HW34

June 26, 2019

```
In [2]: import pandas as pd
        import numpy as np
        import matplotlib.pyplot as plt
        from pandas import DataFrame, Series
        import seaborn as sns
        from seaborn import scatterplot
        from sklearn import neighbors
        from sklearn import datasets
        from sklearn.metrics import confusion_matrix
        import sklearn.metrics as metr
        from sklearn import preprocessing
        import math
        import os
        # import statsmodels.api as sm
        from sklearn.feature selection import RFE
        from sklearn.linear_model import LinearRegression
        from sklearn.feature_selection import RFE
        from sklearn.feature_selection import RFECV
        from sklearn.linear_model import LogisticRegression
        from numpy import linalg as la
        from sklearn.model_selection import StratifiedKFold
        from sklearn.feature_selection import RFECV
        from sklearn.feature_selection import chi2
        from sklearn.linear_model import LogisticRegressionCV
        from sklearn.metrics import roc_curve, auc
        from sklearn.naive_bayes import GaussianNB, MultinomialNB
        from sklearn.preprocessing import normalize
        from sklearn.preprocessing import label_binarize
In [4]: path = 'C:\\Users\\HP\\Desktop\\EE559\\HW34\\AReM'
In [5]: def create_samples(path):
            filename_whole = []
            for filename in os.listdir(path):
                if ('.pdf' in filename) == False:
                    filename_whole.append(filename)
            filename_whole.sort
            test = []
```

```
train = []
data = []
for i in range(len(filename_whole)):
    path_1 = path + '\\' + filename_whole[i]
    if i <= 1:</pre>
        # print(path_1)
        filename1 = []
        for filename in os.listdir(path_1):
            filename1.append(filename)
        filename1.sort()
        for j in range(0, 2, 1):
            path1_1 = path_1 + '\\' + filename1[j]
            a = pd.read_csv(path1_1, sep=None, engine='python', skiprows=range(0, engine='python')
            b = a.values
            test.append(b)
            data.append(b)
            # print(path1_1)
        for j in range(2, len(filename1), 1):
            if ((i == 1) & (j == 3)) == True:
                path1_1 = path_1 + '\\' + filename1[j]
                a = pd.read_csv(path1_1, sep=' ', engine='python', skiprows=range()
                a = a.drop('Unnamed: 7', axis=1)
                b = a.values
                train.append(b)
                data.append(b)
                # print(path1_1)
            else:
                path1_1 = path_1 + '\\' + filename1[j]
                a = pd.read_csv(path1_1, sep=None, engine='python', skiprows=range
                b = a.values
                train.append(b)
                data.append(b)
                # print(path1_1)
    else:
        # print(path_1)
        filename1 = []
        for filename in os.listdir(path_1):
            filename1.append(filename)
        filename1.sort()
        for j in range(0, 3, 1):
            path1_1 = path_1 + '\\' + 'dataset' + str(j + 1) + '.csv'
            # print(path1_1)
            a = pd.read_csv(path1_1, sep=None, engine='python', skiprows=range(0,
            b = a.values
            test.append(b)
            data.append(b)
```

```
for j in range(3, len(filename1), 1):
                        path1_1 = path_1 + '\\' + 'dataset' + str(j + 1) + '.csv'
                        a = pd.read_csv(path1_1, sep=',', engine='python', skiprows=range(0, 4
                        b = a.values
                        train.append(b)
                        data.append(b)
                         # print(path1_1)
            # print(len(test))
            # print(len(train))
            # print(len(data))
            return test, train, data
In [6]: def create_samples_multi(path):
            filename_whole = []
            for filename in os.listdir(path):
                if ('.pdf' in filename) == False:
                    filename_whole.append(filename)
            filename_whole.sort
            test = []
            train = []
            data = []
            test_classes = []
            train_classes = []
            for i in range(len(filename_whole)):
                path_1 = path + '\\' + filename_whole[i]
                if i <= 1:</pre>
                    # print(path_1)
                    filename1 = []
                    for filename in os.listdir(path_1):
                        filename1.append(filename)
                    filename1.sort()
                    for j in range(0, 2, 1):
                        path1_1 = path_1 + '\\' + filename1[j]
                        a = pd.read_csv(path1_1, sep=None, engine='python', skiprows=range(0,
                        b = a.values
                        test.append(b)
                        data.append(b)
                        # print(path1_1)
                        test_classes.append(filename_whole[i])
                    for j in range(2, len(filename1), 1):
                        if ((i == 1) & (j == 3)) == True:
                            path1_1 = path_1 + '\\' + filename1[j]
                            a = pd.read_csv(path1_1, sep=' ', engine='python', skiprows=range()
                            a = a.drop('Unnamed: 7', axis=1)
                            b = a.values
                            train.append(b)
                            data.append(b)
```

```
train_classes.append(filename_whole[i])
                            # print(path1_1)
                        else:
                            path1_1 = path_1 + '\\' + filename1[j]
                            a = pd.read_csv(path1_1, sep=None, engine='python', skiprows=range
                            b = a.values
                            train.append(b)
                            data.append(b)
                            train_classes.append(filename_whole[i])
                            # print(path1_1)
                else:
                    # print(path_1)
                    filename1 = []
                    for filename in os.listdir(path_1):
                        filename1.append(filename)
                    filename1.sort()
                    for j in range(0, 3, 1):
                        path1_1 = path_1 + '\\' + 'dataset' + str(j + 1) + '.csv'
                        # print(path1_1)
                        a = pd.read_csv(path1_1, sep=None, engine='python', skiprows=range(0,
                        b = a.values
                        test.append(b)
                        data.append(b)
                        test_classes.append(filename_whole[i])
                    for j in range(3, len(filename1), 1):
                        path1_1 = path_1 + '\\' + 'dataset' + str(j + 1) + '.csv'
                        a = pd.read_csv(path1_1, sep=',', engine='python', skiprows=range(0, 4
                        b = a.values
                        train.append(b)
                        data.append(b)
                        train_classes.append(filename_whole[i])
                        # print(path1_1)
            return test, train, data, train_classes, test_classes
In [8]: def c_1():
            print('There are a lot of features used in time series')
            print('like correlation structure, distributionentropystationarityscaling properties)
        c_1()
There are a lot of features used in time series
like correlation structure, distributionentropystationarityscaling properties
In [10]: def feature_extraction(data):
             aa = []
             for i in range(6):
```

```
if j == 1:
                         aa.append('min_' + str(i + 1))
                     elif j == 2:
                         aa.append('max_' + str(i + 1))
                     elif j == 3:
                         aa.append('mean_' + str(i + 1))
                     elif j == 4:
                         aa.append('median_' + str(i + 1))
                     elif j == 5:
                         aa.append('standard deviation_' + str(i + 1))
                     elif j == 6:
                         aa.append('1st quart_' + str(i + 1))
                     elif j == 7:
                         aa.append('3rd quart_' + str(i + 1))
                     else:
                         pass
             result = pd.DataFrame(columns=aa)
             for k in range(88):
                 bb = []
                 for i in range(6):
                     for j in range(7):
                         if j == 0:
                             bb.append(np.min(data[k][:, i + 1]))
                         elif j == 1:
                             bb.append(np.max(data[k][:, i + 1]))
                         elif j == 2:
                             bb.append(np.mean(data[k][:, i + 1]))
                         elif j == 3:
                             bb.append(np.median(data[k][:, i + 1]))
                         elif j == 4:
                             bb.append(np.std(data[k][:, i + 1]))
                         elif j == 5:
                             bb.append(np.percentile(data[k][:, i + 1], 25))
                         elif j == 6:
                             bb.append(np.percentile(data[k][:, i + 1], 75))
                         else:
                             pass
                 result.loc[k] = bb
             print(result)
         test_data, train_data, whole_data = create_samples(path)
         feature_extraction(whole_data)
   min_1 max_1
                     mean_1 median_1 standard deviation_1 1st quart_1 \
                               40.500
                                                                 39.2500
0
   37.25 45.00 40.624792
                                                   1.475428
   38.00 45.67 42.812812
                               42.500
                                                   1.434054
                                                                 42.0000
   35.00 47.40 43.954500
                               44.330
                                                   1.557210
                                                                 43.0000
```

for j in range(8):

1

2	22 00	47.75	42.179812	12 500	2 666010	39.1500
3	33.00			43.500	3.666840	
4	33.00	45.75	41.678063	41.750	2.241152	41.3300
5	37.00	48.00	43.454958	43.250	1.384653	42.5000
6	36.25	48.00	43.969125	44.500	1.616677	43.3100
7	12.75	51.00	24.562958	24.250	3.733619	23.1875
8	0.00	42.75	27.464604	28.000	3.579847	25.5000
9	21.00	50.00	32.586208	33.000	6.231642	26.1875
10	27.50	33.00	29.876472	30.000	1.147607	29.0000
11	19.00	45.50	30.938104	29.000	7.676137	26.7500
12	25.00	47.50	31.058250	29.710	4.824761	27.5000
13	24.25	45.00	37.177042	36.250	3.577569	34.5000
14	28.75	44.75	37.561187	36.875	3.223144	35.2500
15	22.00	44.67	37.058708	36.000	3.706313	34.5000
16	19.00	44.00	36.228396	36.000	3.524939	34.0000
17	26.50	44.33	36.687292	36.000	3.525726	34.2500
18	25.33	45.00	37.114313	36.250	3.706518	34.5000
19	26.75	44.75	36.863375	36.330	3.552081	34.5000
20	26.25	44.25	36.957458	36.290	3.431283	34.5000
21	27.75	44.67	37.144833	36.330	3.754986	34.0000
22	27.00	45.00	36.819521	36.000	3.896394	33.7500
23	27.00	44.33	36.541667	36.000	4.014734	33.2500
24	18.50	44.25	35.752354	36.000	4.609992	33.0000
25	19.00	43.75	35.879875	36.000	4.610068	33.0000
26	23.33	43.50	36.244083	36.750	3.818032	33.4575
27	24.25	45.00	37.177042	36.250	3.577569	34.5000
28	23.50	30.00	27.716375	27.500	1.440750	27.0000
29	24.75	48.33	44.182937		7.487803	48.0000
			44.102931	48.000		40.0000
	33.33	40.00	44 224700	45 000	2.474358	42.2500
58		48.00	44.334729 43.174938	45.000		
59	35.50	46.25		43.670	1.986979	42.5000
60	32.75	47.00	42.760562	44.500	3.395376	41.3300
61	30.00	46.67	42.648521	42.750	2.392842	41.5000
62	36.00	47.50	43.720021	45.000	2.381620	43.0000
63	34.50	47.75	44.471146	45.000	1.770706	45.0000
64	35.50	48.00	46.224938	46.000	1.746493	45.2500
65	29.75	48.00	46.932208	47.500	1.830755	47.2375
66	36.33	47.67	45.399625	45.500	1.326737	45.0000
67	36.00	45.80	42.419917	42.670	2.517503	41.3300
68	37.00	48.25	42.516958	42.500	2.193462	41.0000
69	36.25	45.50	42.959354	42.670	1.499314	42.0000
70	36.00	47.33	42.674583	43.670	2.381685	40.0000
71	36.25	45.75	43.187521	44.750	2.488565	39.7500
72	36.00	47.33	44.441187	45.000	2.415277	44.6275
73	19.33	43.50	34.227771	35.500	4.884480	30.5000
74	12.50	45.00	33.509729	34.125	4.845868	30.5000
75	15.00	46.75	34.660583	35.000	5.309571	31.0000
76	18.00	46.00	35.193333	36.000	4.746916	32.0000
77	20.75	46.25	34.763333	35.290	4.737266	31.6700

```
78
    21.50 51.00
                   34.935812
                                  35,500
                                                         4.641102
                                                                        32,0000
    18.33
                                  34.750
                                                                        31.2500
79
           47.67
                   34.333042
                                                         4.943612
80
    18.33
           45.75
                   34.599875
                                  35.125
                                                         4.726858
                                                                        31.5000
81
    15.50
           43.67
                    34.225875
                                  34.750
                                                         4.437168
                                                                        31.2500
82
    21.50
           51.25
                    34.253521
                                  35.000
                                                         4.935592
                                                                        30.9375
           45.33
                   33.586875
                                  34.250
                                                                        30.2500
83
    19.50
                                                         4.646088
84
    19.75
           45.50
                    34.322750
                                  35.250
                                                         4.747524
                                                                        31.0000
                                                                        31.2500
85
    19.50
            46.00
                    34.546229
                                  35.250
                                                         4.837247
    23.50
           46.25
                    34.873229
                                  35.250
                                                                        31.7500
86
                                                         4.526997
87
    19.25
           44.00
                   34.473188
                                  35.000
                                                         4.791706
                                                                        31.2500
    3rd quart_1
                  \min_{2}
                          max_2
                                    mean_2
                                                            standard deviation_5
0
        42.0000
                                  0.358604
                                                                         2.186168
                     0.0
                           1.30
                                                 . . .
1
        43.6700
                     0.0
                           1.22
                                 0.372437
                                                                         1.993175
2
        45.0000
                     0.0
                           1.70
                                  0.426250
                                                                         1.997520
                                                 . . .
3
        45.0000
                     0.0
                           3.00
                                  0.696042
                                                                         3.845436
4
        42.7500
                     0.0
                           2.83
                                 0.535979
                                                                         2.408514
5
        45.0000
                     0.0
                           1.58
                                 0.378083
                                                                         2.486268
6
        44.6700
                     0.0
                                 0.413125
                                                                         3.314843
                           1.50
                                                 . . .
7
        26.5000
                     0.0
                           6.87
                                 0.590833
                                                                         3.689936
                                                 . . .
8
        30.0000
                     0.0
                           7.76
                                 0.449708
                                                                         5.048375
                                                 . . .
9
                     0.0
        34.5000
                           9.90
                                 0.516125
                                                                         5.027179
                                                 . . .
10
        30.2500
                     0.0
                           1.00 0.255929
                                                                         1.745504
                                                 . . .
        38.0000
                                 0.467167
                                                                         5.839819
11
                     0.0
                           6.40
                                                 . . .
12
        31.8125
                     0.0
                           6.38 0.405458
                                                                         7.845242
13
        40.2500
                     0.0
                           8.58
                                 2.374208
                                                                         2.887335
14
                     0.0
                                                                         2.724534
        40.2500
                           9.91
                                  2.080687
                                                 . . .
15
        40.0625
                     0.0
                          14.17
                                  2.438146
                                                                         3.533457
                                                 . . .
        39.0000
                     0.0
                          12.28
                                                                         3.163354
16
                                  2.831687
                                                 . . .
17
        39.3725
                     0.0
                          12.89
                                  2.973042
                                                                         2.975134
                                                 . . .
                     0.0
18
        40.2500
                          10.84
                                 2.730000
                                                                         2.844908
                                                 . . .
19
        39.7500
                     0.0
                          11.68
                                 2.757312
                                                                         2.653138
20
        40.2500
                     0.0
                           8.64 2.420083
                                                                         2.848701
21
        40.5000
                     0.0
                          10.76
                                 2.419062
                                                                         2.686488
                                                 . . .
22
        40.2500
                     0.0
                          10.47
                                  2.600146
                                                                         2.778132
                                                 . . .
                                                                         3.084922
23
        39.8125
                     0.0
                          10.43
                                  2.847958
                                                 . . .
24
        39.3300
                     0.0
                          12.60
                                  3.328104
                                                                         3.116805
                                                 . . .
25
        39.5000
                     0.0
                          11.20
                                  3.414312
                                                                         3.533948
                                                 . . .
26
        39.2500
                     0.0
                           9.71
                                  2.736021
                                                                         3.613931
                                                 . . .
27
        40.2500
                     0.0
                           8.58
                                  2.374208
                                                                         2.887335
28
        29.0000
                     0.0
                           1.79
                                 0.363687
                                                                         4.070265
                                                 . . .
29
        48.0000
                     0.0
                                                                         3.271126
                           3.11
                                  0.101875
                                                 . . .
. .
             . . .
                     . . .
                            . . .
                                        . . .
                                                 . . .
58
        46.5000
                     0.0
                           3.90
                                 0.432958
                                                                         5.396165
                                                 . . .
59
        44.5000
                     0.0
                           2.12
                                 0.506583
                                                                         2.980866
                                                 . . .
60
        45.3725
                     0.0
                           3.34
                                  0.486167
                                                                         4.292096
                                                 . . .
61
        45.0000
                     0.0
                           2.95
                                  0.402833
                                                                         3.138405
                                                 . . .
62
        45.0000
                     0.0
                           1.92 0.366708
                                                                         3.285710
                                                 . . .
```

```
63
        45.2500
                     0.0
                           2.18 0.290479
                                                                          2.609667
                                                 . . .
64
        48.0000
                     0.0
                            4.50
                                  0.312354
                                                                          2.928525
65
        47.7500
                     0.0
                           4.60
                                  0.429667
                                                                          3.131555
                                                 . . .
66
                     0.0
                            1.66
                                 0.460146
                                                                         3.370579
        46.3300
                                                 . . .
67
        44.6175
                     0.0
                           2.12
                                  0.460562
                                                                         3.718195
                                                 . . .
         44.5000
                     0.0
                            2.12
                                  0.440687
                                                                         3.619780
68
                                                 . . .
69
         44.3300
                     0.0
                           2.60
                                  0.352875
                                                                         2.699788
                                                 . . .
70
        44.7500
                     0.0
                           2.17
                                  0.419167
                                                                         3.258218
                                                 . . .
71
        45.0000
                                  0.271271
                                                                         3.562322
                     0.0
                            2.83
                                                 . . .
72
        45.7500
                     0.0
                           4.50
                                  0.346604
                                                                         3.410896
                                                 . . .
73
                          14.50
        37.7500
                     0.0
                                  3.995729
                                                                         3.088871
                                                 . . .
74
         36.7500
                     0.0
                          13.05
                                  4.450771
                                                                          3.130299
                                                 . . .
75
         38.2500
                     0.0
                          13.44
                                  4.200896
                                                                          3.151727
                                                 . . .
76
                          16.20
         38.7500
                     0.0
                                  4.321021
                                                                          3.204299
                                                 . . .
77
                          12.68
         38.2500
                     0.0
                                  4.223792
                                                                          3.171372
                                                 . . .
78
         38.0625
                     0.0
                          12.21
                                  4.115750
                                                                         3.188731
                                                 . . .
79
         38.0000
                     0.0
                          12.48
                                  4.396958
                                                                          2.997366
80
         38.0000
                     0.0
                          15.37
                                  4.398833
                                                                         2.902659
                                                 . . .
81
        37.2500
                     0.0
                          17.24
                                  4.354500
                                                                         2.989801
                                                 . . .
82
        37.7500
                     0.0
                          13.55
                                  4.457896
                                                                         3.113379
                                                 . . .
                                                                          3.280561
83
        37.0000
                     0.0
                          14.67
                                  4.576562
                                                 . . .
84
         38.0000
                     0.0
                          13.47
                                  4.456333
                                                                          3.116605
                                                 . . .
85
        37.8125
                     0.0
                          12.47
                                  4.371958
                                                                         2.820182
                                                 . . .
86
         38.2500
                     0.0
                          14.82
                                  4.380583
                                                                         3.127813
                                                 . . .
87
         38.0000
                     0.0
                          13.86
                                  4.359312
                                                                         3.153030
                                                 . . .
                                                            median_6 \
    1st quart_5
                   3rd quart_5
                                 min_6
                                         max_6
                                                   mean_6
0
         33.0000
                       36.0000
                                  0.00
                                          1.92
                                                 0.570583
                                                               0.430
1
                       34.5000
                                  0.00
                                                               0.430
         32.0000
                                          3.11
                                                 0.571083
2
         35.3625
                       36.5000
                                  0.00
                                          1.79
                                                 0.493292
                                                               0.430
3
         30.4575
                       36.3300
                                  0.00
                                                 0.613521
                                                               0.500
                                          2.18
4
         28.4575
                       31.2500
                                  0.00
                                          1.79
                                                 0.383292
                                                               0.430
5
        22.2500
                       24.0000
                                  0.00
                                          5.26
                                                 0.679646
                                                               0.500
6
        20.5000
                       23.7500
                                  0.00
                                          2.96
                                                 0.555312
                                                               0.490
7
                       27.0000
                                  0.00
                                                 0.700188
        20.5000
                                          4.97
                                                               0.500
8
         15.0000
                       20.7500
                                  0.00
                                          6.76
                                                 1.122125
                                                               0.830
9
         17.6700
                       23.5000
                                  0.00
                                         13.61
                                                 1.162042
                                                               0.830
10
         17.0000
                       19.0000
                                  0.00
                                          6.40
                                                 0.701002
                                                               0.710
11
                       20.8125
                                  0.00
                                          6.73
                                                 1.107354
         15.0000
                                                               0.830
12
         9.0000
                       18.3125
                                  0.00
                                          4.92
                                                 1.098104
                                                               0.940
13
         17.9500
                       21.7500
                                  0.00
                                          9.34
                                                 2.921729
                                                               2.500
14
                       21.5000
                                  0.00
                                          9.62
                                                 2.765896
                                                               2.450
         18.0000
15
         16.0000
                       21.0000
                                  0.00
                                          8.55
                                                 2.983750
                                                               2.570
                                  0.00
16
         14.0000
                       18.0625
                                          9.98
                                                 3.480688
                                                               3.340
17
         14.6700
                       18.5000
                                  0.00
                                          8.19
                                                 3.073313
                                                               2.690
18
         14.7500
                       18.5000
                                  0.00
                                          9.50
                                                 3.076354
                                                               2.770
                                  0.00
19
         15.0000
                       18.6700
                                          8.81
                                                 2.773313
                                                               2.590
20
         14.0000
                       18.2500
                                  0.00
                                          8.34
                                                 2.934625
                                                               2.525
```

21	15.0000	18.7500	0.00	8.75	2.822437	2.590
22	15.5000	19.2700	0.00	8.99	2.887563	2.525
23	15.0000	19.5000	0.00	9.18	3.225458	2.870
24	14.0000	18.0625	0.00	9.39	3.069667	2.770
25	14.7500	19.6900	0.00	8.50	3.093021	2.930
26	15.7500	21.0000	0.00	11.15	3.530500	3.110
27	17.9500	21.7500	0.00	9.34	2.921729	2.500
28	5.5000	10.7500	0.00	4.50	0.734271	0.710
29	2.0000	5.5425	0.00	3.91	0.692771	0.500
58	9.3300	17.7500	0.00	5.02	0.933000	0.830
59	12.7500	16.5000	0.00	5.72	0.911979	0.830
60	13.0000	18.5650	0.00	5.73	0.842271	0.710
61	10.6275	14.2500	0.00	4.64	0.917354	0.830
62	11.3100	15.5425	0.00	6.18	1.039687	0.830
63	12.0000	14.8125	0.00	4.32	0.927375	0.830
64	12.0000	15.2500	0.00	6.00	0.882583	0.830
65	11.6700	15.5000	0.00	6.58	0.991125	0.830
66	11.2500	14.5000	0.00	4.50	0.795104	0.820
67	7.6275	12.0000	0.00	6.65	1.226271	1.090
68	12.6275	17.5000	0.00	6.85	0.977417	0.830
69	14.0000	16.6900	0.00	4.00	0.748479	0.820
70	12.7500	16.5000	0.00	3.77	0.702042	0.500
71	16.5000	21.0000	0.00	3.83	0.645458	0.500
72	11.0000	14.6700	0.00	5.91	1.155083	0.940
73	14.7500	18.6700	0.00	9.74	3.394125	3.100
74	14.6275	18.7500	0.00	8.96	3.378479	3.085
75	14.2500	18.5000	0.00	8.99	3.244396	3.000
76	14.2500	18.5000	0.00	8.50	3.241958	3.015
77	14.2500	18.3300	0.00	9.39	3.288271	3.270
78	14.2375	18.2500	0.00	10.21	3.280021	3.015
79	13.7500	18.0000	0.00	8.01	3.261583	2.980
80	14.0000	18.2500	0.00	8.86	3.289542	3.015
81	14.3300	18.2500	0.00	9.42	3.479542	3.270
82	13.7500	18.0000	0.00	8.32	3.500750	3.285
83	13.7300	18.2500	0.00	8.32	3.259729	3.110
84	13.5000	17.7500	0.00	9.67	3.432563	3.200
85	14.0000	17.7500	0.00	10.00	3.338125	3.080
86	13.7500	18.0000	0.00	9.51		3.270
87	13.7300	17.7500	0.43	9.00		3.090
01	10.7000	17.7000	0.10	3.00	0.010100	0.000
	standard devi	ation 6 1et	auert	6 324	quart_6	
0		.582308	0.000		1.3000	
1		.600383				
2			0.0000 1.3000			
		.512971	0.0000		0.9400	
3		.523771	0.000		1.0000	
4		.388759	0.000		0.5000	
5	0	.621885	0.430	U	0.8700	

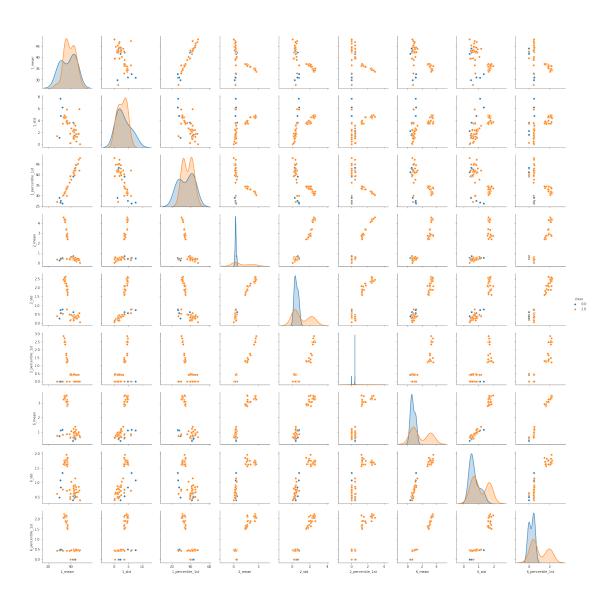
6	0.487318	0.0000	0.8300
7	0.692997	0.4300	0.8700
8	1.011287	0.4700	1.3000
9	1.331591	0.4700	1.3000
10	0.480909	0.4700	0.9400
11	1.079715	0.4700	1.3000
12	0.830614	0.5000	1.3000
13	1.850669	1.5000	3.9000
14	1.767359	1.4100	3.7700
15	1.813837	1.5000	4.1500
16	1.825864	2.1025	4.5500
17	1.627976	1.9125	4.0875
18	1.822633	1.7000	4.0375
19	1.568283	1.6400	3.6325
20	1.629680	1.6600	4.0300
21	1.635476	1.5800	3.7400
22	1.721298		3.7700
	1.721298	1.5600	
23		1.8850	4.2625
24	1.746503	1.7975	4.0600
25	1.624339	1.8900	4.0600
26	1.961639	2.1700	4.6175
27	1.850669	1.5000	3.9000
28	0.613049	0.4300	1.0000
29	0.675076	0.3225	0.9400
• •	• • •	• • •	
58	0.672907	0.4700	1.2500
59	0.665467	0.4700	1.2200
60	0.721413	0.4300	1.0900
61	0.708898	0.4700	1.1200
62	0.915702	0.4700	1.2200
63	0.755647	0.4700	1.2200
64	0.667727	0.4700	1.1200
65	0.854438	0.4700	1.2200
66	0.502483	0.4700	1.0000
67	0.891058	0.5000	1.5850
68	0.852390	0.4700	1.2200
n.9			
69 70	0.460671	0.4300	0.9500
70	0.460671 0.566859	0.4300 0.4300	0.9500 0.9400
70 71	0.460671 0.566859 0.566828	0.4300 0.4300 0.4300	0.9500 0.9400 0.8300
70 71 72	0.460671 0.566859 0.566828 0.841210	0.4300 0.4300 0.4300 0.5000	0.9500 0.9400 0.8300 1.5000
70 71 72 73	0.460671 0.566859 0.566828 0.841210 1.790222	0.4300 0.4300 0.4300 0.5000 2.1050	0.9500 0.9400 0.8300 1.5000 4.4250
70 71 72 73 74	0.460671 0.566859 0.566828 0.841210 1.790222 1.785497	0.4300 0.4300 0.4300 0.5000 2.1050 2.0600	0.9500 0.9400 0.8300 1.5000 4.4250 4.4400
70 71 72 73 74 75	0.460671 0.566859 0.566828 0.841210 1.790222 1.785497 1.629283	0.4300 0.4300 0.4300 0.5000 2.1050 2.0600 2.1200	0.9500 0.9400 0.8300 1.5000 4.4250 4.4400 4.2400
70 71 72 73 74 75	0.460671 0.566859 0.566828 0.841210 1.790222 1.785497 1.629283 1.767339	0.4300 0.4300 0.4300 0.5000 2.1050 2.0600 2.1200 1.8850	0.9500 0.9400 0.8300 1.5000 4.4250 4.4400 4.2400 4.4400
70 71 72 73 74 75 76 77	0.460671 0.566859 0.566828 0.841210 1.790222 1.785497 1.629283 1.767339 1.645811	0.4300 0.4300 0.5000 2.1050 2.0600 2.1200 1.8850 2.0500	0.9500 0.9400 0.8300 1.5000 4.4250 4.4400 4.2400 4.4400 4.3050
70 71 72 73 74 75 76 77	0.460671 0.566859 0.566828 0.841210 1.790222 1.785497 1.629283 1.767339 1.645811 1.699145	0.4300 0.4300 0.4300 0.5000 2.1050 2.0600 2.1200 1.8850 2.0500 2.1200	0.9500 0.9400 0.8300 1.5000 4.4250 4.4400 4.2400 4.4400 4.3050 4.5000
70 71 72 73 74 75 76 77	0.460671 0.566859 0.566828 0.841210 1.790222 1.785497 1.629283 1.767339 1.645811	0.4300 0.4300 0.5000 2.1050 2.0600 2.1200 1.8850 2.0500	0.9500 0.9400 0.8300 1.5000 4.4250 4.4400 4.2400 4.4400 4.3050

```
81
                                                                                 2.2400
                                                                                                                    4.5375
                                          1.759311
82
                                          1.690614
                                                                                 2.1800
                                                                                                                    4.5575
                                          1.638534
83
                                                                                 2.0500
                                                                                                                    4.3225
84
                                          1.730921
                                                                                 2.1575
                                                                                                                    4.5650
85
                                          1.655016
                                                                                 2.1600
                                                                                                                    4.3350
86
                                          1.689198
                                                                                 2.1700
                                                                                                                    4.5000
87
                                          1.697343
                                                                                 2.1200
                                                                                                                    4.3750
[88 rows x 42 columns]
In [11]: def d_1(train):
                                  data_list = []
                                  column_index = []
                                  for i in [1, 2, 6]:
                                            mean_1 = []
                                            std_1 = []
                                            percentile_1st_1 = []
                                            class_1 = []
                                            for j in range(9):
                                                       mean = np.mean(train[j][:, i])
                                                       std = np.std(train[j][:, i])
                                                       percentile_1st = np.percentile(train[j][:, i], 25)
                                                       mean_1.append(mean)
                                                       std_1.append(std)
                                                       percentile_1st_1.append(percentile_1st)
                                                       class_1.append(0)
                                            for j in range(9, 69, 1):
                                                       mean = np.mean(train[j][:, i])
                                                       std = np.std(train[j][:, i])
                                                       percentile_1st = np.percentile(train[j][:, i], 25)
                                                       mean_1.append(mean)
                                                       std_1.append(std)
                                                       percentile_1st_1.append(percentile_1st)
                                                       class_1.append(1)
                                            data_list.append(mean_1)
                                             data_list.append(std_1)
                                            data_list.append(percentile_1st_1)
                                             column_index.append(str(i) + '_mean')
                                             column_index.append(str(i) + '_std')
                                             column_index.append(str(i) + '_percentile_1st')
                                  data_list.append(class_1)
                                  column_index.append('class')
                                  data_result = np.array(data_list)
                                  print(data_result.shape)
                                  data_df = DataFrame(data_result.T, columns=column_index)
                                  sns.pairplot(data_df, hue='class',
                                                                    vars=['1_mean', '1_std', '1_percentile_1st', '2_mean', '2_std', '2_percentile_1st', '3_mean', '3_std', '3_percentile_1st', '3_mean', '3_std', '3_mean', '3_std', '3_mean', '3_std', '3_mean', '3_std', '3_mean', '3_std', '3_mean', '3_std', '3_std
```

'6_percentile_1st'])

d_1(train_data)

