Choise_based_on_stability_and_regulation_1

February 24, 2019

```
In [1]: from sklearn.model_selection import train_test_split
        import numpy as np
        from sklearn.datasets import make_classification
        X, y = make_classification(n_samples = 100, n_features=100,
                                    n_informative=5, n_redundant=2, random_state=101)
        X_train, X_test, y_train, y_test = train_test_split(X, y, test_size=0.30, random_state=
```

```
In [5]: from sklearn.linear_model import LogisticRegression
        classifier = LogisticRegression(C=0.1, penalty='l1', random_state=101) # the smaller t
        classifier.fit(X_train, y_train)
        print("Accuracy of trening samples: %3f" % classifier.score(X_train, y_train))
        print("Accuracy of test samples: %3f" % classifier.score(X_test, y_test))
```

```
Accuracy of trening samples: 0.785714
Accuracy of test samples: 0.933333
```

```
d:\python\lib\site-packages\sklearn\linear_model\logistic.py:433: FutureWarning: Default solve
  FutureWarning)
```

```
In [6]: from sklearn.linear_model import LogisticRegression
        classifier = LogisticRegression(C=0.6, penalty='l1', random_state=101) # the smaller t
        classifier.fit(X_train, y_train)
        print("Accuracy of trening samples: %3f" % classifier.score(X_train, y_train))
        print("Accuracy of test samples: %3f" % classifier.score(X_test, y_test))
```

```
Accuracy of trening samples: 1.000000
Accuracy of test samples: 0.800000
```

```
d:\python\lib\site-packages\sklearn\linear_model\logistic.py:433: FutureWarning: Default solve
  FutureWarning)
```

```
In [8]: from sklearn.linear_model import RandomizedLogisticRegression
        selector = RandomizedLogisticRegression(n_resampling=300, random_state=101)
        selector.fit(X_train, y_train)
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        X_train_s = selector.transform(X_train)
        X_test_s = selector.transform(X_test)
        classifier.fit(X_train_s, y_train)
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Number of chosen variables: 4
Accuracy of trening samples: 0.885714
Accuracy of test samples: 0.833333


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d:\python\lib\site-packages\sklearn\linear_model\logistic.py:433: FutureWarning: Default solver
    FutureWarning)


In [9]: print("Number of chosen variables: %i" % sum(selector.get_support()!=0))
        print("Accuracy of trening samples: %3f" % classifier.score(X_train_s, y_train))
        print("Accuracy of test samples: %3f" % classifier.score(X_test_s, y_test))
```

```
Number of chosen variables: 4
Accuracy of trening samples: 0.885714
Accuracy of test samples: 0.833333
```

In [12]: `from sklearn.linear_model import RandomizedLasso` *# works for linear models*
`from sklearn.datasets import make_regression`
`X, y = make_regression(n_samples=100, n_features=10, n_informative=4, random_state=10`
`rlasso = RandomizedLasso()`
`rlasso.fit(X,y)`

```
d:\python\lib\site-packages\sklearn\utils\deprecation.py:58: DeprecationWarning: Class Randomi
  warnings.warn(msg, category=DeprecationWarning)
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Out[12]: RandomizedLasso(alpha='aic', eps=2.220446049250313e-16, fit_intercept=True,
                max_iter=500, memory=None, n_jobs=None, n_resampling=200,
                normalize=True, pre_dispatch='3*n_jobs', precompute='auto',
                random_state=None, sample_fraction=0.75, scaling=0.5,
                selection_threshold=0.25, verbose=False)

In [13]: list(enumerate(rlasso.scores_)) # only 4 features are informative

Out[13]: [(0, 1.0),
         (1, 0.0),
         (2, 1.0),
         (3, 0.0),
         (4, 0.0),
```

```
         (5, 1.0),
         (6, 0.0),
         (7, 0.0),
         (8, 1.0),
         (9, 0.0)]
```

In [ ]: