project

April 18, 2020

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[50]: 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
[51]: df.head()
[51]:
         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, pat...
      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
[52]: 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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[59]: 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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[60]: index = dict()
    count = 0
    for word in top_words:
        index[word] = count
        count+=1
    # print(index)
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[63]: 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
[64]: from sklearn.preprocessing import OneHotEncoder
     from sklearn.tree import DecisionTreeClassifier
     from sklearn.metrics import roc_auc_score
     enc = OneHotEncoder(handle_unknown='ignore')
     enc.fit(y)
     y_trans = enc.transform(y).toarray()
     START = 2
     END = 5 # change 20 to 5 to reduce run time
     def optimal_min_leaf(tx, ty, true_y, pred_xarg):
         scores = []
         for k in range(START, END):
             dtc = DecisionTreeClassifier(min_samples_leaf=k)
             dtc.fit(tx, ty)
             score = roc_auc_score(true_y,dtc.predict(pred_xarg))
             scores.append(score)
             print(dtc.min_samples_leaf,score)
         return START+np.argmax(scores), scores
     op_min_leaf, test_scores= optimal_min_leaf(df_cleaned[:split], y_trans[:split],_
      print('op_min_samples_leaf =', op_min_leaf)
     print('score =', test_scores)
     2 0.671532813454826
     3 0.6818761244015527
     4 0.6602139358295629
     op_min_samples_leaf = 3
     score = [0.671532813454826, 0.6818761244015527, 0.6602139358295629]
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