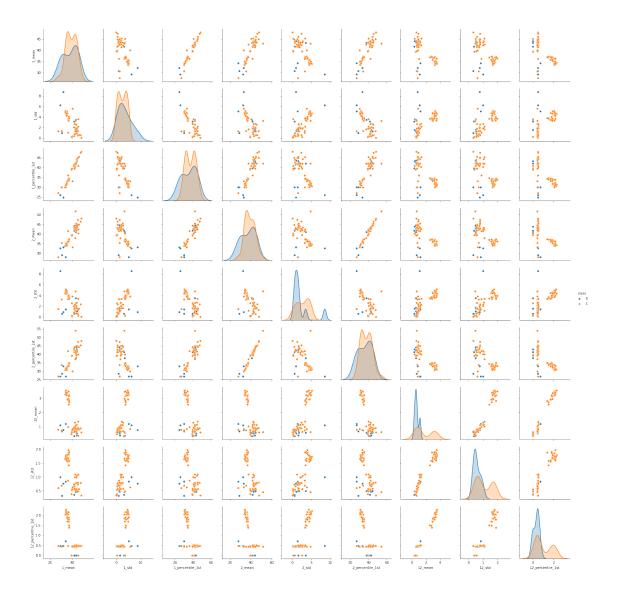
(10, 69)



```
In [12]: def d_2_1(train):
    piece = 240
    data_list = []
    column_index = []
    result = {}
    for i in [1, 6]:
        for k in range(2):
```

```
std_1 = []
                               percentile_1st_1 = []
                               class_1 = []
                               for j in range(0, 69, 1):
                                         if j >= 9:
                                                    flag = 1
                                         else:
                                                    flag = 0
                                         if (((i == 6) & (k == 1)) == True):
                                                    mean = np.mean(train[j][k * piece:(k + 1) * piece, i])
                                                    std = np.std(train[j][k * piece:(k + 1) * piece, i])
                                                   percentile_1st = np.percentile(train[j][k * piece:(k + 1) * piece
                                                   mean_1.append(mean)
                                                    std_1.append(std)
                                                    percentile_1st_1.append(percentile_1st)
                                                    class_1.append(flag)
                                         elif i == 1:
                                                    mean = np.mean(train[j][k * piece:(k + 1) * piece, i])
                                                    std = np.std(train[j][k * piece:(k + 1) * piece, i])
                                                    percentile_1st = np.percentile(train[j][k * piece:(k + 1) * piece
                                                   mean_1.append(mean)
                                                    std_1.append(std)
                                                    percentile_1st_1.append(percentile_1st)
                                                    class_1.append(flag)
                                         else:
                                                   pass
                               if (((i == 6) \& (k == 1)) == True) | (i == 1):
                                         data_list.append(mean_1)
                                         data_list.append(std_1)
                                         data_list.append(percentile_1st_1)
                               else:
                                         pass
          data_list.append(class_1)
          for i in [1, 2, 12]:
                     column_index.append(str(i) + '_mean')
                     column_index.append(str(i) + '_std')
                     column_index.append(str(i) + '_percentile_1st')
          column_index.append('class')
          for i in range(10):
                     result[column_index[i]] = data_list[i]
          data_df = DataFrame(result)
           sns.pairplot(data_df, hue='class',
                                            vars=['1_mean', '1_std', '1_percentile_1st', '2_mean', '2_std', '2_percentile_1st', '3_mean', '3_std', '3_percentile_1st', '3_mean', '3_std', '3_mean', '3_std', '3_mean', '3_std', '3_mean', '3_std', '3_mean', '3_std', '3_mean', '3_std', '3_std
                                                            '12_std', '12_percentile_1st'])
d_2_1(train_data)
```

 $mean_1 = []$



d_2: Acutally, I think the second diagram shows more sparse data, especially in the margin.

```
In [16]: def d_3_1(train, num, sep):
    piece = round(480 / num)
    results = {}
    if sep == 0:
        sep_1 = 9
    else:
        sep_1 = 4
    for i in [1, 2, 3, 4, 5, 6]:
        for k in range(num):
        mean_1 = []
        std_1 = []
        percentile_1st_1 = []
        class_1 = []
```

```
if j \ge sep_1:
                     flag = 0
                else:
                     flag = 1
                 if k == (num - 1):
                     num_1 = len(train[j][:, 1])
                     mean = np.mean(train[j][k * piece:num_1, i])
                     std = np.std(train[j][k * piece:num_1, i])
                     percentile_1st = np.max(train[j][k * piece:num_1, i])
                     \# percentile_1st = np.percentile(train[j][k * piece:num_1, i], 75
                     mean_1.append(mean)
                     std_1.append(std)
                     percentile_1st_1.append(percentile_1st)
                     class_1.append(flag)
                else:
                     mean = np.mean(train[j][k * piece:(k + 1) * piece, i])
                     std = np.std(train[j][k * piece:(k + 1) * piece, i])
                     percentile_1st = np.max(train[j][k * piece:(k + 1) * piece, i])
                     # percentile_1st = np.percentile(train[j][k * piece:(k + 1) * pie
                     mean_1.append(mean)
                     std_1.append(std)
                     percentile_1st_1.append(percentile_1st)
                     class_1.append(flag)
            results[str(i) + '_' + str(k + 1) + '_mean'] = mean_1 results[str(i) + '_' + str(k + 1) + '_std'] = std_1
            results[str(i) + '_' + str(k + 1) + '_percentile_3st'] = percentile_1st_1
    results['class'] = class_1
    return results
def test_LogisticRegression(X_train, X_test, y_train, y_test):
    cls = LogisticRegression()
    results = cls.fit(X_train, y_train)
    scores = cls.score(X_test, y_test)
    return scores
def features_backward_selection(x_train, y_train, x_test, y_test):
    selected_features = []
    scores_result = []
    estimator = LogisticRegression()
    for i in range(1, len(x_train[:][0])):
        scores = []
        delete_column_1 = []
        selector = RFE(estimator, n_features_to_select=i)
```

for j in range(len(train)): # 69 or...

```
selector = selector.fit(x_train, y_train)
        delete_column = (selector.support_)
        for j in range(len(delete_column)):
            if delete_column[j] == True:
                delete_column_1.append(j)
            else:
        x_train_new = np.delete(x_train, delete_column_1, axis=1)
        x_test_new = np.delete(x_test, delete_column_1, axis=1)
        sfolder = StratifiedKFold(n_splits=5, random_state=None, shuffle=False)
        for train, test in sfolder.split(x_train_new, y_train):
            \# x_{train}, y_{train}, x_{test}, y_{test}
            x_train_1 = np.delete(x_train_new, test, axis=0)
            x_test_1 = np.delete(x_train_new, train, axis=0)
            y_train_1 = np.delete(y_train, test, axis=0)
            y_test_1 = np.delete(y_train, train, axis=0)
            scores.append(test_LogisticRegression(x_train_1, x_test_1, y_train_1, y_test_1)
        scores_1 = np.mean(np.array(scores))
        scores_result.append(scores_1)
#
      print(scores_result)
    bbb = np.argmax(np.array(scores_result))
    aaa = (np.array(scores_result))
    result_1 = len(x_train[:][0]) - (bbb + 1)
    result_2 = np.max(aaa)
    print('number of features selected is',result_1)
    print('best score is ',result_2)
    return result_1, result_2, x_train_new, x_test_new
def find_best():
    accuracy = []
    features = []
    x_{train_new_1} = []
    x_test_new_1 = []
    1 = range(1, 21, 1)
    test_data, train_data, whole_data = create_samples(path)
    for i in range(1, 21, 1):
        train = d_3_1(train_data, i, 0)
        train_2 = (DataFrame(train)).values
        x_train = np.delete(train_2, train_2.shape[1] - 1, axis=1)
        y_train = train_2[:, train_2.shape[1] - 1]
        test = d_3_1(test_data, i, 1)
        test_2 = (DataFrame(test)).values
        x_test = np.delete(test_2, test_2.shape[1] - 1, axis=1)
        y_test = test_2[:, test_2.shape[1] - 1]
        print('train shape is ',train_2.shape)
```

```
result_1, result_2, x_train_new, x_test_new = features_backward_selection(x_table)
                 accuracy.append(result_2)
                 features.append(result_1)
                 x_train_new_1.append(x_train_new)
                 x_test_new_1.append(x_test_new)
             accuracy_index = (int)(np.argmax(np.array(accuracy)))
             best = (1[accuracy_index], features[accuracy_index])
             print(best)
             print('The best test score is %f' % (
                 test_LogisticRegression(x_train_new_1[accuracy_index], x_test_new_1[accuracy_
             print('the wrong way is that just assuming the number of predictors we should use
                   'and then use cross validation to select the best 1 in this case.\n'
                   'the right way is that using cross validation in both step 1 and 2, that is
                   'using CV to find the best number of predicators, and then usc CV to find \:
                   'the best number of 1')
             return l[accuracy_index], features[accuracy_index]
         1,num = find_best()
train shape is (69, 19)
number of features selected is 17
best score is 0.9285714285714286
train shape is (69, 37)
number of features selected is 34
best score is 0.9571428571428571
train shape is (69, 55)
number of features selected is 53
best score is 0.9417582417582417
train shape is (69, 73)
number of features selected is 70
best score is 0.9714285714285715
train shape is (69, 91)
number of features selected is 89
best score is 0.9714285714285715
train shape is (69, 109)
number of features selected is 107
best score is 0.9428571428571428
train shape is (69, 127)
number of features selected is 125
best score is 0.9714285714285715
train shape is (69, 145)
number of features selected is 143
best score is 0.9571428571428571
train shape is (69, 163)
number of features selected is 161
best score is 0.9571428571428571
train shape is (69, 181)
number of features selected is 179
```

```
best score is 0.9571428571428571
train shape is (69, 199)
number of features selected is 197
best score is 0.9571428571428571
train shape is (69, 217)
number of features selected is 215
best score is 0.9571428571428571
train shape is (69, 235)
number of features selected is 233
best score is 0.9571428571428571
train shape is (69, 253)
number of features selected is 251
best score is 0.9571428571428571
train shape is (69, 271)
number of features selected is 269
best score is 0.9571428571428571
train shape is (69, 289)
number of features selected is 287
best score is 0.9571428571428571
train shape is (69, 307)
number of features selected is 305
best score is 0.9571428571428571
train shape is (69, 325)
number of features selected is 323
best score is 0.9571428571428571
train shape is (69, 343)
number of features selected is 341
best score is 0.9571428571428571
train shape is (69, 361)
number of features selected is 359
best score is 0.9571428571428571
(4.70)
The best test score is 0.789474
the wrong way is that just assuming the number of predictors we should use,
and then use cross validation to select the best 1 in this case.
the right way is that using cross validation in both step 1 and 2, that is
using CV to find the best number of predicators, and then usc CV to find
the best number of 1
In [19]: def dram_diagram(1):
             test_data, train_data, whole_data = create_samples(path)
             train = d_3_1(train_data, 1, 0)
             train_2 = (DataFrame(train)).values
             x_train = np.delete(train_2, train_2.shape[1] - 1, axis=1)
             y_train = train_2[:, train_2.shape[1] - 1]
             test = d_3_1(test_data, 1, 1)
```

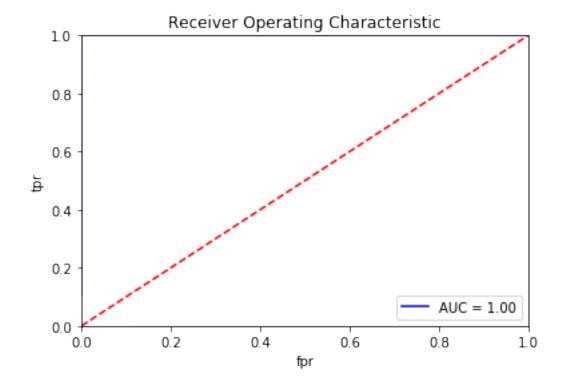
```
x_test = np.delete(test_2, test_2.shape[1] - 1, axis=1)
             y_{test} = test_2[:, test_2.shape[1] - 1]
             print(train_2.shape)
             result_1, result_2, x_train_new, x_test_new = features_backward_selection(x_train
             print(result_1, result_2)
             classifier = LogisticRegression()
             classifier.fit(x_train, y_train)
             predic_train = classifier.predict(x_train)
             predic_test = classifier.predict(x_test)
             vc_matrix1 = confusion_matrix(y_train, predic_train)
             vc_matrix2 = confusion_matrix(y_test, predic_test)
             predictions = classifier.predict_proba(x_train) # .auc
             print(predictions)
             false_positive_rate, recall, thresholds = roc_curve(y_train, predictions[:, 1])
             roc_auc = auc(false_positive_rate, recall)
             plt.title('Receiver Operating Characteristic')
             plt.plot(false_positive_rate, recall, 'b', label='AUC = %0.2f' % roc_auc)
             plt.legend(loc='lower right')
             plt.plot([0, 1], [0, 1], 'r--')
             plt.xlim([0.0, 1.0])
             plt.ylim([0.0, 1.0])
             plt.ylabel('tpr')
             plt.xlabel('fpr')
             scores, pvalues = chi2(x_train, y_train)
             print('confusion matrix for train',vc_matrix1)
             print('confusion matrix for test',vc_matrix2)
             print('coefficient is ',classifier.coef_)
             print('interception is ',classifier.intercept_)
             print('p values is ', pvalues)
             test_score = classifier.score(x_test, y_test)
             print('The test score is',test_score)
             plt.show()
         dram_diagram(1)
(69.73)
number of features selected is 70
best score is 0.9714285714285715
70 0.9714285714285715
[[7.44760624e-07 9.99999255e-01]
 [2.79879908e-06 9.99997201e-01]
 [1.39466596e-05 9.99986053e-01]
 [1.67392865e-02 9.83260714e-01]
 [3.76231412e-02 9.62376859e-01]
 [1.49449668e-03 9.98505503e-01]
 [4.56539797e-03 9.95434602e-01]
```

test_2 = (DataFrame(test)).values

- [1.18298578e-02 9.88170142e-01]
- [3.28001482e-03 9.96719985e-01]
- [9.99968354e-01 3.16462400e-05]
- [9.99980173e-01 1.98274548e-05]
- [9.99966565e-01 3.34347282e-05]
- [9.99989151e-01 1.08494545e-05]
- [9.99948159e-01 5.18409100e-05]
- [9.99935660e-01 6.43396284e-05]
- [9.99831138e-01 1.68861679e-04]
- [9.99763066e-01 2.36933676e-04]
- [9.99934161e-01 6.58394335e-05]
- [9.99714372e-01 2.85628057e-04]
- [9.95991266e-01 4.00873447e-03]
- [9.98749234e-01 1.25076631e-03]
- [9.9999998e-01 2.32438010e-09]
- [9.99999967e-01 3.30587647e-08]
- -------
- [9.99982535e-01 1.74649941e-05]
- [9.99985649e-01 1.43512550e-05]
- [9.90069008e-01 9.93099217e-03]
- [9.99999051e-01 9.48748831e-07]
- [9.98542429e-01 1.45757105e-03]
- [1.00000000e+00 3.77122191e-10]
- [9.99999967e-01 3.30587647e-08]
- [9.99985649e-01 1.43512550e-05]
- [9.99999051e-01 9.48748831e-07]
- [9.98541858e-01 1.45814161e-03]
- [9.98198578e-01 1.80142242e-03]
- [9.87493719e-01 1.25062809e-02]
- [9.68184966e-01 3.18150338e-02]
- [9.93508021e-01 6.49197861e-03]
- [9.97734878e-01 2.26512242e-03]
- -
- [9.99357343e-01 6.42656743e-04]
- [9.98432927e-01 1.56707349e-03]
- [9.99581237e-01 4.18762637e-04]
- [9.99982484e-01 1.75156594e-05]
- [9.97271075e-01 2.72892519e-03]
- [9.99745344e-01 2.54655595e-04]
- [9.98000879e-01 1.99912138e-03]
- [9.99998874e-01 1.12601813e-06]
- [9.99985079e-01 1.49206073e-05]
- [9.99996817e-01 3.18266873e-06]
- [9.99999732e-01 2.68162227e-07]
- [9.99996222e-01 3.77780270e-06]
- [9.99999560e-01 4.40016843e-07]
- [9.99983656e-01 1.63444351e-05]
- [9.99966816e-01 3.31843254e-05]
- [9.99618797e-01 3.81202908e-04]
- [9.99924371e-01 7.56290328e-05]

```
[9.97414859e-01 2.58514060e-03]
 [9.99953844e-01 4.61556838e-05]
 [9.99988958e-01 1.10420554e-05]
 [9.99925231e-01 7.47690449e-05]
 [9.99970563e-01 2.94373927e-05]
 [9.99977937e-01 2.20630272e-05]
 [9.99969140e-01 3.08600105e-05]
 [9.99976644e-01 2.33556504e-05]
 [9.99986529e-01 1.34714151e-05]
 [9.99857895e-01 1.42105239e-04]
 [9.99984412e-01 1.55876916e-05]
 [9.99961808e-01 3.81916605e-05]
 [9.99974562e-01 2.54379071e-05]
 [9.99983918e-01 1.60824221e-05]]
confusion matrix for train [[60 0]
 [ 0 9]]
confusion matrix for test [[15 0]
 [0 4]
coefficient is [[-9.06346564e-02 -1.18833175e-01 -2.01884851e-02 1.84768254e-02
  -1.48130124e-01 2.44892836e-02 -2.06616438e-01 -9.66633852e-02
 -8.66684197e-02 -1.13604829e-02 4.39995684e-02 3.64335222e-02
  -1.13248808e-02 -1.58957377e-01 -1.96734144e-02 -1.52222606e-02
 -7.35988436e-02 -1.22102885e-02 -4.05682156e-02 -6.84654808e-02
  -1.89427256e-02 -1.84604205e-02 -3.01037970e-02 -1.55132665e-02
 -1.56363649e-01 1.52976519e-01 1.07165209e-01 -7.72903648e-02
  1.64137958e-02 4.47754740e-04 1.15175963e-01 -4.22134500e-02
  -5.65816746e-02 -7.93222355e-02 -8.40224767e-03 -3.88357616e-02
  2.01173656e-04 1.51726104e-01 1.79834599e-02 -1.93332336e-02
  -1.44953338e-01 -1.76874781e-02 -3.31182803e-02 -5.97028143e-02
  -1.29265140e-02 -2.11796536e-02 1.28886335e-02 -4.45563178e-03
  2.52629274e-01 4.11818520e-01 9.72554631e-02 9.94568000e-02
  1.03972940e-01 - 3.89655828e-02  6.60078302e-02 - 8.25034148e-03
  -1.06155331e-01 1.95055098e-01 1.02749004e-01 -7.30074111e-02
 -2.31112630e-02 -1.15541129e-02 -3.67363624e-03 -3.57953247e-02
 -1.54573753e-01 -2.55182341e-02 -2.89288000e-02 -1.52694298e-01
  -2.33634365e-02 -3.17110798e-02 -1.04792557e-01 -1.70852698e-02]
interception is [-0.0095948]
p values is [5.29861542e-01 3.68305945e-01 3.90809400e-01 7.91639315e-01
 6.35189925e-01 3.00640363e-01 2.61624700e-01 2.09274058e-01
 2.11266284e-01 5.59859763e-01 2.72615917e-01 3.36876736e-01
 6.17960561e-03 1.75989568e-04 7.10204612e-02 6.50807497e-03
 2.77992618e-03 1.41864675e-01 4.61191214e-03 1.19123025e-05
 6.18599357e-02 5.80969269e-03 1.48828054e-05 6.13160620e-02
 5.62134182e-02 9.60767045e-03 8.52216215e-02 3.39298288e-02
 3.40277344e-03 5.60385720e-02 2.48477006e-02 9.52650251e-02
 7.80065167e-01 2.56792740e-01 7.41927166e-02 6.99771336e-01
 6.63097219e-02 6.76822845e-01 6.50277663e-01 7.41023405e-02
 2.55285512e-01 5.82781838e-01 3.74342641e-02 8.04863962e-02
```

```
3.84282042e-01 3.64780131e-02 1.89465164e-01 4.14344112e-01 1.10673780e-17 1.14303593e-14 5.49848144e-01 4.31583655e-11 7.32698490e-09 8.29526845e-01 1.23117987e-08 7.51308970e-05 2.73720348e-01 1.92780635e-09 1.42105778e-05 3.48598320e-01 3.40417259e-02 2.36545870e-01 4.22990692e-01 4.03173174e-02 6.41128112e-03 2.99411830e-01 2.27024413e-02 6.59279327e-04 1.88694179e-01 1.32986085e-02 5.02792857e-04 1.19897416e-01] The test score is 1.0
```



d_v: for the cross validation accuracy, the score is 0.9714285714285715, and the test score is 1.0d_vi: That is true, my class have some kind of well-separated problem which causes instability.However, I can use some penalty to penalize them and I can have a good result.

d_vii: There is no imbalanced classes, since the definition of imbalanced classes is that ratio of one number of one class to the other classes is going to zero. But in this question, the lowest ratio is 0.2, not zero.

```
train_2 = (DataFrame(train)).values
                 x_train = np.delete(train_2, train_2.shape[1] - 1, axis=1)
                 y_train = train_2[:, train_2.shape[1] - 1]
                 test = d 3 1(test data, 1, 1)
                 test_2 = (DataFrame(test)).values
                 x_test = np.delete(test_2, test_2.shape[1] - 1, axis=1)
                 y_{test} = test_2[:, test_2.shape[1] - 1]
                 print(train_2.shape)
                 train_set_x = normalize(x_train, axis=1)
                 test_set_x = normalize(x_test, axis=1)
                 cv = StratifiedKFold(n_splits=5) # stratified method, 5 folds
                 classifier_new = LogisticRegressionCV(scoring='accuracy', penalty='11', solve:
                 classifier_new.fit(train_set_x, y_train)
                 train_set_predic = classifier_new.predict(train_set_x)
                 train_score = classifier_new.score(train_set_x, y_train)
                 test_score = classifier_new.score(test_set_x, y_test)
                 C = classifier_new.C_
                 C 1.append(C)
                 train_score_1.append(train_score)
                 print(train score)
                 print(test_score)
                 test_score_1.append(test_score)
             num = (int)(np.argmax(np.array(test_score_1)))
             print('The best C is ', C_1[num])
             print('The bset test accuracy is ', test_score_1[num])
             print('The best l is ', l_1[num])
         e_1()
(69, 19)
0.9855072463768116
1.0
(69, 37)
1.0
0.9473684210526315
(69, 55)
1.0
0.9473684210526315
(69, 73)
0.9855072463768116
0.9473684210526315
(69, 91)
1.0
0.9473684210526315
(69, 109)
```

```
1.0
0.9473684210526315
(69, 127)
1.0
0.9473684210526315
(69, 145)
1.0
1.0
(69, 163)
1.0
0.9473684210526315
(69, 181)
1.0
1.0
(69, 199)
1.0
0.9473684210526315
(69, 217)
1.0
0.9473684210526315
(69, 235)
0.9855072463768116
0.9473684210526315
(69, 253)
0.9855072463768116
0.9473684210526315
(69, 271)
1.0
0.9473684210526315
(69, 289)
1.0
0.9473684210526315
(69, 307)
1.0
0.9473684210526315
(69, 325)
0.9855072463768116
0.9473684210526315
(69, 343)
0.9855072463768116
0.9473684210526315
(69, 361)
1.0
1.0
The best C is [21.5443469]
The bset test accuracy is 1.0
The best l is 1
```

e_ii: The method in L1 penalized logistic regresstion is better, since it is very quick to see the results, and the test score is up to 1, it is very high actually.

