## CRCLM ml 0 1 2

## May 9, 2023

```
[1]: import sys
     ## import all the packages needed
     import pandas as pd
     import numpy as np
     import matplotlib.pyplot as plt
     import sklearn
     import seaborn as sns
[2]: ## read NHANES dataset
     df = pd.read_csv('/Users/zhiyi/Desktop/for Yupei/CRCLM_ml.csv')
[3]: ## find all the distinct values of DIQ170
     df.y.value_counts()
[3]: 0
          23100
           5528
     Name: y, dtype: int64
[4]: ## data preparation
     # exclude null values and NA
     df = df[df.y.notnull()]
     # check DIQ170
     df.y.describe()
[4]: count
              28628.000000
    mean
                  0.193098
    std
                  0.394736
    min
                  0.000000
    25%
                  0.000000
    50%
                  0.000000
    75%
                  0.000000
    max
                  1.000000
    Name: y, dtype: float64
[5]: # exclude non-numeric values
     d = df.select_dtypes(['number'])
```

```
# exclude columns that have over 50% NaN
d = d.dropna(thresh = 0.5*len(d), axis =1)
print(len(d.columns), 'columns are left')
```

## 21 columns are left

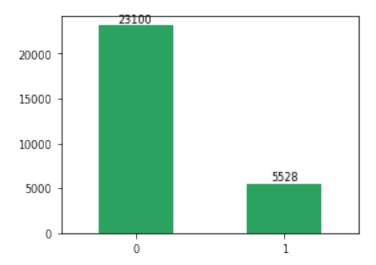
```
[6]: # transform the coding of target variable
d['y']= d.apply(lambda x: 1 if x.y == 1 else 0, axis='columns')
d.y.value_counts()
```

[6]: 0 23100 1 5528 Name: y, dtype: int64

```
[7]: ## plot the distribution of values of response variable
vals = d.y.value_counts()

plt.figure(figsize=(4,3))
plt.rc('font', size=8)

ax = vals.plot.bar(rot=0, color='#2ca25f')
for i in range(len(vals)):
    ax.annotate(vals[i], xy=[vals.index[i], vals[i]], ha='center', va='bottom')
```



```
[8]: # replace NA with most frequent values
from sklearn.impute import SimpleImputer
sim_imp = SimpleImputer(strategy='most_frequent')
## avoid COD
```

```
## show the complete dataset
 [8]:
                                  AGE
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                                                       INCOME
                                                                SITE
                                                                       GRADE
                                                                               KIND
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                  GENDER
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      [28628 rows x 20 columns]
 [9]: ## separate predictors and responses
      X = d.loc[:, d.columns != 'y']
      Y = d.y
      print('X shape:', X.shape)
      print('Y shape:', Y.shape)
      X shape: (28628, 19)
      Y shape: (28628,)
[10]: | ## split the data into training dataset and testing dataset (8:2)
      from sklearn.model_selection import train_test_split
      X_train, X_test, Y_train, Y_test = train_test_split(X, Y, test_size = 0.2, ___
        →random_state=12)
```

d = pd.DataFrame(sim\_imp.fit\_transform(d), columns=d.columns).

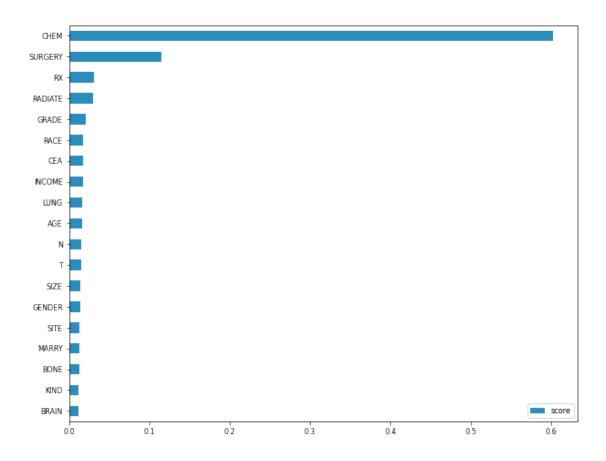
drop(columns='COD')

```
[11]: ## Feature selection: XGBClassifier
     from xgboost import XGBClassifier
     from sklearn.metrics import classification report, accuracy_score, u
       ⇔confusion_matrix
     model = XGBClassifier()
     model.fit(X_train, Y_train)
     Y_pred = model.predict(X_test)
     accuracy = accuracy_score(Y_test, Y_pred)
     print("Accuracy: %.2f%%" % (accuracy * 100.0))
     ## confusion matrix
     def confusion(Y_test, Y_pred):
         conf = pd.DataFrame(confusion_matrix(Y_test, Y_pred), index=['True[0]',__
       print('Confusion Matrix:')
         print(conf)
         return conf
     confusion(Y_test, Y_pred)
     Accuracy: 82.55%
     Confusion Matrix:
             Predict[0] Predict[1]
     True[0]
                   4301
                                304
     True[1]
                                426
                    695
[11]:
              Predict[0] Predict[1]
     True[0]
                    4301
                                 304
     True[1]
                     695
                                 426
[12]: ## Oversampling with SMOTE
     from imblearn.over_sampling import SMOTE
     smote = SMOTE()
     X_train_smote, Y_train_smote = smote.fit_resample(X_train, Y_train)
     X_test_smote, Y_test_smote = smote.fit_resample(X_test, Y_test)
     X_train_smote = pd.DataFrame(X_train_smote, columns=X.columns)
     X_test_smote = pd.DataFrame(X_test_smote, columns=X.columns)
     ## show the dataset after SMOTE
     print(Y_train_smote.value_counts())
     print(Y_test_smote.value_counts())
     0
          18495
```

- 18495
- 1

```
Name: y, dtype: int64
          4605
     1
          4605
     Name: y, dtype: int64
[13]: # The classification result after SMOTE
     model = XGBClassifier()
      model.fit(X_train_smote, Y_train_smote)
      Y_pred_smote = model.predict(X_test_smote)
      accuracy = accuracy_score(Y_test_smote, Y_pred_smote)
      print("Accuracy: %.2f%%" % (accuracy * 100.0))
      conf = pd.DataFrame(confusion_matrix(Y_test_smote, Y_pred_smote),_
       →index=['True[0]', 'True[1]'], columns=['Predict[0]', 'Predict[1]'])
     Accuracy: 75.75%
[13]:
               Predict[0] Predict[1]
      True[0]
                     3616
                                  989
      True[1]
                     1244
                                 3361
[14]: from xgboost import XGBClassifier
      from matplotlib import pyplot
      # fit model no training data
      model = XGBClassifier()
      model.fit(X_train_smote, Y_train_smote)
      # Features selected by XGBoost
      keys = list(model.get booster().feature names)
      values = list(model.feature_importances_)
      data = pd.DataFrame(data=values, index=keys, columns=["score"]).sort_values(by_
      ⇒= "score", ascending=False)
      # Top xxx features
      xgbfs_ = data[:]
      # Plot feature score
      xgbfs .sort values(by='score').plot(kind='barh', figsize=(10, 8),

color='#2b8cbe')
      plt.rc('font', size=8)
```



```
[15]: xgbfs = xgbfs_.reset_index()
      xgbfs.columns=['variable', 'score']
      xgbfs['variable'] = xgbfs['variable'].apply(lambda x: x.upper())
[16]: ## all variables list
      var_list = xgbfs.variable.tolist()
      var_list.append('y')
      print(var_list)
      df_final = d.filter(var_list)
      df_final
      ['CHEM', 'SURGERY', 'RX', 'RADIATE', 'GRADE', 'RACE', 'CEA', 'INCOME', 'LUNG',
      'AGE', 'N', 'T', 'SIZE', 'GENDER', 'SITE', 'MARRY', 'BONE', 'KIND', 'BRAIN',
      'y']
[16]:
                                 RADIATE
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                    SURGERY
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```

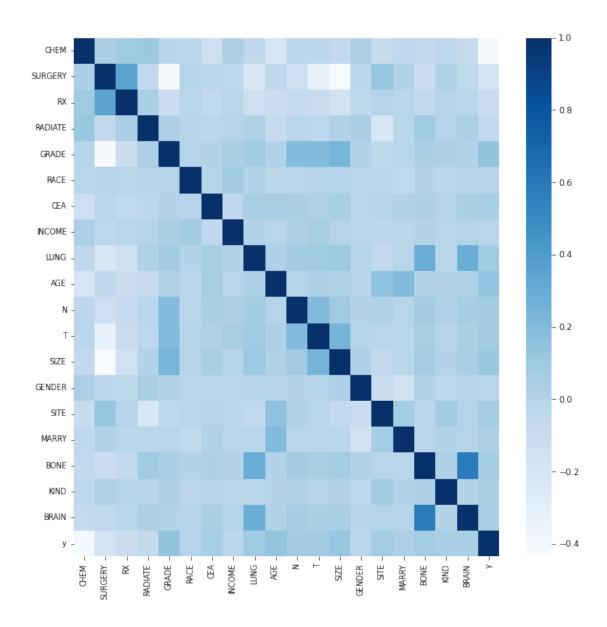
[28628 rows x 20 columns]

