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In [9]: import numpy as np
from sklearn.model_selection import train_test_split
from sklearn.pipeline import Pipeline
from sklearn.model_selection import GridSearchCV
from sklearn.preprocessing import StandardScaler
from sklearn.pipeline import Pipeline
from sklearn.svm import SVC
from sklearn.metrics import classification_report
from sklearn.preprocessing import Imputer
from sklearn.linear_model import ElasticNet
import pandas as pd

df = pd.read_csv('project_data_021.csv')

for i in range(df.shape[0]):
    df.iloc[i, 11] = 1 if df.iloc[i, 11] < np.mean(df.iloc[:, 11]) else 0

y = df.iloc[:, 11].values
X = df.iloc[:, 0:11].values

# Setup the pipeline
steps = [('scaler', StandardScaler()),
        ('SVM', SVC())]

pipeline = Pipeline(steps)

# Specify the hyperparameter space
parameters = {'SVM__C':[1, 10, 100],
              'SVM__gamma':[0.1, 0.01]}

# Create train and test sets
X_train, X_test, y_train, y_test = train_test_split(X, y, test_size=0.2, random_state=21)

# Instantiate the GridSearchCV object: cv
cv = GridSearchCV(pipeline, parameters, cv=3)

# Fit to the training set
cv.fit(X_train, y_train)

# Predict the labels of the test set: y_pred
y_pred = cv.predict(X_test)

# Compute and print metrics
print("Accuracy: {}".format(cv.score(X_test, y_test)))
print("\nClassification Report \n\n", classification_report(y_test, y_pred))
print("Tuned Model Parameters: {}".format(cv.best_params_))

# Setup the pipeline steps: steps
steps = [('imputation', Imputer(missing_values='NaN', strategy='mean', axis=0)),
        ('scaler', StandardScaler()),
        ('elasticnet', ElasticNet())]

# Create the pipeline: pipeline
pipeline = Pipeline(steps)

# Specify the hyperparameter space
parameters = {'elasticnet__l1_ratio':np.linspace(0,1,30)}

# Create train and test sets
X_train, X_test, y_train, y_test = train_test_split(X, y, test_size=0.4, random_state=42)

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# Create the GridSearchCV object: gm_cv
gm_cv = GridSearchCV(pipeline, parameters, cv=3)

# Fit to the training set
gm_cv.fit(X_train, y_train)

# Compute and print the metrics
r2 = gm_cv.score(X_test, y_test)
print("\nTuned ElasticNet Alpha: {}".format(gm_cv.best_params_))
print("\nTuned ElasticNet R squared: {}".format(r2))

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Accuracy: 0.9428571428571428

#### Classification Report

|              | precision | recall | f1-score | support |
|--------------|-----------|--------|----------|---------|
| 0            | 0.95      | 0.99   | 0.97     | 916     |
| 1            | 0.70      | 0.22   | 0.33     | 64      |
| micro avg    | 0.94      | 0.94   | 0.94     | 980     |
| macro avg    | 0.82      | 0.61   | 0.65     | 980     |
| weighted avg | 0.93      | 0.94   | 0.93     | 980     |

Tuned Model Parameters: {'SVM\_\_C': 10, 'SVM\_\_gamma': 0.1}

Tuned ElasticNet Alpha: {'elasticnet\_\_l1\_ratio': 0.0}

Tuned ElasticNet R squared: 0.043924644721776485

In [ ]: