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# roc curve and auc
#-------------------------------------------
from sklearn.datasets import make_classification
from sklearn.linear_model import LogisticRegression
from sklearn.model_selection import train_test_split
from sklearn.metrics import roc_curve
from sklearn.metrics import roc_auc_score
from matplotlib import pyplot
# generate 2 class dataset
X, y = make_classification(n_samples=1000, n_classes=2, random_state=1)
# split into train/test sets
trainX, testX, trainy, testy = train_test_split(X, y, test_size=0.5, random_state=2)
# generate a no skill prediction (majority class)
ns_probs = [0 for _ in range(len(testy))]
# fit a model
model = LogisticRegression(solver='lbfgs')
#Limited-memory Broyden–Fletcher–Goldfarb–Shanno.
#It approximates the second derivative matrix updates with gradient evaluations.
model.fit(trainX, trainy)
# predict probabilities
lr_probs = model.predict_proba(testX)
# keep probabilities for the positive outcome only
lr_probs = lr_probs[:, 1]
import numpy as np
from sklearn import metrics
from sklearn.metrics import accuracy_score, confusion_matrix, roc_auc_score, roc_curve
import matplotlib.pyplot as plt

n = 10000
ratio = .95
n_0 = int((1-ratio) * n)
n_1 = int(ratio * n)

y = np.array([0] * n_0 + [1] * n_1)
# below are the probabilities obtained from a hypothetical model that always predicts the
majority class
# probability of predicting class 1 is going to be 100%
y_proba = np.array([1]*n)
y_pred = y_proba > .5

def plot_roc_curve(true_y, y_pred):
    fpr, tpr, thresholds = roc_curve(true_y, y_prob)
    plt.plot(fpr, tpr)
    plt.xlabel('False Positive Rate')
    plt.ylabel('True Positive Rate')

 # probability of predicting class 1 is going to be 100%
y_proba = np.array([1]*n)
y_pred = y_proba > .5

print(f'accuracy score: {accuracy_score(y, y_pred)}')
cf_mat = confusion_matrix(y, y_pred)
print('Confusion matrix')
print(cf_mat)
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```python
# calculate scores
ns_auc = roc_auc_score(testy, ns_probs)
lr_auc = roc_auc_score(testy, lr_probs)
# summarize scores
print('No Skill: ROC AUC=%.3f' % (ns_auc))
print('Logistic: ROC AUC=%.3f' % (lr_auc))
# calculate roc curves
ns_fpr, ns_tpr, _ = roc_curve(testy, ns_probs)
lr_fpr, lr_tpr, _ = roc_curve(testy, lr_probs)
# plot the roc curve for the model
pyplot.plot(ns_fpr, ns_tpr, linestyle='--', label='No Skill')
pyplot.plot(lr_fpr, lr_tpr, marker='.', label='Logistic')
# axis labels
pyplot.xlabel('False Positive Rate')
pyplot.ylabel('True Positive Rate')
# show the legend
pyplot.legend()
# show the plot
pyplot.show()

# Confusion matrix
#---------------------------------------

print(f'accuracy score: {accuracy_score(y, y_pred)}')
cf_mat = confusion_matrix(y, y_pred)
print('Confusion matrix')
print(cf_mat)
confusion_matrix = metrics.confusion_matrix(y, y_pred)
cm_display = metrics.ConfusionMatrixDisplay(confusion_matrix = confusion_matrix,
display_labels = [False, True])
cm_display.plot()
plt.show()

# precision-recall curve and f1
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from sklearn.datasets import make_classification
from sklearn.linear_model import LogisticRegression
from sklearn.model_selection import train_test_split
from sklearn.metrics import precision_recall_curve
from sklearn.metrics import f1_score
from sklearn.metrics import auc
from matplotlib import pyplot
# generate 2 class dataset
X, y = make_classification(n_samples=1000, n_classes=2, random_state=1)
# split into train/test sets
trainX, testX, trainy, testy = train_test_split(X, y, test_size=0.5, random_state=2)
# fit a model
model = LogisticRegression(solver='lbfgs')
model.fit(trainX, trainy)
# predict probabilities
lr_probs = model.predict_proba(testX)
# keep probabilities for the positive outcome only
lr_probs = lr_probs[:, 1]
# predict class values
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```python
yhat = model.predict(testX)
lr_precision, lr_recall, _ = precision_recall_curve(testy, lr_probs)
lr_f1, lr_auc = f1_score(testy, yhat), auc(lr_recall, lr_precision)
# summarize scores
print('Logistic: f1=%.3f auc=%.3f' % (lr_f1, lr_auc))
# plot the precision-recall curves
no_skill = len(testy[testy==1]) / len(testy)
pyplot.plot([0, 1], [no_skill, no_skill], linestyle='--', label='No Skill')
pyplot.plot(lr_recall, lr_precision, marker='.', label='Logistic')
# axis labels
pyplot.xlabel('Recall')
pyplot.ylabel('Precision')
# show the legend
pyplot.legend()
# show the plot
pyplot.show()
```