

Allianz

March 2, 2023

1 Libraries used for the last part

```
[3]: import xgboost as xgb
import pandas as pd
from sklearn.preprocessing import StandardScaler
from sklearn.model_selection import train_test_split
from sklearn.preprocessing import LabelEncoder
from sklearn.metrics import classification_report
```

1.1 Definition of the data to be trained

```
[4]: # Definition of X
X = pd.read_csv("Datathon_Allianz-main/Datathon/allianz.csv")

# Definition of the main treated in the first ipynb
main = pd.read_csv("Datathon_Allianz-main/Datathon/main_1.csv")

# Definition of the propensity to pay between 0 and 1
main['BOOLEAN_PROP_TO_PAY'] = main['PROPENSITY_TO_PAY'].astype(float) > 0.95
```

We defined that the *propensity_to_pay* recommended by this model, which can be definitely be improved, was 0.95, taking into account that it is above the 95 percentile.

1.2 Description PROPENSITY_TO_PAY

```
[5]: main['PROPENSITY_TO_PAY'].astype(float).describe()
```

```
[5]: count      33110.000000
mean          0.887577
std           0.071992
min           0.000000
25%           0.833333
50%           0.868056
75%           0.953704
max           1.000000
Name: PROPENSITY_TO_PAY, dtype: float64
```

1.3 Description BOOLEAN_PROP_TO_PAY

```
[6]: main['PROPENSITY_TO_PAY'].astype(float).describe()
```

```
[6]: count      33110.000000
     mean         0.887577
     std         0.071992
     min         0.000000
     25%         0.833333
     50%         0.868056
     75%         0.953704
     max         1.000000
     Name: PROPENSITY_TO_PAY, dtype: float64
```

```
[7]: # SEPARATE DATA WITH PERCENTAGE
     X_train, X_test, y_train, y_test= train_test_split(X.astype(float),main.
     ↪BOOLEAN_PROP_TO_PAY.astype(float),test_size=0.8,random_state=1)
```

```
[8]: # import algorithm
     xgb_clf= xgb.XGBClassifier()

     #fitting the model
     le = LabelEncoder()
     y_train = le.fit_transform(y_train)
     # y_train

     xgb_clf.fit(X_train, y_train)

     ## Predicting the model
     xgb_predict= xgb_clf.predict(X_test)
     xgb_predict
```

```
[8]: array([0, 0, 1, ..., 0, 0, 0])
```

```
[9]: test = le.inverse_transform(xgb_predict)
```

```
[10]: print(f'Model 1 XGboost Report for ALLIANZ \n_
     ↪{classification_report(xgb_predict, y_test)}')
```

```
Model 1 XGboost Report for ALLIANZ
```

	precision	recall	f1-score	support
0	0.91	0.76	0.83	23401
1	0.19	0.44	0.26	3087
accuracy			0.72	26488

macro avg	0.55	0.60	0.55	26488
weighted avg	0.83	0.72	0.76	26488