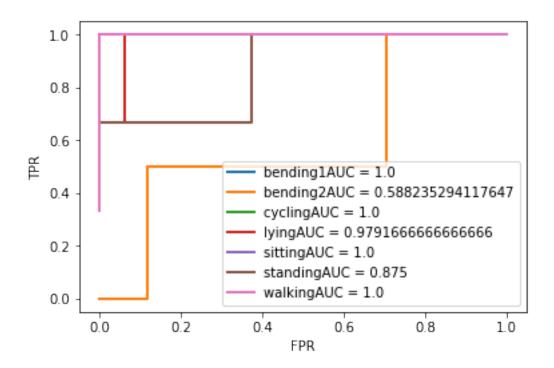
```
In [33]: def f_1(classifier_name='LogisticRegression'):
                              C_1 = []
                              train_score_1 = []
                              test_score_1 = []
                              test_sample = []
                              train_sample = []
                              l_1 = range(1, 21, 1)
                              test_data, train_data, whole_data, y_train, y_test = create_samples_multi(path)
                              activity = ['bending1', 'bending2', 'cycling', 'lying', 'sitting', 'standing', 'water the companies of 
                              for 1 in range(1, 21, 1):
                                        train = d_3_1(train_data, 1, 0)
                                        train_2 = (DataFrame(train)).values
                                        x_train_1 = np.delete(train_2, train_2.shape[1] - 1, axis=1)
                                        test = d_3_1(test_data, 1, 1)
                                        test_2 = (DataFrame(test)).values
                                        x_test_1 = np.delete(test_2, test_2.shape[1] - 1, axis=1)
                                        cv = StratifiedKFold(n_splits=5) # stratified method, 5 folds
                                        test_sample.append(x_test_1)
                                        train_sample.append(x_train_1)
                                        if classifier name == 'LogisticRegression':
                                                  classifier = LogisticRegressionCV(solver='liblinear', penalty='11', multi
                                                 x_train_1 = normalize(x_train_1)
                                                  x_test_1 = normalize(x_test_1)
                                        elif classifier_name == 'GaussianNB':
                                                  classifier = GaussianNB()
                                        elif classifier_name == 'MultinomialNB':
                                                  classifier = MultinomialNB()
                                        else:
                                                 pass
                                        classifier.fit(x_train_1, y_train)
                                        train_set_predic = classifier.predict(x_train_1)
                                        test_set_predic = classifier.predict(x_test_1)
                                        vc_matrix_test = confusion_matrix(y_test, test_set_predic)
                                        vc_matrix_train = confusion_matrix(y_test, test_set_predic)
                                        test_score = classifier.score(x_test_1, y_test)
                                        test_error = 1 - classifier.score(x_test_1, y_test)
                                        print('Test error = ' + str(test_error))
                                        test_score_1.append(test_error)
```

```
plt.figure()
             xdata = dict()
             ydata = dict()
             x_train_1 = train_sample[Num]
             x_test_1 = test_sample[Num]
             print('The lowest test error is ', test_score_1[Num])
             print('The best l is ', l_1[Num])
             if classifier_name == 'LogisticRegression':
                 classifier = LogisticRegressionCV(solver='liblinear', penalty='l1', multi_clas
                 x_train_1 = normalize(x_train_1)
                 x_test_1 = normalize(x_test_1)
             elif classifier_name == 'GaussianNB':
                 classifier = GaussianNB()
             elif classifier_name == 'MultinomialNB':
                 classifier = MultinomialNB()
             else:
                 pass
             classifier.fit(x_train_1, y_train)
             test_score = classifier.predict_proba(x_test_1)
             train_set_predic = classifier.predict(x_train_1)
             test_set_predic = classifier.predict(x_test_1)
             vc_matrix_test = confusion_matrix(y_train , train_set_predic)
             vc_matrix_train = confusion_matrix(y_test, test_set_predic)
             print('Following is the confusion matrix of test: ')
             print(vc_matrix_test)
             print('Following is the confusion matrix of train: ')
             print(vc_matrix_train)
             auc_var = dict()
             test_set_y = label_binarize(y_test, classes=activity)
             for i in range (0, 7):
                 res = roc_curve(test_set_y[:, i], test_score[:, i])
                 xdata[i] = res[0]
                 ydata[i] = res[1]
                 auc_var[i] = auc(res[0], res[1])
                 plt.plot(res[0], res[1], lw=2, label=activity[i] + 'AUC = ' + str(auc_var[i])
             plt.legend(loc='lower right')
             plt.xlabel('FPR')
             plt.ylabel('TPR')
In [34]: f_1(classifier_name='LogisticRegression')
         plt.show()
D:\G\Anaconda3_python3.6\lib\site-packages\sklearn\model_selection\_split.py:605: Warning: The
```

Num = (int)(np.argmin(test_score_1))

% (min_groups, self.n_splits)), Warning)

```
Test error = 0.368421052631579
Test error = 0.368421052631579
Test error = 0.3157894736842105
Test error = 0.21052631578947367
Test error = 0.368421052631579
Test error = 0.26315789473684215
Test error = 0.3157894736842105
Test error = 0.1578947368421053
Test error = 0.26315789473684215
Test error = 0.3157894736842105
Test error = 0.3157894736842105
Test error = 0.3157894736842105
Test error = 0.368421052631579
Test error = 0.368421052631579
Test error = 0.3157894736842105
Test error = 0.5263157894736843
Test error = 0.4736842105263158
Test error = 0.368421052631579
Test error = 0.42105263157894735
Test error = 0.42105263157894735
The lowest test error is 0.1578947368421053
The best 1 is 8
Following is the confusion matrix of test:
[[5 0 0 0 0 0 0]
 [0 \ 4 \ 0 \ 0 \ 0 \ 0]
 [0 0 12 0 0 0 0]
 [ 0 0 0 12 0 0 0]
 [0 0 0 0 12 0 0]
[0 \ 0 \ 0 \ 0 \ 0 \ 12 \ 0]
 [00000012]]
Following is the confusion matrix of train:
[[2 0 0 0 0 0 0]
 [1 0 1 0 0 0 0]
 [0 0 3 0 0 0 0]
 [0 0 0 3 0 0 0]
 [0 0 0 0 3 0 0]
 [0 0 0 1 0 2 0]
 [0 0 0 0 0 0 3]]
```



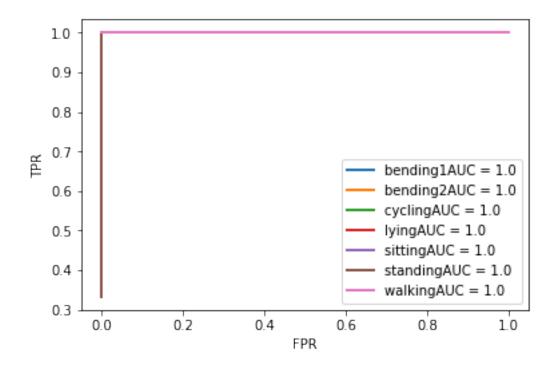
```
Test error = 0.10526315789473684
Test error = 0.052631578947368474
Test error = 0.10526315789473684
Test error = 0.10526315789473684
Test error = 0.1578947368421053
Test error = 0.1578947368421053
Test error = 0.21052631578947367
Test error = 0.1578947368421053
Test error = 0.1578947368421053
Test error = 0.1578947368421053
Test error = 0.21052631578947367
Test error = 0.26315789473684215
Test error = 0.3157894736842105
Test error = 0.1578947368421053
Test error = 0.26315789473684215
Test error = 0.21052631578947367
Test error = 0.21052631578947367
Test error = 0.26315789473684215
Test error = 0.21052631578947367
Test error = 0.26315789473684215
The lowest test error is 0.052631578947368474
```

In [35]: f_1(classifier_name='GaussianNB')

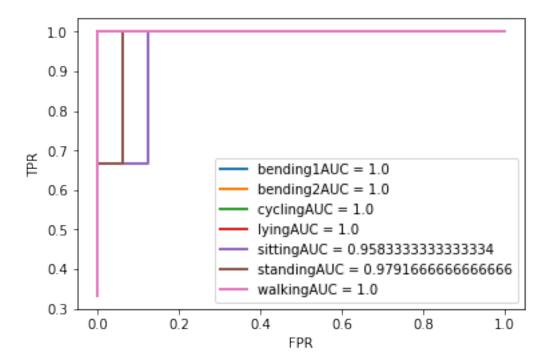
plt.show()

The best 1 is 2

```
Following is the confusion matrix of test:
[[5 0 0
           0
              0
                    0]
 [ 0 3 0
                   0]
           1
              0
 [ 0 0 12 0
              0
                    0]
 [ 0 0 0 12
                  07
              0
 0 0 0
          0 12
                    0]
 [0 0 0 0 0 12 0]
 [0 0 0 0 0 0 12]
Following is the confusion matrix of train:
[[2 0 0 0 0 0 0]
[0 2 0 0 0 0 0]
 [0 0 3 0 0 0 0]
 [0 0 0 3 0 0 0]
 [0 0 0 0 3 0 0]
 [0 0 0 0 1 2 0]
 [0 0 0 0 0 0 3]]
```



```
Test error = 0.1578947368421053
Test error = 0.1578947368421053
Test error = 0.1578947368421053
Test error = 0.1578947368421053
Test error = 0.21052631578947367
Test error = 0.21052631578947367
Test error = 0.052631578947368474
Test error = 0.1578947368421053
Test error = 0.1578947368421053
Test error = 0.21052631578947367
Test error = 0.1578947368421053
Test error = 0.1578947368421053
Test error = 0.10526315789473684
Test error = 0.10526315789473684
Test error = 0.10526315789473684
Test error = 0.10526315789473684
The lowest test error is 0.052631578947368474
The best l is 11
Following is the confusion matrix of test:
[[5 0 0 0 0 0 0]
 [1 3 0 0 0 0 0]
 [0 0 12 0 0 0 0]
 [0 \ 0 \ 0 \ 12 \ 0 \ 0 \ 0]
 [0 0 0 0 12 0 0]
 [0 \ 0 \ 0 \ 0 \ 1 \ 11 \ 0]
 [00000012]]
Following is the confusion matrix of train:
[[2 0 0 0 0 0 0]
 [0 2 0 0 0 0 0]
 [0 0 3 0 0 0 0]
 [0 0 0 3 0 0 0]
 [0 0 0 0 2 1 0]
 [0 0 0 0 0 3 0]
 [0 0 0 0 0 0 3]]
```



f_iii: The best two is Multinomial priors and Gaussian, since its test error is same.