```
[17]: ## draw correlation heatmap
ax = plt.subplots(figsize=(10,10))
plt.rc('font', size=9)

corr = df_final.corr()

sns.heatmap(corr, cmap="Blues")
```

[17]: <AxesSubplot:>



```
[18]: X_scale = df_final.loc[:, df_final.columns != 'y']
Y = df_final.y

[19]: ## min-max scaling
from sklearn.preprocessing import MinMaxScaler
minmax = MinMaxScaler()
X = pd.DataFrame(minmax.fit_transform(X_scale), columns=X_scale.columns)
X
```

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2
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              0.0
                                     0.0 0.125
                                                               1.0
                                                                     0.0 1.0
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      [28628 rows x 19 columns]
[20]: ## Create an empty list containing the accuracy scores of the models
      mscore=[]
[21]: from sklearn.model_selection import train_test_split
      X train, X_test, Y_train, Y_test = train_test_split(X, Y, random_state=11)
      X_train_smote, Y_train_smote = smote.fit_resample(X_train, Y_train)
      X_test_smote, Y_test_smote = smote.fit_resample(X_test, Y_test)
      X_train_smote = pd.DataFrame(X_train_smote, columns=X.columns)
      X_test_smote = pd.DataFrame(X_test_smote, columns=X.columns)
[22]: ## Logistic Regression
      from sklearn.linear_model import LogisticRegression
      import time
      clf = LogisticRegression(max_iter=100, solver='lbfgs', class_weight='balanced',_
       →random_state=11)
      ## time of running
      tic = time.time()
      clf.fit(X_train_smote, Y_train_smote)
```

```
toc = time.time()
      print("Time: " + str(1000*(toc-tic)) + "ms")
      clf_prediction_proba = clf.predict_proba(X_test)[:, 1]
      ## make predictions
      Y_pred = clf.predict(X_test)
      print('Accuracy Score:', clf.score(X_test, Y_test))
      print('Prediction:', Y_pred)
      ## append the score to the list
      mscore.append(['Logistic Regression', clf.score(X_test, Y_test)])
      print(classification_report(Y_test, Y_pred))
      confusion(Y_test, Y_pred)
     Time: 144.3309783935547ms
     Accuracy Score: 0.7510129942713427
     Prediction: [0 0 0 ... 0 0 1]
                   precision
                                recall f1-score
                                                    support
                0
                        0.91
                                  0.76
                                             0.83
                                                       5739
                        0.42
                                  0.70
                1
                                             0.53
                                                       1418
                                             0.75
                                                       7157
         accuracy
                                  0.73
                                             0.68
                                                       7157
        macro avg
                        0.67
                                  0.75
                                             0.77
     weighted avg
                        0.82
                                                       7157
     Confusion Matrix:
              Predict[0] Predict[1]
     True[0]
                    4377
                                 1362
     True[1]
                     420
                                  998
[22]:
               Predict[0] Predict[1]
      True[0]
                     4377
                                 1362
      True[1]
                      420
                                  998
[23]: ## random forest model
      from sklearn.ensemble import RandomForestClassifier
      import time
      rnd_clf = RandomForestClassifier(n_estimators=200, criterion='gini', __
       ⇒max_depth=5,
                                       min_samples_split = 2, min_samples_leaf = 1,__
       →random_state=11)
      ## time of running
```

```
tic = time.time()
rnd_clf.fit(X_train_smote, Y_train_smote)
toc = time.time()
print("Time: " + str(1000*(toc-tic)) + "ms")
rf_prediction_proba = rnd_clf.predict_proba(X_test)[:, 1]
## make predictions
Y_pred = rnd_clf.predict(X_test)
print('Accuracy Score:', rnd_clf.score(X_test, Y_test))
print('Prediction:', Y_pred)
## append the score to the list
mscore.append(['Random Forest', rnd_clf.score(X_test, Y_test)])
print(classification_report(Y_test, Y_pred))
confusion(Y_test, Y_pred)
## print importance tree random forest
print(pd.DataFrame({'Variable':X.columns,
               'Importance':model.feature_importances_}).
  ⇔sort_values('Importance', ascending=False))
Time: 3028.102159500122ms
Accuracy Score: 0.769037306133855
```

