Machine Learning DA3

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Shushil Kumar Ravishankar 16BCE1259

```
In [1]: import numpy as np
       import pandas as pd
       import matplotlib.pyplot as plt
       %matplotlib inline
       from sklearn.model_selection import train_test_split
       from sklearn.metrics import accuracy_score,recall_score,precision_score,roc_curve,roc_s
       from sklearn.preprocessing import LabelEncoder
       from sklearn.cross_validation import cross_val_score
/Library/Frameworks/Python.framework/Versions/3.7/lib/python3.7/site-packages/sklearn/cross_va
  "This module will be removed in 0.20.", DeprecationWarning)
In [2]: data=pd.read_csv('clean_bmart.csv',sep=',')
       data.head()
          Out[2]:
       0
                  0
                              FDA15
                                           9.30
                                                        Low Fat
                                                                        0.016047
       1
                  1
                              DRC01
                                           5.92
                                                         Regular
                                                                        0.019278
       2
                  2
                              FDN15
                                          17.50
                                                        Low Fat
                                                                        0.016760
       3
                  3
                              FDX07
                                                         Regular
                                          19.20
                                                                        0.000000
                                                        Low Fat
                              NCD19
                                           8.93
                                                                        0.000000
                     Item_Type Item_MRP Outlet_Identifier
       0
                         Dairy 249.8092
                                                   0UT049
       1
                    Soft Drinks 48.2692
                                                   0UT018
       2
                                                   OUT049
                          Meat 141.6180
       3 Fruits and Vegetables 182.0950
                                                   OUT010
       4
                     Household
                                 53.8614
                                                   OUT013
          Outlet_Establishment_Year Outlet_Size Outlet_Location_Type \
       0
                              1999
                                       Medium
                                                           Tier 1
       1
                              2009
                                       Medium
                                                           Tier 3
       2
                              1999
                                       Medium
                                                           Tier 1
       3
                                       Medium
                                                           Tier 3
                              1998
```

```
4
                                1987
                                                                Tier 3
                                            High
                 Outlet_Type Item_Outlet_Sales
        0 Supermarket Type1
                                      3735.1380
        1 Supermarket Type2
                                       443.4228
        2 Supermarket Type1
                                      2097.2700
               Grocery Store
                                       732.3800
          Supermarket Type1
                                       994.7052
In [3]: X=data.loc[(data['Outlet_Location_Type']=='Tier 1')|(data['Outlet_Location_Type']=='Tier 1')
        x=X.values[:,:]
        y=X.values[:,10]
        ley=LabelEncoder()
        ley.fit(y)
        y=ley.transform(y)
        for i in [1,3,5,7,9,11]:
            en=LabelEncoder()
            en.fit(X.values[:,i])
            x[:,i]=en.transform(x[:,i])
        x=x[:,[1,2,3,4,5,6,7,8,9,11,12]]
        X_train, X_test, y_train, y_test = train_test_split(x, y, test_size=0.3,random_state=0
        print(y)
        print(x)
        print(data.columns.values[[4,8,10]])
[0 0 1 ... 1 1 0]
[[156 9.3 0 ... 0 1 3735.138]
 [659 17.5 0 ... 0 1 2097.27]
 [438 16.2 1 ... 0 1 1076.5986]
 [890 8.38 1 ... 0 1 549.285]
 [1348 10.6 0 ... 1 1 1193.1136]
 [50 14.8 0 ... 1 1 765.67]]
['Item_Visibility' 'Outlet_Establishment_Year' 'Outlet_Location_Type']
In [4]: from sklearn.neural_network import MLPClassifier
In [5]: mlp=MLPClassifier(hidden_layer_sizes=(5), max_iter=1000, random_state=0)
In [6]: mlp.fit(X_train,y_train)
Out[6]: MLPClassifier(activation='relu', alpha=0.0001, batch size='auto', beta 1=0.9,
               beta_2=0.999, early_stopping=False, epsilon=1e-08,
               hidden_layer_sizes=5, learning_rate='constant',
               learning_rate_init=0.001, max_iter=1000, momentum=0.9,
               nesterovs_momentum=True, power_t=0.5, random_state=0, shuffle=True,
               solver='adam', tol=0.0001, validation_fraction=0.1, verbose=False,
               warm_start=False)
```

The number of transactions of each class are almost same i.e. the dataset is unbiased and doesn't require techniques like over-sampling or under-sampling to be applied before training a model. A dumb model cannot get a high accuracy score in this dataset by just predicting the class with highest frequency.

```
In [9]: y_test.shape[0]
Out[9]: 1552
In [10]: print("null accuracy:",max(((y_test==0).sum())/y_test.shape[0],((y_test==1).sum())/y_
null accuracy: 52.9639175257732
```

