student intervention

April 4, 2016

1 Project 2: Supervised Learning

1.0.1 Building a Student Intervention System

1.1 Classification vs Regression

Your goal is to identify students who might need early intervention - which type of supervised machine learning problem is this, classification or regression? Why?

This is classification problem. We need to classify students into two groups: needed or not needed early intervention (two-class classification), hence classification task.

1.2 Exploring the Data

Let's go ahead and read in the student dataset first.

To execute a code cell, click inside it and press **Shift+Enter**.

```
In [37]: # Import libraries
    import numpy as np
    import pandas as pd
    from sklearn.cross_validation import ShuffleSplit
    from sklearn.utils import shuffle
    import time
    from sklearn.metrics import f1_score
    from sklearn import tree
    from sklearn import svm
    from sklearn.ensemble import GradientBoostingClassifier
    import random

In [38]: #Read student data
    student_data = pd.read_csv("student-data.csv")
    print "Student data read successfully!"
    # Note: The last column 'passed' is the target/label, all other are feature columns
```

Student data read successfully!

Now, can you find out the following facts about the dataset? - Total number of students - Number of students who passed - Number of students who failed - Graduation rate of the class (%) - Number of features Use the code block below to compute these values. Instructions/steps are marked using **TODO**s.

```
print "Total number of students: {}".format(n_students)
    print "Number of students who passed: {}".format(n_passed)
    print "Number of students who failed: {}".format(n_failed)
    print "Number of features: {}".format(n_features)
    print "Graduation rate of the class: {:.2f}%".format(grad_rate)

Total number of students: 395
Number of students who passed: 265
Number of students who failed: 130
Number of features: 31
Graduation rate of the class: 67.09%
```

1.3 Preparing the Data

In this section, we will prepare the data for modeling, training and testing.

1.3.1 Identify feature and target columns

It is often the case that the data you obtain contains non-numeric features. This can be a problem, as most machine learning algorithms expect numeric data to perform computations with.

Let's first separate our data into feature and target columns, and see if any features are non-numeric. **Note**: For this dataset, the last column ('passed') is the target or label we are trying to predict.

```
In [40]: # Extract feature (X) and target (y) columns
         feature_cols = list(student_data.columns[:-1]) # all columns but last are features
         target_col = student_data.columns[-1] # last column is the target/label
         print "Feature column(s):-\n{}".format(feature_cols)
         print "Target column: {}".format(target_col)
         global X_all
         global y_all
         X_all = student_data[feature_cols] # feature values for all students
         y_all = pd.DataFrame(student_data[target_col]) # corresponding targets/labels
         print "\nFeature values:-"
         print X_all.head() # print the first 5 rows
Feature column(s):-
['school', 'sex', 'age', 'address', 'famsize', 'Pstatus', 'Medu', 'Fedu', 'Mjob', 'Fjob', 'reason', 'gu
Target column: passed
Feature values:-
  school sex age address famsize Pstatus Medu Fedu
                                                             Mjob
                                                                       Fjob
      GP
           F
               18
                               GT3
                                         Α
                                                4
                                                      4
                                                         at\_home
0
                         IJ
                                                                    teacher
      GP
           F
               17
                         U
                                         Τ
                                                         \mathtt{at\_home}
1
                               GT3
                                                      1
                                                                      other
2
      GP
           F
                                         Τ
               15
                         IJ
                               LE3
                                                1
                                                      1
                                                         at\_home
                                                                      other
3
      GP
           F
               15
                         U
                               GT3
                                          Т
                                                4
                                                      2
                                                          health
                                                                   services
4
      GP
           F
                         U
                               GT3
                                         Τ
                                                3
               16
                                                      3
                                                            other
                                                                      other
                                               freetime goout Dalc Walc health
           higher internet
                             romantic
                                       famrel
0
                                             4
                                                       3
                                                              4
                                                                   1
                                                                                3
              yes
                         no
                                   no
                                                                        1
                                             5
                                                              3
                                                                                3
1
                                   no
                                                       3
                                                                   1
                                                                        1
    . . .
              yes
                        yes
2
                                             4
                                                       3
                                                              2
                                                                   2
                                                                        3
                                                                                3
                                   no
              yes
                        yes
                                                       2
                                                              2
3
              yes
                        yes
                                  yes
                                             3
                                                                   1
                                                                        1
                                                                                5
    . . .
                                             4
                                                       3
                                                              2
                                                                   1
                                                                        2
                                                                                5
              yes
                                   no
    . . .
                        no
```

```
absences
0 6
1 4
2 10
3 2
4 4
```

[5 rows x 30 columns]

1.3.2 Preprocess feature columns

As you can see, there are several non-numeric columns that need to be converted! Many of them are simply yes/no, e.g. internet. These can be reasonably converted into 1/0 (binary) values.

Other columns, like Mjob and Fjob, have more than two values, and are known as <u>categorical variables</u>. The recommended way to handle such a column is to create as many columns as <u>possible</u> values (e.g. Fjob_teacher, Fjob_other, Fjob_services, etc.), and assign a 1 to one of them and 0 to all others.

These generated columns are sometimes called <u>dummy variables</u>, and we will use the pandas.get_dummies() function to perform this transformation.

```
In [41]: # Preprocess feature columns
         def preprocess_features(X):
             outX = pd.DataFrame(index=X.index) # output dataframe, initially empty
             #print outX.columns[:]
             # Check each column
             for col, col_data in X.iteritems():
                 # If data type is non-numeric, try to replace all yes/no values with 1/0
                 if col_data.dtype == object:
                     col_data = col_data.replace(['yes', 'no'], [1, 0])
                 # Note: This should change the data type for yes/no columns to int
                 # If still non-numeric, convert to one or more dummy variables
                 if col_data.dtype == object:
                     col_data = pd.get_dummies(col_data, prefix=col) # e.g. 'school' => 'school_GP', '
                 outX = outX.join(col_data) # collect column(s) in output dataframe
             return outX
         global X_all
         global y_all
         X_all = preprocess_features(X_all)
         y_all = preprocess_features(y_all)
         print "Processed feature columns ({}):-\n{}".format(len(X_all.columns), list(X_all.columns))
Processed feature columns (48):-
['school_GP', 'school_MS', 'sex_F', 'sex_M', 'age', 'address_R', 'address_U', 'famsize_GT3', 'famsize_LE3
```

1.3.3 Split data into training and test sets

So far, we have converted all <u>categorical</u> features into numeric values. In this next step, we split the data (both features and corresponding labels) into training and test sets.

```
In [42]: # First, decide how many training vs test samples you want
    num_all = student_data.shape[0] # same as len(student_data)
    num_train = 300 # about 75% of the data
```

```
num_test = num_all - num_train
         # TODO: Then, select features (X) and corresponding labels (y) for the training and test sets
         # Note: Shuffle the data or randomly select samples to avoid any bias due to ordering in the d
         train_set_X = []
         train_set_y = []
         test_set_X =[]
         test_set_y =[]
         rs = ShuffleSplit(num_all, n_iter=1, train_size=num_train, test_size=num_test)
         def next_batch(rs, train_size, test_size, keep_test_set_constant=False):
             # get training and testing set for different size and constant or not testing set
             for train, test in rs:
                 test_set = test
                 train_set = train
             X_{-} = X_{all.values}
             y_ = y_all.values
             X_train = np.zeros((train_size, 48))
             y_train = np.zeros((train_size, 1))
             X_test = np.zeros((test_size, 48))
             y_test = np.zeros((test_size, 1))
             train_set = shuffle(train_set)
             train_set = train_set[0:train_size]
             for i, item in enumerate(train_set):
                 X_train[i][:] = X_[item][:]
                 y_train[i][:] = y_[item][:]
             if not keep_test_set_constant:
                 test_set = shuffle(test_set)
             test_set = test_set[0:test_size]
             for i, item in enumerate(test_set):
                 X_test[i][:] = X_[item][:]
                 y_test[i][:] = y_[item][:]
             return X_train, y_train, X_test, y_test
         X_train, y_train, X_test, y_test = next_batch(rs, train_size = num_train ,test_size = num_test
         print "Training set: {} samples".format(X_train.shape[0])
         print "Test set: {} samples".format(X_test.shape[0])
         # Note: If you need a validation set, extract it from within training data
Training set: 300 samples
```

Test set: 95 samples

1.4 Training and Evaluating Models

Choose 3 supervised learning models that are available in scikit-learn, and appropriate for this problem. For each model:

- What is the theoretical O(n) time & space complexity in terms of input size?
- What are the general applications of this model? What are its strengths and weaknesses?
- Given what you know about the data so far, why did you choose this model to apply?
- Fit this model to the training data, try to predict labels (for both training and test sets), and measure the F1 score. Repeat this process with different training set sizes (100, 200, 300), keeping test set constant.