Prediction: [0 0 0 ... 0 0 1]

support	f1-score	recall	precision	
5739	0.85	0.80	0.91	0
1418	0.53	0.66	0.44	1
7157	0.77			accuracy
7157	0.69	0.73	0.67	macro avg
7157	0.78	0.77	0.81	weighted avg

## Confusion Matrix:

	Pre	dict[0]	Predict[1]
True[0]		4563	1176
True[1]		477	941
	Variable	Importa	nce
14	SITE	0.6028	844
11	T	0.1149	928
12	SIZE	0.030	765
13	GENDER	0.029	534
7	INCOME	0.020	103
1	SURGERY	0.017	172
15	MARRY	0.0170	033

```
0.016194
     18
           BRAIN
     2
              RX
                    0.015621
     10
                    0.015263
               N
     9
             AGE
                    0.014503
     3
         RADIATE
                    0.014333
     0
            CHEM
                    0.013556
     6
             CEA
                    0.013118
     4
           GRADE
                  0.012994
            BONE
     16
                    0.012251
     8
            LUNG
                    0.011788
     17
            KIND
                    0.011105
[24]: ## gradient boosting
      from sklearn.ensemble import GradientBoostingClassifier
      import time
      gbc = GradientBoostingClassifier(learning_rate=0.1, n_estimators=10,__
       →random_state=11)
      ## time of running
      tic = time.time()
      gbc.fit(X_train_smote, Y_train_smote)
      toc = time.time()
      print("Time: " + str(1000*(toc-tic)) + "ms")
      gbc_prediction_proba = gbc.predict_proba(X_test)[:, 1]
      ## make predictions
      Y_pred = gbc.predict(X_test)
      print('Accuracy Score:', gbc.score(X_test, Y_test))
      print('Prediction:', Y_pred)
      ## append the score to the list
      mscore.append(['Gradient Boosting', gbc.score(X_test, Y_test)])
      print(classification_report(Y_test, Y_pred))
      confusion(Y_test, Y_pred)
     Time: 445.06025314331055ms
     Accuracy Score: 0.8006147827301943
     Prediction: [0 0 0 ... 0 0 0]
                   precision
                                recall f1-score
                                                    support
                0
                        0.89
                                   0.85
                                             0.87
                                                       5739
                1
                        0.50
                                   0.59
                                             0.54
                                                       1418
                                             0.80
                                                       7157
         accuracy
```

