```
import numpy as np
import pandas as pd
```

# **Import Data**

Importing train and test data from the given csvs.

```
from sklearn.model selection import train test split
df train = pd.read csv("aps failure training set.csv", na values='na')
df train, df test = train test split(df train, test size=0.2,
random state=42)
df train.reset index(drop=True, inplace=True)
df_test.reset_index(drop=True, inplace=True)
df train["class"].value counts()
class
       47212
neg
         788
pos
Name: count, dtype: int64
df test["class"].value counts()
class
neg
       11788
         212
Name: count, dtype: int64
df train
             aa_000
                      ab_000
                                             ad 000
                                                      ae 000
                                                               af 000
      class
                                     ac 000
ag_000
        /
                              2.200000e+01
                                               20.0
                                                         0.0
                                                                  0.0
0
                  18
                         0.0
        neg
0.0
                  30
                              4.200000e+01
                                               42.0
                                                         0.0
                                                                  0.0
1
                         NaN
        neg
0.0
                                                                  0.0
2
                              8.000000e+00
                                                         0.0
        neg
                  14
                         NaN
                                                 NaN
0.0
                                                                  0.0
3
                              2.130706e+09
                                              364.0
                                                         0.0
              41650
                         NaN
        neg
0.0
4
              59684
                         NaN
                              0.000000e+00
                                                 NaN
                                                         0.0
                                                                  0.0
        neg
0.0
. . .
. . .
                              2.120000e+03 1864.0
47995
        neg
              29690
                         NaN
                                                         0.0
                                                                  0.0
0.0
47996
                              8.200000e+01
                                                58.0
                                                         0.0
                                                                  0.0
                   6
                         NaN
        neg
```

0.0								
47997	neg	41694	NaN	1.880000	0e+02	150.0	0.0	0.0
0.0 47998	neg	142	0.0	4.400000	00+01	32.0	0.0	0.0
0.0	neg	172	0.0	7170000	70101	3210	0.0	0.0
47999	neg	33522	NaN	2.260000	e+02	216.0	0.0	0.0
0.0								
	ag 001	ag 002		ee 002	ee	003	ee 004	ee 005
ee_006	\	ug_002		00_002		_005	00_00.	00_000
0	0.0	0.0		126.0	6	64.0	104.0	154.0
38.0 1	0.0	0.0		734.0	C	32.0	102.0	6.0
0.0	0.0	0.0	• • •	734.0	C	02.0	102.0	0.0
2	0.0	0.0		140.0	3	84.0	56.0	40.0
36.0								
3 325162	0.0	0.0		298444.0	17479	92.0 4	401068.0	438100.0
4	0.0	0.0		323444.0	12684	14.0 3	334944.0	483618.0
713282		0.0		0_0				
 47995	0.0	0.0		766082.0	12314	12 0	73606.0	17098.0
4416.0	0.0	0.0		700002.0	12314	12.0	75000.0	17030.0
47996	0.0	0.0		224.0	7	0.0	68.0	38.0
16.0	0 0	0 0		405272 0	21252	14 0 (	547040 0	660422 0
47997 79724.0	0.0	0.0		405272.0	21252	24.0 (	547040.0	660432.0
47998	0.0	0.0		1258.0	24	16.0	708.0	508.0
1154.0								
47999	0.0	0.0		227650.0	11378	32.0  2	202196.0	174926.0
153136	. 0							
	ee_0	97 ee	_008	ee_009	ef_000	eg_00	90	
0		. 0	0.0	0.0	0.0		. 0	
) T	140	. 0	0.0 0.0	0.0 0.0	$0.0 \\ 0.0$	0 . 0 .		
0 1 2 3	166102			4040.0	0.0	0		
4	469092			802.0	0.0	0		
47005								
47995 47996	1360	.0 4 .0	88.0 0.0	0.0 0.0	$0.0 \\ 0.0$	0 . 0 .	. 0	
47990 47997	1500		12.0	0.0	0.0	0		
47998	2030		0.0	0.0	0.0	Ö,		
47999	125856	.0 3479	02.0	48532.0	0.0	0	. 0	
[48000	rows x	171 col	umns]					
			_					

## PART 1

```
from sklearn.pipeline import Pipeline
from sklearn.tree import DecisionTreeClassifier
from sklearn.linear_model import LogisticRegression
from sklearn.model_selection import GridSearchCV
from sklearn.impute import SimpleImputer
from sklearn.svm import SVC
from sklearn.metrics import fl_score
from sklearn.preprocessing import MinMaxScaler
import warnings
warnings.filterwarnings('ignore') # Ignore all warnings

X_train = df_train.drop(columns=["class"])
y_train = df_train["class"]

X_test = df_test.drop(columns=["class"])
y_test = df_test["class"]
```

# Scaling and Imputing Features

```
X train.isna().sum()
aa_000
              0
ab 000
         37064
ac 000
          2628
ad 000
        11839
ae 000
          1968
ee 007
           546
ee 008
            546
           546
ee 009
ef 000
           2148
eg 000
           2147
Length: 170, dtype: int64
scaler = MinMaxScaler()
imputer = SimpleImputer(strategy='mean')
steps = [
    ("scaler", scaler),
    ("imputer", imputer),
pipeline = Pipeline(steps=steps)
X train = pipeline.fit transform(X train)
```

I have used pipeline as the above 2 steps (scaling and imputing) should be performed on any input X to the model. This keeps the workflow systematic and concise.

Note: "fit\_transform" method is used to transform test data and not only "transform" method, as the imputer and scaler has to be fit according to the test data and not on train data statistics.

```
np.any(np.isnan(X_test))
np.False_
```

## Decision tree

I have written a seperate class to search for the best parametes and train model accordingly.

Training on this dataset took so much time >30mins and even till hrs for the subsequent models in the assignment. Therefore I have used the parameter "n\_jobs" in the sklearn's GridSearchCV to use all the available cores for parallel processing.

This reduced the training time to <2mins for most models below

```
class DecisionTreeClassifierModel:
    def __init__(self, params_dt, sample_weights=None,
    class_weight=None):
        self.model = DecisionTreeClassifier(class_weight=class_weight)
        self.sample_weights = sample_weights
        self.grid_search_dt = None
        self.params_ = params_dt

def train(self, X_train, y_train):
        self.grid_search_dt = GridSearchCV(self.model, self.params_,
    cv=5, scoring='fl_macro', n_jobs=-1, verbose=1)
        self.grid_search_dt.fit(X_train, y_train,
```

```
sample weight=self.sample weights)
        print(f"Best parameters: {self.grid search dt.best params }")
    def evaluate trainNtest(self, X train, y train, X test, y test):
        if self.grid search dt is None:
            raise ValueError("Model has not been trained yet. Please
call the train method first.")
        print(f"Train accuracy of Decision Tree: {fl score(y train,
self.grid search dt.predict(X train), average = 'macro')}")
        print(f"Test accuracy of Decision Tree: {fl score(y test,
self.grid search dt.predict(X test), average = 'macro')}")
params dt = {\text{'max depth':}[5, 10, 15], 'min samples leaf':}[2, 5, 10]}
decision tree classifier = DecisionTreeClassifierModel(params dt)
decision tree classifier.train(X train, y train)
Fitting 5 folds for each of 9 candidates, totalling 45 fits
Best parameters: {'max_depth': 10, 'min_samples_leaf': 5}
decision_tree_classifier.evaluate_trainNtest(X_train, y_train, X_test,
y test)
Train accuracy of Decision Tree: 0.9208769025184431
Test accuracy of Decision Tree: 0.7607813655932847
```

## Logistic Regression

```
class LogisticRegressionModel:
    def init (self, params logreg, sample weights=None,
class weight=None):
        self.model = LogisticRegression(class weight=class weight)
        self.sample_weights = sample_weights
        self.grid_search_logreg = None
        self.params = params logreg
    def train(self, X train, y train):
        self.grid search logreg = GridSearchCV(self.model,
self.params , cv=5, scoring='f1 macro', n jobs=-1, verbose=1)
        self.grid search logreg.fit(X train, y train,
sample weight=self.sample weights)
        print(f"Best parameters:
{self.grid search logreg.best params }")
    def evaluate trainNtest(self, X train, y train, X test, y test):
        if self.grid search logreg is None:
            raise ValueError("Model has not been trained yet. Please
call the train method first.")
```

### SVC

```
class SupportVectorClassifierModel:
    def init (self, params svc, sample weights=None,
class weight=None):
        self.model = SVC(class weight=class weight)
        self.sample weights = sample weights
        self.grid search svc = None
        self.params = params svc
   def train(self, X train, y train):
        self.grid search svc = GridSearchCV(self.model, self.params ,
cv=5, scoring='f1_macro', n_jobs=-1, verbose=1)
        self.grid search svc.fit(X train, y train,
sample weight=self.sample weights)
        print(f"Best parameters:
{self.grid search svc.best params }")
   def evaluate trainNtest(self, X train, y train, X test, y test):
        if self.grid search svc is None:
            raise ValueError("Model has not been trained yet. Please
call the train method first.")
        print(f"Train accuracy of SVC: {f1 score(y train,
self.grid search svc.predict(X train), average='macro')}")
        print(f"Test accuracy of SVC: {f1_score(y_test,
self.grid search svc.predict(X test), average='macro')}")
```

```
params_svc = {'kernel':['linear','rbf'], 'C': [0.01, 0.1, 1, 10, 100]}
svc_model = SupportVectorClassifierModel(params_svc)
svc_model.train(X_train, y_train)

Fitting 5 folds for each of 10 candidates, totalling 50 fits
Best parameters: {'C': 10, 'kernel': 'rbf'}
svc_model.evaluate_trainNtest(X_train, y_train, X_test, y_test)

Train accuracy of SVC: 0.9523312974824967
Test accuracy of SVC: 0.7320677670081148
```

## PART 2

#### Parameters to tune

```
params_dt = {'max_depth':[5, 10, 15], 'min_samples_leaf':[2, 5, 10]}
params_logreg = {'C': [0.01, 0.1, 1, 10, 100], 'penalty': ['l1',
'l2'], 'solver': ['liblinear', 'saga', 'lbfgs']}
params_svc = {'kernel':['linear', 'rbf'], 'C': [0.01, 0.1, 1, 10, 100]}
```

### Function to train Base\_Classifiers

```
def base_classifiers_results(X_train, y_train, X_test, y_test,
    sample_weights=None, class_weight=None):
        decision_tree_model = DecisionTreeClassifierModel(params_dt,
        sample_weights=sample_weights, class_weight=class_weight)
        logreg_model = LogisticRegressionModel(params_logreg,
        sample_weights=sample_weights, class_weight=class_weight)
        svc_model = SupportVectorClassifierModel(params_svc,
        sample_weights=sample_weights, class_weight=class_weight)
        classifiers = [decision_tree_model, logreg_model, svc_model]
        for classifier in classifiers:
            classifier.train(X_train, y_train)

        for classifier in classifiers:
            classifier.evaluate_trainNtest(X_train, y_train, X_test,
        y_test)
        return [decision_tree_model, logreg_model, svc_model]
```

## 2 a - Undersampling

First, I am scaling and imputing the training data, then I perform undersampling.

```
X_train = df_train.drop(columns=["class"])
X_cols = X_train.columns
```

```
y_train = df_train["class"]

X_test = df_test.drop(columns=["class"])
y_test = df_test["class"]
```

### Training Data

Undersampling such that: #samples of majority class = #samples of minority class

```
X train = pipeline.fit transform(X train)
X train = pd.DataFrame(X train, columns=X cols)
X train
df train = pd.concat([X train, y train], axis=1)
df train major = df train[df train['class'] ==
'neg'].reset index(drop=True, inplace=False)
df_train_minor = df_train[df_train['class'] ==
'pos'].reset index(drop=True, inplace=False)
df train undersampled = df train major.sample(n=len(df train minor),
random state=42)
df train undersampled = pd.concat([df train undersampled,
df train minor], axis=0).reset index(drop=True)
df train undersampled["class"].value counts()
class
       788
neg
       788
pos
Name: count, dtype: int64
X train undersampled = df train undersampled.drop('class', axis=1)
y train undersampled = df train undersampled['class']
```

#### Test Data

```
X_test = pipeline.fit_transform(X_test)
```

## Training Model and Prediction

```
base_classifiers_results(X_train_undersampled, y_train_undersampled,
X_test, y_test)

Fitting 5 folds for each of 9 candidates, totalling 45 fits
Best parameters: {'max_depth': 5, 'min_samples_leaf': 10}
Fitting 5 folds for each of 30 candidates, totalling 150 fits
Best parameters: {'C': 100, 'penalty': 'l2', 'solver': 'liblinear'}
Fitting 5 folds for each of 10 candidates, totalling 50 fits
Best parameters: {'C': 100, 'kernel': 'linear'}
Train accuracy of Decision Tree: 0.9631979102751782
```

## 2 a - Oversampling

First, I am scaling and imputing the training data, then I perform undersampling.

```
X_train = df_train.drop(columns=["class"])
X_cols = X_train.columns
y_train = df_train["class"]

X_test = df_test.drop(columns=["class"])
y_test = df_test["class"]
```

## Training Data

I have oversampled the minority class and undersampled the majority class to exactly half of its length so as to not too much oversample trhe minority class.

```
X_train = pipeline.fit_transform(X_train)
X train = pd.DataFrame(X train, columns=X cols)
X train
df train = pd.concat([X train, y train], axis=1)
df train major = df train[df train['class'] ==
'neg'].reset index(drop=True, inplace=False)
df train minor = df train[df train['class'] ==
'pos'].reset index(drop=True, inplace=False)
df train oversampled =
df train minor.sample(n=int(len(df train major)/2), random state=42,
replace=True)
df train major = df train major.sample(n=len(df train oversampled),
random state=42)
df train oversampled = pd.concat([df train oversampled,
df train major], axis=0).reset index(drop=True)
df train oversampled["class"].value counts()
class
       23606
pos
```

```
neg 23606
Name: count, dtype: int64
```

As you can see above, I have reduced the length of majority class by 2 and matched this with that of minority class by oversampling it

```
X_train_oversampled = df_train_oversampled.drop('class', axis=1)
y_train_oversampled = df_train_oversampled['class']
```

#### Test Data

```
X_test = pipeline.fit_transform(X_test)
```

## Training Model and Prediction

```
base classifiers results(X train oversampled, y train oversampled,
X test, y test)
Fitting 5 folds for each of 9 candidates, totalling 45 fits
Best parameters: {'max depth': 15, 'min samples leaf': 5}
Fitting 5 folds for each of 30 candidates, totalling 150 fits
Best parameters: {'C': 100, 'penalty': 'l1', 'solver': 'liblinear'}
Fitting 5 folds for each of 10 candidates, totalling 50 fits
Best parameters: {'C': 100, 'kernel': 'rbf'}
Train accuracy of Decision Tree: 0.9933276704403549
Test accuracy of Decision Tree: 0.7142700717985533
Train accuracy of Logistic Regression: 0.9723151121269521
Test accuracy of Logistic Regression: 0.6821525941554438
Train accuracy of SVC:
                       0.9946411336562655
Test accuracy of SVC: 0.6893497578498815
[<__main__.DecisionTreeClassifierModel at 0x26fdfaf18b0>,
 < main .LogisticRegressionModel at 0x26fdfaf3980>,
 < main .SupportVectorClassifierModel at 0x26fdfaf0590>]
```

## 2 b - Class\_Weight

Set the "class\_weight=balanced" parameter of the base classifiers. Sklearn will modify the penalties for mispredicting minority class(logically higher penalty) and majority class(lower penalty).

```
X_train = df_train.drop(columns=["class"])
X_cols = X_train.columns
y_train = df_train["class"]

X_test = df_test.drop(columns=["class"])
y_test = df_test["class"]
```

## Training Data

I am scaling and imputing the training data.

```
X_train = pipeline.fit_transform(X_train)
```

#### Test Data

```
X test = pipeline.fit transform(X test)
base classifiers results(X train, y train, X test, y test,
class weight='balanced')
Fitting 5 folds for each of 9 candidates, totalling 45 fits
Best parameters: {'max depth': 15, 'min samples leaf': 2}
Fitting 5 folds for each of 30 candidates, totalling 150 fits Best parameters: {'C': 100, 'penalty': 'l2', 'solver': 'liblinear'}
Fitting 5 folds for each of 10 candidates, totalling 50 fits
Best parameters: {'C': 100, 'kernel': 'rbf'}
Train accuracy of Decision Tree: 0.8294185659841704
Test accuracy of Decision Tree: 0.6732084157941458
Train accuracy of Logistic Regression: 0.7816734245053005
Test accuracy of Logistic Regression: 0.7901660665447676
Train accuracy of SVC: 0.9772890450267043
Test accuracy of SVC: 0.6754384414155055
[<__main__.DecisionTreeClassifierModel at 0x26fde7a5520>,
 <__main__.LogisticRegressionModel at 0x26fffa01160>,
 < main .SupportVectorClassifierModel at 0x26fdfaf1eb0>]
```

# 2 c - Sample\_Weight

I am scaling and imputing the training data.

```
X_train = df_train.drop(columns=["class"])
X_cols = X_train.columns
y_train = df_train["class"]

X_test = df_test.drop(columns=["class"])
y_test = df_test["class"]
```

## **Training Data**

```
X_train = pipeline.fit_transform(X_train)
```

#### Test Data

```
X_test = pipeline.fit_transform(X_test)
```

## Sample Weight

Assigning a weight of 59 to minority class and 1 to majority class as the train set is of the ratio 1:59 => minority:majority

```
sample w = [59 if i == 'pos' else 1 for i in y train]
base classifiers results(X train, y train, X test, y test,
sample weights=sample w)
Fitting 5 folds for each of 9 candidates, totalling 45 fits
Best parameters: {'max_depth': 15, 'min_samples_leaf': 2}
Fitting 5 folds for each of 30 candidates, totalling 150 fits
Best parameters: {'C': 100, 'penalty': 'l2', 'solver': 'liblinear'}
Fitting 5 folds for each of 10 candidates, totalling 50 fits
Best parameters: {'C': 100, 'kernel': 'rbf'}
Train accuracy of Decision Tree: 0.831631504145899
Test accuracy of Decision Tree: 0.6489759944623116
Train accuracy of Logistic Regression: 0.7829841779965794
Test accuracy of Logistic Regression: 0.7989143955379621
Train accuracy of SVC: 0.9854528526955864
Test accuracy of SVC: 0.6797436007858413
[< main .DecisionTreeClassifierModel at 0x26fdfa71fa0>,
 < main .LogisticRegressionModel at 0x26fdfa72420>,
 < main .SupportVectorClassifierModel at 0x26fdfa71880>]
```

## 2 d - Other Ideas - Threshold Tuning

```
import matplotlib.pyplot as plt
from sklearn.metrics import classification_report
from sklearn.metrics import precision_recall_curve
```

I am scaling and imputing the training data.

```
X_train = df_train.drop(columns=["class"])
X_cols = X_train.columns
y_train = df_train["class"]

X_test = df_test.drop(columns=["class"])
y_test = df_test["class"]
```

## Training Data

```
X_train = pipeline.fit_transform(X_train)
```

#### Test Data

```
X_test = pipeline.fit_transform(X_test)
```

## Threshold Tuning

Picking the best parameters from the PART 1 of the assignment, and creating the model.

```
model_labels = ['Decision Tree', 'Logistic Regression', 'SVC']

dt_model = DecisionTreeClassifier(max_depth=10, min_samples_leaf=2)

dt_model.fit(X_train, y_train)

DecisionTreeClassifier(max_depth=10, min_samples_leaf=2)

logreg_model = LogisticRegression(C=100, penalty='l1', solver='liblinear')

logreg_model.fit(X_train, y_train)

LogisticRegression(C=100, penalty='l1', solver='liblinear')

svc_model = SVC(C=10, kernel='rbf', probability=True)

svc_model.fit(X_train, y_train)

SVC(C=10, probability=True)
```

Taking the prediction scores for each model and storing it in *y\_probs* list

```
y_prob_dt = dt_model.predict_proba(X_test)[:, 1]
y_prob_logreg = logreg_model.predict_proba(X_test)[:, 1]
y_prob_svc = svc_model.predict_proba(X_test)[:, 1]
y_probs = [y_prob_dt, y_prob_logreg, y_prob_svc]
y_test = y_test.replace({'pos': 1, 'neg': 0})
y_test.unique()
array([0, 1])
```

Getting the precision, recall for each threshold applied.

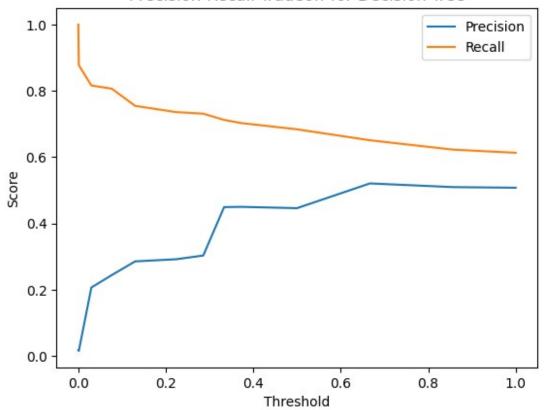
```
precision, recall, thresholds = [0]*3, [0]*3, [0]*3
for i in range(3):
    precision[i], recall[i], thresholds[i] =
precision_recall_curve(y_test, y_probs[i])

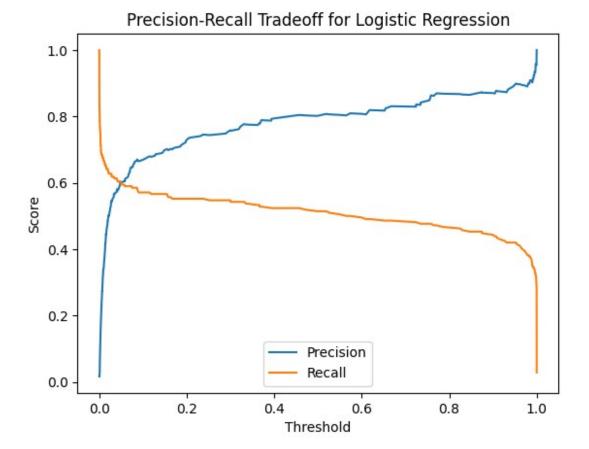
fl_scores = [0]*3
optimal_threshold = [0]*3
for i in range(3):
    fl_scores[i] = 2 * (precision[i] * recall[i]) / (precision[i] +
recall[i])
    optimal_threshold[i] = thresholds[i][np.argmax(fl_scores[i])]
    print(f"Optimal threshold based on F1-score for {model_labels[i]}:
{optimal_threshold[i]}")
```

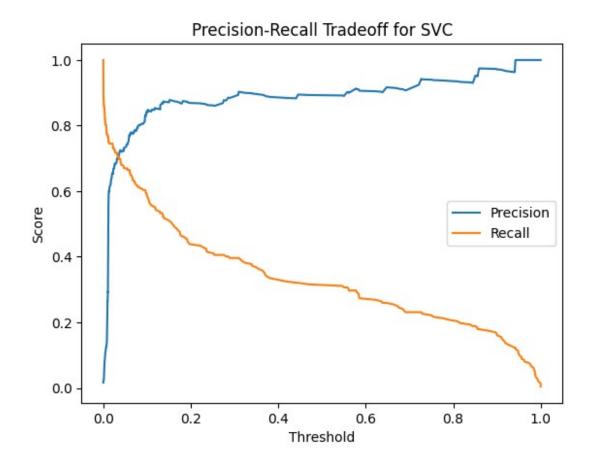
```
Optimal threshold based on F1-score for Decision Tree:
0.6666666666666
Optimal threshold based on F1-score for Logistic Regression:
0.33123563150574376
Optimal threshold based on F1-score for SVC: 0.05957989545606008

for i in range(3):
    plt.plot(thresholds[i], precision[i][:-1], label="Precision")
    plt.plot(thresholds[i], recall[i][:-1], label="Recall")
    plt.xlabel("Threshold")
    plt.ylabel("Score")
    plt.title(f"Precision-Recall Tradeoff for {model_labels[i]}")
    plt.legend()
    plt.show()
```

#### Precision-Recall Tradeoff for Decision Tree







Now applying the optimal thresholds for each model

```
for i in range(3):
   y_pred_optimal = (y_probs[i] >= optimal_threshold[i]).astype(int)
   print(f"{model labels[i]}:Tuned threshold (",
optimal threshold[i], "):\n", classification report(y test,
y pred optimal))
precision
                          recall f1-score
                                            support
          0
                  0.99
                           0.99
                                    0.99
                                             11788
          1
                  0.52
                           0.65
                                    0.58
                                               212
                                    0.98
                                             12000
   accuracy
                                    0.79
                  0.76
                                             12000
  macro avg
                           0.82
                  0.99
                           0.98
                                    0.98
                                             12000
weighted avg
Logistic Regression: Tuned threshold ( 0.33123563150574376 ):
              precision
                          recall
                                 f1-score
                                            support
          0
                  0.99
                           1.00
                                    0.99
                                             11788
          1
                  0.78
                           0.54
                                    0.64
                                               212
```

r	accuracy macro avg	0.88	0.77	0.99 0.82	12000 12000	
weig	ghted avg	0.99	0.99	0.99	12000	
SVC	:Tuned thre	shold ( 0.059		·		
		precision	recall	f1-score	support	
	Θ	0.99	1.00	1.00	11788	
	1	0.77	0.67	0.71	212	
	accuracy			0.99	12000	
r	macro avg	0.88	0.83	0.85	12000	
weig	ghted avg	0.99	0.99	0.99	12000	

We can see the above hacked classifiers perform better than the base estimators