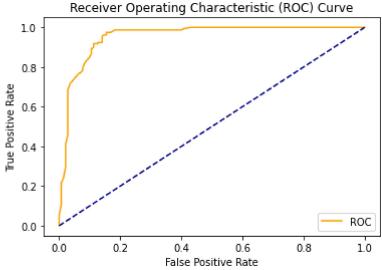
12/14/2020 ROC Curve

```
In [1]: import numpy as np
         import pandas as pd
         import matplotlib.pyplot as plt
         import seaborn as sns
         # roc curve and auc score
         from sklearn.datasets import make_classification
         from sklearn.neighbors import KNeighborsClassifier
         from sklearn.ensemble import RandomForestClassifier
         from sklearn.model selection import train test split
         from sklearn.metrics import roc_curve
         from sklearn.metrics import roc auc score
 In [2]: def plot_roc_curve(fpr, tpr):
             plt.plot(fpr, tpr, color='orange', label='ROC')
             plt.plot([0, 1], [0, 1], color='darkblue', linestyle='--')
             plt.xlabel('False Positive Rate')
             plt.ylabel('True Positive Rate')
             plt.title('Receiver Operating Characteristic (ROC) Curve')
             plt.legend()
             plt.show()
In [3]: data_X, class_label = make_classification(n_samples=1000, n_classes=2, weights
         =[1,1], random state=1)
 In [4]: trainX, testX, trainy, testy = train test split(data X, class label, test size
         =0.3, random state=1)
 In [5]: | model = RandomForestClassifier()
         model.fit(trainX, trainy)
Out[5]: RandomForestClassifier()
 In [7]: probs = model.predict proba(testX)
 In [8]: | probs = probs[:, 1]
 In [9]: | auc = roc_auc_score(testy, probs)
         print('AUC: %.2f' % auc)
         AUC: 0.95
In [10]: fpr, tpr, thresholds = roc_curve(testy, probs)
```

12/14/2020 ROC Curve

```
fpr
In [11]:
Out[11]: array([0.
                                                               , 0.00704225,
                          , 0.
                                       , 0.
                                                    0.
                0.00704225, 0.00704225, 0.01408451, 0.02112676, 0.02112676,
                0.02112676, 0.02112676, 0.02816901, 0.02816901, 0.02816901,
                0.02816901, 0.02816901, 0.02816901, 0.02816901, 0.03521127,
                0.06338028, 0.07042254, 0.07746479, 0.07746479, 0.08450704,
                0.09859155, 0.1056338, 0.1056338, 0.1056338, 0.11267606,
                0.11267606, 0.12676056, 0.12676056, 0.14084507, 0.14084507,
                0.14084507, 0.14084507, 0.14788732, 0.15492958, 0.15492958,
                0.16901408, 0.18309859, 0.1971831, 0.21126761, 0.22535211,
                0.25352113, 0.26760563, 0.28873239, 0.3028169, 0.34507042,
                0.37323944, 0.40140845, 0.4084507, 0.42957746, 0.51408451,
                0.57746479, 0.66901408, 0.75352113, 0.88028169, 0.97183099,
                          1)
In [12]:
Out[12]: array([0.
                           , 0.00632911, 0.01265823, 0.05063291, 0.10759494,
                0.15822785, 0.21518987, 0.24050633, 0.29746835, 0.32278481,
                0.37341772, 0.41139241, 0.4556962, 0.49367089, 0.51265823,
                0.56329114, 0.62025316, 0.64556962, 0.6835443, 0.71518987,
                0.76582278, 0.7721519, 0.78481013, 0.79746835, 0.82278481,
                0.84810127, 0.86708861, 0.87341772, 0.89240506, 0.89873418,
                0.91772152, 0.91772152, 0.92405063, 0.92405063, 0.93670886,
                0.94936709, 0.9556962, 0.96202532, 0.96202532, 0.97468354,
                0.97468354, 0.98734177, 0.98734177, 0.98734177, 0.98734177,
                0.98734177, 0.98734177, 0.98734177, 0.98734177, 0.98734177,
                0.98734177, 0.98734177, 0.99367089, 1.
                                                               , 1.
                1.
                          , 1.
                                       , 1.
                                                   , 1.
                                                                 1.
                1.
                          1)
         plot roc curve(fpr, tpr)
In [13]:
```



In [ ]: