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Batch: C32

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```
In [1]: # Importing libraries
    import pandas as pd
    import numpy as np
    from sklearn.model_selection import train_test_split
    import matplotlib.pyplot as plt
    from sklearn.metrics import classification_report, confusion_matrix
    threshold = 0.5
In [2]: # Reading dataset
    dataset = pd.read_csv('bank.csv')
    dataset
Out[2]: variance skewness curtosis entropy class
```

Out[2]:		variance	skewness	curtosis	entropy	class
	0	3.62160	8.66610	-2.8073	-0.44699	0
	1	4.54590	8.16740	-2.4586	-1.46210	0
	2	3.86600	-2.63830	1.9242	0.10645	0
	3	3.45660	9.52280	-4.0112	-3.59440	0
	4	0.32924	-4.45520	4.5718	-0.98880	0
	•••					
	1367	0.40614	1.34920	-1.4501	-0.55949	1
	1368	-1.38870	-4.87730	6.4774	0.34179	1
	1369	-3.75030	-13.45860	17.5932	-2.77710	1
	1370	-3.56370	-8.38270	12.3930	-1.28230	1

**1371** -2.54190 -0.65804 2.6842 1.19520

1372 rows × 5 columns

Out[3]:		variance	skewness	curtosis	entropy	class
	count	1372.000000	1372.000000	1372.000000	1372.000000	1372.000000
	mean	0.433735	1.922353	1.397627	-1.191657	0.444606
	std	2.842763	5.869047	4.310030	2.101013	0.497103
	min	-7.042100	-13.773100	-5.286100	-8.548200	0.000000
	25%	-1.773000	-1.708200	-1.574975	-2.413450	0.000000

```
variance
                                skewness
                                                                          class
                                              curtosis
                                                          entropy
           50%
                    0.496180
                                                                      0.000000
                                 2.319650
                                             0.616630
                                                         -0.586650
                    2.821475
                                6.814625
           75%
                                             3.179250
                                                          0.394810
                                                                      1.000000
                    6.824800
                               12.951600
                                            17.927400
                                                          2.449500
                                                                      1.000000
           max
In [4]:
          X = dataset[['variance','skewness','curtosis','entropy']]
          y = dataset['class']
          X.insert(0, 'x0', 1)
Out[4]:
                x0 variance skewness curtosis entropy
             0
                     3.62160
                               8.66610
                                        -2.8073 -0.44699
                 1
             1
                 1
                     4.54590
                               8.16740
                                        -2.4586 -1.46210
             2
                                        1.9242 0.10645
                 1
                     3.86600
                              -2.63830
             3
                 1
                     3.45660
                               9.52280
                                        -4.0112 -3.59440
                     0.32924
                              -4.45520
                                         4.5718 -0.98880
             4
                 1
          1367
                     0.40614
                               1.34920
                                        -1.4501 -0.55949
          1368
                 1 -1.38870
                              -4.87730
                                         6.4774 0.34179
          1369
                 1 -3.75030
                             -13.45860
                                        17.5932 -2.77710
          1370
                 1 -3.56370
                              -8.38270
                                        12.3930 -1.28230
          1371
                 1 -2.54190
                              -0.65804
                                         2.6842 1.19520
         1372 rows × 5 columns
                   0
```

```
In [5]:
Out[5]:
                0
        2
                0
        3
                0
        4
                0
        1367
                1
        1368
        1369
                1
        1370
        1371
        Name: class, Length: 1372, dtype: int64
In [6]:
         # Splitting dataset into training and testing set : 75% for training
         X train, X test, y train, y test = train test split(X,y,test size = 0.25,
                                                               random state = 13)
         X train
```

curtosis entropy

3.08950 -0.98490

x0 variance skewness

-3.2633

0.51950

Out[6]:

320

```
x0 variance skewness curtosis entropy
    1 -2.29870
976
                  -5.2270 5.63000 0.91722
                 7.6398 -2.08240 -1.16980
685
     1 4.07150
230
    1 -1.33890
                  1.5520 7.08060 1.03100
691
    1 0.57060
                 -0.0248 1.24210 -0.56210
                  3.4619 -0.47841 -3.88790
866
    1 -4.14090
    1 0.66191
                  9.6594 -0.28819 -1.66380
742
74
    1 4.40690
                 10.9072 -4.57750 -4.42710
    1 0.19081
                  9.1297 -3.72500 -5.82240
176
338
    1 0.96414
                  5.6160 2.21380 -0.12501
```

1029 rows × 5 columns

```
In [7]:
         # Functions required for Logistic Regression
        def sigmoid(z):
            return 1/(1+np.exp(-z))
        def predict(X, theta):
             return sigmoid(np.matmul(X, theta))
        def calculate cost(y actual, y pred):
             return (-1/len(y actual))*(np.sum(((y actual)*np.log10(y pred)) +
                                                ((1-y actual)*np.log10(1-y pred))))
        def calculate gradient(X, y actual, y pred):
             return np.array(np.sum(np.multiply(y pred-y actual, X), axis=0)).reshape(len(X[0]),1)
        def fit(X,y,learning rate=0.0001,epochs=30):
            X = X.values
             y = y.values.reshape(len(y), 1)
             theta = np.array([0.3, 0.2, 0.4, 0.5, 0.6]).reshape(len(X[0]), 1)
             cost = []
             for epoch in range(1,epochs+1):
                 y pred = predict(X, theta)
                 y actual = y
                 J = calculate cost(y actual, y pred)
                 cost.append(J)
                 print('Epoch: ',epoch,', Cost Function Value (J) = ',"{:.3f}".format(J),
                       ', Theta values : ', theta.T)
                 grads = calculate gradient(X,y actual,y pred)
                 theta = theta - (learning rate*grads)
             return theta, cost
```

```
In [8]: # Training the Logistic Regression model to learn parameter vector theta
    theta, cost = fit(X_train, y_train)

Epoch: 1 , Cost Function Value (J) = 0.755 , Theta values : [[0.3 0.2 0.4 0.5 0.6]]
```

```
Epoch: 2 , Cost Function Value (J) = 0.558 , Theta values : [[0.27615442 0.04823653 0.2 2119171 0.45947838 0.59223527]]

Epoch: 3 , Cost Function Value (J) = 0.446 , Theta values : [[ 0.25894469 -0.07306558 0.14810471 0.37486473 0.56057643]]
```

```
Epoch: 4 , Cost Function Value (J) = 0.362 , Theta values : [[ 0.2466168 -0.17546681
       0.10585627 0.28848248 0.52404742]]
       Epoch: 5, Cost Function Value (J) = 0.299, Theta values: [[ 0.23816852 - 0.26168589]
       0.07395583 0.20942598 0.48805732]]
       Epoch: 6 , Cost Function Value (J) = 0.253 , Theta values : [[ 0.23311351 - 0.33368733
       0.0452629 0.14097928 0.45435263]]
       Epoch: 7 , Cost Function Value (J) = 0.219 , Theta values : [[ 0.23096491 - 0.39387812
       0.01802941 0.08331069 0.42322239]]
       Epoch: 8 , Cost Function Value (J) = 0.194 , Theta values : [[ 0.23116737 - 0.44470797 -
       0.00767918 0.03498833 0.39445697]]
       Epoch: 9 , Cost Function Value (J) = 0.174 , Theta values : [[ 0.23318411 - 0.48824869 -
       0.03161661 -0.00579398 0.36777526]]
       Epoch: 10 , Cost Function Value (J) = 0.159 , Theta values : [[ 0.23656173 - 0.52609528
       -0.05373882 -0.04064864 0.34293793]]
       Epoch: 11 , Cost Function Value (J) = 0.147 , Theta values : [[ 0.24094541 - 0.55943505
       -0.07415409 -0.07086007 0.31975089]]
       Epoch: 12 , Cost Function Value (J) = 0.138 , Theta values : [[ 0.24606776 - 0.58914951]
       -0.09303296 -0.09741006 0.2980521 ]]
       Epoch: 13 , Cost Function Value (J) = 0.129 , Theta values : [[ 0.2517304 - 0.61590061
       -0.11055598 -0.12103965 0.27770216]]
       Epoch: 14 , Cost Function Value (J) = 0.122 , Theta values : [[ 0.25778662 -0.64019353
       -0.12689092 -0.14230846 0.25857898]]
       Epoch: 15 , Cost Function Value (J) = 0.116 , Theta values : [[ 0.26412763 - 0.66242047
       -0.14218536 -0.16164219 0.24057477]]
       Epoch: 16 , Cost Function Value (J) = 0.111 , Theta values : [[ 0.27067228 - 0.68289086
       -0.15656584 -0.17936814 0.22359393]]
       Epoch: 17 , Cost Function Value (J) = 0.107 , Theta values : [[ 0.27735958 - 0.7018525
       -0.17013975 -0.19574116 0.20755147]]
       Epoch: 18 , Cost Function Value (J) = 0.103 , Theta values : [[ 0.28414338 - 0.71950642
       -0.18299797 -0.21096227 0.19237168]]
       Epoch: 19 , Cost Function Value (J) = 0.099 , Theta values : [[ 0.29098848 - 0.73601767
       -0.19521744 -0.22519211 0.17798694]]
       Epoch: 20 , Cost Function Value (J) = 0.096 , Theta values : [[ 0.29786792 - 0.7515232
       -0.20686355 -0.23856068 0.16433671]]
       Epoch: 21 , Cost Function Value (J) = 0.093 , Theta values : [[ 0.30476091 - 0.7661377
       -0.21799212 -0.25117439 0.15136663]]
       Epoch: 22 , Cost Function Value (J) = 0.090 , Theta values : [[ 0.31165139 -0.77995809
       -0.22865107 -0.26312135 0.13902774]]
       Epoch: 23 , Cost Function Value (J) = 0.088 , Theta values : [[ 0.31852692 -0.79306688
       -0.23888176 -0.2744752 0.12727581]]
       Epoch: 24 , Cost Function Value (J) = 0.086 , Theta values : [[ 0.32537785 -0.80553485]
       -0.24872011 -0.28529811 0.11607079]]
       Epoch: 25 , Cost Function Value (J) = 0.083 , Theta values : [[ 0.33219675 - 0.81742307
       -0.25819749 -0.29564296 0.10537627]]
       Epoch: 26 , Cost Function Value (J) = 0.082 , Theta values : [[ 0.33897788 - 0.8287846
       -0.26734145 -0.30555514 0.09515909]]
       Epoch: 27 , Cost Function Value (J) = 0.080 , Theta values : [[ 0.34571686 - 0.83966579
       -0.27617634 -0.31507383 0.08538896]]
       Epoch: 28 , Cost Function Value (J) = 0.078 , Theta values : [[ 0.35241038 - 0.8501073
       -0.28472373 -0.3242331 0.07603815]]
       Epoch: 29 , Cost Function Value (J) = 0.077 , Theta values : [[ 0.359056 -0.86014501
       -0.29300292 -0.33306274 0.0670812 ]]
       Epoch: 30 , Cost Function Value (J) = 0.075 , Theta values : [[ 0.36565195 - 0.86981072
       -0.30103117 -0.34158896 0.05849472]]
In [9]:
        print('Learned parameter vector Theta : ')
        print(theta)
```

```
Learned parameter vector Theta:
[[ 0.37219698]
        [-0.87913272]
        [-0.30882403]
        [-0.34983492]
```

[ 0.05025714]]

```
In [10]: # Plotting Cost function value vs no. of epochs

plt.figure(figsize=(5, 4))
   ax = plt.axes()
   plt.plot(range(1,31),cost)
   plt.title('Cost Function value vs no. of epochs')
   ax.set_xlabel('Epoch')
   ax.set_ylabel('Cost Function Value (J)')
   plt.show()
```

```
Cost Function value vs no. of epochs
   0.7
   0.6
Cost Function Value (J)
   0.5
    0.4
   0.3
   0.2
   0.1
         0
                   5
                                      15
                                                20
                                                          25
                            10
                                                                    30
                                     Epoch
```

Training set performance :

support	f1-score	recall	precision	
567 462	0.96 0.95	1.00	0.94	0 1
1029	0.96			accuracy
1029	0.96	0.96	0.97	macro avg
1029	0.96	0.96	0.96	weighted avg

Test set performance :

	precision	recall	fl-score	support
0 1	0.96	0.99	0.97 0.97	195 148
accuracy macro avg	0.97	0.97	0.97 0.97	343 343

```
In [13]: # Confusion Matrix for Test set
    print('Confusion Matrix :\n')
    print(confusion_matrix(y_test,y_test_pred))

Confusion Matrix :
    [[193     2]
        [ 8 140]]

In [14]: result = pd.DataFrame({'Actual':y_test,'Predicted':y_test_pred})
    result
```

0.97

343

0.97

0.97

Out[14]:		Actual	Predicted
	308	0	0
	1330	1	1
	472	0	0
	304	0	0
	33	0	0
	•••		
	435	0	0
	181	0	0
	165	0	0
	80	0	0
	647	0	0

weighted avg

343 rows × 2 columns

Enter variance, skewness, curtosis, entropy of bank note image wavelet transform:  $-3.2 - 7.4 \ 3.4 \ 2.2$ Predicted class label: 1

Hence the Logistic Regression model has achieved a 96% accuracy on training set and a 97% accuracy on test set