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#!/usr/bin/env python3
# -*- coding: utf-8 -*-
Created on Sat Dec 1 23:10:31 2018
@author: ingridkasbah
#!/usr/bin/env python3
# -*- coding: utf-8 -*-
Created on Sun Dec 2 19:53:15 2018
@author: ingridkasbah
from scipy import stats
from sklearn.metrics import fbeta_score, accuracy_score
from sklearn.linear model import LogisticRegressionCV, LogisticRegression
from sklearn.cross validation import train test split
from sklearn.pipeline import Pipeline
from sklearn.svm import LinearSVC
from sklearn.model_selection import GridSearchCV
from sklearn.preprocessing import StandardScaler
from sklearn.ensemble import RandomForestClassifier, GradientBoostingClas
from sklearn.metrics import make scorer
from sklearn.model_selection import cross_val_score
from sklearn.model_selection import cross_val_predict
from sklearn.metrics import confusion_matrix
from sklearn.metrics import precision_score, recall_score
from sklearn.metrics import f1_score
from sklearn.metrics import precision_recall_curve
from sklearn.metrics import roc curve
from sklearn.metrics import roc_auc_score
from sklearn.ensemble import VotingClassifier
from sklearn.feature selection import SelectFromModel
# linear algebra
import numpy as np
# data processing
import pandas as pd
    # data visualization
import seaborn as sns
from matplotlib import pyplot as plt
from matplotlib import style
# Algorithms
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from sklearn import linear_model
from sklearn.linear model import LogisticRegression
from sklearn.ensemble import RandomForestClassifier
from sklearn.linear_model import Perceptron
from sklearn.linear_model import SGDClassifier
from sklearn.tree import DecisionTreeClassifier
from sklearn.neighbors import KNeighborsClassifier
from sklearn.svm import SVC, LinearSVC
from sklearn naive bayes import GaussianNB
from dataprep import dataprep
from classify import classify
traindata = 'data/train.csv'# Load the train data
testdata='data/test.csv'
                            #load test data
X train, Y train, X test, train df, test df = dataprep(traindata, testdata)
#try with cross val
from sklearn.cross_validation import StratifiedKFold
cross validation = StratifiedKFold(Y train, n folds=5)
#Stochastic gradient descent with cross validation
sqd = linear_model.SGDClassifier(max_iter=5, tol=None)
scores_sgd = cross_val_score(sgd, X_train, Y_train, cv=10, scoring = "acc
print("Scores:", scores_sgd)
print("Mean:", scores_sgd.mean())
print("Standard Deviation:", scores_sgd.std())
#Random Forest with cross validation
rf = RandomForestClassifier(n_estimators=100)
scores_rf=cross_val_score(rf, X_train, Y_train, cv=10, scoring = "accurac")
print("Scores:", scores_rf)
print("Mean:", scores_rf.mean())
print("Standard Deviation:", scores_rf.std())
#Logistic Regression with cross validation
logreg = LogisticRegression()
scores_logreg=cross_val_score(logreg, X_train, Y_train, cv=10, scoring =
print("Scores:", scores_logreg)
print("Mean:", scores_logreg.mean())
print("Standard Deviation:", scores_logreg.std())
logreg.fit(X_train,Y_train)
Y pred log=logreg.predict(X test)
#K Nearest Neighbors with cross validation
knn = KNeighborsClassifier(n neighbors = 3)
scores_knn=cross_val_score(knn, X_train, Y_train, cv=10, scoring = "accur
print("Scores:", scores_knn)
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print("Mean:", scores_knn.mean())
print("Standard Deviation:", scores_knn.std())
#Gaussian Naive Bayes with cross validation
gaussian = GaussianNB()
scores gauss=cross val score(gaussian, X train, Y train, cv=10, scoring =
print("Scores:", scores_gauss)
print("Mean:", scores_gauss.mean())
print("Standard Deviation:", scores gauss.std())
#Perceptron with cross validation
perceptron = Perceptron(max iter=5)
scores per=cross val score(perceptron, X train, Y train, cv=10, scoring =
print("Scores:", scores_per)
print("Mean:", scores_per.mean())
print("Standard Deviation:", scores per.std())
#Decision Tree with cross validation
decision tree = DecisionTreeClassifier()
scores dt=cross val score(decision tree, X train, Y train, cv=10, scoring
print("Scores:", scores_dt)
print("Mean:", scores_dt.mean())
print("Standard Deviation:", scores_dt.std())
#Support Vector Machine with cross validation
linear svc = LinearSVC()
scores_svc=cross_val_score(linear_svc, X_train, Y_train, cv=10, scoring =
print("Scores:", scores_svc)
print("Mean:", scores_svc.mean())
print("Standard Deviation:", scores_svc.std())
#adaboost with cross validation
ada boost = AdaBoostClassifier(random state =42)
scores_ada=cross_val_score(ada_boost, X_train, Y_train, cv=10, scoring =
print("Scores:", scores_ada)
print("Mean:", scores_ada.mean())
print("Standard Deviation:", scores ada.std())
#check for best model
results = pd.DataFrame({
    'Model': ['Support Vector Machines', 'KNN', 'Logistic Regression',
               'Random Forest', 'Naive Bayes', 'Perceptron',
               'Stochastic Gradient Decent',
              'Decision Tree', 'AdaBoost'],
    'Score': [scores_svc.mean(), scores_knn.mean(), scores_logreg.mean(),
              scores_rf.mean(), scores_gauss.mean(), scores_per.mean(),
              scores_sgd.mean(), scores_dt.mean(), scores_ada.mean()]})
result_df = results.sort_values(by='Score', ascending=False)
result_df = result_df.set_index('Score')
result df.head(10)
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#Linear Support Vector Machine Tuning:
linear_svc = LinearSVC()
linear_svc.fit(X_train, Y_train)
acc_linear_svc = round(linear_svc.score(X_train, Y_train) * 100, 2)
Y_predict_lsvc=linear_svc.predict(X_test)
SVCpipe = Pipeline([('scale', StandardScaler()),
                   ('SVC',LinearSVC())])
# Perform grid search on the classifier
#using GridSearchCV()
parameters = {'SVC__C':np.arange(0.01,100,10)}
grid_svc = GridSearchCV(SVCpipe,parameters,cv=5,return_train_score=True)
grid_svc.fit(X_train,Y_train)
print(grid_svc.best_params_)
best_svc = grid_svc.best_estimator_
scores = cross_val_score(best_svc, X_train, Y_train, cv=10, scoring = "ac
# train on full X_train
svc_trainfull = (best_svc.fit(X_train, y=Y_train))
Y_predict_svc=best_svc.predict(X_test)
acc_linear_svc = round(svc_trainfull.score(X_train, Y_train) * 100, 2)
#Y_predictions=svc_training.predict(X_test)
from sklearn import model_selection
#Choosing models to use for ensemble learning
estimators = []
model1 = LogisticRegression()
estimators.append(('lr', model1))
model3 = SVC()
estimators.append(('svm', model3))
# create the ensemble model
ensemble = VotingClassifier(estimators)
results = model_selection.cross_val_score(ensemble, X_train, Y_train, cv=
print(results.mean())
ultimate_model=ensemble.fit(X_train,Y_train)
ultimate_model.score(X_train,Y_train)
Y_pred_ensemble=ultimate_model.predict(X_test)
Y_pred_ensemble
output2=test_df
output=test_df
output2['survived']=Y_pred_ensemble
output['survived']=Y_pred_ensemble
#Optimizing ADABOOST
# Import 'GridSearchCV', 'make_scorer', and any other necessary libraries
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# Initialize the classifier
clf = AdaBoostClassifier(random state =42)
clf.fit(X_train,Y_train)
# Create the parameters list you wish to tune, using a dictionary if need
# parameters = {'n estimators' : [50, 100, 200], 'learning rate' : [0.1,
# Perform grid search on the classifier using 'scorer' as the scoring met
grid_obj = GridSearchCV(clf, parameters)
scores_adaopt = cross_val_score(grid_obj, X_train, Y_train, cv=10, scorin
#Fit the grid search object to the training data and find the optimal par
grid fit = grid obj.fit(X train, Y train)
best_clf = grid_fit.best_estimator_
#train on the whole model
model2 = best_clf.fit(X_train, Y_train)
best predictions = best clf.predict(X train)
Y_predict_ada=best_clf.predict(X_test)
acc ada=accuracy score(Y train, best predictions)
#training random forest again
random_forest = RandomForestClassifier(n_estimators=100, oob_score = True
rf.fit(X_train, Y_train)
Y_rf_pred=rf.predict(X_test)
rf.score(X_train, Y_train)
Y_predict_rf=rf.predict(X_test)
acc_random_forest = round(rf.score(X_train, Y_train) * 100, 2)
print(round(acc random forest,2,), "%")
#Feature selection to prevent overfitting
#Feature Importance
importances = pd.DataFrame({'feature':X_train.columns,'importance':np.rou
importances = importances.sort_values('importance',ascending=False).set_i
importances.head(15)
#dropping not important features
train_df = train_df.drop("not_alone", axis=1)
test_df = test_df.drop("not_alone", axis=1)
train_df = train_df.drop("Parch", axis=1)
test_df = test_df.drop("Parch", axis=1)
#training the model again
random_forest = RandomForestClassifier(n_estimators=100, oob_score = True
random_forest.fit(X_train, Y_train)
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random forest.score(X train, Y train)
acc\_random\_forest = round(random\_forest.score(X_train, Y_train) * 100, 2)
print(round(acc random forest,2,), "%")
#Random forest tuning using grid search
param_grid = { "criterion" : ["gini", "entropy"], "min_samples_leaf" : [1
rf = RandomForestClassifier(n estimators=100, max features='auto', oob sc
clf = GridSearchCV(estimator=rf, param_grid=param_grid, n_jobs=-1)
clf.fit(X_train, Y_train)
clf.best params
random_forest = RandomForestClassifier(criterion = "gini",
                                       min samples leaf = 1,
                                       min_samples_split = 10,
                                        n estimators=100,
                                       max features='auto',
                                        oob_score=True,
                                        random state=1,
                                        n_{jobs=-1}
scores_rf=cross_val_score(random_forest, X_train, Y_train, cv=10, scoring
random forest.fit(X train, Y train)
random_forest.score(X_train, Y_train)
print("oob score:", round(random_forest.oob_score_, 4)*100, "%")
predictions=random forest.predict(X train)
confusion_matrix(Y_train, predictions)
Y_predictions=random_forest.predict(X_test)
```