5

RACE

0.016895

```
0.72
                                             0.71
                        0.70
                                                       7157
        macro avg
     weighted avg
                        0.82
                                   0.80
                                             0.81
                                                       7157
     Confusion Matrix:
              Predict[0] Predict[1]
     True[0]
                    4888
                                  851
     True[1]
                     576
                                  842
[24]:
               Predict[0] Predict[1]
      True[0]
                     4888
                                  851
      True[1]
                      576
                                  842
[25]: ## Adaboost Classifier
      from sklearn.ensemble import AdaBoostClassifier
      import time
      ada = AdaBoostClassifier(learning_rate=0.01, n_estimators=30, random_state=11)
      tic = time.time()
      ada.fit(X_train_smote, Y_train_smote)
      toc = time.time()
      print("Time: " + str(1000*(toc-tic)) + "ms")
      ada_prediction_proba = ada.predict_proba(X_test)[:, 1]
      Y_pred = ada.predict(X_test)
      print('Accuracy Score:', ada.score(X_test, Y_test))
      print('Prediction:', Y_pred)
      mscore.append(['Adaptive Boosting', ada.score(X_test, Y_test)])
      # from sklearn.metrics import classification_report
      print(classification_report(Y_test, Y_pred))
      confusion(Y_test, Y_pred)
     Time: 902.2519588470459ms
     Accuracy Score: 0.797820315774766
     Prediction: [0 0 0 ... 0 0 0]
                   precision
                                recall f1-score
                                                    support
                0
                        0.90
                                  0.85
                                             0.87
                                                       5739
                1
                        0.49
                                  0.60
                                             0.54
                                                       1418
                                             0.80
                                                       7157
         accuracy
        macro avg
                        0.69
                                   0.72
                                             0.71
                                                       7157
```

Confusion Matrix:

0.82

0.80

weighted avg

0.80

7157

```
Predict[0] Predict[1]
     True[0]
                    4861
                                 878
     True[1]
                     569
                                 849
[25]:
               Predict[0] Predict[1]
      True[0]
                     4861
     True[1]
                      569
                                  849
[26]: ## Extreme Gradient Boosting
      from xgboost import XGBClassifier
      import time
      xgbc = XGBClassifier(eta=0.01, max_depth=3, random_state=11)
      tic = time.time()
      xgbc.fit(X_train_smote, Y_train_smote)
      toc = time.time()
      print("Time: " + str(1000*(toc-tic)) + "ms")
      xgb_prediction_proba = xgbc.predict_proba(X_test)[:, 1]
      Y_pred = xgbc.predict(X_test)
      print('Accuracy Score:', xgbc.score(X_test, Y_test))
      print('Prediction:', Y_pred)
      mscore.append(['XGBoost', xgbc.score(X_test, Y_test)])
      # from sklearn.metrics import classification_report
      print(classification_report(Y_test, Y_pred))
      confusion(Y_test, Y_pred)
     Time: 2475.6009578704834ms
```

Accuracy Score: 0.7989381025569373

Prediction: [0 0 0 ... 0 0 0]

	precision	recall	f1-score	support
(	0.89	0.85	0.87	5739
1	0.49	0.60	0.54	1418
2.661182.61			0.80	7157
accuracy macro ava		0.72	0.71	7157
weighted ava	0.82	0.80	0.81	7157

Confusion Matrix:

Predict[0] Predict[1] True[0] 4872 867 True[1] 572 846

```
[26]:
               Predict[0] Predict[1]
      True[0]
                     4872
                                  867
      True[1]
                      572
                                  846
[27]: ## Support Vector Machine
      from sklearn.svm import SVC
      import time
      svm_clf = SVC(kernel='sigmoid', gamma='auto', random_state=11, probability=True)
      ## time of running
      tic = time.time()
      svm_clf.fit(X_train_smote, Y_train_smote)
      toc = time.time()
      print("Time: " + str(1000*(toc-tic)) + "ms")
      svm_prediction_proba = svm_clf.predict_proba(X_test)[:, 1]
      Y_pred = svm_clf.predict(X_test)
      print('Accuracy Score:', svm_clf.score(X_test, Y_test))
      print('Prediction:', Y_pred)
      mscore.append(['SVM', svm_clf.score(X_test, Y_test)])
      # from sklearn.metrics import classification_report
      print(classification_report(Y_test, Y_pred))
      confusion(Y_test, Y_pred)
     Time: 725942.412853241ms
     Accuracy Score: 0.6797540869079223
     Prediction: [0 0 1 ... 1 1 0]
                   precision
                                recall f1-score
                                                    support
                0
                         0.89
                                   0.68
                                             0.77
                                                       5739
                         0.34
                                   0.67
                1
                                             0.45
                                                       1418
                                             0.68
                                                       7157
         accuracy
        macro avg
                         0.62
                                   0.68
                                             0.61
                                                       7157
     weighted avg
                        0.78
                                   0.68
                                             0.71
                                                       7157
     Confusion Matrix:
              Predict[0] Predict[1]
     True[0]
                    3914
                                 1825
     True[1]
                     467
                                  951
[27]:
               Predict[0] Predict[1]
      True[0]
                     3914
                                 1825
```

True[1] 467 951

```
[28]: ## Bagging K-Nearest Neighbors
      from sklearn.ensemble import BaggingClassifier
      from sklearn.neighbors import KNeighborsClassifier
      import time
      bagging = BaggingClassifier(base_estimator= KNeighborsClassifier(), max_samples_
       \Rightarrow= 0.5, max_features = 0.5,
                                  bootstrap = False, bootstrap_features = False,
      →random_state=11)
      ## time of running
      tic = time.time()
      bagging.fit(X_train_smote, Y_train_smote)
      toc = time.time()
      print("Time: " + str(1000*(toc-tic)) + "ms")
      kn_prediction_proba = bagging.predict_proba(X_test)[:, 1]
      ## make predictions
      Y_pred = bagging.predict(X_test)
      print('Accuracy Score:', bagging.score(X_test, Y_test))
      print('Prediction:', Y_pred)
      bg_score = bagging.score(X_test, Y_test)
      bagging.score(X_test, Y_test)
      ## append the score to the list
      mscore.append(['Bagging_KNeighbors', bagging.score(X_test, Y_test)])
     Time: 294.31796073913574ms
     Accuracy Score: 0.8043873131200223
     Prediction: [0 0 0 ... 0 0 1]
```

```
toc = time.time()
print("Time:" + str(1000*(toc-tic)) + "ms")

bdt_prediction_proba = bagging.predict_proba(X_test)[:, 1]

## make predictions
Y_pred = bagging.predict(X_test)
print('Accuracy Score:', bagging.score(X_test, Y_test))
print('Prediction:', Y_pred)

bg_dt_score = bagging.score(X_test, Y_test)
bagging.score(X_test, Y_test)

## append the score to the list
mscore.append(['Bagging_Decision Tree based', bagging.score(X_test, Y_test)])
```

Time:373.25477600097656ms

Accuracy Score: 0.8129104373340785

Prediction: [0 0 0 ... 0 0 0]

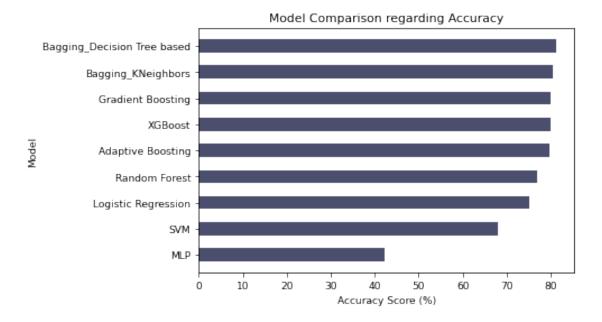
```
[30]: ## MLP
      from sklearn.neural_network import MLPClassifier
      import time
      mlp = MLPClassifier(hidden_layer_sizes=(100,100), solver='adam', shuffle=False,
       \Rightarrowtol = 0.0001, random_state=11)
      ## time of running
      tic = time.time()
      mlp.fit(X_train_smote, Y_train_smote)
      toc = time.time()
      print("Time:" + str(1000*(toc-tic)) + "ms")
      mlp_prediction_proba = mlp.predict_proba(X_test)[:, 1]
      ## make predictions
      Y_pred = mlp.predict(X_test)
      print('Accuracy Score:', mlp.score(X_test, Y_test))
      print('Prediction:', Y_pred)
      ## see the parameters ready to be adjusted
      print("parameter: ", mlp.get_params())
      ## append the score to the list
      mscore.append(['MLP', mlp.score(X_test, Y_test)])
```

Time:4644.575834274292ms

```
Accuracy Score: 0.4223836803129803
     Prediction: [1 1 1 ... 1 0 1]
     parameter: {'activation': 'relu', 'alpha': 0.0001, 'batch size': 'auto',
     'beta_1': 0.9, 'beta_2': 0.999, 'early_stopping': False, 'epsilon': 1e-08,
     'hidden layer sizes': (100, 100), 'learning rate': 'constant',
     'learning_rate_init': 0.001, 'max_fun': 15000, 'max_iter': 200, 'momentum': 0.9,
     'n iter no change': 10, 'nesterovs momentum': True, 'power t': 0.5,
     'random_state': 11, 'shuffle': False, 'solver': 'adam', 'tol': 0.0001,
     'validation fraction': 0.1, 'verbose': False, 'warm start': False}
[31]: mscore.sort(key=lambda x: x[1], reverse=True)
      mscore
[31]: [['Bagging_Decision Tree based', 0.8129104373340785],
       ['Bagging_KNeighbors', 0.8043873131200223],
       ['Gradient Boosting', 0.8006147827301943],
       ['XGBoost', 0.7989381025569373],
       ['Adaptive Boosting', 0.797820315774766],
       ['Random Forest', 0.769037306133855],
       ['Logistic Regression', 0.7510129942713427],
       ['SVM', 0.6797540869079223],
       ['MLP', 0.4223836803129803]]
[32]: model = list(i[0] for i in mscore)
      score = list(round(i[1]*100,2) for i in mscore)
      print('Accuracy Score: \n')
      for m,s in zip(model, score):
          print(f'{m}: {s}%')
      # creating horizontal bar
      plt.barh(model, score, height = 0.5, color='#4B4E6D')
      plt.xlabel("Accuracy Score (%)")
      plt.ylabel("Model")
      plt.title("Model Comparison regarding Accuracy")
      plt.gca().invert_yaxis()
      plt.rc('font', size=9)
      plt.show()
     Accuracy Score:
     Bagging_Decision Tree based: 81.29%
     Bagging_KNeighbors: 80.44%
     Gradient Boosting: 80.06%
     XGBoost: 79.89%
     Adaptive Boosting: 79.78%
     Random Forest: 76.9%
```

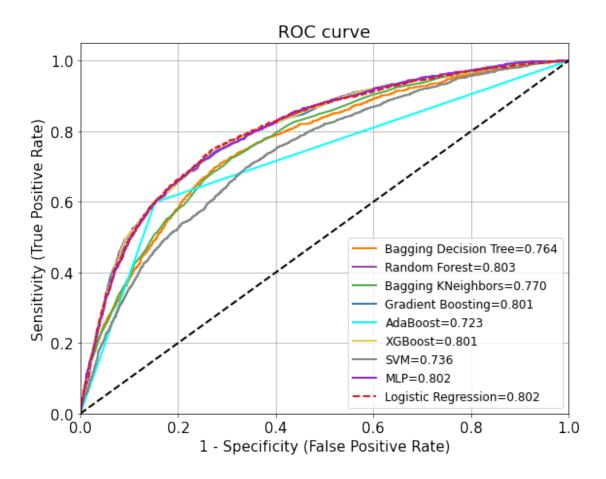
Logistic Regression: 75.1%

SVM: 67.98% MLP: 42.24%



```
[33]: from sklearn.metrics import roc_auc_score, roc_curve
      import matplotlib
      import matplotlib.pyplot as plt
      plt.figure(figsize=(9, 7))
      matplotlib.rcParams.update({'font.size': 15})
      plt.grid()
      def roc_curve_and_score(y_test, pred_proba):
          fpr, tpr, _ = roc_curve(y_test.ravel(), pred_proba.ravel())
          roc_auc = roc_auc_score(y_test.ravel(), pred_proba.ravel())
          return fpr, tpr, roc_auc
      ## ROC curve
      ### Bagging Decision Tree
      fpr, tpr, roc_auc = roc_curve_and_score(Y_test, bdt_prediction_proba)
      plt.plot(fpr, tpr, color='#ff7f00', lw=2,
               label='Bagging Decision Tree={0:.3f}'.format(roc_auc))
      ### Random Forest
      fpr, tpr, roc_auc = roc_curve_and_score(Y_test, rf_prediction_proba)
      plt.plot(fpr, tpr, color='#984ea3', lw=2,
               label='Random Forest={0:.3f}'.format(roc_auc))
      ### Bagging KNeighbors
      fpr, tpr, roc_auc = roc_curve_and_score(Y_test, kn_prediction_proba)
```

```
plt.plot(fpr, tpr, color='#4daf4a', lw=2,
         label='Bagging KNeighbors={0:.3f}'.format(roc_auc))
### Gradient Boosting
fpr, tpr, roc_auc = roc_curve_and score(Y_test, gbc_prediction_proba)
plt.plot(fpr, tpr, color='#377eb8', lw=2,
         label='Gradient Boosting={0:.3f}'.format(roc_auc))
### AdaBoost
fpr, tpr, roc_auc = roc_curve_and_score(Y_test, ada_prediction_proba)
plt.plot(fpr, tpr, color='#00FFFF', lw=2,
         label='AdaBoost={0:.3f}'.format(roc_auc))
### XGBoost
fpr, tpr, roc_auc = roc_curve_and_score(Y_test, xgb_prediction_proba)
plt.plot(fpr, tpr, color='#E3CF57', lw=2,
         label='XGBoost={0:.3f}'.format(roc_auc))
### SVM
fpr, tpr, roc_auc = roc_curve_and_score(Y_test, svm_prediction_proba)
plt.plot(fpr, tpr, color='#808A87', lw=2,
         label='SVM={0:.3f}'.format(roc_auc))
### MLP
fpr, tpr, roc_auc = roc_curve_and_score(Y_test, mlp_prediction_proba)
plt.plot(fpr, tpr, color='#8A2BE2', lw=2,
         label='MLP={0:.3f}'.format(roc_auc))
### Logistic Regression
fpr, tpr, roc auc = roc curve and score(Y test, clf prediction proba)
plt.plot(fpr, tpr, color='#e41a1c', lw=2, linestyle='--',
         label='Logistic Regression={0:.3f}'.format(roc auc))
## reference line (diagonal)
plt.plot([0, 1], [0, 1], color='black', lw=2, linestyle='--')
## add legends, labels, and plot the ROC curves
plt.legend(loc="lower right", fontsize="12")
plt.xlim([0.0, 1.0])
plt.ylim([0.0, 1.05])
plt.xlabel('1 - Specificity (False Positive Rate)')
plt.ylabel('Sensitivity (True Positive Rate)')
plt.title("ROC curve")
plt.rc('font', size=9)
plt.show()
```



[]: