project

April 19, 2020

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[1]: import numpy as np
     import pandas as pd
     from sklearn import preprocessing
     df = pd.read_csv('training.csv') # use test which is smaller for development
     df.info()
    <class 'pandas.core.frame.DataFrame'>
    RangeIndex: 9500 entries, 0 to 9499
    Data columns (total 3 columns):
    article_number
                       9500 non-null int64
    article_words
                       9500 non-null object
    topic
                       9500 non-null object
    dtypes: int64(1), object(2)
    memory usage: 222.8+ KB
[2]: df.head()
[2]:
        article_number
                                                               article_words \
     0
                      1 open, absent, cent, cent, cent, stock, inflow, rate, k...
     1
                     2 morn, stead, end, end, day, day, patch, patch, patch.
     2
                      3 socc, socc, world, world, recent, law, fifa, fifa, fif...
     3
                      4 open, forint, forint, forint, cent, cent, ste...
                      5 morn, complet, weekend, minut, minut, minut, arrow, d...
                topic
     O FOREX MARKETS
     1 MONEY MARKETS
               SPORTS
     3 FOREX MARKETS
           IRRELEVANT
[3]: input_cols = ['article_words']
     out_cols = ['topic']
     X = df[input_cols]
     y = df[out_cols]
     split = int(X.shape[0] * 0.9)
     \#X_t = X[:split]
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#y_t = y[:split]
#X_v = X[split:]
#y_v = y[split:]
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[4]: TOP = 5
     words = set() # every word in the doc
     top_words = set() # a set of TOP # words from each article
     features = [] # array of array of top word
     for i in range (X.shape[0]):
         tally = dict()
         # this for loop get all words and count their frequency of each article,
         for word in X['article_words'][i].split(','):
             words.add(word)
             if word not in tally.keys():
                 tally[word] = 1
             else:
                 tally[word] +=1
         #print(tally)
         sorted_tally = sorted(tally.items(), key=lambda kv: kv[1], reverse=True)
         #print(sorted_tally[:TOP], y['topic'][i])
         # this loop puts top words to the list of features
         loc_feat = []
         for j in range(TOP):
             top_words.add(sorted_tally[j][0])
             loc_feat.append(sorted_tally[j][0])
         features.append(loc_feat)
     print(len(words))
     #print(words)
     print(len(top words))
     #print(top words)
     #print(features)
```

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[5]: index = dict()
  count = 0
  for word in top_words:
      index[word] = count
      count+=1
  # print(index)
```

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[6]: bool_features = []
     for i in range (len(features)):
         bool_f = [0] * len(top_words)
         for t in range (TOP):
             bool f[index[features[i][t]]] = 1
         bool_features.append(tuple(bool_f))
     df_cleaned = pd.DataFrame(bool_features, columns = list(top_words))
     # print(df_cleaned.head())
     # df_cleaned.head().to_csv('tmp.csv') # write to file to validate output
[8]: from sklearn.preprocessing import OneHotEncoder
     from sklearn.tree import DecisionTreeClassifier
     from sklearn.metrics import roc_auc_score
     from sklearn.metrics import precision_recall_fscore_support
     enc = OneHotEncoder(handle_unknown='ignore')
     enc.fit(y)
     y_trans = enc.transform(y).toarray()
     START = 3
     END = 4
     def optimal_min_leaf(tx, ty, true_y, pred_xarg):
         scores = []
         metrics = []
         for k in range(START, END):
             dtc = DecisionTreeClassifier(min_samples_leaf=k)
             dtc.fit(tx, ty)
             y_pred = dtc.predict(pred_xarg)
             score = roc_auc_score(true_y,y_pred)
             metric = precision_recall_fscore_support(true_y,y_pred, average='micro')
             scores.append(score)
             metrics.append(metric)
             print(dtc.min samples leaf,score)
         return START+np.argmax(scores), scores, metrics
     op_min_leaf, test_scores, metrics = optimal_min_leaf(df_cleaned[:split],_
     →y_trans[:split], y_trans[split:],df_cleaned[split:])
     print('op_min_samples_leaf =', op_min_leaf)
     print('score =', test_scores)
     print('metrics =', metrics)
```

```
3 0.6819013142615469

op_min_samples_leaf = 3

score = [0.6819013142615469]

metrics = [(0.7272727272727273, 0.631578947368421, 0.676056338028169, None)]
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