90     plot_confusion_matrix(model, X_train, y_train, ax=axes[0,0], cmap='Blues', display_labels=
91                             colorbar = False)
92     cm_train = confusion_matrix(y_train, y_hat_train)
93     #normalized
94     plot_confusion_matrix(model, X_train, y_train, ax=axes[1,0],
95                             cmap='Blues', display_labels=["Loyal", "Churn"], normalize='t
96
97
98     #Plot Training Matrix
99     plot_confusion_matrix(model, X_test, y_test, ax=axes[0,1], cmap='Blues', display_labels=
100                             colorbar = False)
101     cm_test = confusion_matrix(y_test, y_hat_test)
102     #normalized
103     plot_confusion_matrix(model, X_test, y_test, ax=axes[1,1],
104                             cmap='Blues', display_labels=["Loyal", "Churn"], normalize='t
105
106     axes[0,0].title.set_text(f'{model_name} Train')
107     axes[0,1].title.set_text(f'{model_name} Test')
108     axes[1,0].title.set_text(f'{model_name} Train')
109     axes[1,1].title.set_text(f'{model_name} Test')
110
111
112     plt.tight_layout()
113     plt.show()
114
115 def createvisuals(df_classifiers, X_train, y_train, X_test, y_test, df_classifier_scores):
116     '''Creates confusion matrix takes in results from classifier along with the actual
117     plots all results from multiple classifiers and plots'''
118
119     df_Reports = pd.DataFrame(columns=['precision', 'recall', 'f1-score', 'support',
120
121
122     df_DataForPlotting_ROC = pd.DataFrame(columns=['clf_name', 'modifiers', 'dataset', '
123                                     "SMOTE", 'recall', 'precision', 'df']

```

```

124     for i in df_classifiers.index:
125
126         clf = df_classifiers.loc[i]['clf']
127         clf_name = df_classifiers.loc[i]['clf_name']
128
129         print(clf_name)
130
131         y_hat_train = clf.predict(X_train)
132         y_hat_test = clf.predict(X_test)
133
134         #Create Dataframe of results
135         yhat_test_probs = clf.predict_proba(X_test)
136
137         preds = clf.predict_proba(X_test)
138         preds = pd.DataFrame(preds)
139         preds.columns = ["Loyal_Prob", "Churn_Prob"]
140
141         y_test.reset_index(drop=True, inplace=True)
142         preds['churn'] = y_test
143         preds['churn_Pred'] = y_hat_test
144         preds['wrong'] = preds.apply(lambda x: 1 if x.churn - x.churn_Pred != 0 else 0, axis=1)
145         preds['Correct?'] = preds['churn'] == preds['churn_Pred']
146
147         preds.reset_index(drop=True, inplace=True)
148         X_test.reset_index(drop=True, inplace=True)
149
150         df_results = pd.concat([preds, X_test], axis=1)
151         df_results
152     #
153
154     #Create Confusion Matrix
155     createConfusionMatrix2(clf, X_train, y_train, y_hat_train, X_test, y_test, y_hat_test)
156
157     #Get ROC Datapoints, Store In Dataframe, One Rows for each classifier - Train
158
159     # Train AUC #'s
160     Auc_Train, fpr_Train, tpr_Train, thresholds_Train = createAUCReport(clf, X_train, y_train, y_hat_train)
161
162     # Train recall & precision #'s
163     recall_train = round(recall_score(y_train, y_hat_train), 2)
164     precision_train = round(precision_score(y_train, y_hat_train), 2)
165
166
167     #insert training classifier#'s' into dataframe
168     df_DataForPloting_ROC = df_DataForPloting_ROC.append({'fpr': fpr_Train, 'tpr': tpr_Train, 'dataset': "Train", 'clf_name': clf_name, 'recall': recall_train, 'precision': precision_train, 'modifiers': "None"}, ignore_index=True)
169
170
171
172
173     #Testing AUC #'s
174     Auc_Test, fpr_Test, tpr_Test, thresholds_Test = createAUCReport(clf, X_test, y_test, y_hat_test)
175
176     #Test recall & precision #'s
177     recall_test = round(recall_score(y_test, y_hat_test), 2)
178     precision_test = round(precision_score(y_test, y_hat_test), 2)
179
180
181     #Insert Testing classifier#'s' into dataframe
182     df_DataForPloting_ROC = df_DataForPloting_ROC.append({'fpr': fpr_Test, 'tpr': tpr_Test, 'dataset': "Test", 'clf_name': clf_name, 'recall': recall_test, 'precision': precision_test, 'modifiers': "None", 'df': df_results}, ignore_index=True)
183
184
185

```

```

186         df_DataForPloting_ROC_Current = df_DataForPloting_ROC[df_DataForPloting_ROC["dataset"] == "train"]
187         createROCCurve(df_DataForPloting_ROC_Current)
188
189     #Create Classification Detail Report
190     report = createClassificationReport(y_test, y_hat_test, "test")
191     report["C"] = i
192     df_Reports = df_Reports.append(report)
193
194     display(Markdown('---'))
195
196 df_DataForPloting_ROC.rename(columns={"clf_name": "clf_name1"}, inplace = True)
197
198 # combine raw data with results
199 df_All_classifierData = pd.concat([df_DataForPloting_ROC, df_classifier_scores], axis=1)
200
201 # get just the test data
202 df_All_classifierData_Test = df_All_classifierData[df_All_classifierData.dataset == "test"]
203
204 #Get just the "Scores for test data"
205 df_All_classifierScores_Test = df_All_classifierData_Test.drop(
206     columns=['fpr', 'tpr', 'SMOTE', 'set', 'clf_name1'])
207 #reorder Columns for the "Scores dataframe"
208 df_All_classifierScores_Test = df_All_classifierScores_Test[['clf_name', 'dataset', 'fpr', 'tpr', 'SMOTE', 'set', 'recall', 'precision']]
209
210 return df_All_classifierData , df_All_classifierData_Test, df_All_classifierScores_Test
211
212 def createDfsOfClassifiers(dictOfHyperParams):
213     '''Creates a dict of classifier params and returns a data frame containing classification results'''
214     warnings.filterwarnings("ignore")
215     classifiers = []
216
217     pipe_knn = Pipeline([('clf', KNeighborsClassifier())])
218     pipe_dt = Pipeline([('clf', DecisionTreeClassifier())])
219     pipe_rf = Pipeline([('clf', RandomForestClassifier(random_state=0))])
220     jobs = -1
221     cv = 10
222
223     Rgs_knn = GridSearchCV(estimator=pipe_knn, param_grid=dictOfHyperParams["hyp_params_knn"], cv=cv, n_jobs=jobs)
224     classifiers.append(("knn", Rgs_knn))
225
226     Rgs_dt = GridSearchCV(estimator=pipe_dt, param_grid=dictOfHyperParams["hyp_params_dt"], cv=cv, n_jobs=jobs)
227     classifiers.append(("dt", Rgs_dt))
228
229     Rgs_rf = GridSearchCV(estimator=pipe_rf, param_grid=dictOfHyperParams["hyp_params_rf"], cv=cv, n_jobs=jobs)
230     classifiers.append(("rf", Rgs_rf))
231
232     return classifiers
233
234
235 def adjusted_classes(y_scores, t):
236     '''
237     This function adjusts class predictions based on the prediction threshold (t).
238     '''
239
240     # playing with thresholds to reduce recall
241     #https://towardsdatascience.com/fine-tuning-a-classifier-in-scikit-learn-66e048c21e1e
242
243     return [1 if y >= t else 0 for y in y_scores]

```

Hyperparameter Grid

In [39]:

```
1 def paramScenarios(parmsNumber,dataNumber):
2     dictOfHyperParams = {}
3     '''Contains all the hyper params and columns to be used for each classifier by iter
4
5     # Initial iteration no tuning, select basic parameters for start
6     if parmsNumber ==1:
7
8         # Knn Params For Gridsearch
9         hyp_params_knn = [{
10             'clf__n_neighbors': [3]]
11         dictOfHyperParams.update({"hyp_params_knn":hyp_params_knn})
12
13         # DT Params For Gridsearch
14         hyp_params_dt = [{
15             'clf__max_depth': [5],
16             'clf__max_features': ["sqrt"],
17             'clf__criterion': ['gini'],
18             'clf__min_samples_split': [10]]]
19         dictOfHyperParams.update( {"hyp_params_dt":hyp_params_dt})
20
21         # RF Params For Gridsearch
22         hyp_params_rf = [{'clf__criterion': ['entropy'],
23             'clf__max_depth': [5],
24             'clf__n_estimators': [150],
25             'clf__min_samples_leaf':[50],
26             'clf__max_features': ["sqrt"],
27             'clf__random_state':[0]]]
28         dictOfHyperParams.update( {"hyp_params_rf":hyp_params_rf})
29
30     # Still no changes in parameters, as changing SMOTE and features
31     if parmsNumber ==2:
32
33         # Knn Params For Gridsearch
34         hyp_params_knn = [{
35             'clf__n_neighbors': [3]]]
36         dictOfHyperParams.update({"hyp_params_knn":hyp_params_knn})
37
38         # DT Params For Gridsearch
39         hyp_params_dt = [{
40             'clf__max_depth': [5],
41             'clf__max_features': ["sqrt"],
42             'clf__criterion': ['gini'],
43             'clf__min_samples_split': [10]]]
44         dictOfHyperParams.update( {"hyp_params_dt":hyp_params_dt})
45
46         # RF Params For Gridsearch
47         hyp_params_rf = [{'clf__criterion': ['entropy'],
48             'clf__max_depth': [5],
49             'clf__n_estimators': [150],
50             'clf__min_samples_leaf':[50],
51             'clf__max_features': ["sqrt"],
52             'clf__random_state':[0]]]
53         dictOfHyperParams.update( {"hyp_params_rf":hyp_params_rf})
54
55     # Final tuning with SMOTE
56     if parmsNumber ==3:
57         # Knn Params For Gridsearch
58         hyp_params_knn = [{
59             'clf__metric': ['euclidean', 'manhattan'],
60             'clf__n_neighbors': list(range(1,15)),
61             'clf__weights': ['uniform', 'distance'],
```



```

62     'clf__p': [1, 2, 10]]]
63     dictOfHyperParams.update({"hyp_params_knn":hyp_params_knn})
64
65     # DT Params For Gridsearch
66     hyp_params_dt = [{
67         'clf__max_depth': [25, 50, 75],
68         'clf__max_features': ["sqrt", "auto"],
69         'clf__criterion': ['gini', 'entropy'],
70         'clf__min_samples_split': [6, 10, 14]]]
71     dictOfHyperParams.update({"hyp_params_dt":hyp_params_dt})
72
73     # Rf Params For Gridsearch
74     hyp_params_rf = [{
75         'clf__criterion': ['gini'],
76         'clf__max_depth': [1],
77         'clf__n_estimators': [700],
78         'clf__min_samples_split': [2, 3, 5],
79         'clf__min_samples_leaf': [600],
80         'clf__max_features': [.2],
81         'clf__oob_score': [True],
82         'clf__bootstrap': [True],
83         'clf__random_state': [0]]]
84
85     dictOfHyperParams.update({"hyp_params_rf":hyp_params_rf})
86
87
88     # _____ Setting Data Parameters
89
90
91     if dataNumber == 1:
92         #All data to start with
93         colsToInclude = X.columns
94
95     if dataNumber == 2:
96         colsToInclude = ['tenure', 'PyM_Chk_E', 'Isrvctype_F0', 'Cntrct_M2M', 'ChrgTtls',
97             'tenureSeg_>= 29M', 'TS_Y', 'StrTV_Y', 'StrMvs_Y', 'Sex_M', 'PlB_Y', 'PhSrv_Y', 'OlSec_Y',
98             'Isrvctype_No', 'Cntrct_2Yr', 'ChrgTtlsSeg_>= $1397M', '65p_Y', 'tenureSeg_>= 55M',
99             'ServCntSeg_>= 2Srvc', 'PyM_Chk_M']
100
101
102     if dataNumber == 3:
103         colsToInclude = ['tenure', 'PyM_Chk_E', 'Isrvctype_F0', 'Cntrct_M2M', 'ChrgTtls',
104             'tenureSeg_>= 29M', 'servCnt', 'TS_Y', 'StrTV_Y', 'StrMvs_Y', 'Sex_M', 'PlB_Y', 'PhSrv_Y',
105             'OlSec_Y', 'MLns_Y', 'Isrvc_Y', 'Isrvctype_No', 'Cntrct_2Yr', 'ChrgTtlsSeg_>= $1397M',
106             'tenureSeg_>= 55M', 'ServCntSeg_>= 4Srvc', 'ServCntSeg_>= 2Srvc']
107     return dictOfHyperParams, colsToInclude
108

```



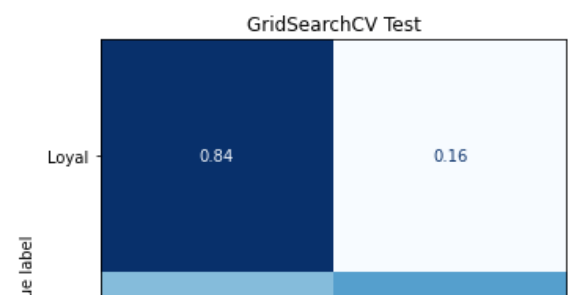
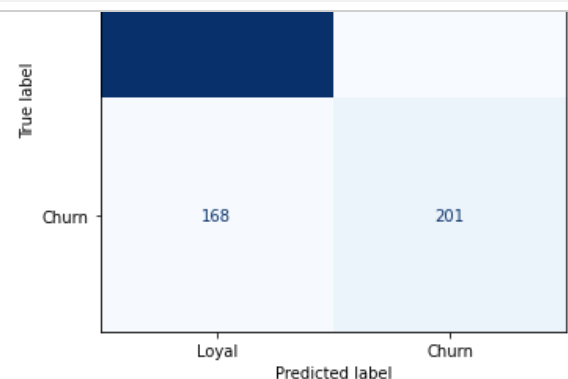
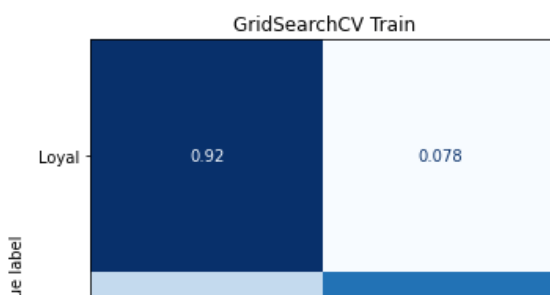
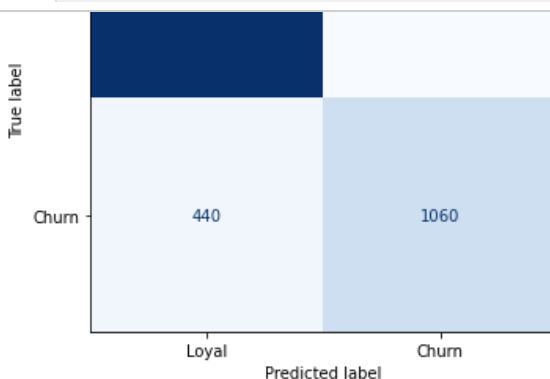
Create Models



Iteration 1 - Base Models

In [40]:

```
1 # Get Data
2 X = df_wD.drop(columns=["Churn"])
3 y = df_wD["Churn"]
4
5
6 # paramScenarios(paramsNumber,dataNumber)
7 dictOfHyperParams, colsToInclude = paramScenarios(1,1)
8 classifiers = createDfsOFClassifiers(dictOfHyperParams)
9
10 #Create Line Between Printouts
11 display(Markdown('---'))
12
13 X1 = X[colsToInclude]
14
15 X_train, y_train, X_test, y_test = get_Scaled_TrainTestSplit_W_orWO_Smote(X1,y,"N")
16 display(Markdown('---'))
17
18 warnings.filterwarnings("ignore")
19 df_classifiers_I1 = pd.DataFrame(columns=['clf_name', 'clf'])
20 df_classifier_scores = pd.DataFrame(columns=['clf_name', 'set', 'mscore'])
21
22 for clf_name, classifier in classifiers:
23     pipe = classifier
24     pipe.fit(X_train, y_train)
25     modelscore_Train = round(pipe.score(X_train, y_train),2)
26     modelscore_Test = round(pipe.score(X_test, y_test),2)
27
28     # Store classifiers and scoring into a dataframe for future use
29     df_classifiers_I1 = df_classifiers_I1.append({'clf_name':clf_name, 'clf':classifier})
30     df_classifier_scores = df_classifier_scores.append({'clf_name':clf_name, "set":"Train", "mscore":modelscore_Train})
31     df_classifier_scores = df_classifier_scores.append({'clf_name':clf_name, "set":"Test", "mscore":modelscore_Test})
32
33 df_All_classifierData_I1 , df_All_classifierData_Test_I1, df_All_classifierScores_Test_I1 = df_classifiers_I1, df_classifier_scores, df_classifier_scores
```



Create/ Fit Classifiers using Pipeline/ Create Visuals



Review Train vs. Test Accuracy Scores For Overfitting [](#)

```
In [41]: 1 df_All_classifierData_I1["Rnd"] = 1
2 df_All_classifierData_I1[["Rnd", "clf_name", "set", "mscore", "recall", "precision"]]
```

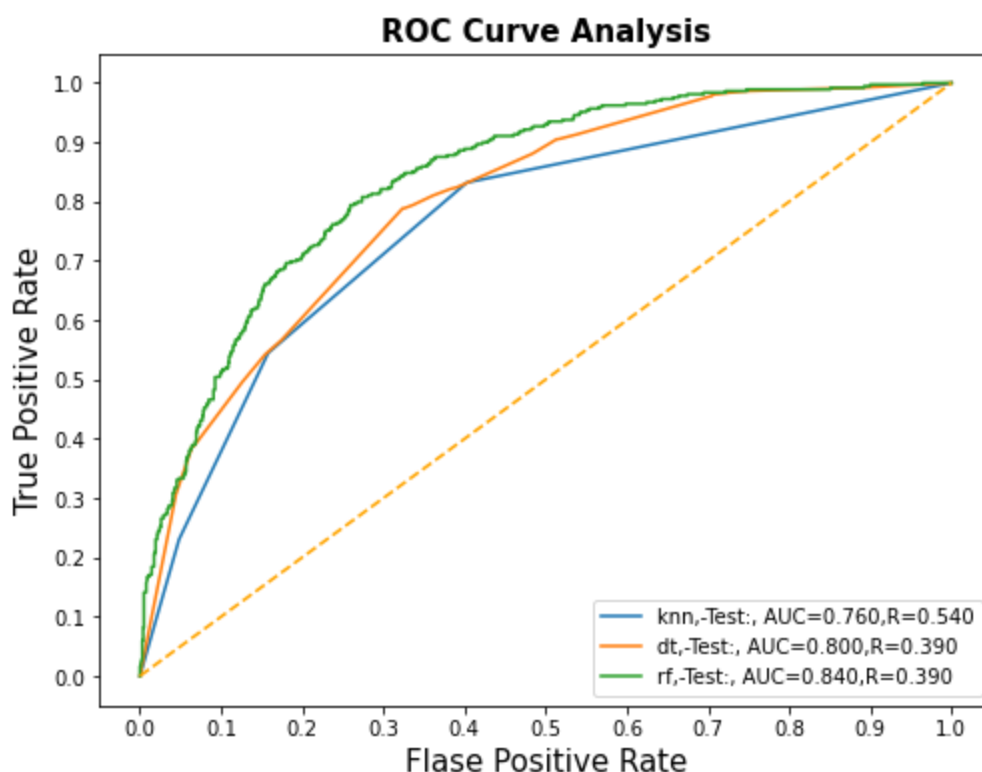
```
Out[41]:
```

	Rnd	clf_name	set	mscore	recall	precision
0	1	knn	Train	0.71	0.71	0.77
1	1	knn	Test	0.54	0.54	0.55
2	1	dt	Train	0.41	0.41	0.67
3	1	dt	Test	0.39	0.39	0.68
4	1	rf	Train	0.43	0.43	0.71
5	1	rf	Test	0.39	0.39	0.67

▼ Veiw Test results only

```
In [42]: 1 #sort both dataframes by recall for presentation
2 # View Scores
3 df_All_classifierScores_Test_I1 = df_All_classifierScores_Test_I1.sort_values(by="recall")
4 print(df_All_classifierScores_Test_I1)
5
6 #View ROC
7 df_All_classifierData_Test_I1 = df_All_classifierData_Test_I1.sort_values(by="recall",
8 df_All_classifierData_Test_I1 = df_All_classifierData_Test_I1.reset_index(drop=True)
9 print()
10 createROCCurve(df_All_classifierData_Test_I1)
```

	clf_name	dataset	auc	recall	precision	mscore	modifiers
1	knn	Test	0.76	0.54	0.55	0.54	None
3	dt	Test	0.80	0.39	0.68	0.39	None
5	rf	Test	0.84	0.39	0.67	0.39	None



OBSERVATIONS:

- Initial Models Performing poorly (still without tuning or SMOTE), Recall Scores Range from 50-67
- Bigger problem is overfitting for all models, big gap between train and test mscores

▼ Save all Iteration 1 Data

```
In [43]: 1 with open('./data/df_classifiers1.pickle', 'wb') as f:
2         pickle.dump(df_classifiers_I1, f)
3
4         with open('./data/df_All_classifierData_I1.pickle', 'wb') as f:
5             pickle.dump(df_All_classifierData_I1, f)
6
7         with open('./data/df_All_classifierScores_Test_I1.pickle', 'wb') as f:
8             pickle.dump(df_All_classifierScores_Test_I1, f)
```

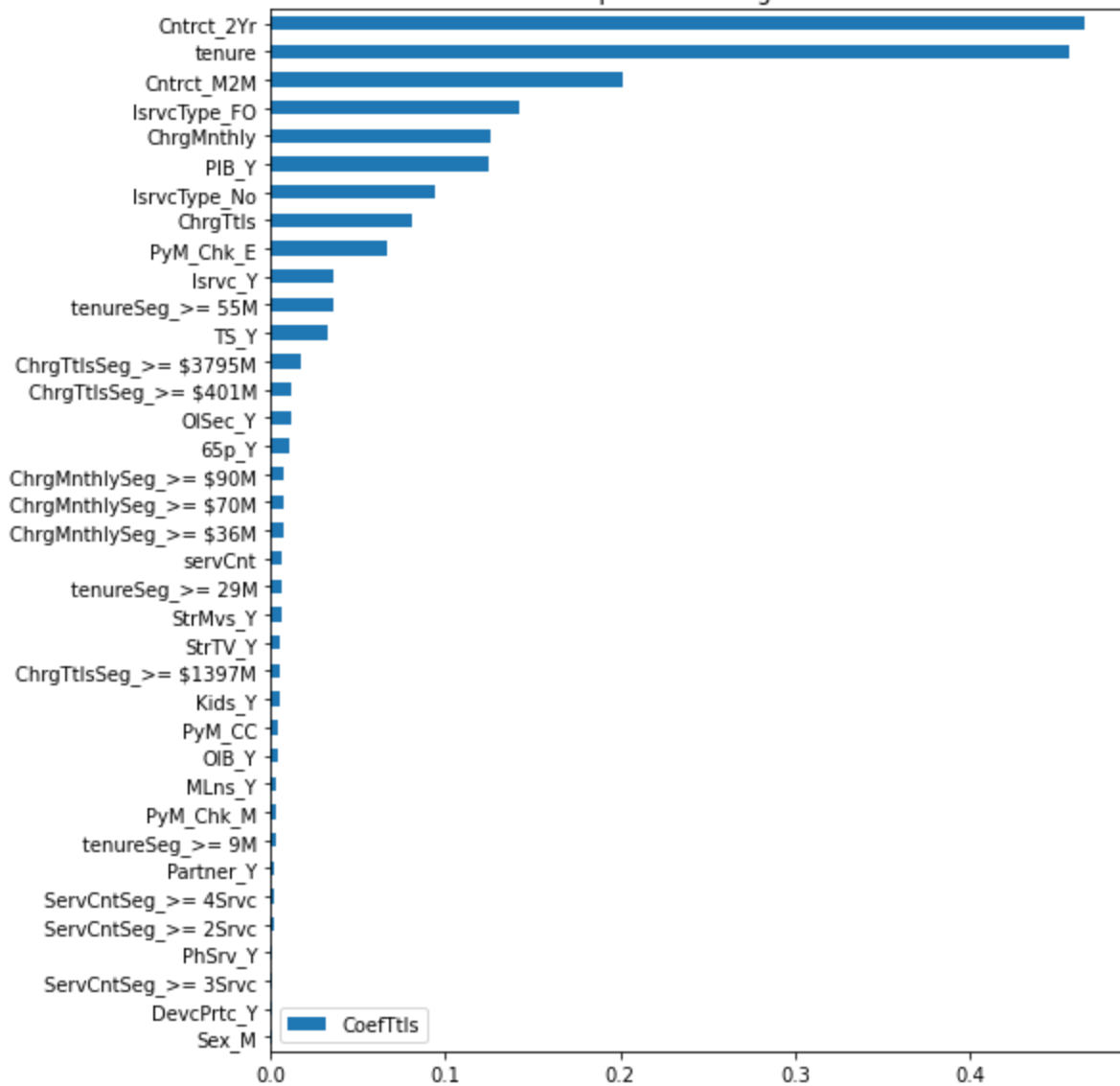
▼ Iteration 2 - SMOTE & Feature Selection

▼ Feature Selection using Iteration 1 Models (Feature_importance)

In [44]:

```
1 # Get get and store important features from classifiers where possible
2 dictOfDfs_Importantfeatures = {}
3 for index, row in df_classifiers_I1.iterrows():
4     clf = row['clf']
5     xtest = row['X_test']
6     clf_name = row['clf_name']
7     if clf_name != "knn":
8         df_feature_importances = pd.concat([pd.DataFrame(xtest.columns, columns = ["fe
9             pd.DataFrame(np.transpose(clf.best_estimat
10         df_feature_importances["coef"] = round(df_feature_importances["coef"],3)
11         dfname = "df_{}".format(clf_name)
12         dictOfDfs_Importantfeatures[dfname] = df_feature_importances
13
14 # Load Important features into dict then into dataframe
15 df_dt = dictOfDfs_Importantfeatures.get("df_dt")
16 df_dt.rename(columns={"coef": "dt"}, inplace=True)
17 df_rf = dictOfDfs_Importantfeatures.get("df_rf")
18 df_rf.rename(columns={"coef": "rf"}, inplace=True)
19 df_All_ImportanceScores_I1 = df_dt.merge(df_rf, on="features")
20
21 # Get ranking of each coef from relevant models to aid in selecting "Top" features
22 df_All_ImportanceScores_I1['dt_rk'] = df_All_ImportanceScores_I1['dt'].rank(ascending=
23 df_All_ImportanceScores_I1['rf_rk'] = df_All_ImportanceScores_I1['rf'].rank(ascending=
24 df_All_ImportanceScores_I1['rk_avg'] = round(df_All_ImportanceScores_I1[['dt_rk', 'rf_
25
26
27 #select top x features
28 df_All_ImportanceScores_I1 = df_All_ImportanceScores_I1.sort_values(by="rk_avg", ascen
29 df_All_ImportanceScores_I1["CoefTtls"] = df_All_ImportanceScores_I1["dt"]+df_All_Impor
30 df_All_ImportanceScores_I1 = df_All_ImportanceScores_I1.reset_index(drop=True)
31 # df_All_ImportanceScores_I1
32
33 imp_coef = df_All_ImportanceScores_I1[['features', 'CoefTtls']]
34 imp_coef = imp_coef.sort_values(by="CoefTtls")
35 import matplotlib
36 matplotlib.rcParams['figure.figsize'] = (8.0, 10.0)
37 ax = imp_coef.plot(kind = "barh")
38 plt.title("Feature importance using Lasso Model")
39
40 # ax = freq_series.plot(kind='bar')
41 # ax.set_title('Amount Frequency')
42 # ax.set_xlabel('Amount ($)')
43 # ax.set_ylabel('Frequency')
44 ax.set_yticklabels(imp_coef['features']);
45 plt.show();
```

Feature importance using Lasso Model



In [45]:

```
1 #Veiw Scores in df
2 df_All_ImportanceScores_I1
```

Out[45]:

	features	dt	rf	dt_rk	rf_rk	rk_avg	CoefTtls
0	tenure	0.297	0.160	2.0	2.0	2.00	0.457
1	Cntrct_2Yr	0.353	0.113	1.0	3.0	2.00	0.466
2	Cntrct_M2M	0.010	0.192	8.0	1.0	4.50	0.202
3	Isrvctype_FO	0.056	0.086	5.0	4.0	4.50	0.142
4	ChrgMnthly	0.069	0.057	4.0	7.0	5.50	0.126
5	PIB_Y	0.107	0.018	3.0	11.0	7.00	0.125
6	Isrvctype_No	0.055	0.039	6.0	8.0	7.00	0.094
7	ChrgTtls	0.005	0.076	10.5	5.0	7.75	0.081
8	PyM_Chk_E	0.001	0.066	16.0	6.0	11.00	0.067
9	TS_Y	0.026	0.007	7.0	16.0	11.50	0.033
10	65p_Y	0.005	0.006	10.5	19.0	14.75	0.011
11	ChrgTtlsSeg_>= \$401M	0.007	0.005	9.0	21.5	15.25	0.012
12	Isrvctype_Y	0.000	0.036	28.0	9.5	18.75	0.036
13	tenureSeg_>= 55M	0.000	0.036	28.0	9.5	18.75	0.036
14	servCnt	0.003	0.003	12.0	27.5	19.75	0.006
15	ChrgTtlsSeg_>= \$1397M	0.001	0.004	16.0	23.5	19.75	0.005
16	ChrgTtlsSeg_>= \$3795M	0.000	0.017	28.0	12.0	20.00	0.017
17	StrTV_Y	0.002	0.003	13.0	27.5	20.25	0.005
18	OISec_Y	0.000	0.012	28.0	13.0	20.50	0.012
19	ChrgMnthlySeg_>= \$90M	0.000	0.008	28.0	14.0	21.00	0.008
20	PyM_CC	0.001	0.003	16.0	27.5	21.75	0.004
21	ChrgMnthlySeg_>= \$36M	0.000	0.007	28.0	16.0	22.00	0.007
22	ChrgMnthlySeg_>= \$70M	0.000	0.007	28.0	16.0	22.00	0.007
23	tenureSeg_>= 29M	0.000	0.006	28.0	19.0	23.50	0.006
24	StrMvs_Y	0.000	0.006	28.0	19.0	23.50	0.006
25	Kids_Y	0.000	0.005	28.0	21.5	24.75	0.005
26	ServCntSeg_>= 2Srv	0.001	0.001	16.0	34.5	25.25	0.002
27	ServCntSeg_>= 4Srv	0.001	0.001	16.0	34.5	25.25	0.002
28	OIB_Y	0.000	0.004	28.0	23.5	25.75	0.004
29	tenureSeg_>= 9M	0.000	0.003	28.0	27.5	27.75	0.003
30	MLns_Y	0.000	0.003	28.0	27.5	27.75	0.003
31	PyM_Chk_M	0.000	0.003	28.0	27.5	27.75	0.003
32	Partner_Y	0.000	0.002	28.0	31.0	29.50	0.002
33	ServCntSeg_>= 3Srv	0.000	0.001	28.0	34.5	31.25	0.001
34	DevcpRtc_Y	0.000	0.001	28.0	34.5	31.25	0.001
35	PhSrv_Y	0.000	0.001	28.0	34.5	31.25	0.001

	features	dt	rf	dt_rk	rf_rk	rk_avg	CoefTtls
36	Sex_M	0.000	0.001	28.0	34.5	31.25	0.001

```
In [46]: 1 #Place Top 15 importnat scores into a list
          2 ls_Top_features_I1 = df_All_ImportanceScores_I1['features'][0:15].tolist()
          3 ls_Top_features_I1
```

```
Out[46]: ['tenure',
          'Cntrct_2Yr',
          'Cntrct_M2M',
          'Isrvctype_F0',
          'ChrgMnthly',
          'PIB_Y',
          'Isrvctype_No',
          'ChrgTtls',
          'PyM_Chk_E',
          'TS_Y',
          '65p_Y',
          'ChrgTtlsSeg_>= $401M',
          'Isrvctype_Y',
          'tenureSeg_>= 55M',
          'servCnt']
```

▼ Feature Selection - Sk Learn

```
In [47]: 1 X = df_wD.drop(columns=["Churn"])
          2 y = df_wD["Churn"]
```

▼ Chi2

```
In [48]: 1 from sklearn.feature_selection import SelectKBest
          2 from sklearn.feature_selection import chi2
          3 chi_selector = SelectKBest(chi2)
          4 chi_selector.fit(X, y)
          5 chi_support = chi_selector.get_support()
          6 chi_feature = X.loc[:,chi_support].columns.tolist()
          7 print(str(len(chi_feature)), 'selected features')
```

10 selected features

▼ RFE

```
In [49]: 1 warnings.filterwarnings("ignore")
          2 from sklearn.feature_selection import RFE
          3 from sklearn.linear_model import LogisticRegression
          4 rfe_selector = RFE(estimator=LogisticRegression())
          5 rfe_selector.fit(X, y)
          6 rfe_support = rfe_selector.get_support()
          7 rfe_feature = X.loc[:,rfe_support].columns.tolist()
          8 print(str(len(rfe_feature)), 'selected features')
```

18 selected features

▼ Embedded Log


```
In [50]: 1 from sklearn.feature_selection import SelectFromModel
2 from sklearn.linear_model import LogisticRegression
3
4 embedded_lr_selector = SelectFromModel(LogisticRegression(solver='liblinear',penalty="l1"))
5 embedded_lr_selector.fit(X, y)
6
7 embedded_lr_support = embedded_lr_selector.get_support()
8 embedded_lr_feature = X.loc[:,embedded_lr_support].columns.tolist()
9 print(str(len(embedded_lr_feature)), 'selected features')
```

34 selected features

▼ Embedded RF

```
In [51]: 1 from sklearn.feature_selection import SelectFromModel
2 from sklearn.ensemble import RandomForestClassifier
3
4 embedded_rf_selector = SelectFromModel(RandomForestClassifier(n_estimators=100))
5 embedded_rf_selector.fit(X, y)
6
7 embedded_rf_support = embedded_rf_selector.get_support()
8 embedded_rf_feature = X.loc[:,embedded_rf_support].columns.tolist()
9 print(str(len(embedded_rf_feature)), 'selected features')
```

7 selected features

▼ LGBM

```
In [52]: 1 from sklearn.feature_selection import SelectFromModel
2 from lightgbm import LGBMClassifier
3
4 lgbc=LGBMClassifier(n_estimators=500, learning_rate=0.05, num_leaves=32, colsample_bytree=0.9,
5                     reg_alpha=3, reg_lambda=1, min_split_gain=0.01, min_child_weight=40)
6
7 embedded_lgb_selector = SelectFromModel(lgbc)
8 embedded_lgb_selector.fit(X, y)
9
10 embedded_lgb_support = embedded_lgb_selector.get_support()
11 embedded_lgb_feature = X.loc[:,embedded_lgb_support].columns.tolist()
12 print(str(len(embedded_lgb_feature)), 'selected features')
```

4 selected features

▼ Summary Of Feature Selectors

```
In [53]: 1 # put all selection together
2 feature_name = X.columns
3
4 feature_selection_df = pd.DataFrame({'Feature':feature_name, 'RFE':rfe_support, 'Logis
5                                     'Random Forest':embedded_rf_support, 'LightGBM':emb
6 feature_selection_df['Total'] = np.sum(feature_selection_df, axis=1)
7
8 feature_selection_df = feature_selection_df.sort_values(['Total','Feature'] , ascendin
9 feature_selection_df.index = range(1, len(feature_selection_df)+1)
10 feature_selection_df
11
12 # Select Top 15 Features
13 ColsToModel = feature_selection_df[:25]["Feature"].to_list()
14 # ColsToModel = feature_selection_df[:20]["Feature"].to_list()
15
```

```
In [54]: 1 # Columns to use in Rnd 2 and 3
2 ColsToModel
```

```
Out[54]: ['tenure',
'PyM_Chk_E',
'IsrvType_F0',
'Cntrect_M2M',
'ChrgTtls',
'ChrgMnthly',
'tenureSeg_>= 9M',
'tenureSeg_>= 29M',
'servCnt',
'TS_Y',
'StrTV_Y',
'StrMvs_Y',
'Sex_M',
'PIB_Y',
'PhSrv_Y',
'OlSec_Y',
'MLns_Y',
'IsrvType_No',
'Cntrect_2Yr',
'ChrgTtlsSeg_>= $1397M',
'65p_Y',
'tenureSeg_>= 55M',
'ServCntSeg_>= 4Srv',
'ServCntSeg_>= 2Srv',
'PyM_Chk_M']
```

*NOTE:

- Need To Manually Review Features and Cut and Paste Into Params Above



Create/ Fit Classifiers using Pipeline/ Create Visuals

In [55]:

```
1 # Get Data
2 X = df_wD.drop(columns=["Churn"])
3 y = df_wD["Churn"]
4
5
6 # paramScenarios(paramsNumber,dataNumber)
7 dictOfHyperParams, colsToInclude = paramScenarios(2,2)
8 classifiers = createDfsOFClassifiers(dictOfHyperParams)
9
10 #Create Line Between Printouts
11 display(Markdown('---'))
12
13 X1 = X[colsToInclude]
14
15 X_train, y_train, X_test, y_test = get_Scaled_TrainTestSplit_W_orWO_Smote(X1,y,"Y")
16 display(Markdown('---'))
17
18 warnings.filterwarnings("ignore")
19 df_classifiers_I2 = pd.DataFrame(columns=['clf_name','clf'])
20 df_classifier_scores = pd.DataFrame(columns=['clf_name','set','mscore'])
21
22 for clf_name, classifier in classifiers:
23     pipe = classifier
24     pipe.fit(X_train, y_train)
25     modelscore_Train = round(pipe.score(X_train, y_train),2)
26     modelscore_Test = round(pipe.score(X_test, y_test),2)
27
28     # Store classifiers and scoring into a dataframe for future use
29     df_classifiers_I2 = df_classifiers_I2.append({'clf_name':clf_name, 'clf':classifier})
30     df_classifier_scores = df_classifier_scores.append({'clf_name':clf_name, "set":"Train", "mscore":modelscore_Train})
31     df_classifier_scores = df_classifier_scores.append({'clf_name':clf_name, "set":"Test", "mscore":modelscore_Test})
32
33 df_All_classifierData_I2 , df_All_classifierData_Test_I2, df_All_classifierScores_Test_I2 = df_classifiers_I2, df_classifier_scores, df_classifier_scores
```

SMOTED

: 1 4125

0 4125

Name: Churn, dtype: int64

knn

Review Train vs. Test Accuracy Scores For Overfitting

In [56]:

1

df_All_classifierData_I2["Rnd"] = 2

2

df_All_classifierData_I2[["Rnd","clf_name","set","mscore","recall","precision"]]

Out[56]:

	Rnd	clf_name	set	mscore	recall	precision
0	2	knn	Train	0.97	0.97	0.86
1	2	knn	Test	0.61	0.61	0.44
2	2	dt	Train	0.71	0.71	0.77
3	2	dt	Test	0.60	0.60	0.51
4	2	rf	Train	0.86	0.86	0.77
5	2	rf	Test	0.79	0.79	0.52

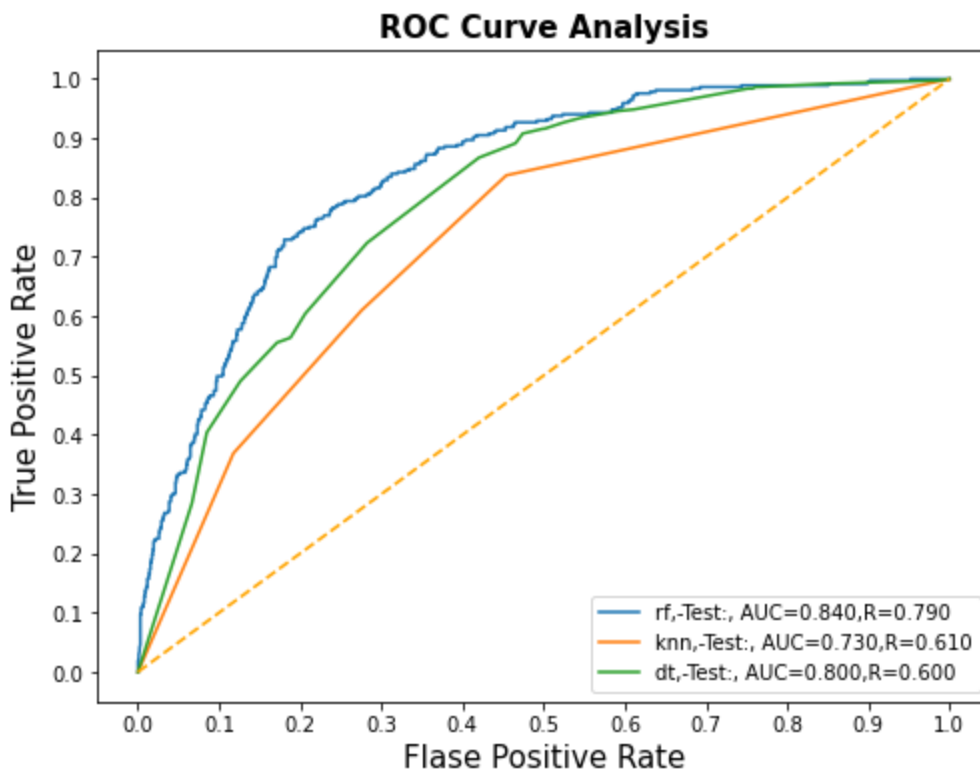
▼

Veiw Test results only

In [57]:

```
1 #sort both dataframes by recall for presentation
2 # View Scores
3 df_All_classifierScores_Test_I2 = df_All_classifierScores_Test_I2.sort_values(by="recall")
4 print(df_All_classifierScores_Test_I2)
5
6 #View ROC
7 df_All_classifierData_Test_I2 = df_All_classifierData_Test_I2.sort_values(by="recall",
8 df_All_classifierData_Test_I2 = df_All_classifierData_Test_I2.reset_index(drop=True)
9 print()
10 createROCCurve(df_All_classifierData_Test_I2)
```

	clf_name	dataset	auc	recall	precision	mscore	modifiers
5	rf	Test	0.84	0.79	0.52	0.79	None
1	knn	Test	0.73	0.61	0.44	0.61	None
3	dt	Test	0.80	0.60	0.51	0.60	None



▼ **Review Train vs. Test Accuracy Scores For Overfitting, Side By Side with Round 1**

```
In [58]: 1 df_Rnd1 = df_All_classifierData_I1[["Rnd","clf_name","set","mscore","recall","precision"]
2 # df_Rnd1["Rnd"] = 1
3 df_Rnd2 = df_All_classifierData_I2[["Rnd","clf_name","set","mscore","recall","precision"]
4
5 df_Rnd_12 = df_Rnd1.merge(df_Rnd2,on=["clf_name","set"])
6 df_Rnd_12
```

Out[58]:

	Rnd_x	clf_name	set	mscore_x	recall_x	precision_x	Rnd_y	mscore_y	recall_y	precision_y
0	1	knn	Train	0.71	0.71	0.77	2	0.97	0.97	0.86
1	1	knn	Test	0.54	0.54	0.55	2	0.61	0.61	0.44
2	1	dt	Train	0.41	0.41	0.67	2	0.71	0.71	0.77
3	1	dt	Test	0.39	0.39	0.68	2	0.60	0.60	0.51
4	1	rf	Train	0.43	0.43	0.71	2	0.86	0.86	0.77
5	1	rf	Test	0.39	0.39	0.67	2	0.79	0.79	0.52

OBSERVATIONS:

- After SMOTE and narrowing parametets, getting better scores than previous round of models (still without tuning), Recall Scores Range from 61-80
- However, overfitting for all models still a big issue

Observations:

▼ Save all Iteration 2 Data

```
In [59]: 1 with open('./data/df_classifiers_I2.pickle', 'wb') as f:
2     pickle.dump(df_classifiers_I2, f)
3
4 with open('./data/df_All_classifierData_I2.pickle', 'wb') as f:
5     pickle.dump(df_All_classifierData_I2, f)
6
7 with open('./data/df_All_classifierScores_Test_I2.pickle', 'wb') as f:
8     pickle.dump(df_All_classifierScores_Test_I2, f)
```

▼ Iteration 3

▼ Create/ Fit Classifiers using Pipeline/ Create Visuals

In [60]:

```
1 # Get Data
2 X = df_wD.drop(columns=["Churn"])
3 y = df_wD["Churn"]
4
5
6 # paramScenarios(paramsNumber,dataNumber)
7 dictOfHyperParams, colsToInclude = paramScenarios(3,3)
8 classifiers = createDfsOFClassifiers(dictOfHyperParams)
9
10 #Create Line Between Printouts
11 display(Markdown('---'))
12
13 X1 = X[colsToInclude]
14
15 X_train, y_train, X_test, y_test = get_Scaled_TrainTestSplit_W_orWO_Smote(X1,y,"Y")
16 display(Markdown('---'))
17
18 warnings.filterwarnings("ignore")
19 df_classifiers_I3 = pd.DataFrame(columns=['clf_name','clf'])
20 df_classifier_scores = pd.DataFrame(columns=['clf_name','set','mscore'])
21
22 for clf_name, classifier in classifiers:
23     pipe = classifier
24     pipe.fit(X_train, y_train)
25     modelscore_Train = round(pipe.score(X_train, y_train),2)
26     modelscore_Test = round(pipe.score(X_test, y_test),2)
27
28     # Store classifiers and scoring into a dataframe for future use
29     df_classifiers_I3 = df_classifiers_I3.append({'clf_name':clf_name, 'clf':classifier})
30     df_classifier_scores = df_classifier_scores.append({'clf_name':clf_name, "set":"Train", "mscore":modelscore_Train})
31     df_classifier_scores = df_classifier_scores.append({'clf_name':clf_name, "set":"Test", "mscore":modelscore_Test})
32
33 df_All_classifierData_I3 , df_All_classifierData_Test_I3, df_All_classifierScores_Test_I3 = df_classifiers_I3, df_classifier_scores, df_classifier_scores
```

SMOTED
: 1 4125
0 4125
Name: Churn, dtype: int64

knn

Review Train vs. Test Accuracy Scores For Overfitting

```
In [61]: 1 df_All_classifierData_I3["Rnd"] = 3
2 df_All_classifierData_I3[["Rnd","clf_name","set","mscore","recall","precision"]]
```

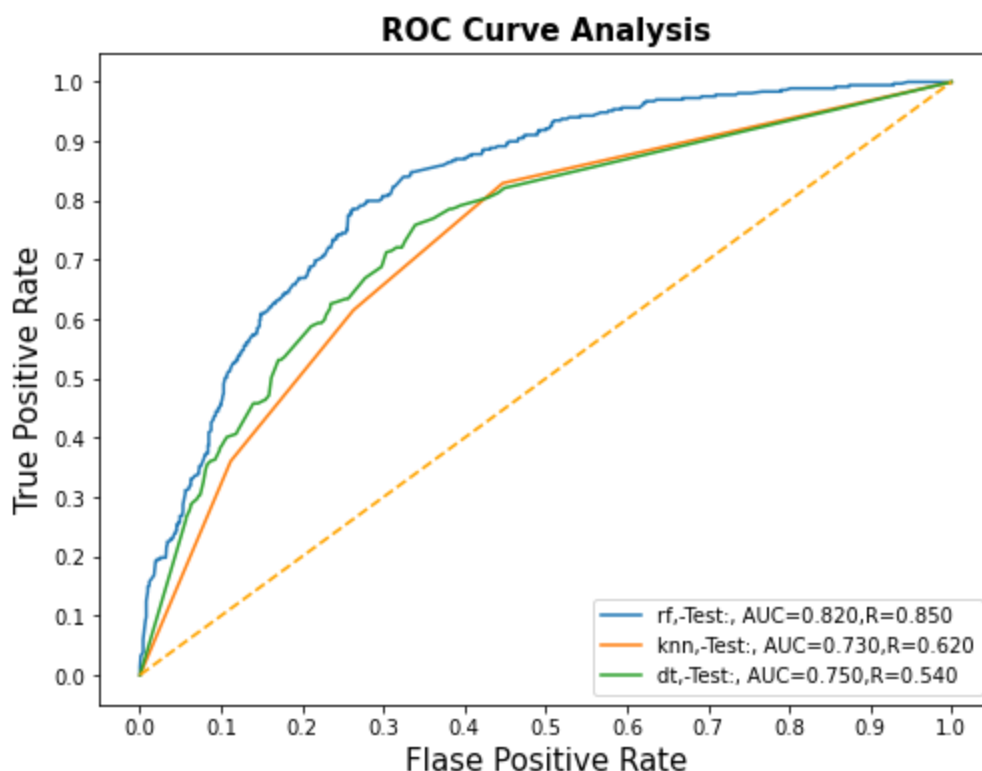
```
Out[61]:
```

	Rnd	clf_name	set	mscore	recall	precision
0	3	knn	Train	0.96	0.96	0.86
1	3	knn	Test	0.62	0.62	0.45
2	3	dt	Train	0.89	0.89	0.90
3	3	dt	Test	0.54	0.54	0.52
4	3	rf	Train	0.86	0.86	0.72
5	3	rf	Test	0.85	0.85	0.47

▼ Veiw Test results only

```
In [62]: 1 #sort both dataframes by recall for presentation
2 # View Scores
3 df_All_classifierScores_Test_I3 = df_All_classifierScores_Test_I3.sort_values(by="recall")
4 print(df_All_classifierScores_Test_I3)
5
6 #View ROC
7 df_All_classifierData_Test_I3 = df_All_classifierData_Test_I3.sort_values(by="recall"),
8 df_All_classifierData_Test_I3 = df_All_classifierData_Test_I3.reset_index(drop=True)
9 print()
10 createROCCurve(df_All_classifierData_Test_I3)
```

	clf_name	dataset	auc	recall	precision	mscore	modifiers
5	rf	Test	0.82	0.85	0.47	0.85	None
1	knn	Test	0.73	0.62	0.45	0.62	None
3	dt	Test	0.75	0.54	0.52	0.54	None



Review Train vs. Test Accuracy Scores For Overfitting, Side By Side with Round 1&2

```
In [63]: 1 df_Rnd3 = df_All_classifierData_I3[["Rnd","clf_name","set","mscore","recall","precision"]  
2  
3 df_Rnd_123 = df_Rnd1.merge(df_Rnd2,on=["clf_name","set"]).merge(df_Rnd3,on=["clf_name","set"])  
4 df_Rnd_123
```

Out[63]:

	Rnd_x	clf_name	set	mscore_x	recall_x	precision_x	Rnd_y	mscore_y	recall_y	precision_y	Rnd	msc
0	1	knn	Train	0.71	0.71	0.77	2	0.97	0.97	0.86	3	(
1	1	knn	Test	0.54	0.54	0.55	2	0.61	0.61	0.44	3	(
2	1	dt	Train	0.41	0.41	0.67	2	0.71	0.71	0.77	3	(
3	1	dt	Test	0.39	0.39	0.68	2	0.60	0.60	0.51	3	(
4	1	rf	Train	0.43	0.43	0.71	2	0.86	0.86	0.77	3	(
5	1	rf	Test	0.39	0.39	0.67	2	0.79	0.79	0.52	3	(

Save all Iteration 3 Data

```
In [64]: 1 with open('./data/df_classifiers_I3.pickle', 'wb') as f:  
2     pickle.dump(df_classifiers_I3, f)  
3  
4 with open('./data/df_All_classifierData_I3.pickle', 'wb') as f:  
5     pickle.dump(df_All_classifierData_I3, f)  
6  
7 with open('./data/df_All_classifierScores_Test_I3.pickle', 'wb') as f:  
8     pickle.dump(df_All_classifierScores_Test_I3, f)
```

Final Results & Observations

```
In [65]: 1 df_Rnd_123a = df_Rnd_123[df_Rnd_123["clf_name"]=="rf"][["Rnd","clf_name","set","mscore","recall","precision"]  
2 df_Rnd_123a
```

Out[65]:

	Rnd	clf_name	set	mscore	recall	precision
4	3	rf	Train	0.86	0.86	0.72
5	3	rf	Test	0.85	0.85	0.47

OBSERVATIONS:

- Given past results, focused on tuning rf classifier, as you can see achieved a 84% recall score without overfitting. mscores between train and test within a point

Feature Importance

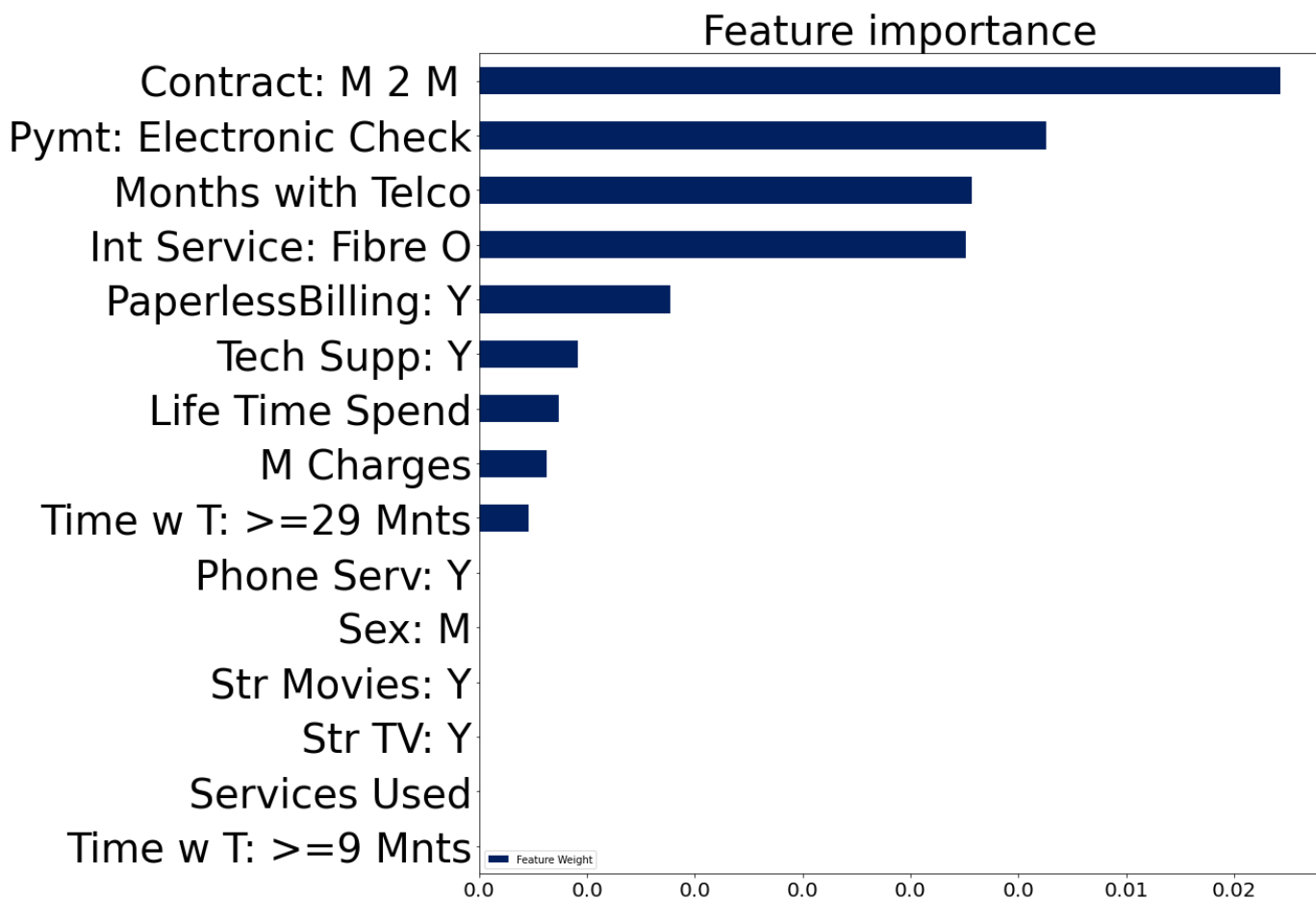
In [66]:

```
1 #get classifier from dataframe, stored above
2 clf = df_classifiers_I3.iloc[2]["clf"]
3 clf_name = df_classifiers_I3.iloc[2]["clf_name"]
4 xtest = df_classifiers_I3.iloc[2]["X_test"]
5 ytest = df_classifiers_I3.iloc[2]["y_test"]
6 print(clf_name)
```

rf

In [67]:

```
1 # Get and Print most important features
2 pipe = clf
3
4 # clf.best_estimator_.named_steps['clf'].feature_importances_
5
6
7 feature_importances = pd.concat([pd.DataFrame(xtest.columns, columns = ["features"]),
8 pd.DataFrame(np.transpose(pipe.best_estimator_.named_steps['clf'].feature_importances_,
9 columns = ["coef"])],axis = 1)
10
11 feature_importances = feature_importances.merge(df_CleanCol_Names, on="features", how="left")
12 feature_importances_clean = feature_importances[["Name", "coef"]]
13 feature_importances_clean.sort_values("coef", ascending = False)
14 feature_importances_clean_shrt = feature_importances_clean[:15]
15 feature_importances_clean_shrt = feature_importances_clean_shrt.sort_values("coef", ascending = False)
16
17 # import matplotlib
18 matplotlib.rcParams['figure.figsize'] = (15, 15)
19
20 ax = feature_importances_clean_shrt.plot(kind = "barh", color='#002060')
21 plt.title("Feature importance", size=40)
22 # ax = freq_series.plot(kind='bar')
23 # ax.set_title('Amount Frequency')
24 # ax.set_xlabel('Amount ($)')
25 # ax.set_ylabel('Frequency')
26 ax.set_yticklabels(feature_importances_clean_shrt['Name'], size=40);
27 ax.set_xticklabels(round(feature_importances_clean_shrt['coef'],2), size=20);
28 ax.legend(['Feature Weight'])
29 plt.show();
```



- Visualizing Recall (TP) vs. Precision (FP) vs. Undetected Tradeoffs (FN)
- Also review impact of adjusting Tresholds on recall, precision metrics

```
In [68]: 1 with open('./data/df_classifiers_I3.pickle', 'rb') as f:
          2     df_classifiers_I3 = pickle.load(f)
          3
          4 with open('./data/df_All_classifierData_I3.pickle', 'rb') as f:
          5     df_All_classifierData_I3 = pickle.load(f)
```

```
In [69]: 1 #get classifier from dataframe, stored above
          2 clf = df_classifiers_I3.iloc[2]["clf"]
          3 clf_name = df_classifiers_I3.iloc[2]["clf_name"]
          4 print(clf_name)
```

rf

In [71]:

```
1 #get original dataset from train_test split associated with clf above
2 df_Classifier_Data_specified = df_All_classifierData_I3[(df_All_classifierData_I3["clf
3                                     (df_All_classifierData_I3["dat
4
5 df_Preds_And_X_test_I3 = df_Classifier_Data_specified.iloc[0]["df"]
6 X_test_I3= df_Preds_And_X_test_I3.drop(columns=['Loyal_Prob', 'Churn_Prob', 'churn', '
7
8 y_test_I3 = df_Preds_And_X_test_I3["churn"]
9 y_hat_test_I3 = df_Preds_And_X_test_I3["churn_Pred"]
10
11
12 df_conf_Matrix_0 = pd.DataFrame(confusion_matrix(y_test_I3, y_hat_test_I3), columns=['
13 df_conf_Matrix_ON = pd.DataFrame(confusion_matrix(y_test_I3, y_hat_test_I3,normalize='
14
15 print("Confusion Matrix with .5 Treshhold\n")
16 print(df_conf_Matrix_0)
17 print()
18 print(df_conf_Matrix_ON)
19 tn, fp, fn, tp = confusion_matrix(y_test_I3, y_hat_test_I3).ravel()
20
21 predictedChurnCnt = tp + fp
22
23 recall_test_I3 = round(recall_score(y_test_I3, y_hat_test_I3),2)
24 precision_test_I3 = round(precision_score(y_test_I3, y_hat_test_I3),2)
25 accuracy_test_I3 = round(accuracy_score(y_test_I3, y_hat_test_I3),2)
26
27 #adjust treshhold to in
28 y_score_I3 = clf.predict_proba(X_test_I3)[: , 1]
29
30 newthreshold = .47
31 y_hat_test_NewThreshold = adjusted_classes(y_score_I3, newthreshold)
32
33 df_conf_Matrix_th = pd.DataFrame(confusion_matrix(y_test_I3, y_hat_test_NewThreshold),
34 df_conf_Matrix_thN = pd.DataFrame(confusion_matrix(y_test_I3, y_hat_test_NewThreshold,
35
36 display(Markdown('---'))
37 print(f'Confusion Matrix with {newthreshold} Treshhold\n')
38 print(df_conf_Matrix_th)
39 print()
40 print(df_conf_Matrix_thN)
41 tn, fp, fn, tp = confusion_matrix(y_test_I3, y_hat_test_NewThreshold).ravel()
42
43 recall_test_Th = round(recall_score(y_test_I3, y_hat_test_NewThreshold),2)
44 precision_test_Th = round(precision_score(y_test_I3, y_hat_test_NewThreshold),2)
45 accuracy_test_Th = round(accuracy_score(y_test, y_hat_test_NewThreshold),2)
```

Confusion Matrix with .5 Treshhold

	pred_neg	pred_pos
neg	688	350
pos	56	313

	pred_neg	pred_pos
neg	0.662813	0.337187
pos	0.151762	0.848238

Confusion Matrix with 0.47 Treshhold

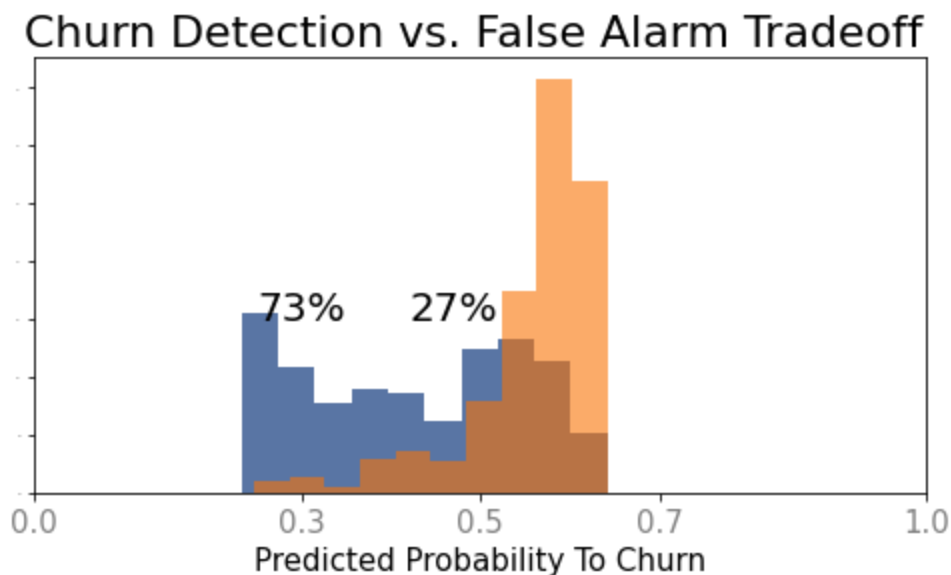
	pred_neg	pred_pos
neg	589	449
pos	41	228

In [72]:

```
1 df_Loyal = df_Preds_And_X_test_I3[df_Preds_And_X_test_I3["churn"]==0][["churn", "Churn_
2 df_churn = df_Preds_And_X_test_I3[df_Preds_And_X_test_I3["churn"]==1][["churn", "Churn_
```

In [73]:

```
1 from matplotlib.ticker import PercentFormatter
2 plt.figure(figsize=(8,4))
3
4 ax = plt.gca()
5 ax.set_facecolor('w')
6
7 ax.grid(which='major', axis='y', linestyle='-', color='white', linewidth=0)
8 ax.grid(which='major', axis='x', linestyle='-', color='white', linewidth=0)
9
10 plt.rcParams['axes.facecolor'] = "w"
11 df_Loyal["Churn_Prob"].hist(bins=10, weights=np.ones_like(df_Loyal["Churn_Prob"]) / len(df_Loyal),
12                             color='#5975A4', alpha=1, linewidth=2)
13 df_churn["Churn_Prob"].hist(bins=10, weights=np.ones_like(df_churn["Churn_Prob"]) / len(df_churn),
14                             color='xkcd:Orange', alpha=0.6)
15 # organge #CC8963
16 #DD8452
17 # 'xkcd:Orange'
18 # red, green and blue + the transparency and it returns a color
19 # plt.xticks([.5], weight = 'bold')
20 # 'xkcd:Orange'
21
22 plt.xticks([0,.3,.5,.7,1], size=15, color="grey")
23 plt.yticks(size=0)
24 plt.gca().yaxis.set_major_formatter(PercentFormatter(1, decimals=0))
25 # plt.legend(("Loyal", "Churn"),fontsize=20)
26 # ax.get_legend().remove()
27
28 ax.text(.25, .15, "73%",fontsize=20)
29 ax.text(.42, .15, "27%",fontsize=20)
30
31
32 # plt.ylabel('Percent Customers')
33 plt.xlabel('Predicted Probability To Churn', size=15);
34 plt.title('Churn Detection vs. False Alarm Tradeoff ', size=22)
35 plt.show();
```



▼ Concluding Summary Observations

▼ Business Comments

TOP 4 FEATURES PREDICTING CHURN:

- **1. Type Of Contract** - Month-Month contracts is single most predictive feature, this aligns with previous analysis showing 89% of churners are in month-month contracts vs. longer term contracts
- **2. Type of Payment** - Using Electronic Payments is the second most significant feature, this aligns with previous research showing 66% of churners pay electronically.
- **3. Months with Company** - The third most significant feature is Months with Telco. 75% of churn is occurring within 29 months of becoming a Telco customer.
- **4. Type of Internet Service** - The last of the top 4, but equally as significant is being enrolled in the Fiber Optics program. 66% Churners are using Telcos Fiber Optics

▼ Modeling Comments

OBSERVATIONS/ FUTURE STEPS:

- **1. Data Imbalance** Given imbalance, decided to SMOTE(Synthetic Minority Oversampling Technique) to improve classification.
- **2. Selection of Supervised Learning Classifiers** Initially I tried several different types of classifiers, ranging from Logistic Regression, Naive Bayes, Gradient Boost, Ada, and XGBoost. Ultimately, I decided to use **Knn, Decision Trees and Random Forest**, as these classifiers are non-parametric and are highly interpretable. Interpretability, the disproportionate number of categorical features, along with being able to avoid addressing multicollinearity were the most influential factors in selecting which classifiers to implement for this project.
- **3. Business Drivers: Churn Detection > False Alarms** Recommendations on model development were based on secondary research along with working knowledge on the disparity between the cost to acquire vs the cost to retain customers. In this hypothetical scenario, the CEO of Telco has asked me to place a particular focus on detection at the potential expense of unnecessary outreach activities.
- **3. Next Steps** Look to develop additional classifiers, ultimately place model into production.

In []:

1