Produce a table showing training time, prediction time, F1 score on training set and F1 score on test set, for each training set size.

Note: You need to produce 3 such tables - one for each model.

```
In [43]: # Train a model
         def train_classifier(clf, X_train, y_train):
             print "Training {}...".format(clf.__class__.__name__)
             start = time.time()
             clf.fit(X_train, y_train)
             end = time.time()
             print "Done!\nTraining time (secs): {:.3f}".format(end - start)
             return "{:.5f}".format(end - start)
         # TODO: Choose a model, import it and instantiate an object
         def create_classifier(type_of = "Tree", weights = None):
             if type_of == "Tree":
                 return tree.DecisionTreeClassifier(class_weight=weights) #used parameter class_weight
             elif type_of == "SVM":
                 return svm.SVC(class_weight=weights) #used parameter class_weight because dataset not
             elif type_of == "GrBoost":
                 return GradientBoostingClassifier(n_estimators=100, learning_rate=.1, max_depth=3)
             else:
                 raise ValueError("Classifier not found", type_of)
         clf = create_classifier("Tree")
         train_classifier(clf, X_train, y_train)
         print clf # you can inspect the learned model by printing it
         #print
Training DecisionTreeClassifier...
Done!
Training time (secs): 0.003
DecisionTreeClassifier(class_weight=None, criterion='gini', max_depth=None,
            max_features=None, max_leaf_nodes=None, min_samples_leaf=1,
            min_samples_split=2, min_weight_fraction_leaf=0.0,
            presort=False, random_state=None, splitter='best')
In [44]: # Predict on training set and compute F1 score
```

from sklearn.metrics import f1_score

```
def predict_labels(clf, features, target):
             print "Predicting labels using {}...".format(clf.__class__.__name__)
             start = time.time()
             y_pred = clf.predict(features)
             end = time.time()
             print "Done!\nPrediction time (secs): {:.5f}".format(end - start)
             return f1_score(target, y_pred), "{:.5f}".format(end - start)
         train_f1_score, time_ = predict_labels(clf, X_train, y_train)
         print "F1 score for training set: {:.3f} in {} sec".format(train_f1_score, time_)
Predicting labels using DecisionTreeClassifier...
Done!
Prediction time (secs): 0.00048
F1 score for training set: 1.000 in 0.00048 sec
In [45]: # Predict on test data
         print "F1 score for test set: {}".format(predict_labels(clf, X_test, y_test))
Predicting labels using DecisionTreeClassifier...
Prediction time (secs): 0.00043
F1 score for test set: (0.7086614173228345, '0.00043')
```

1.4.1 Decision Trees

Complexity

Decision Trees in general need:

$$O(n_{samples} \times n_{features} \times \log n_{samples}).$$

to construct balanced binary tree and query time:

$$O(\log n_{samples}).$$

For the project's problem complexity is:

General applications

Decision-trees best suited to problems with following characteristics:

- Samples are represented by attribute-value pairs. Each feature takes on a small number of disjoint possible values (e.g., man, woman).
- Best for two possible output values.
- Problems with disjunctive descriptions.
- The training data may contain errors. Decision-tree learning methods are robust for errors.
- Training data may contain missing attribute data.

Strengths and weaknesses

Strengths:

- Simple to understand and to interpret, especially using graphic representation.
- White box learned model will be explained using boolean logic.
- Data preparation not very hard. No needs data normalization, dummy and empty value filtering.
- Computation cost is relatively low logarithmic for tree training and prediction.
- Possible validate model using statistical tests.

Weaknesses:

- Decision tree learners create biased trees if some classes dominate. Need balanced training data for every class or need equal number of samples for each class.
- Usually decision-tree learners generate overfitted models and for preventing that depth max and minimum number of samples at a leaf node are necessary.
- Small variations of data might result of completely different trees being generated.
- Learning optimal decision-tree is NP-problem. In practice heuristic methods usually used and that are not guarantee globally optimal tree (to avoid this multiple decision trees will be used with randomly sampled features and samples).

Dataset analysis

```
In [47]: def check_of_empty_values(data_set):
            #create empty Data frame for broken data (NaN or empty)
            return data_set.isnull().values.any()
        def get_labels_balance(data_set):
            #coutn labels in training or testing set and return label weights
            unique, counts = np.unique(data_set, return_counts=True)
            label_weights = {}
            for i in range(0, unique.shape[0]):
                label_weights[unique[i]] = float(counts[i])/data_set.shape[0]
            return label_weights
        print "Is Student feature dataset contains NaN or empty values ?", check_of_empty_values(X_all
        print "Is Student label dataset contains NaN or empty values ?", check_of_empty_values(y_all)
        print "Weights of data balance:"
        print "Training data:", get_labels_balance(y_train)
        print "Testing data:", get_labels_balance(y_test)
Is Student feature dataset contains NaN or empty values ? False
Is Student label dataset contains NaN or empty values ? False
Weights of data balance:
Testing data: {0.0: 0.37894736842105264, 1.0: 0.6210526315789474}
```

Justification

Decision-Trees will be used for classification and regression problems with single and multivariable output. Since DT is white box it is possible to explain prediction results and it may be useful for stuff.

Looking on the students data the DT also may be used for such problem because:

- most of attributes values are two-pared;
- predicting value belongs for the two classes;
- dataset specially was not prepared (excluding data type convertion to numbers and using dummies variables).

Although data set is not balanced this may mitigated by using label_weights parameter for classifier.

Training and prediction

```
In [48]: # Train and predict using different training set sizes
        def train_predict(clf, X_train, y_train, X_test, y_test):
            #print "-----
            #print "Training set size: {}".format(len(X_train))
            tr_weights = get_labels_balance(y_train)
            time_str = train_classifier(clf, X_train, y_train)
            tr_pred = predict_labels(clf, X_train, y_train)
            #print "F1 score for training set: {}".format(tr_pred)
            ts_pred = predict_labels(clf, X_test, y_test)
            #print "F1 score for test set: {}".format(ts_pred)
            return [{"Size":len(X_train), "Time":time_str, "F1_training":tr_pred, "F1_testing":ts_pred
        #Create Pandas table
        def append_value(frame, dict_values, i):
            if type(frame) is pd.DataFrame:
                new_frame = pd.DataFrame(dict_values, index=[i])
                return pd.concat([frame, new_frame])
            else:
                return pd.DataFrame(dict_values, index=[i])
        # TODO: Run the helper function above for desired subsets of training data
        # Note: Keep the test set constant
        training_set_sizes = [100, 200, 300]
        tree_table = None
        i = 1
        for set_size in training_set_sizes:
            X_train, y_train, X_test, y_test = next_batch(rs, train_size=set_size, test_size=num_test,
            # Create Decision-tree classifier and use label weights
            lab_weights = get_labels_balance(y_train)
            clf = create_classifier("Tree", weights=lab_weights)
            train_time = train_classifier(clf, X_train, y_train)
            f1_training, tr_time = predict_labels(clf, X_train, y_train)
            f1_testing, ts_time = predict_labels(clf, X_test, y_test)
            row = {"Size":set_size, "F1_training":f1_training, "F1_testing":f1_testing, "Time train":t
            tree_table = append_value(tree_table, row, i)
            i += 1
```

```
# Result of Decision Tree
         print "\nDecision Tree training results\n", tree_table
Training DecisionTreeClassifier...
Done!
Training time (secs): 0.001
Predicting labels using DecisionTreeClassifier...
Done!
Prediction time (secs): 0.00014
Predicting labels using DecisionTreeClassifier...
Done!
Prediction time (secs): 0.00012
Training DecisionTreeClassifier...
Training time (secs): 0.002
Predicting labels using DecisionTreeClassifier...
Prediction time (secs): 0.00015
Predicting labels using DecisionTreeClassifier...
Done!
Prediction time (secs): 0.00012
Training DecisionTreeClassifier...
Done!
Training time (secs): 0.004
Predicting labels using DecisionTreeClassifier...
Prediction time (secs): 0.00020
Predicting labels using DecisionTreeClassifier...
Done!
Prediction time (secs): 0.00013
Decision Tree training results
  F1_testing F1_training Size Time test Time train
    0.744186
                            100 0.00012
                                             0.00114
1
                        1
2
    0.746269
                             200
                                  0.00012
                        1
                                              0.00231
                             300 0.00013
    0.692913
                                              0.00439
```

Summary

Training time increase with approximately same rate as training size increase. Testing time fluctuating on the same level. Model for all training sets looks like overfitted.

1.4.2 Support Vector Machines

Complexity. The core of SVM is quadratic programming problem (QP), separating support vectors from the rest of the training data. Support Vector Machines for scipy implementation needs between

$$O(n_{features} \times n_{samples}^2)$$

and

$$O(n_{features} \times n_{samples}^3)$$

For the project's problem complexity is:

```
Complexity for construction O(4.800e+05) for 100 samples Complexity for query O(4.800e+07) for 100 samples
```

General applications. Support vector machines (SVMs) are a set of supervised learning methods used for classification, regression and outliers detection. Effective in high dimensional spaces. Still effective in cases where number of dimensions is greater than the number of samples. Uses a subset of training points in the decision function (called support vectors), so it is also memory efficient.

Strengths and weaknesses

Strengths:

- Effective in high dimensional spaces.
- Still effective in cases where number of dimensions is greater than the number of samples.
- Uses a subset of training points in the decision function (called support vectors), so it is also memory
 efficient.
- Versatile: different Kernel functions can be specified for the decision function. Common kernels are provided, but it is also possible to specify custom kernels.

Weakness:

- If the number of features is much greater than the number of samples, the method is likely to give poor performances.
- SVMs do not directly provide probability estimates, these are calculated using an expensive five-fold cross-validation (see Scores and probabilities, below).

Justification

- Number of features is relatively large compare to number of samples.
- SVM be used for two-class problem.
- Prediction will use relatively small piece of memory and be quick- only support vectors are stored.
- SVM also will be used for classification problems.
- Kernel function can express domain knowledge.

Training and prediction

f1_testing, ts_time = predict_labels(clf, X_test, y_test)

```
row = {"Size":set_size, "F1_training":f1_training, "F1_testing":f1_testing, "Time train":t
             svm_table = append_value(svm_table, row, i)
             i += 1
         # SVM training results
         print "\nSVM training results\n", svm_table
Training SVC...
Done!
Training time (secs): 0.057
Predicting labels using SVC...
Prediction time (secs): 0.00156
Predicting labels using SVC...
Done!
Prediction time (secs): 0.00138
Training SVC...
Done!
Training time (secs): 0.007
Predicting labels using SVC...
Prediction time (secs): 0.00458
Predicting labels using SVC...
Done!
Prediction time (secs): 0.00225
Training SVC...
Done!
Training time (secs): 0.015
Predicting labels using SVC...
Done!
Prediction time (secs): 0.01043
Predicting labels using SVC...
Prediction time (secs): 0.00351
SVM training results
  F1_testing F1_training Size Time test Time train
     0.841463
                  0.765432
                             100
                                   0.00138
                                               0.05680
2
     0.782051
                  0.807339
                             200
                                               0.00652
                                   0.00225
     0.789809
                  0.807157
                             300
                                   0.00351
                                               0.01497
```

Summary. The training time very rapidly increase with increasing training set. For 100 is 0.0023, but for 300 is 0.0143 or:

```
In [51]: print int(0.0143/0.0023), "times"
6 times
```

Testing time increase with approximately same rate as set size increase.

1.4.3 Gradient Boosting

Complexity. The algorithm for Boosting Trees evolved from the application of boosting methods to regression trees. The general idea is to compute a sequence of (very) simple trees, where each successive tree is built for the prediction residuals of the preceding tree. The complexity of Gradient Boosting depends on number of decision trees and their depth and features number.

General applications. Gradient Boosted Regression Trees (GBRT) is a generalization of boosting to arbitrary differentiable loss functions. GBRT is an accurate and effective off-the-shelf procedure that can be used for both regression and classification problems.

Strengths and weakness

Strengths:

- Natural handling of data of mixed type (= heterogeneous features)
- Predictive power
- Robustness to outliers in output space (via robust loss functions)
- Robustness to data scaling

Weakness:

• Scalability, due to the sequential nature of boosting it can hardly be parallelized.

Justifications

- GradientBoostingClassifier supports both binary and multi-label classification
- Prediction time relatively low
- Supports mixed type of features and not needed data normalization

Training and prediction

```
In [52]: training_set_sizes = [100, 200, 300]
         boost_table = None
         i = 1
         for set_size in training_set_sizes:
             X_train, y_train, X_test, y_test = next_batch(rs, train_size=set_size, test_size=num_test,
             clf = create_classifier("GrBoost", weights=lab_weights)
             y_train = y_train.reshape((y_train.shape[0]))
             train_time = train_classifier(clf, X_train, y_train)
             f1_training, tr_time = predict_labels(clf, X_train, y_train)
             f1_testing, ts_time = predict_labels(clf, X_test, y_test)
             row = {"Size":set_size, "F1_training":f1_training, "F1_testing":f1_testing, "Time train":t
             boost_table = append_value(boost_table, row, i)
             i += 1
         # Gradient Boosting training results
         print "\nGradient Boosting training results\n", boost_table
Training GradientBoostingClassifier...
Done!
Training time (secs): 0.126
Predicting labels using GradientBoostingClassifier...
Done!
Prediction time (secs): 0.00073
Predicting labels using GradientBoostingClassifier...
Done!
```

```
Prediction time (secs): 0.00066
Training GradientBoostingClassifier...
Training time (secs): 0.169
Predicting labels using GradientBoostingClassifier...
Prediction time (secs): 0.00105
Predicting labels using GradientBoostingClassifier...
Done!
Prediction time (secs): 0.00062
Training GradientBoostingClassifier...
Done!
Training time (secs): 0.197
Predicting labels using GradientBoostingClassifier...
Prediction time (secs): 0.00150
Predicting labels using GradientBoostingClassifier...
Prediction time (secs): 0.00070
Gradient Boosting training results
  F1_testing F1_training Size Time test Time train
    0.746269
                 1.000000 100 0.00066
1
                                             0.12638
2
    0.761194
                 0.992647
                            200 0.00062
                                             0.16908
                                             0.19736
    0.840000
                 0.970297
                            300 0.00070
```

Summary Training time slowly increase as increasing training set size. Prediction time fluctuates on same level.

1.4.4 Summary of algoritms

Gradient boosting:

```
In [53]: print "Decision Tree:"
        print tree_table
        print "\nSVM:"
        print svm_table
        print "\nGradient boosting:"
        print boost_table
Decision Tree:
  F1\_testing F1\_training Size Time test Time train
    0.744186 1 100 0.00012
                                          0.00114
1
                           200 0.00012
2
    0.746269
                       1
                                           0.00231
3
    0.692913
                           300 0.00013
                       1
                                           0.00439
SVM:
  F1_testing F1_training Size Time test Time train
    0.841463
                0.765432
                         100 0.00138
                                           0.05680
2
    0.782051
                0.807339
                           200 0.00225
                                           0.00652
    0.789809
                0.807157 300 0.00351
                                           0.01497
```

F1_testing F1_training Size Time test Time train

1	0.746269	1.000000	100	0.00066	0.12638
2	0.761194	0.992647	200	0.00062	0.16908
3	0.840000	0.970297	300	0.00070	0.19736

1.5 Choosing the Best Model

- Based on the experiments you performed earlier, in 1-2 paragraphs explain to the board of supervisors what single model you chose as the best model. Which model is generally the most appropriate based on the available data, limited resources, cost, and performance?
- In 1-2 paragraphs explain to the board of supervisors in layman's terms how the final model chosen is supposed to work (for example if you chose a Decision Tree or Support Vector Machine, how does it make a prediction).
- Fine-tune the model. Use Gridsearch with at least one important parameter tuned and with at least 3 settings. Use the entire training set for this.
- What is the model's final F1 score?

In [54]: # TODO: Fine-tune your model and report the best F1 score