4 2 Models

April 20, 2020

1 Normalization + ML Classification Model with/without Top Features

- 1. No oversampling techniques applied
- 2. No feature engineering applied

2 1. Import Necessary Libraries

```
[1]: # For Computational and random seed purpose
     import numpy as np
     np.random.seed(42)
     # To read csv file
     import pandas as pd
     # To Split data into train and cv data
     from sklearn.model_selection import train_test_split
     # To compute AUROC score
     # For AUROC Score (Ref: https://scikit-learn.org/stable/modules/generated/
     \hookrightarrow sklearn.metrics.roc_auc_score.html)
     from sklearn.metrics import roc_curve, auc
     # For Hyperparameter and CV Fold
     from sklearn.model_selection import GridSearchCV, RepeatedStratifiedKFold, u
     # For plot AUROC graph
     import matplotlib.pyplot as plt
     \# Data is umbalance, we need Calibrated Model to ive confidence probabilities \sqcup
     from sklearn.calibration import CalibratedClassifierCV
     # For heatmap
     import seaborn as sns
     # To ignore warninga
     import warnings
     warnings.filterwarnings('ignore')
     # To stndardize the data
     from sklearn.preprocessing import MinMaxScaler
     import tqdm
```

3 2. Read train data

```
[2]: # Locate parent directory
    data_dir = "./"
    # Read csv file and display top 5 rows
    df_train = pd.read_csv(data_dir+'/train.csv')
    df_train.head(5)
[2]:
       id
          target
                            1
                                   2
                                         3
                                                4
                                                       5
                                                                    7 ...
                                                                         \
              1.0 -0.098 2.165 0.681 -0.614 1.309 -0.455 -0.236 0.276
    0
        0
              0.0 1.081 -0.973 -0.383 0.326 -0.428 0.317 1.172
    1
        1
                                                                0.352
    2
        2
              1.0 -0.523 -0.089 -0.348  0.148 -0.022  0.404 -0.023 -0.172
    3
              1.0 0.067 -0.021 0.392 -1.637 -0.446 -0.725 -1.035
              1.0 2.347 -0.831 0.511 -0.021 1.225 1.594 0.585
               291
                                   294
                                         295
         290
                      292
                            293
                                                296
                                                       297
                                                             298
                                                                    299
    0 0.867
             1.347 0.504 -0.649
                                0.672 - 2.097
                                             1.051 -0.414
                                                          1.038 -1.065
    1 -0.165 -1.695 -1.257 1.359 -0.808 -1.624 -0.458 -1.099 -0.936 0.973
    2 0.013 0.263 -1.222 0.726 1.444 -1.165 -1.544 0.004 0.800 -1.211
    4 0.898 0.134 2.415 -0.996 -1.006 1.378 1.246 1.478 0.428 0.253
    [5 rows x 302 columns]
[3]: df_test = pd.read_csv(data_dir+'/test.csv')
    df_test.head(5)
[3]:
                            2
                                   3
                                         4
                                                5
        id
                      1
                                                       6
                                                             7
       250 0.500 -1.033 -1.595 0.309 -0.714 0.502 0.535 -0.129 -0.687
       251 0.776 0.914 -0.494 1.347 -0.867 0.480 0.578 -0.313 0.203
    2 252 1.750 0.509 -0.057 0.835 -0.476 1.428 -0.701 -2.009 -1.378
    3 253 -0.556 -1.855 -0.682 0.578 1.592 0.512 -1.419 0.722 0.511 ...
    4 254 0.754 -0.245 1.173 -1.623 0.009 0.370 0.781 -1.763 -1.432 ...
                      292
                                         295
         290
               291
                            293
                                   294
                                                296
                                                       297
                                                             298
                                                                    299
    0 -0.088 -2.628 -0.845 2.078 -0.277 2.132 0.609 -0.104 0.312 0.979
    1 -0.683 -0.066 0.025 0.606 -0.353 -1.133 -3.138 0.281 -0.625 -0.761
    2 -0.094 0.351 -0.607 -0.737 -0.031 0.701 0.976 0.135 -1.327 2.463
    3 -0.336 -0.787 0.255 -0.031 -0.836 0.916 2.411 1.053 -1.601 -1.529
    4 2.184 -1.090 0.216 1.186 -0.143 0.322 -0.068 -0.156 -1.153 0.825
    [5 rows x 301 columns]
```

4 3. Take train and test values from DataFrame

```
[4]: # Take separate for features value
tr_X = df_train.drop(['id','target'], axis=1)
# Take separate for class value
tr_y = df_train['target'].values
# Take test feature value
ts_X = df_test.drop(['id'], axis=1)
```

Note: Don't worry about splitting train data into train and cv. I apply Stratify CV technique while modelling

5 4. Standardization

0.365981

0.531215

0.356790

0.362753

0.695866

0.367581

2

```
[5]: stand vec = MinMaxScaler()
     tr_X = stand_vec.fit_transform(tr_X)
     pd.DataFrame(tr X).head(5)
                                  2
                                                                 5
                                                                                 \
[5]:
             0
                        1
                                            3
                                                                            6
        0.454564
                  0.952523
                            0.538081
                                       0.340156 0.708798
                                                            0.423909
                                                                      0.496197
```

0.523392

0.488694

0.391074

0.465337

0.560837

0.576268

0.598469

0.751177

0.534770

```
3 0.488334
            0.543925
                       0.488840
                                 0.140741
                                           0.387781
                                                      0.376020
                                                                0.351503
  0.954973
            0.392523
                       0.509116
                                 0.455750
                                           0.693433
                                                     0.787336
                                                                0.644875
        7
                            9
                  8
                                         290
                                                    291
                                                              292
                                                                        293
  0.591415
             0.098864
                       0.786842
                                    0.647557
                                              0.722731
                                                         0.593665
                                                                   0.358949
  0.603498
             0.525000
                       0.389098
                                    0.465514
                                              0.142639
                                                         0.273075
                                                                   0.755630
2 0.520191
            0.550189
                       0.478195
                                 ... 0.496913
                                              0.516018
                                                         0.279447
                                                                   0.630581
3 0.680127
             0.619508
                       0.495301
                                 ... 0.423355
                                              0.587910
                                                         0.393592
                                                                  0.296326
 0.787440
            0.521970
                       0.856955
                                 ... 0.653025 0.491419
                                                        0.941562 0.290399
        294
                  295
                                      297
                                                 298
                                                           299
                            296
  0.718121
             0.157182
                       0.627768
                                 0.437245
                                           0.630322
                                                     0.388295
  0.449664
             0.233435
                       0.370698
                                 0.310441
                                           0.337487
                                                      0.713283
2 0.858153
             0.307432
                       0.185690
                                 0.514624 0.595016
                                                     0.365014
3 0.759478
             0.570530
                       0.352981
                                 0.466864
                                           0.397270
                                                      0.596077
```

[5 rows x 300 columns]

4 0.413749 0.717395

```
[6]: ts_X = stand_vec.transform(ts_X)
pd.DataFrame(ts_X).head(5)
```

0.660988 0.787486 0.539831

```
[6]:
             0
                        1
                                   2
                                             3
                                                                   5
                                                                             6
        0.576955
                  0.354766
                             0.150281
                                        0.520078
                                                  0.338760
                                                             0.593650
                                                                        0.635820
        0.633442
                  0.718692
                             0.337877
                                        0.722417
                                                  0.310774
                                                             0.589748
                                                                        0.643607
```

```
2 0.832788 0.642991 0.412336 0.622612 0.382294 0.757893 0.411988
3 0.360827 0.201121 0.305844 0.572515 0.760563
                                                     0.595424 0.281963
4 0.628940 0.502056 0.621912 0.143470 0.471008 0.570238 0.680369
        7
                                         290
                                                              292
                  8
                            9
                                                    291
                                                                        293 \
0 0.527027 0.394129 0.686466 ... 0.479097 -0.035278 0.348079 0.897669
1 \quad 0.497774 \quad 0.562689 \quad 0.698684 \quad ... \quad 0.374140 \quad 0.453280 \quad 0.506463 \quad 0.606875
2 0.228140 0.263258 0.475188 ... 0.478038 0.532799 0.391407 0.341565
3 0.662321 0.621023 0.550376 ... 0.435350 0.315789 0.548334 0.481035
4 0.267250 0.253030 0.268985 ... 0.879873 0.258009 0.541234 0.721454
        294
                                                 298
                  295
                            296
                                      297
                                                           299
0 0.545982 0.838949 0.552470 0.494632 0.522623 0.714240
1 \quad 0.532197 \quad 0.312591 \quad -0.085860 \quad 0.565902 \quad 0.383623 \quad 0.436772
2 0.590604 0.608254 0.614991 0.538874 0.279484 0.950885
3 0.444586 0.642915 0.859455 0.708812 0.238837 0.314304
4 0.570288 0.547155 0.437138 0.485006 0.305296 0.689683
[5 rows x 300 columns]
```

6 5. Apply ML Models (with hyperparameter)

```
[7]: def hyperparameter_model(models, params):
         Hyperparameter tuning with StratifiedKFold follow by GridSearchCV follow by ∪
      \hookrightarrow CalibratedClassifier
         Parameters:
         models: Instance of the model
         params: list of parameters with value fr tuning (dict)
         Return:
         qrid_clf: return qridsearch model
         # Random shuffle after every iteration with stratify
         str_cv = RepeatedStratifiedKFold(n_splits=10, n_repeats=5, random_state=42)
         # Find the right hyperparameter for the model
         grid_clf = GridSearchCV(models, params, cv=str_cv, return_train_score=True,_

¬scoring='roc auc')
         # Fit on train data
         grid_clf.fit(tr_X, tr_y)
         return grid_clf
     def plot_feature_importance(model, model_name, top_n = 10):
         Compute ROC curve and ROC area for each class
```

```
Parameters:
   try_true: train true label
   try_pred: train predict probabilities value
   cvy_true: cv true label
   cvy_pred: cv predict probabilities value
  n_classes: number of unique classes
  Return:
  Plot of ROC Curve for train and cv data
  column_name = df_train.drop(['id','target'], axis=1).columns
  if model_name == 'log_model':
      feat_imp_coef = model.coef_.ravel()
  else:
      feat_imp_coef = model.feature_importances_
  temp = pd.DataFrame(data=np.column_stack((column_name, feat_imp_coef)),__
temp = temp.sort_values(by='coef', ascending=False).reset_index()
  df = temp
  temp = temp[:top n]
  plt.figure(figsize=(20,5))
  sns.barplot(data=temp, y='coef', x='col_name', order=temp['col_name'])
  plt.grid()
  plt.show()
  return df
```

```
[8]: def forward selection model(model, top n=10):
         top_column = []
         exist_score = 0
         for n in range(top_n):
             print('for {} feature'.format(n+1))
             flag = 0
             for i in tqdm.tqdm_notebook(range(tr_X.shape[1])):
                 # Finding for first top feature
                 if len(top_column) == 0:
                     str_cv = RepeatedStratifiedKFold(n_splits=10, n_repeats=5,__
      →random_state=42)
                     score = cross_val_score(model,tr_X[:
      →, [i]],tr_y,cv=str_cv,scoring='roc_auc')
                     if exist_score < np.mean(score):</pre>
                         top_current = i
                         exist_score = np.mean(score)
                         flag = 1
                 # Excluded apart from top column
                 elif i not in top_column:
```

```
str_cv = RepeatedStratifiedKFold(n_splits=10, n_repeats=5,_
→random_state=42)
             score = cross_val_score(model,tr_X[:,np.
if exist_score < np.mean(score):</pre>
                top_current = i
                exist_score = np.mean(score)
                flag = 1
      if flag == 1:
         print('Current top feature {} and score: {}'.
→format(top_current,exist_score))
         print('Appended to top column')
         top_column.append(top_current)
         print(top_column)
      else:
         break
  return top_column
```

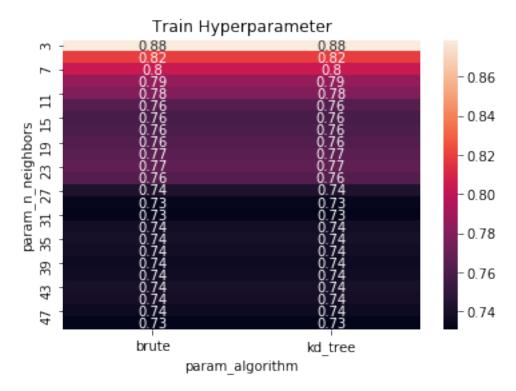
$7 \quad 5.1 \text{ kNN}$

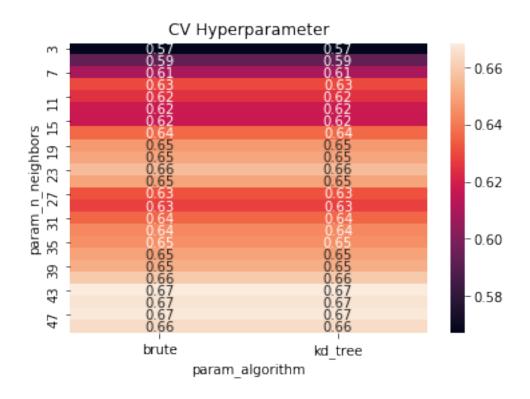
[9]: # Import KNN

Call hyperparameter for find the best params as possible

knn_clf = hyperparameter_model(knn_model, params)

```
plt.title('CV Hyperparameter')
sns.heatmap(cv_pvt, annot=True)
plt.show()
```





```
[12]: print(knn_clf.best_params_)
     {'algorithm': 'kd_tree', 'n_neighbors': 43}
[13]: clf = CalibratedClassifierCV(knn_clf, cv=3)
      clf.fit(tr_X,tr_y)
[13]: CalibratedClassifierCV(base_estimator=GridSearchCV(cv=RepeatedStratifiedKFold(n_
      repeats=5, n_splits=10, random_state=42),
                                                          error_score=nan,
      estimator=KNeighborsClassifier(algorithm='auto',
        leaf_size=30,
        metric='minkowski',
        metric_params=None,
        n_jobs=None,
        n_neighbors=5,
       p=2,
        weights='uniform'),
                                                          iid='deprecated',
                                                          n jobs=None,
                                                          param_grid={'algorithm':
      ['kd tree',
      'brute'],
```

```
'n_neighbors':
[3,
5,
7,
9,
11,
13,
15,
17,
19,
21.
23,
25,
27,
29,
31,
33,
35,
37,
39,
41,
43,
45,
47,
49]},
                                                        pre_dispatch='2*n_jobs',
                                                        refit=True,
                                                        return_train_score=True,
                                                        scoring='roc_auc',
                                                        verbose=0),
                         cv=3, method='sigmoid')
```

8 5.1.1 Kaggle Score without top features

[15]: <matplotlib.image.AxesImage at 0x2394322ac08>



8.1 5.2 Logistic Regression

```
[16]: # Import Logistic Regression
from sklearn.linear_model import LogisticRegression
```

```
[17]: # LogisticRegression (See Docs: https://scikit-learn.org/stable/modules/

→ generated/sklearn.linear_model.LogisticRegression.html)

# List of hyperparameter that has to be tuned

params = {'penalty':['11', '12', 'elasticnet'], 'C':[10**i for i in_

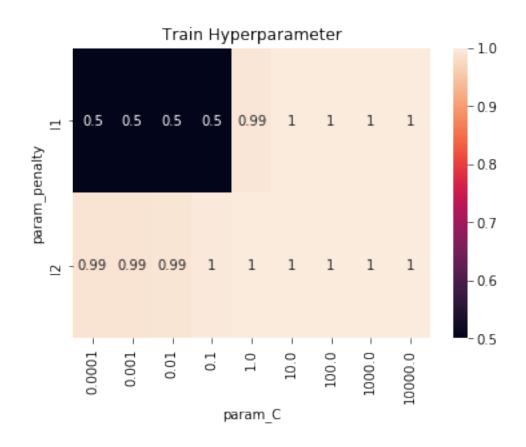
→range(-4,5)], 'solver':['liblinear','sag']}

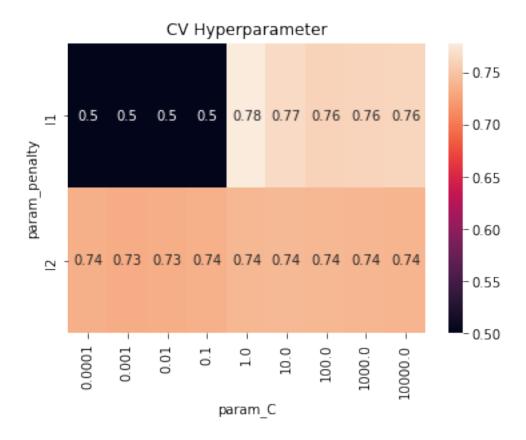
# Instance of Logistic Regression

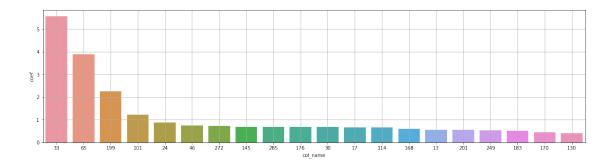
log_model = LogisticRegression(random_state=42, class_weight='balanced')

# Call hyperparameter to get the best parameters of this model

log_clf = hyperparameter_model(log_model, params)
```





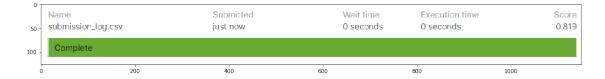


```
[22]: clf = CalibratedClassifierCV(log_clf, cv=3)
      clf.fit(tr_X,tr_y)
[22]: CalibratedClassifierCV(base_estimator=GridSearchCV(cv=RepeatedStratifiedKFold(n_
      repeats=5, n_splits=10, random_state=42),
                                                          error_score=nan,
      estimator=LogisticRegression(C=1.0,
      class_weight='balanced',
      dual=False,
      fit_intercept=True,
      intercept_scaling=1,
      11_ratio=None,
     max_iter=100,
     multi class='auto',
     n_jobs=None,
     penalty='12',
      random_state=42,
      solver='lbfgs',
      tol=0.0001,
      verbose=0,
      warm_start=False),
                                                          iid='deprecated',
                                                          n_jobs=None,
                                                          param_grid={'C': [0.0001,
                                                                             0.001,
                                                                             0.01, 0.1,
                                                                             1, 10, 100,
                                                                             1000,
                                                                             10000],
                                                                       'penalty': ['11',
                                                                                   '12',
      'elasticnet'],
                                                                       'solver':
      ['liblinear',
```

'sag']},

9 5.2.1 Kaggle Score without top features

[24]: <matplotlib.image.AxesImage at 0x2394308d888>



10 5.2.2 Kaggle Score Using top 10 features based on Logistic Regression Model

```
HBox(children=(FloatProgress(value=0.0, max=300.0), HTML(value='')))
Appended to top column
[33, 65]
for 3 feature
HBox(children=(FloatProgress(value=0.0, max=300.0), HTML(value='')))
Current top feature 217 and score: 0.802777777777777
Appended to top column
[33, 65, 217]
for 4 feature
HBox(children=(FloatProgress(value=0.0, max=300.0), HTML(value='')))
Current top feature 91 and score: 0.819027777777777
Appended to top column
[33, 65, 217, 91]
for 5 feature
HBox(children=(FloatProgress(value=0.0, max=300.0), HTML(value='')))
Current top feature 117 and score: 0.84583333333333333
Appended to top column
[33, 65, 217, 91, 117]
for 6 feature
HBox(children=(FloatProgress(value=0.0, max=300.0), HTML(value='')))
Current top feature 194 and score: 0.852638888888889
Appended to top column
[33, 65, 217, 91, 117, 194]
for 7 feature
HBox(children=(FloatProgress(value=0.0, max=300.0), HTML(value='')))
Current top feature 199 and score: 0.8573611111111111
Appended to top column
[33, 65, 217, 91, 117, 194, 199]
for 8 feature
```

```
HBox(children=(FloatProgress(value=0.0, max=300.0), HTML(value='')))
     Current top feature 80 and score: 0.8698611111111112
     Appended to top column
     [33, 65, 217, 91, 117, 194, 199, 80]
     for 9 feature
     HBox(children=(FloatProgress(value=0.0, max=300.0), HTML(value='')))
     Current top feature 127 and score: 0.875
     Appended to top column
     [33, 65, 217, 91, 117, 194, 199, 80, 127]
     for 10 feature
     HBox(children=(FloatProgress(value=0.0, max=300.0), HTML(value='')))
     Current top feature 226 and score: 0.879166666666669
     Appended to top column
     [33, 65, 217, 91, 117, 194, 199, 80, 127, 226]
[26]: # Store the top column name into set
     log_top10_feat = set(top_column)
     # Fit Logistic Regression on top features only
     log_model_top = LogisticRegression(**log_clf.best_params_,_
      log model top.fit(tr X[:,top column],tr y)
     # Calibrate it in top features only
     clf = CalibratedClassifierCV(log model top, cv=3)
     clf.fit(tr_X[:,top_column],tr_y)
     # Predict the probabilities of 1
     ts_pred = clf.predict_proba(ts_X[:,top_column])[:,1]
[27]: # Create a submssion format to make submission in Kagqle
     temp_id = df_test['id']
     df_tspred = pd.DataFrame(np.column_stack((temp_id,ts_pred)),__
      df_tspred['id'] = df_tspred['id'].astype('int32')
     df_tspred.to_csv(data_dir+'/submission_log_top10.csv', index=False)
[28]: image = plt.imread(data_dir+'/log_csv_top10.png')
     plt.figure(figsize=(18,5))
     plt.imshow(image)
[28]: <matplotlib.image.AxesImage at 0x23943841f08>
```



11 5.2.3 Kaggle Score Using top 20 features based on Logistic Regression Model

```
[29]: top_column = forward_selection_model(log_model,20)
     for 1 feature
     HBox(children=(FloatProgress(value=0.0, max=300.0), HTML(value='')))
     Current top feature 33 and score: 0.734722222222222
     Appended to top column
     [33]
     for 2 feature
     HBox(children=(FloatProgress(value=0.0, max=300.0), HTML(value='')))
     Current top feature 65 and score: 0.7876388888888888
     Appended to top column
     [33, 65]
     for 3 feature
     HBox(children=(FloatProgress(value=0.0, max=300.0), HTML(value='')))
     Current top feature 217 and score: 0.802777777777777
     Appended to top column
     [33, 65, 217]
     for 4 feature
     HBox(children=(FloatProgress(value=0.0, max=300.0), HTML(value='')))
     Current top feature 91 and score: 0.819027777777777
     Appended to top column
     [33, 65, 217, 91]
     for 5 feature
```

```
HBox(children=(FloatProgress(value=0.0, max=300.0), HTML(value='')))
Current top feature 117 and score: 0.84583333333333334
Appended to top column
[33, 65, 217, 91, 117]
for 6 feature
HBox(children=(FloatProgress(value=0.0, max=300.0), HTML(value='')))
Current top feature 194 and score: 0.852638888888888
Appended to top column
[33, 65, 217, 91, 117, 194]
for 7 feature
HBox(children=(FloatProgress(value=0.0, max=300.0), HTML(value='')))
Current top feature 199 and score: 0.8573611111111111
Appended to top column
[33, 65, 217, 91, 117, 194, 199]
for 8 feature
HBox(children=(FloatProgress(value=0.0, max=300.0), HTML(value='')))
Current top feature 80 and score: 0.86986111111111112
Appended to top column
[33, 65, 217, 91, 117, 194, 199, 80]
for 9 feature
HBox(children=(FloatProgress(value=0.0, max=300.0), HTML(value='')))
Current top feature 127 and score: 0.875
Appended to top column
[33, 65, 217, 91, 117, 194, 199, 80, 127]
for 10 feature
HBox(children=(FloatProgress(value=0.0, max=300.0), HTML(value='')))
Current top feature 226 and score: 0.879166666666669
Appended to top column
[33, 65, 217, 91, 117, 194, 199, 80, 127, 226]
for 11 feature
```

```
HBox(children=(FloatProgress(value=0.0, max=300.0), HTML(value='')))
Current top feature 43 and score: 0.8875
Appended to top column
[33, 65, 217, 91, 117, 194, 199, 80, 127, 226, 43]
for 12 feature
HBox(children=(FloatProgress(value=0.0, max=300.0), HTML(value='')))
Appended to top column
[33, 65, 217, 91, 117, 194, 199, 80, 127, 226, 43, 170]
for 13 feature
HBox(children=(FloatProgress(value=0.0, max=300.0), HTML(value='')))
Current top feature 82 and score: 0.8973611111111112
Appended to top column
[33, 65, 217, 91, 117, 194, 199, 80, 127, 226, 43, 170, 82]
for 14 feature
HBox(children=(FloatProgress(value=0.0, max=300.0), HTML(value='')))
Current top feature 183 and score: 0.900277777777777
Appended to top column
[33, 65, 217, 91, 117, 194, 199, 80, 127, 226, 43, 170, 82, 183]
for 15 feature
HBox(children=(FloatProgress(value=0.0, max=300.0), HTML(value='')))
Current top feature 168 and score: 0.90180555555555555
Appended to top column
[33, 65, 217, 91, 117, 194, 199, 80, 127, 226, 43, 170, 82, 183, 168]
for 16 feature
HBox(children=(FloatProgress(value=0.0, max=300.0), HTML(value='')))
Appended to top column
[33, 65, 217, 91, 117, 194, 199, 80, 127, 226, 43, 170, 82, 183, 168, 108]
for 17 feature
```

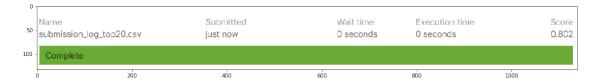
```
HBox(children=(FloatProgress(value=0.0, max=300.0), HTML(value='')))
     Current top feature 114 and score: 0.9054166666666665
     Appended to top column
     [33, 65, 217, 91, 117, 194, 199, 80, 127, 226, 43, 170, 82, 183, 168, 108, 114]
     for 18 feature
     HBox(children=(FloatProgress(value=0.0, max=300.0), HTML(value='')))
     Current top feature 63 and score: 0.90875
     Appended to top column
     [33, 65, 217, 91, 117, 194, 199, 80, 127, 226, 43, 170, 82, 183, 168, 108, 114,
     63]
     for 19 feature
     HBox(children=(FloatProgress(value=0.0, max=300.0), HTML(value='')))
     Current top feature 101 and score: 0.9105555555555557
     Appended to top column
     [33, 65, 217, 91, 117, 194, 199, 80, 127, 226, 43, 170, 82, 183, 168, 108, 114,
     63, 101]
     for 20 feature
     HBox(children=(FloatProgress(value=0.0, max=300.0), HTML(value='')))
     Appended to top column
     [33, 65, 217, 91, 117, 194, 199, 80, 127, 226, 43, 170, 82, 183, 168, 108, 114,
     63, 101, 198]
[30]: # Store the top column name into set
     log top20 feat = set(top column)
     # Fit Logistic Regression on top features only
     log_model_top = LogisticRegression(**log_clf.best_params_,_
     log_model_top.fit(tr_X[:,top_column],tr_y)
     # Calibrate it in top features only
     clf = CalibratedClassifierCV(log_model_top, cv=3)
     clf.fit(tr_X[:,top_column],tr_y)
     # Predict the probabilities of 1
     ts_pred = clf.predict_proba(ts_X[:,top_column])[:,1]
```

```
[31]: # Create a submssion format to make submission in Kaggle
temp_id = df_test['id']
df_tspred = pd.DataFrame(np.column_stack((temp_id,ts_pred)),

columns=['id','target'])
df_tspred['id'] = df_tspred['id'].astype('int32')
df_tspred.to_csv(data_dir+'/submission_log_top20.csv', index=False)
```

```
[32]: image = plt.imread(data_dir+'/log_csv_top20.png')
    plt.figure(figsize=(18,5))
    plt.imshow(image)
```

[32]: <matplotlib.image.AxesImage at 0x239430ee4c8>



12 5.3 SVC

```
[33]: # Import SVC from sklearn.svm import SVC
```

```
[34]: # SVC (See Docs: https://scikit-learn.org/stable/modules/generated/sklearn.sum.

→SVC.html)

# List of hyperparameter that has to be tuned

params = {'C':[10**i for i in range(-4,5)], 'kernel':

→['linear','poly','sigmoid','rbf']}

# Instance of SVC

svc_model = SVC(class_weight='balanced', random_state=42, probability=True)

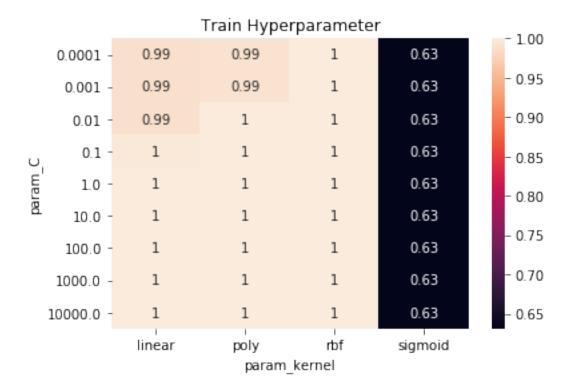
# Call hyperparameter to find the best parameters

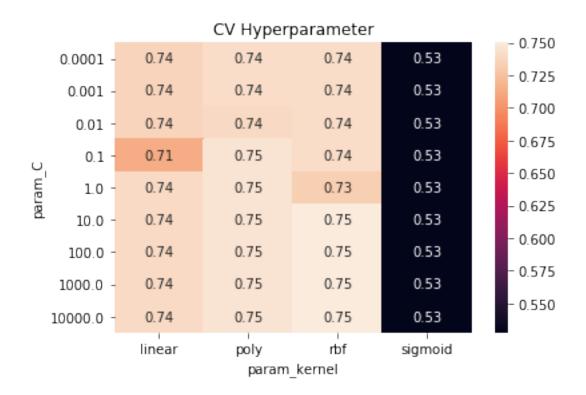
svc_clf = hyperparameter_model(svc_model, params)
```

```
[35]: cv_pvt = pd.pivot_table(pd.DataFrame(svc_clf.cv_results_),_\_
\timesvalues='mean_test_score', index='param_C', \
\timescolumns='param_kernel')
\tr_pvt = pd.pivot_table(pd.DataFrame(svc_clf.cv_results_),_\_
\timesvalues='mean_train_score', index='param_C', \
\timescolumns='param_kernel')
\timescolumns='param_kernel')
\timescolumns='param_table(pd.DataFrame(svc_clf.cv_results_),_\_
\timescolumns='param_table(pd.Da
```

```
plt.show()

plt.title('CV Hyperparameter')
sns.heatmap(cv_pvt, annot=True)
plt.show()
```



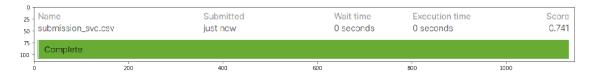


```
[36]: print(svc_clf.best_params_)
     {'C': 10, 'kernel': 'rbf'}
[37]: | svc_model = SVC(**svc_clf.best_params_, class_weight='balanced',__
      →random_state=42, probability=True)
      svc_model.fit(tr_X, tr_y)
      clf = CalibratedClassifierCV(svc_clf, cv=3)
      clf.fit(tr_X,tr_y)
[37]: CalibratedClassifierCV(base_estimator=GridSearchCV(cv=RepeatedStratifiedKFold(n_
      repeats=5, n_splits=10, random_state=42),
                                                          error_score=nan,
                                                          estimator=SVC(C=1.0,
      break_ties=False,
                                                                        cache_size=200,
      class_weight='balanced',
                                                                        coef0=0.0,
      decision_function_shape='ovr',
                                                                        degree=3,
                                                                        gamma='scale',
                                                                        kernel='rbf',
```

```
max_iter=-1,
probability=True,
random_state=42,
                                                                     shrinking=True,
                                                                    tol=0.001,
                                                                    verbose=False),
                                                      iid='deprecated',
                                                      n_jobs=None,
                                                      param_grid={'C': [0.0001,
                                                                         0.001,
                                                                         0.01, 0.1,
                                                                         1, 10, 100,
                                                                         1000,
                                                                         10000],
                                                                   'kernel':
['linear',
'poly',
'sigmoid',
'rbf']},
                                                      pre_dispatch='2*n_jobs',
                                                      refit=True,
                                                      return_train_score=True,
                                                      scoring='roc_auc',
                                                      verbose=0),
                        cv=3, method='sigmoid')
```

13 5.3.1 Kaggle Score without top features

[39]: <matplotlib.image.AxesImage at 0x239437b6748>



14 5.3.2 Kaggle Score Using top 10 features based on SVC Model

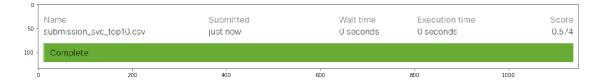
```
[40]: top_column = forward_selection_model(svc_model)
     for 1 feature
     HBox(children=(FloatProgress(value=0.0, max=300.0), HTML(value='')))
     Current top feature 33 and score: 0.708888888888889
     Appended to top column
     [33]
     for 2 feature
     HBox(children=(FloatProgress(value=0.0, max=300.0), HTML(value='')))
     Current top feature 167 and score: 0.75708333333333334
     Appended to top column
     [33, 167]
     for 3 feature
     HBox(children=(FloatProgress(value=0.0, max=300.0), HTML(value='')))
     Appended to top column
     [33, 167, 116]
     for 4 feature
     HBox(children=(FloatProgress(value=0.0, max=300.0), HTML(value='')))
     Current top feature 70 and score: 0.788194444444444
     Appended to top column
     [33, 167, 116, 70]
     for 5 feature
     HBox(children=(FloatProgress(value=0.0, max=300.0), HTML(value='')))
     Current top feature 293 and score: 0.823472222222223
     Appended to top column
```

```
[33, 167, 116, 70, 293]
     for 6 feature
     HBox(children=(FloatProgress(value=0.0, max=300.0), HTML(value='')))
     Current top feature 43 and score: 0.8543055555555558
     Appended to top column
     [33, 167, 116, 70, 293, 43]
     for 7 feature
     HBox(children=(FloatProgress(value=0.0, max=300.0), HTML(value='')))
     Current top feature 157 and score: 0.86638888888888888
     Appended to top column
     [33, 167, 116, 70, 293, 43, 157]
     for 8 feature
     HBox(children=(FloatProgress(value=0.0, max=300.0), HTML(value='')))
     Current top feature 103 and score: 0.868194444444444
     Appended to top column
     [33, 167, 116, 70, 293, 43, 157, 103]
     for 9 feature
     HBox(children=(FloatProgress(value=0.0, max=300.0), HTML(value='')))
[41]: # Store the top column name into set
     svc_top10_feat = set(top_column)
     # Fit SVC on top features only
     svc_model_top = SVC(**svc_clf.best_params_, class_weight='balanced',_
      →random_state=42, probability=True)
     svc_model_top.fit(tr_X[:,top_column],tr_y)
     # Calibrate it in top features only
     clf = CalibratedClassifierCV(svc_model_top, cv=3)
     clf.fit(tr_X[:,top_column],tr_y)
     # Predict the probabilities of 1
     ts_pred = clf.predict_proba(ts_X[:,top_column])[:,1]
[42]: # Create a submssion format to make submission in Kaggle
     temp_id = df_test['id']
     df_tspred = pd.DataFrame(np.column_stack((temp_id,ts_pred)),__
```

```
df_tspred['id'] = df_tspred['id'].astype('int32')
df_tspred.to_csv(data_dir+'/submission_svc_top10.csv', index=False)
```

```
[43]: image = plt.imread(data_dir+'/svc_csv_top10.png')
    plt.figure(figsize=(18,5))
    plt.imshow(image)
```

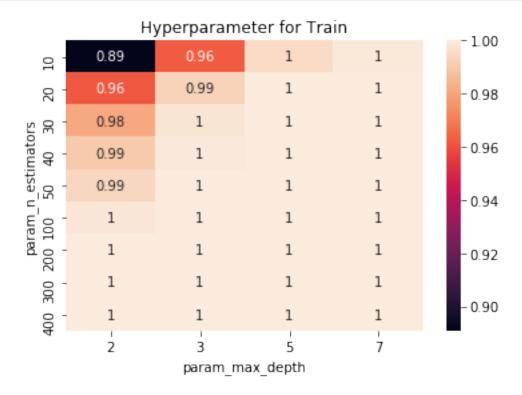
[43]: <matplotlib.image.AxesImage at 0x23943812c48>

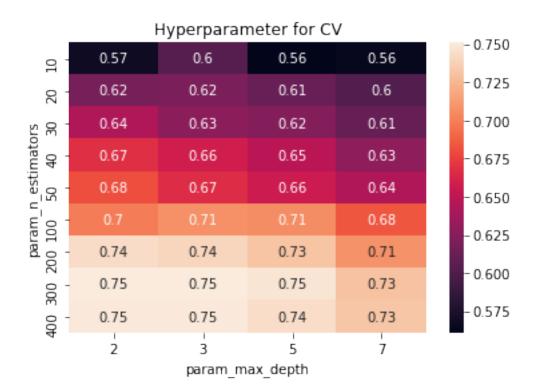


15 5.4 RandomForest

```
[44]: # Impoer Random Forest
from sklearn.ensemble import RandomForestClassifier
```

```
plt.title('Hyperparameter for CV')
sns.heatmap(pvt_cv, annot=True)
plt.show()
```





```
[47]: print(rf_clf.best_params_)
     {'max_depth': 2, 'n_estimators': 300}
[48]: # Instance of randomforest with best parameters
      rf_model = RandomForestClassifier(**rf_clf.best_params_, random_state=42)
      # Fit the model
      rf_model.fit(tr_X,tr_y)
      # Calibrate the model
      clf = CalibratedClassifierCV(rf_clf, cv=3)
      clf.fit(tr_X, tr_y)
[48]: CalibratedClassifierCV(base_estimator=GridSearchCV(cv=RepeatedStratifiedKFold(n_
      repeats=5, n_splits=10, random_state=42),
                                                          error_score=nan,
      estimator=RandomForestClassifier(bootstrap=True,
          ccp_alpha=0.0,
          class_weight=None,
          criterion='gini',
          max_depth=None,
          max_features='auto',
          max_leaf_nodes=None,
          max_samples=None,
```

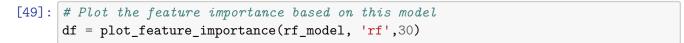
```
min_impurity_decrease=0.0,
    min_impurity_split=N...
    min_samples_split=2,
    min_weight_fraction_leaf=0.0,
    n_estimators=100,
    n_jobs=None,
    oob_score=False,
    random_state=42,
    verbose=0,
    warm_start=False),
                                                     iid='deprecated',
                                                     n_jobs=None,
                                                     param_grid={'max_depth': [2,
[10,
20,
30,
40,
50,
100,
200,
300,
400]},
```

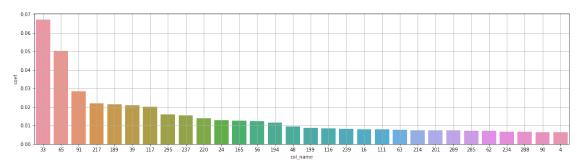
pre_dispatch='2*n_jobs', refit=True, return_train_score=True, scoring='roc_auc', verbose=0),

3, 5, 7],

'n_estimators':

cv=3, method='sigmoid')



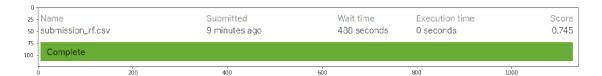


16 5.4.1 Kaggle Score without top features

```
[50]: # Create a submission file format to submit in kaggle
  temp_id = df_test['id']
  rf_csv = clf.predict_proba(ts_X)[:,1]
  rf_df = pd.DataFrame(np.column_stack((temp_id,rf_csv)), columns=['id','target'])
  rf_df['id'] = rf_df['id'].astype('int32')
  rf_df.to_csv(data_dir+'/submission_rf.csv', index=False)

[51]: image = plt.imread(data_dir+'/submission_rf.png')
  plt.figure(figsize=(18,5))
  plt.imshow(image)
```

[51]: <matplotlib.image.AxesImage at 0x23940d2e188>



17 5.4.2 Kaggle Score Using top 10 features based on Random-Forest Model

```
Current top feature 91 and score: 0.786527777777777
Appended to top column
[33, 65, 91]
for 4 feature
HBox(children=(FloatProgress(value=0.0, max=300.0), HTML(value='')))
Current top feature 199 and score: 0.789027777777779
Appended to top column
[33, 65, 91, 199]
for 5 feature
HBox(children=(FloatProgress(value=0.0, max=300.0), HTML(value='')))
Current top feature 217 and score: 0.805277777777779
Appended to top column
[33, 65, 91, 199, 217]
for 6 feature
HBox(children=(FloatProgress(value=0.0, max=300.0), HTML(value='')))
Appended to top column
[33, 65, 91, 199, 217, 214]
for 7 feature
HBox(children=(FloatProgress(value=0.0, max=300.0), HTML(value='')))
Current top feature 189 and score: 0.8162500000000001
Appended to top column
[33, 65, 91, 199, 217, 214, 189]
for 8 feature
HBox(children=(FloatProgress(value=0.0, max=300.0), HTML(value='')))
Current top feature 132 and score: 0.8291666666666667
Appended to top column
[33, 65, 91, 199, 217, 214, 189, 132]
for 9 feature
```

```
[53]: # Store the top column name into set
     rf top10 feat = set(top column)
[54]: # Fit RF on top features only
     rf_model_top = RandomForestClassifier(**rf_clf.best_params_, random_state=42)
     rf_model_top.fit(tr_X[:,top_column],tr_y)
     # Calibrate it in top features only
     clf = CalibratedClassifierCV(rf model top, cv=3)
     clf.fit(tr_X[:,top_column],tr_y)
     # Predict the probabilities of 1
     ts_pred = clf.predict_proba(ts_X[:,top_column])[:,1]
[55]: # Create a submssion format to make submission in Kagqle
     temp_id = df_test['id']
     df_tspred = pd.DataFrame(np.column_stack((temp_id,ts_pred)),__
      df_tspred['id'] = df_tspred['id'].astype('int32')
     df_tspred.to_csv(data_dir+'/submission_rf_top10.csv', index=False)
[56]: image = plt.imread(data_dir+'/rf_csv_top10.png')
     plt.figure(figsize=(18,5))
```

[56]: <matplotlib.image.AxesImage at 0x239430ef188>



plt.imshow(image)

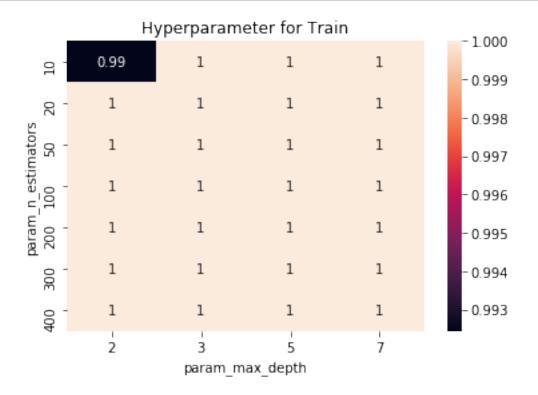
```
[57]: # Import Xgboost
from xgboost import XGBClassifier

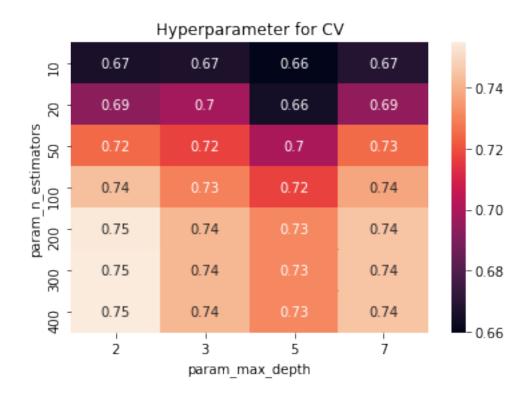
[58]: # Xgboost (See Docs: https://xgboost.readthedocs.io/en/latest/python/python_api.
→ html)

# List of hyperparameter that has to be tuned
```

```
params = {'max_depth':[2,3,5,7], 'n_estimators':[10,20,50,100,200,300,400]}
# Instance of XGBoost Model
xgb_model = XGBClassifier(scale_pos_weight=0.5)
# Call hyperparameter to find the best parameters
xgb_clf = hyperparameter_model(xgb_model, params)
```

```
[59]: # Ref: https://stackoverflow.com/questions/48791709/
      {\scriptstyle \leftarrow} how-to-plot-a-heat-map-on-pivot-table-after-grid-search
     # Plotting of hyperpameter of train and cv score
     pvt_tr = pd.pivot_table(pd.DataFrame(xgb_clf.cv_results_),__
      →values='mean_train_score', index='param_n_estimators',
      pvt_cv = pd.pivot_table(pd.DataFrame(xgb_clf.cv_results_),__
      →values='mean_test_score', index='param_n_estimators',
      plt.figure(1)
     plt.title('Hyperparameter for Train')
     sns.heatmap(pvt_tr, annot=True)
     plt.figure(2)
     plt.title('Hyperparameter for CV')
     sns.heatmap(pvt_cv, annot=True)
     plt.show()
```





0.05

0.02

```
[62]: # Calibrate the model
      clf = CalibratedClassifierCV(xgb_clf, cv=3)
      clf.fit(tr_X, tr_y)
[62]: CalibratedClassifierCV(base_estimator=GridSearchCV(cv=RepeatedStratifiedKFold(n_
      repeats=5, n_splits=10, random_state=42),
                                                           error_score=nan,
      estimator=XGBClassifier(base_score=None,
      booster=None,
      colsample_bylevel=None,
      colsample bynode=None,
      colsample_bytree=None,
      gamma=None,
      gpu_id=None,
      importance_type='gain',
      interaction_constraints=None,
      learning_rate=None,
                                                                                    m...
      random_state=None,
      reg_alpha=None,
      reg_lambda=None,
      scale_pos_weight=0.5,
      subsample=None,
      tree_method=None,
      validate_parameters=False,
      verbosity=None),
                                                           iid='deprecated',
                                                           n_jobs=None,
                                                           param_grid={'max_depth': [2,
                                                                                      3,
                                                                                      5,
                                                                                      7],
                                                                        'n_estimators':
      [10,
      20,
      50,
      100,
      200,
      300,
      400]},
                                                           pre_dispatch='2*n_jobs',
                                                           refit=True,
                                                           return_train_score=True,
                                                           scoring='roc_auc',
                                                           verbose=0),
                              cv=3, method='sigmoid')
```

19 5.5.1 Kaggle Score without top features

[64]: <matplotlib.image.AxesImage at 0x23954828048>



20 5.5.2 Using top 10 features of this model

```
[65]: top_column = forward_selection_model(xgb_model)

for 1 feature

HBox(children=(FloatProgress(value=0.0, max=300.0), HTML(value='')))

Current top feature 91 and score: 0.6425
Appended to top column
[91]
for 2 feature

HBox(children=(FloatProgress(value=0.0, max=300.0), HTML(value='')))

Current top feature 120 and score: 0.71055555555556
Appended to top column
[91, 120]
for 3 feature

HBox(children=(FloatProgress(value=0.0, max=300.0), HTML(value='')))
```

```
Current top feature 33 and score: 0.7479166666666666
Appended to top column
[91, 120, 33]
for 4 feature
HBox(children=(FloatProgress(value=0.0, max=300.0), HTML(value='')))
Current top feature 108 and score: 0.77930555555555555
Appended to top column
[91, 120, 33, 108]
for 5 feature
HBox(children=(FloatProgress(value=0.0, max=300.0), HTML(value='')))
Current top feature 141 and score: 0.8012500000000001
Appended to top column
[91, 120, 33, 108, 141]
for 6 feature
HBox(children=(FloatProgress(value=0.0, max=300.0), HTML(value='')))
Current top feature 246 and score: 0.83
Appended to top column
[91, 120, 33, 108, 141, 246]
for 7 feature
HBox(children=(FloatProgress(value=0.0, max=300.0), HTML(value='')))
Current top feature 146 and score: 0.84944444444446
Appended to top column
[91, 120, 33, 108, 141, 246, 146]
for 8 feature
HBox(children=(FloatProgress(value=0.0, max=300.0), HTML(value='')))
Current top feature 95 and score: 0.869166666666688
Appended to top column
[91, 120, 33, 108, 141, 246, 146, 95]
for 9 feature
```

```
Current top feature 230 and score: 0.8737500000000001
     Appended to top column
     [91, 120, 33, 108, 141, 246, 146, 95, 230]
     for 10 feature
     HBox(children=(FloatProgress(value=0.0, max=300.0), HTML(value='')))
[66]: # Store the top column name into set
      xgb_top10_feat = set(top_column)
[67]: # Fit RF on top features only
      xgb_model_top = XGBClassifier(**xgb_clf.best_params_, random_state=42,_
      ⇒scale_pos_weight=0.5)
      xgb_model_top.fit(tr_X[:,top_column],tr_y)
      # Calibrate it in top features only
      clf = CalibratedClassifierCV(xgb_model_top, cv=3)
      clf.fit(tr_X[:,top_column],tr_y)
      # Predict the probabilities of 1
      ts_pred = clf.predict_proba(ts_X[:,top_column])[:,1]
[68]: # Create a submssion format to make submission in Kaggle
      temp_id = df_test['id']
      df_tspred = pd.DataFrame(np.column_stack((temp_id,ts_pred)),__
       df_tspred['id'] = df_tspred['id'].astype('int32')
      df_tspred.to_csv(data_dir+'/submission_xgb_top10.csv', index=False)
[69]: image = plt.imread(data_dir+'/xgb_csv_top10.png')
      plt.figure(figsize=(18,5))
      plt.imshow(image)
[69]: <matplotlib.image.AxesImage at 0x23954431248>
            Name
                                   Submitted
                                                    Wait time
                                                               Execution time
                                                                                 Score
          50 submission_xgb_top10.csv
                                                                                 0.646
                                   15 minutes ago
                                                    249 seconds
                                                               0 seconds
             Complete
```

HBox(children=(FloatProgress(value=0.0, max=300.0), HTML(value='')))

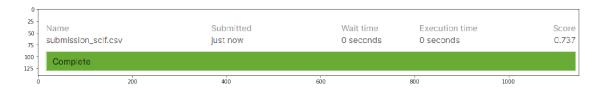
21 5.6 Stacking Classifier

```
[70]: # Combined all top features of all models
     # Ref: https://www.geeksforgeeks.org/union-function-python/
     comb_top_feat = list(log_top20_feat.union(svc_top10_feat, rf_top10_feat,_
      [71]: # Import Stacking Classifier
     from mlxtend.classifier import StackingClassifier
[72]: # StackClassifier (See Docs: http://rasbt.qithub.io/mlxtend/user quide/
      → classifier/StackingClassifier/#methods)
     # Classifier 1: Logistic Regression with best params
     clf1 = LogisticRegression(C = 1, penalty = 'l1', solver = 'liblinear',
      clf1.fit(tr_X,tr_y)
     clf1 = CalibratedClassifierCV(clf1, cv=3)
     # Classifier 2: SVC with best params
     clf2 = SVC(C=10, kernel='rbf', random_state=42, class_weight='balanced',__
      →probability=True)
     clf2.fit(tr X,tr y)
     clf2 = CalibratedClassifierCV(clf2, cv=3)
     # Classifier 3: XGBoost with best params
     clf3 = XGBClassifier(max depth=2, n estimators=300, scale pos weight=0.5)
     clf3.fit(tr_X,tr_y)
     clf3 = CalibratedClassifierCV(clf3, cv=3)
     # Classifier 4: RF with best params
     clf4 = RandomForestClassifier(max_depth=2, n_estimators=300)
     clf4.fit(tr_X,tr_y)
     clf4 = CalibratedClassifierCV(clf4, cv=3)
     # Stack Classifier
     sclf = StackingClassifier(classifiers=[clf1,clf2,clf3,clf4],__
      →meta_classifier=clf1, use_probas=True)
     # Fit the model
     sclf.fit(tr_X, tr_y)
[72]: StackingClassifier(average_probas=False,
     classifiers=[CalibratedClassifierCV(base estimator=LogisticRegression(C=1,
              class_weight='balanced',
              dual=False,
              fit_intercept=True,
```

```
intercept_scaling=1,
         11_ratio=None,
         max_iter=100,
         multi_class='auto',
         n_jobs=None,
         penalty='11',
         random_state=42,
         solver='liblinear',
         tol=0.0001,
         verbose=0,
         warm start=False),
                                                         cv=3, method='sigm...
meta_classifier=CalibratedClassifierCV(base_estimator=LogisticRegression(C=1,
            class_weight='balanced',
            dual=False,
            fit_intercept=True,
            intercept_scaling=1,
            11_ratio=None,
            max_iter=100,
            multi_class='auto',
            n_jobs=None,
            penalty='11',
            random_state=42,
            solver='liblinear',
            tol=0.0001,
            verbose=0.
            warm_start=False),
                                                            cv=3.
                                                            method='sigmoid'),
                   store_train_meta_features=False, use_clones=True,
                   use_features_in_secondary=False, use_probas=True, verbose=0)
```

22 5.6.1 Kaggle score without top features

[74]: <matplotlib.image.AxesImage at 0x239541fe7c8>



23 5.6.2 Using Top features

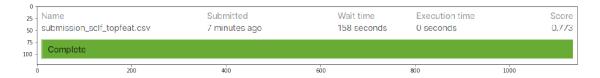
```
[75]: # Fit the model
      sclf.fit(tr_X[:,comb_top_feat], tr_y)
[75]: StackingClassifier(average_probas=False,
      classifiers=[CalibratedClassifierCV(base_estimator=LogisticRegression(C=1,
               class_weight='balanced',
               dual=False,
               fit_intercept=True,
               intercept_scaling=1,
               11 ratio=None,
               max_iter=100,
               multi_class='auto',
               n_jobs=None,
               penalty='11',
               random_state=42,
               solver='liblinear',
               tol=0.0001,
               verbose=0,
               warm_start=False),
                                                               cv=3, method='sigm...
     meta_classifier=CalibratedClassifierCV(base_estimator=LogisticRegression(C=1,
                  class_weight='balanced',
                  dual=False,
                  fit_intercept=True,
                  intercept_scaling=1,
                  11_ratio=None,
                  max_iter=100,
                  multi_class='auto',
                  n_jobs=None,
                  penalty='11',
                  random_state=42,
                  solver='liblinear',
                  tol=0.0001,
                  verbose=0,
```

```
[78]: image = plt.imread(data_dir+'/sclf_topfeat.png')
   plt.figure(figsize=(18,5))
   plt.imshow(image)
```

[78]: <matplotlib.image.AxesImage at 0x239547174c8>

intercept_scaling=1,

11_ratio=None,



24 5.7 Voting Classifier (Without Stack Classifier + no weights)

```
max_iter=100,
multi_class='auto',
n_jobs=None,
penalty='11',
random_state=42,
solver='liblinear',
tol=0.0001,
verbose=0,
warm_start=False),
                                                cv=3, method='sigmoid'),
                        CalibratedClassifi...
    max_depth=2,
    max_features='auto',
    max_leaf_nodes=None,
    max_samples=None,
    min_impurity_decrease=0.0,
    min_impurity_split=None,
    min_samples_leaf=1,
    min_samples_split=2,
    min_weight_fraction_leaf=0.0,
    n_estimators=300,
    n jobs=None,
    oob_score=False,
    random_state=None,
    verbose=0,
    warm_start=False),
                                                cv=3, method='sigmoid')],
                 refit=True, verbose=0, voting='hard', weights=None)
```

25 5.7.1 Kaggle Score without top features

[82]: <matplotlib.image.AxesImage at 0x2394d1d85c8>



26 5.7.2 Kaggle Score using top features

```
[83]: # Fit the model
      eclf.fit(tr_X[:,comb_top_feat], tr_y)
[83]: EnsembleVoteClassifier(clfs=[CalibratedClassifierCV(base_estimator=LogisticRegre
      ssion(C=1,
            class_weight='balanced',
            dual=False,
            fit_intercept=True,
            intercept scaling=1,
            11_ratio=None,
            max iter=100,
            multi_class='auto',
            n_jobs=None,
            penalty='11',
            random_state=42,
            solver='liblinear',
            tol=0.0001,
            verbose=0,
            warm_start=False),
                                                            cv=3, method='sigmoid'),
                                    CalibratedClassifi...
                max_depth=2,
                max_features='auto',
                max leaf nodes=None,
                max samples=None,
                min_impurity_decrease=0.0,
                min_impurity_split=None,
                min_samples_leaf=1,
                min_samples_split=2,
                min_weight_fraction_leaf=0.0,
                n_estimators=300,
                n_jobs=None,
                oob_score=False,
                random_state=None,
                verbose=0,
                warm_start=False),
                                                            cv=3, method='sigmoid')],
```

refit=True, verbose=0, voting='hard', weights=None)

```
[85]: image = plt.imread(data_dir+'/eclf_topfeat.png')
    plt.figure(figsize=(18,5))
    plt.imshow(image)
```

[85]: <matplotlib.image.AxesImage at 0x23954f58a48>



27 5.8 Voting Classifier (With Stack Classifier + no weights)

```
[86]: # Voting Classifier (See Docs: http://rasbt.github.io/mlxtend/user_guide/
→classifier/EnsembleVoteClassifier/)
eclf = EnsembleVoteClassifier(clfs=[clf1, clf2,clf3,clf4,sclf])
# Fit the train data
eclf.fit(tr_X,tr_y)
```

[86]: EnsembleVoteClassifier(clfs=[CalibratedClassifierCV(base_estimator=LogisticRegre ssion(C=1,

```
class_weight='balanced',
dual=False,
fit_intercept=True,
intercept_scaling=1,
l1_ratio=None,
max_iter=100,
multi_class='auto',
n_jobs=None,
penalty='l1',
random_state=42,
solver='liblinear',
tol=0.0001,
```

```
verbose=0,
warm_start=False),
                                                cv=3, method='sigmoid'),
                        CalibratedClassifi...
                                    fit_intercept=True,
                                    intercept_scaling=1,
                                    11 ratio=None,
                                    max_iter=100,
                                    multi class='auto',
                                    n_jobs=None,
                                    penalty='11',
                                    random_state=42,
                                    solver='liblinear',
                                    tol=0.0001,
                                    verbose=0,
                                    warm_start=False),
 cv=3,
method='sigmoid'),
                                            store_train_meta_features=False,
                                           use_clones=True,
                                           use_features_in_secondary=False,
                                           use probas=True, verbose=0)],
                 refit=True, verbose=0, voting='hard', weights=None)
```

28 5.8.1 Kaggle Score without top features

[88]: <matplotlib.image.AxesImage at 0x23954f34708>

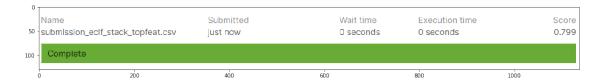


29 5.8.2 Kaggle Score using top features

```
[89]: # Fit the model
      eclf.fit(tr X[:,comb top feat], tr y)
[89]: EnsembleVoteClassifier(clfs=[CalibratedClassifierCV(base_estimator=LogisticRegre
      ssion(C=1,
            class_weight='balanced',
            dual=False,
            fit_intercept=True,
            intercept_scaling=1,
            11_ratio=None,
            max iter=100,
            multi_class='auto',
            n_jobs=None,
            penalty='11',
            random_state=42,
            solver='liblinear',
            tol=0.0001,
            verbose=0,
            warm_start=False),
                                                            cv=3, method='sigmoid'),
                                    CalibratedClassifi...
                                                fit_intercept=True,
                                                intercept_scaling=1,
                                                11 ratio=None,
                                                max_iter=100,
                                                multi class='auto',
                                                n_jobs=None,
                                                penalty='11',
                                                random_state=42,
                                                solver='liblinear',
                                                tol=0.0001,
                                                verbose=0,
                                                warm_start=False),
             cv=3,
             method='sigmoid'),
                                                       store_train_meta_features=False,
                                                       use_clones=True,
                                                       use_features_in_secondary=False,
                                                       use_probas=True, verbose=0)],
                              refit=True, verbose=0, voting='hard', weights=None)
```

```
[92]: image = plt.imread(data_dir+'/submission_eclf_stack_topfeat.png')
plt.figure(figsize=(18,5))
plt.imshow(image)
```

[92]: <matplotlib.image.AxesImage at 0x239553d3408>



30 5.9 Voting Classifier (without Stack Classifier + weights)

```
class_weight='balanced',
dual=False,
fit_intercept=True,
intercept_scaling=1,
l1_ratio=None,
max_iter=100,
multi_class='auto',
n_jobs=None,
penalty='l1',
random_state=42,
solver='liblinear',
tol=0.0001,
verbose=0,
```

```
warm_start=False),
                                               cv=3, method='sigmoid'),
                       CalibratedClassifi...
    max_features='auto',
    max_leaf_nodes=None,
    max_samples=None,
    min_impurity_decrease=0.0,
    min_impurity_split=None,
    min samples leaf=1,
    min_samples_split=2,
    min weight fraction leaf=0.0,
    n_estimators=300,
    n jobs=None,
    oob_score=False,
    random_state=None,
    verbose=0,
    warm_start=False),
                                                cv=3, method='sigmoid')],
                 refit=True, verbose=0, voting='hard',
                 weights=[0.4, 0.2, 0.2, 0.2])
```

5.9.1 Kaggle Score without top features

```
[95]: image = plt.imread(data_dir+'/submission_eclf_weights.png')
    plt.figure(figsize=(18,5))
    plt.imshow(image)
```

[95]: <matplotlib.image.AxesImage at 0x239552c52c8>

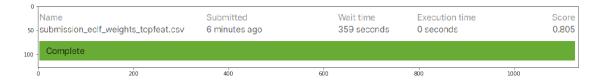


31 5.9.2 Kaggle Score using top features

```
[96]: # Voting Classifier (See Docs: http://rasbt.github.io/mlxtend/user_guide/
      →classifier/EnsembleVoteClassifier/)
      eclf = EnsembleVoteClassifier(clfs=[clf1,clf2,clf3,clf4], weights=[0.4,0.2,0.
      -2,0.2
      # Fit the train data
      eclf.fit(tr_X[:,comb_top_feat],tr_y)
[96]: EnsembleVoteClassifier(clfs=[CalibratedClassifierCV(base_estimator=LogisticRegre
      ssion(C=1.
            class_weight='balanced',
            dual=False,
            fit_intercept=True,
            intercept_scaling=1,
            11_ratio=None,
            max iter=100,
            multi_class='auto',
            n_jobs=None,
            penalty='11',
            random_state=42,
            solver='liblinear',
            tol=0.0001,
            verbose=0,
            warm_start=False),
                                                           cv=3, method='sigmoid'),
                                   CalibratedClassifi...
                max_features='auto',
                max_leaf_nodes=None,
                max samples=None,
                min_impurity_decrease=0.0,
                min_impurity_split=None,
                min_samples_leaf=1,
                min_samples_split=2,
                min_weight_fraction_leaf=0.0,
                n_estimators=300,
                n_jobs=None,
                oob_score=False,
                random_state=None,
                verbose=0,
                warm_start=False),
                                                           cv=3, method='sigmoid')],
                             refit=True, verbose=0, voting='hard',
                             weights=[0.4, 0.2, 0.2, 0.2])
[97]: # Create a submission file format to submit in Kaggle
      temp_id = df_test['id']
```

```
[98]: image = plt.imread(data_dir+'/submission_eclf_weights_topfeat.png')
    plt.figure(figsize=(18,5))
    plt.imshow(image)
```

[98]: <matplotlib.image.AxesImage at 0x239573ffe48>



32 5.10 Voting Classifier (with Stack Classifier + weights)

[99]: EnsembleVoteClassifier(clfs=[CalibratedClassifierCV(base_estimator=LogisticRegre ssion(C=1,

```
class_weight='balanced',
dual=False,
fit_intercept=True,
intercept_scaling=1,
l1_ratio=None,
max_iter=100,
multi_class='auto',
n_jobs=None,
penalty='l1',
random_state=42,
solver='liblinear',
tol=0.0001,
verbose=0,
warm_start=False),
```

cv=3, method='sigmoid'),

```
CalibratedClassifi...
                                   intercept_scaling=1,
                                   11_ratio=None,
                                   max_iter=100,
                                   multi_class='auto',
                                   n_jobs=None,
                                   penalty='11',
                                   random_state=42,
                                   solver='liblinear',
                                   tol=0.0001,
                                   verbose=0,
                                   warm_start=False),
cv=3,
method='sigmoid'),
                                           store_train_meta_features=False,
                                           use_clones=True,
                                           use_features_in_secondary=False,
                                           use_probas=True, verbose=0)],
                refit=True, verbose=0, voting='hard',
                weights=[0.4, 0.1, 0.1, 0.2, 0.2])
```

33 5.10.1 Kaggle Score without top features

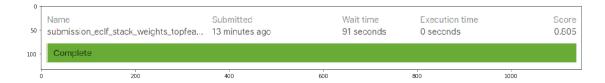
[101]: <matplotlib.image.AxesImage at 0x2395779bd88>



34 5.10.2 Kaggle Score using top features

```
[102]: # Voting Classifier (See Docs: http://rasbt.github.io/mlxtend/user_guide/
       →classifier/EnsembleVoteClassifier/)
       eclf = EnsembleVoteClassifier(clfs=[clf1,clf2,clf3,clf4,sclf], weights=[0.4,0.
        \hookrightarrow1,0.1,0.2,0.2])
       # Fit the train data
       eclf.fit(tr_X[:,comb_top_feat],tr_y)
[102]: EnsembleVoteClassifier(clfs=[CalibratedClassifierCV(base_estimator=LogisticRegre
       ssion(C=1.
             class_weight='balanced',
             dual=False,
             fit_intercept=True,
             intercept_scaling=1,
             11_ratio=None,
             max iter=100,
             multi_class='auto',
             n_jobs=None,
             penalty='11',
             random_state=42,
             solver='liblinear',
             tol=0.0001,
             verbose=0,
             warm_start=False),
                                                             cv=3, method='sigmoid'),
                                     CalibratedClassifi...
                                                  intercept_scaling=1,
                                                  11_ratio=None,
                                                  max iter=100,
                                                  multi_class='auto',
                                                  n_jobs=None,
                                                  penalty='11',
                                                  random_state=42,
                                                  solver='liblinear',
                                                  tol=0.0001,
                                                  verbose=0,
                                                  warm_start=False),
              cv=3,
              method='sigmoid'),
                                                         store_train_meta_features=False,
                                                         use_clones=True,
                                                         use_features_in_secondary=False,
                                                         use_probas=True, verbose=0)],
                               refit=True, verbose=0, voting='hard',
                               weights=[0.4, 0.1, 0.1, 0.2, 0.2])
```

[104]: <matplotlib.image.AxesImage at 0x23957531188>



35 6. Summary of All Models

```
[107]: from prettytable import PrettyTable
      x = PrettyTable()
      x.field_names = ['Model','Features','Hyperparameter','Test Score']
      x.add row(['knn','AF',r"{'algorithm': 'kd tree', 'n neighbors': 43}",0.681])
      x.add_row(['Logistic Regression','AF',r"{'C': 1, 'penalty': 'l1', 'solver':
       x.add_row(['Logistic Regression','top10',r"{'C': 1, 'penalty': 'l1', 'solver':
       →'liblinear'}",0.807])
      x.add_row(['Logistic Regression','top20',r"{'C': 1, 'penalty': 'l1', 'solver':
       →'liblinear'}",0.802])
      x.add_row(['SVC','AF',r"{'C': 10, 'kernel': 'rbf'}",0.741])
      x.add_row(['SVC','top10',r"{'C': 10, 'kernel': 'rbf'}",0.574])
      x.add_row(['RandomForest','AF',r"{'max_depth': 2, 'n_estimators': 300}",0.745])
      x.add_row(['RandomForest','top10',r"{'max_depth': 2, 'n_estimators': 300}",0.
       <sup>→</sup>7841)
      x.add_row(['XGBoost','AF',r"{'max_depth': 2, 'n_estimators': 300}",0.765])
      x.add_row(['XGBoost','top10',r"{'max_depth': 2, 'n_estimators': 300}",0.646])
      x.add_row(['Stacking Classifier','AF','-',0.737])
      x.add_row(['Stacking Classifier','topfeatures','-',0.773])
      x.add_row(['Voting Classifier(No stacking + no weights)', 'AF', "-", 0.816])
```

```
Model
                                                   Features |
Hyperparameter
                                | Test Score |
                                                                 {'algorithm':
                      knn
                                                      ΑF
'kd_tree', 'n_neighbors': 43} |
                                     0.681
              Logistic Regression
                                                      ΑF
                                               | {'C': 1,
'penalty': 'l1', 'solver': 'liblinear'} |
                                             0.819
              Logistic Regression
                                               1
                                                    top10
                                                             | {'C': 1,
'penalty': 'l1', 'solver': 'liblinear'} |
                                             0.807
                                                      1
              Logistic Regression
                                               1
                                                    top20
                                                             | {'C': 1,
'penalty': 'l1', 'solver': 'liblinear'} |
                                             0.802
                                                      1
                                               Ι
                                                      ΑF
                                                                          {'C':
                      SVC
10, 'kernel': 'rbf'}
                                    0.741
                                                                          {'C':
                      SVC
                                                    top10
10, 'kernel': 'rbf'}
                                    0.574
                                                                    {'max_depth':
                  {\tt RandomForest}
                                                      AF
2, 'n_estimators': 300}
                                  0.745
                                                                    {'max_depth':
                  {\tt RandomForest}
                                                    top10
2, 'n_estimators': 300}
                                  0.784
                    XGBoost
                                                      ΑF
                                                                    {'max_depth':
2, 'n_estimators': 300}
                                  0.765
                    XGBoost
                                                    top10
                                                                    {'max_depth':
2, 'n_estimators': 300}
                                  0.646
              Stacking Classifier
                                                      ΑF
0.737
              Stacking Classifier
| topfeatures |
                              0.773
| Voting Classifier(No stacking + no weights) |
                              0.816
| Voting Classifier(No stacking + no weights) | topfeatures |
                              0.803
Voting Classifier(stacking + no weights) |
                              0.808
    Voting Classifier(stacking + no weights) | topfeatures |
```

Notation: 1. AF: All features 2. top10: Find top 10 features using forward feature selections of that model 3. top20: Find top 20 features using forward feature selections of that model 4. topfeatures: combining all the top features generated using forward feature selection of that model.

[]: