

## ENGR 421/DASC 521: Introduction to Machine Learning

### Homework 6: Are Under the ROC Curve

**Deadline:** January 20, 2024, 11:59 PM

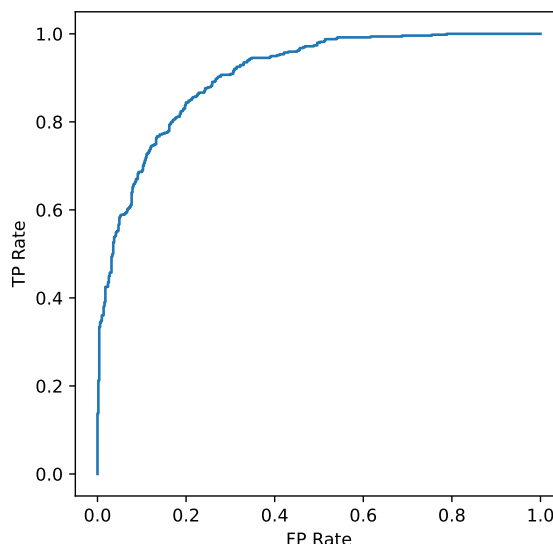
In this homework, you will implement the receiver operating characteristics (ROC) curve in Python. Here are the steps you need to follow:

1. Read Section 20.7 from the textbook.
2. You are given the true labels of 1000 data points for a binary classification problem in the file named `hw06_true_labels.csv` and the predicted posterior probabilities of these 1000 data points for the positive class in the file named `hw06_predicted_probabilities.csv`.
3. Calculate possible classification thresholds using the predicted posterior probabilities. (20 points)

```
print(thresholds)
[0.00603665 0.01329955 0.02200585 ... 0.9655685 0.9670935 0.9836335 ]
```

4. Calculate FP and TP rates using the true labels, predicted posterior probabilities, and thresholds. (40 points)

```
print(fp_rates)
print(tp_rates)
[1.          0.99802372 0.99604743 ... 0.          0.          0.          ]
[1.          1.          1.          ... 0.00404858 0.00202429 0.          ]
```



5. Calculate the area under the ROC curve using the FP and TP rates. (40 points)

```
print("The area under the ROC curve is {}".format(auroc))
The area under the ROC curve is 0.9064465283000738.
```

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**What to submit:** You need to submit your source code in a single file (.py file). You are provided with a template file named as 0099999.py, where 99999 should be replaced with your 5-digit student number. You are allowed to change the template file between the following lines.

```
# your implementation starts below
```

```
# your implementation ends above
```

**How to submit:** Submit the file you edited to Blackboard by following the exact style mentioned. Submissions that do not follow these guidelines will not be graded.

**Late submission policy:** Late submissions will not be graded.

**Cheating policy:** Very similar submissions will not be graded.

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