This is the Null accuracy of the dataset i.e. it is the accuracy that a model can achieve while just predicting the majority class of this dataset.

```
In [11]: from sklearn.metrics import classification_report,confusion_matrix
          confusion = confusion_matrix(y_test, predictions)
         print(confusion)
          #[row, column]
         TP = confusion[1, 1]
         TN = confusion[0, 0]
         FP = confusion[0, 1]
         FN = confusion[1, 0]
[[650 80]
 [218 604]]
   604 transactions are correctly classified as '1'.
650 transactions are correctly classified as '0'.
80 transactions are wrongly classified as '1'.
218 transactions are wrongly classified as '0'.
In [12]: print((TP + TN) / float(TP + TN + FP + FN))
         print(accuracy_score(y_test, predictions))
0.8079896907216495
0.8079896907216495
```

The Accuracy score of the model is high enough to show that there is actual learning taking place here and the model isn't just predicting the majority class.

```
In [13]: classification_error = (FP + FN) / float(TP + TN + FP + FN)
         print(classification_error)
         print(1 - accuracy score(y test, predictions))
0.19201030927835053
0.1920103092783505
In [14]: sensitivity = TP / float(FN + TP)
         print(sensitivity)
         print(recall_score(y_test, predictions))
0.7347931873479319
0.7347931873479319
In [15]: specificity = TN / (TN + FP)
        print(specificity)
0.8904109589041096
In [16]: false_positive_rate = FP / float(TN + FP)
         print(false_positive_rate)
         print(1 - specificity)
0.1095890410958904
0.1095890410958904
In [17]: precision = TP / float(TP + FP)
         print(precision)
         print(precision_score(y_test, predictions))
0.8830409356725146
0.8830409356725146
```

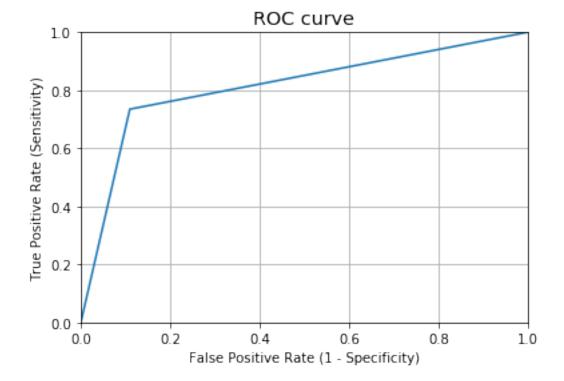
The above model has a good sensitivity i.e. it very oftenly predicts '1' for transaction with value '1' instead as '0'.

The model has a very good specificity i.e. it mostly predicts a transaction with value '0' as '0' instrad of '1' in other words, it has a low False Positive Rate but has a high False Negative Rate, which means that the model has higher probability of wrongly classifying a transaction with value '1' as '0' than predicting a transaction with value '0' as '1'.

The model is highly precise i.e. of the 1's predicticted by the model, most of them are actually 1.

```
In [18]: fpr, tpr, thresholds = roc_curve(y_test, predictions)

    plt.plot(fpr, tpr)
    plt.xlim([0.0, 1.0])
    plt.ylim([0.0, 1.0])
    plt.rcParams['font.size'] = 12
    plt.title('ROC curve')
    plt.xlabel('False Positive Rate (1 - Specificity)')
    plt.ylabel('True Positive Rate (Sensitivity)')
    plt.grid(True)
```



```
In [19]: print(roc_auc_score(y_test, predictions))
0.8126020731260207
```

AUC ROC indicates how well the probabilities from the positive classes are separated from the negative classes.

The area under the ROC curve is high. It indicates that the distributions of positives and negatives are well separated for the model. It means that the model is very well able to differentiate between the two classes, indicating it to be good model.

```
In [20]: cross_val_score(mlp, x, y, cv=10, scoring='roc_auc').mean()
Out[20]: 0.9374891828808163
```

In the basic approach, called k-fold CV, the training set is split into k smaller sets (other approaches are described below, but generally follow the same principles). The following procedure is followed for each of the k "folds":

- 1) A model is trained using k-1 of the folds as training data;
- 2) the resulting model is validated on the remaining part of the data (i.e., it is used as a test set to compute a performance measure such as accuracy).

The performance measure reported by k-fold cross-validation is then the average of the values computed in the loop. This approach can be computationally expensive, but is very useful when the number of samples are very less.

Here we use Area Under the ROC as the scoring parameter and cv=10 i.e. we divide the testset in 10 parts, use 9 for training and the remaining 1 as validation-set and then the area under the ROC is measured. This process is repeated 10 times with each part being validation-set 1 time.

The high Cross validation score indicates that the given model has a very good performance