

BankChurners

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Dataset 1

```
# load libraries
library(tidyverse)

## Warning: package 'tidyverse' was built under R version 4.2.2

## -- Attaching packages ----- tidyverse 1.3.2 --
## v ggplot2 3.4.0      v purrr   0.3.5
## v tibble  3.1.8      v dplyr  1.0.10
## v tidyr   1.2.1      v stringr 1.4.1
## v readr   2.1.3      v forcats 0.5.2

## Warning: package 'ggplot2' was built under R version 4.2.2

## Warning: package 'tibble' was built under R version 4.2.2

## Warning: package 'tidyr' was built under R version 4.2.2

## Warning: package 'readr' was built under R version 4.2.2

## Warning: package 'purrr' was built under R version 4.2.2

## Warning: package 'dplyr' was built under R version 4.2.2

## Warning: package 'forcats' was built under R version 4.2.2

## -- Conflicts ----- tidyverse_conflicts() --
## x dplyr::filter() masks stats::filter()
## x dplyr::lag()    masks stats::lag()

library(readr)
library(dplyr)
library("Amelia")

## Warning: package 'Amelia' was built under R version 4.2.2
```

```

## Loading required package: Rcpp

## Warning: package 'Rcpp' was built under R version 4.2.2

## ##
## ## Amelia II: Multiple Imputation
## ## (Version 1.8.0, built: 2021-05-26)
## ## Copyright (C) 2005-2023 James Honaker, Gary King and Matthew Blackwell
## ## Refer to http://gking.harvard.edu/amelia/ for more information
## ##

library(caTools) # for data partitioning

## Warning: package 'caTools' was built under R version 4.2.2

library(modelr)

## Warning: package 'modelr' was built under R version 4.2.2

library(readr)
library(caret)

## Warning: package 'caret' was built under R version 4.2.2

## Loading required package: lattice
##
## Attaching package: 'caret'
##
## The following object is masked from 'package:purrr':
##
##     lift

library(e1071)

## Warning: package 'e1071' was built under R version 4.2.2

library(tidymodels)

## Warning: package 'tidymodels' was built under R version 4.2.2

## -- Attaching packages ----- tidymodels 1.0.0 --
## v broom      1.0.1      v rsample      1.1.1
## v dials      1.1.0      v tune        1.0.1
## v infer      1.0.4      v workflows   1.1.2
## v modeldata  1.0.1      v workflowsets 1.0.0
## v parsnip    1.0.3      v yardstick   1.1.0
## v recipes    1.0.3
##
## Warning: package 'broom' was built under R version 4.2.2

```

```

## Warning: package 'dials' was built under R version 4.2.2

## Warning: package 'scales' was built under R version 4.2.2

## Warning: package 'infer' was built under R version 4.2.2

## Warning: package 'modeldata' was built under R version 4.2.2

## Warning: package 'parsnip' was built under R version 4.2.2

## Warning: package 'recipes' was built under R version 4.2.2

## Warning: package 'rsample' was built under R version 4.2.2

## Warning: package 'tune' was built under R version 4.2.2

## Warning: package 'workflows' was built under R version 4.2.2

## Warning: package 'workflowsets' was built under R version 4.2.2

## Warning: package 'yardstick' was built under R version 4.2.2

## -- Conflicts ----- tidymodels_conflicts() --
## x broom::bootstrap()      masks modelr::bootstrap()
## x scales::discard()      masks purrr::discard()
## x dplyr::filter()         masks stats::filter()
## x recipes::fixed()       masks stringr::fixed()
## x dplyr::lag()            masks stats::lag()
## x caret::lift()          masks purrr::lift()
## x yardstick::mae()        masks modelr::mae()
## x yardstick::mape()       masks modelr::mape()
## x rsample::permutations() masks e1071::permutations()
## x rsample::populate()     masks Rcpp::populate()
## x yardstick::precision()  masks caret::precision()
## x yardstick::recall()     masks caret::recall()
## x yardstick::rmse()       masks modelr::rmse()
## x yardstick::sensitivity() masks caret::sensitivity()
## x yardstick::spec()       masks readr::spec()
## x yardstick::specificity() masks caret::specificity()
## x recipes::step()         masks stats::step()
## x tune::tune()            masks parsnip::tune(), e1071::tune()
## * Dig deeper into tidy modeling with R at https://www.tmwr.org

library(pROC)

## Warning: package 'pROC' was built under R version 4.2.2

## Type 'citation("pROC")' for a citation.
##
## Attaching package: 'pROC'
##
## The following objects are masked from 'package:stats':
##
##   cov, smooth, var

```

```
# load & inspect dataset
```

```
cc_raw <- read.csv("D:\\Data\\BankChurners.csv")
```

```
# inspect dataset
```

```
dim(cc_raw)
```

```
## [1] 10127    23
```

```
head(cc_raw)
```

```
## CLIENTNUM Attrition_Flag Customer_Age Gender Dependent_count
## 1 768805383 Existing Customer 45 M 3
## 2 818770008 Existing Customer 49 F 5
## 3 713982108 Existing Customer 51 M 3
## 4 769911858 Existing Customer 40 F 4
## 5 709106358 Existing Customer 40 M 3
## 6 713061558 Existing Customer 44 M 2
## Education_Level Marital_Status Income_Category Card_Category Months_on_book
## 1 High School Married $60K - $80K Blue 39
## 2 Graduate Single Less than $40K Blue 44
## 3 Graduate Married $80K - $120K Blue 36
## 4 High School Unknown Less than $40K Blue 34
## 5 Uneducated Married $60K - $80K Blue 21
## 6 Graduate Married $40K - $60K Blue 36
## Total_Relationship_Count Months_Inactive_12_mon Contacts_Count_12_mon
## 1 5 1 3
## 2 6 1 2
## 3 4 1 0
## 4 3 4 1
## 5 5 1 0
## 6 3 1 2
## Credit_Limit Total_Revolving_Bal Avg_Open_To_Buy Total_Amt_Chng_Q4_Q1
## 1 12691 777 11914 1.335
## 2 8256 864 7392 1.541
## 3 3418 0 3418 2.594
## 4 3313 2517 796 1.405
## 5 4716 0 4716 2.175
## 6 4010 1247 2763 1.376
## Total_Trans_Amt Total_Trans_Ct Total_Ct_Chng_Q4_Q1 Avg_Utilization_Ratio
## 1 1144 42 1.625 0.061
## 2 1291 33 3.714 0.105
## 3 1887 20 2.333 0.000
## 4 1171 20 2.333 0.760
## 5 816 28 2.500 0.000
## 6 1088 24 0.846 0.311
## Naive_Bayes_Classifier_Attrition_Flag_Card_Category_Contacts_Count_12_mon_Dependent_count_Education
## 1
## 2
## 3
## 4
## 5
## 6
```

```
## Naive_Bayes_Classifier_Attrition_Flag_Card_Category_Contacts_Count_12_mon_Dependent_count_Education_Level_Months_Inactive_12_mon_1
## 1
## 2
## 3
## 4
## 5
## 6
```

```
# missing values
missing_rate_cc <- sapply(cc_raw, function(x) sum(is.na(x))/nrow(cc_raw))
missing_rate_cc <- data.frame(missing_rate = missing_rate_cc)
missing_rate_cc
```

```
##
## CLIENTNUM
## Attrition_Flag
## Customer_Age
## Gender
## Dependent_count
## Education_Level
## Marital_Status
## Income_Category
## Card_Category
## Months_on_book
## Total_Relationship_Count
## Months_Inactive_12_mon
## Contacts_Count_12_mon
## Credit_Limit
## Total_Revolving_Bal
## Avg_Open_To_Buy
## Total_Amt_Chng_Q4_Q1
## Total_Trans_Amt
## Total_Trans_Ct
## Total_Ct_Chng_Q4_Q1
## Avg_Utilization_Ratio
## Naive_Bayes_Classifier_Attrition_Flag_Card_Category_Contacts_Count_12_mon_Dependent_count_Education_Level_Months_Inactive_12_mon_1
## Naive_Bayes_Classifier_Attrition_Flag_Card_Category_Contacts_Count_12_mon_Dependent_count_Education_Level_Months_Inactive_12_mon_1
```

```
# arrange(missing_rate_cc, -missing_rate) # arrange missing values in decending order
```

There is no missing values in the data.

```
# Preprocess Data
# selected the columns we care about
cc_prepr <- cc_raw %>% select(Customer_Age,Gender,Dependent_count,Education_Level,Marital_Status,Income_Category)
#-----
# Lets see which distinct types there are
(distinct(cc_prepr, Income_Category)) # 6 types:$60K - $80K, Less than $40K , $80K - $120K , $40K - $60K
```

```
## Income_Category
## 1 $60K - $80K
## 2 Less than $40K
```

```
## 3    $80K - $120K
## 4    $40K - $60K
## 5    $120K +
## 6    Unknown
```

```
(distinct(cc_prepr, Marital_Status)) # 4 types: Married, Single, Divorced, Unknown
```

```
## Marital_Status
## 1    Married
## 2    Single
## 3    Unknown
## 4    Divorced
```

```
(distinct(cc_prepr, Card_Category)) # 4 types: Blue, Gold, Silver, Platinum
```

```
## Card_Category
## 1    Blue
## 2    Gold
## 3    Silver
## 4    Platinum
```

```
#-----
```

```
# Drop all the "unknown" rows from Marital_Status & Income_Category
```

```
# 82x9, 82 rows must remove these rows
```

```
cc_prepr <- cc_prepr %>% select(Customer_Age, Gender, Dependent_count, Education_Level, Marital_Status, Income_Category)
```

```
#-----
```

```
# shorten target variable Attrition_Flag for faster References
```

```
cc_prepr$Attrition_Flag[cc_prepr$Attrition_Flag == "Existing Customer"] <- "Current"
```

```
cc_prepr$Attrition_Flag[cc_prepr$Attrition_Flag == "Attrited Customer"] <- "Exited"
```

```
# convert categorical data into factor
```

```
categorical_cols <- c("Gender", "Education_Level", "Marital_Status", "Income_Category", "Card_Category")
```

```
cc_prepr[, categorical_cols] <- lapply(cc_prepr[, categorical_cols], factor)
```

```
str(cc_prepr)
```

```
## 'data.frame': 7081 obs. of 9 variables:
```

```
## $ Customer_Age : int 45 49 51 40 44 37 48 56 57 48 ...
```

```
## $ Gender : Factor w/ 2 levels "F","M": 2 1 2 2 2 2 2 2 1 2 ...
```

```
## $ Dependent_count: int 3 5 3 3 2 3 2 1 2 4 ...
```

```
## $ Education_Level: Factor w/ 6 levels "College","Doctorate",...: 4 3 3 6 3 6 3 1 3 5 ...
```

```
## $ Marital_Status : Factor w/ 3 levels "Divorced","Married",...: 2 3 2 2 2 3 3 3 2 3 ...
```

```
## $ Income_Category: Factor w/ 5 levels "$120K +","$40K - $60K",...: 3 5 4 3 2 3 4 4 5 4 ...
```

```
## $ Card_Category : Factor w/ 4 levels "Blue","Gold",...: 1 1 1 1 1 1 1 1 1 1 ...
```

```
## $ Credit_Limit : num 12691 8256 3418 4716 4010 ...
```

```
## $ Attrition_Flag : Factor w/ 2 levels "Current","Exited": 1 1 1 1 1 1 1 1 1 1 ...
```

```
#-----
```

```
# DATA PARTITIONING
```

```
#-----
```

```
# Class Imbalance
```

```
# Inspect the initial distribution of 2 class: Current/Exited in the dataset
```

```
table(cc_prepr$Attrition_Flag) # 84% of the data is in Current Set, which is highly imbalanced
```

```
##
## Current   Exited
##      5968     1113
```

```
# Train/Test Split & Upsampling
# In this case of very imbalanced outcomes - like a rare churners dataset. When splitting randomly, we
# We will use the initial_split() function to make sure the distribution of 2 classes in train and test
```

```
## Balance Split
set.seed(9888)
# Create the balanced data split
exited_split <- initial_split(cc_prepr, prop = 0.75, strata = Attrition_Flag)
# Proportion of 'Exited' outcomes in the training data
counts_train <- table(training(exited_split)$Attrition_Flag)
prop_yes_train <- counts_train["Exited"] / sum(counts_train)
# Proportion of 'Exited' outcomes in the test data
counts_test <- table(testing(exited_split)$Attrition_Flag)
prop_yes_test <- counts_test["Exited"] / sum(counts_test)
# print out to make sure the proportion of 2 class in both train/test are similar
paste("Proportion of positive outcomes in training set:", round(prop_yes_train, 2))
```

```
## [1] "Proportion of positive outcomes in training set: 0.16"
```

```
paste("Proportion of positive outcomes in test set:", round(prop_yes_test, 2))
```

```
## [1] "Proportion of positive outcomes in test set: 0.16"
```

```
train_balanced <- training(exited_split)
test_balanced <- testing(exited_split)
```

```
## upsample
# Here, I will use the upSample function from the `caret` package to perform upsampling technique.
trainup<-upSample(x=train_balanced[,ncol(train_balanced)],
                  y=train_balanced$Attrition_Flag, yname = "Attrition_Flag")
table(trainup$Attrition_Flag) # after upsample, Current/Exited ratio are improved from 5968/1113 to 44
```

```
##
## Current   Exited
##      4476     4476
```

```
#-----
#BUILD, PREDICT & EVALUATE the Model
#-----
# BUILD
#-----
# Baseline Accuracy
# Let's evaluate the model further,
# Since the majority class of the target (Y) variable has a #proportion of 0.84, the baseline accuracy
prop.table(table(cc_prepr$Attrition_Flag))
```

```
##
## Current   Exited
## 0.8428188 0.1571812
```

Model 1: General Linear Method

```
model_glm <- glm(Attrition_Flag ~ . , family="binomial",data = trainup)
summary(model_glm)
```

```
##
## Call:
## glm(formula = Attrition_Flag ~ ., family = "binomial", data = trainup)
##
## Deviance Residuals:
##      Min       1Q   Median       3Q      Max
## -1.66528  -1.16991  -0.03705   1.17094   1.42914
##
## Coefficients:
##              Estimate Std. Error z value Pr(>|z|)
## (Intercept)      8.287e-01  2.050e-01   4.043 5.28e-05 ***
## Customer_Age      2.543e-03  2.678e-03   0.950  0.34236
## GenderM          -2.621e-01  7.716e-02  -3.398  0.00068 ***
## Dependent_count  -4.546e-03  1.685e-02  -0.270  0.78727
## Education_LevelDoctorate  1.752e-01  1.112e-01   1.576  0.11506
## Education_LevelGraduate   2.885e-02  7.109e-02   0.406  0.68490
## Education_LevelHigh School  6.136e-02  7.594e-02   0.808  0.41904
## Education_LevelPost-Graduate 2.142e-01  1.056e-01   2.030  0.04240 *
## Education_LevelUneducated   8.313e-02  8.065e-02   1.031  0.30264
## Marital_StatusMarried    -2.742e-01  7.852e-02  -3.492  0.00048 ***
## Marital_StatusSingle    -1.230e-01  7.920e-02  -1.553  0.12038
## Income_Category$40K - $60K -7.104e-01  1.094e-01  -6.496 8.23e-11 ***
## Income_Category$60K - $80K -5.862e-01  9.792e-02  -5.986 2.15e-09 ***
## Income_Category$80K - $120K -2.292e-01  9.012e-02  -2.543  0.01098 *
## Income_CategoryLess than $40K -6.847e-01  1.186e-01  -5.773 7.77e-09 ***
## Card_CategoryGold        4.820e-01  2.015e-01   2.392  0.01675 *
## Card_CategoryPlatinum    1.026e+00  4.725e-01   2.172  0.02983 *
## Card_CategorySilver      2.532e-01  1.121e-01   2.260  0.02385 *
## Credit_Limit          -1.958e-05  3.650e-06  -5.366 8.07e-08 ***
## ---
## Signif. codes:  0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1
##
## (Dispersion parameter for binomial family taken to be 1)
##
##      Null deviance: 12410  on 8951  degrees of freedom
## Residual deviance: 12312  on 8933  degrees of freedom
## AIC: 12350
##
## Number of Fisher Scoring iterations: 4
```

Generate predictions

```
pred_glm <- predict(model_glm, newdata = test_balanced)
# Set cut-off threshold = 0.5
pred_glm <- ifelse(pred_glm>=0.5, "Exited", "Current")
```

Add the true outcomes

```
pred_combined_glm <- data.frame(predictions = factor(pred_glm))
pred_combined_glm$true_class <- factor(test_balanced$Attrition_Flag)
```



```
# Print the first lines of the result
pred_combined_glm
```

##	predictions	true_class
## 10	Current	Current
## 12	Current	Current
## 13	Current	Exited
## 15	Current	Current
## 18	Current	Current
## 19	Current	Current
## 26	Current	Current
## 28	Current	Current
## 30	Current	Current
## 31	Current	Current
## 33	Current	Current
## 35	Current	Current
## 40	Current	Current
## 43	Current	Current
## 44	Current	Current
## 46	Current	Current
## 54	Current	Current
## 55	Current	Current
## 56	Current	Current
## 57	Current	Current
## 58	Current	Current
## 60	Current	Current
## 63	Current	Current
## 65	Current	Current
## 68	Current	Current
## 71	Current	Current
## 72	Current	Current
## 80	Current	Current
## 90	Current	Exited
## 91	Current	Current
## 100	Current	Exited
## 105	Current	Current
## 107	Current	Current
## 113	Current	Current
## 126	Current	Current
## 129	Current	Current
## 130	Current	Current
## 131	Current	Current
## 134	Current	Current
## 135	Current	Current
## 142	Current	Current
## 143	Current	Current
## 144	Current	Current
## 147	Current	Current
## 153	Current	Exited
## 164	Current	Current
## 168	Current	Current
## 172	Current	Current
## 173	Current	Exited

## 175	Current	Current
## 176	Current	Current
## 179	Current	Current
## 182	Current	Exited
## 191	Current	Current
## 192	Current	Current
## 196	Current	Exited
## 197	Current	Current
## 199	Current	Exited
## 214	Current	Exited
## 215	Current	Current
## 222	Current	Current
## 230	Current	Current
## 231	Current	Current
## 233	Current	Current
## 237	Current	Current
## 241	Current	Current
## 244	Current	Current
## 245	Current	Current
## 250	Current	Current
## 261	Current	Current
## 274	Current	Current
## 276	Current	Current
## 278	Current	Current
## 280	Current	Current
## 284	Current	Current
## 287	Current	Current
## 289	Current	Current
## 291	Current	Current
## 297	Current	Current
## 301	Current	Current
## 308	Current	Current
## 309	Current	Current
## 311	Current	Exited
## 317	Current	Current
## 320	Current	Current
## 327	Current	Exited
## 328	Current	Current
## 331	Current	Current
## 332	Current	Current
## 335	Current	Current
## 337	Current	Current
## 343	Current	Current
## 353	Current	Current
## 356	Current	Current
## 357	Current	Current
## 358	Current	Current
## 365	Current	Current
## 371	Current	Current
## 377	Current	Current
## 378	Current	Current
## 384	Current	Current
## 390	Current	Current
## 395	Current	Current

## 398	Current	Exited
## 400	Current	Current
## 401	Current	Current
## 405	Current	Current
## 417	Current	Current
## 421	Current	Current
## 425	Current	Current
## 427	Current	Current
## 430	Current	Current
## 432	Current	Current
## 437	Current	Current
## 443	Current	Current
## 458	Current	Current
## 467	Current	Current
## 470	Current	Current
## 471	Current	Current
## 472	Current	Current
## 473	Current	Current
## 474	Current	Current
## 477	Current	Exited
## 478	Current	Current
## 482	Current	Current
## 483	Current	Current
## 484	Current	Current
## 487	Current	Exited
## 489	Current	Current
## 499	Current	Current
## 500	Current	Current
## 505	Current	Current
## 506	Current	Current
## 509	Current	Current
## 514	Current	Current
## 516	Current	Exited
## 525	Current	Current
## 532	Current	Current
## 533	Current	Current
## 534	Current	Current
## 535	Current	Current
## 536	Current	Current
## 539	Current	Current
## 545	Current	Current
## 549	Current	Current
## 550	Current	Current
## 551	Current	Current
## 554	Current	Current
## 555	Current	Current
## 558	Current	Current
## 560	Current	Exited
## 565	Current	Current
## 567	Current	Current
## 572	Current	Current
## 575	Current	Exited
## 579	Current	Exited
## 583	Current	Current

## 587	Current	Current
## 588	Current	Current
## 596	Current	Current
## 601	Current	Current
## 602	Current	Current
## 603	Current	Current
## 616	Current	Current
## 620	Current	Current
## 624	Current	Exited
## 625	Current	Current
## 628	Current	Current
## 629	Current	Current
## 632	Current	Current
## 635	Current	Current
## 637	Current	Current
## 639	Current	Current
## 640	Current	Current
## 641	Current	Current
## 642	Current	Current
## 646	Current	Current
## 648	Current	Current
## 650	Current	Current
## 654	Current	Exited
## 660	Current	Current
## 668	Current	Current
## 670	Current	Current
## 673	Current	Current
## 680	Current	Current
## 685	Current	Current
## 688	Current	Current
## 689	Current	Current
## 695	Current	Current
## 699	Current	Current
## 704	Current	Current
## 706	Current	Current
## 709	Current	Current
## 711	Current	Current
## 712	Current	Current
## 716	Current	Current
## 717	Current	Current
## 720	Current	Current
## 726	Current	Current
## 731	Current	Current
## 737	Current	Current
## 747	Current	Exited
## 750	Current	Current
## 754	Current	Current
## 755	Current	Current
## 756	Current	Current
## 757	Current	Current
## 758	Exited	Current
## 761	Current	Exited
## 762	Current	Current
## 764	Current	Current

## 778	Current	Exited
## 780	Current	Current
## 787	Current	Current
## 788	Current	Current
## 801	Current	Current
## 803	Current	Current
## 808	Current	Current
## 809	Current	Current
## 811	Current	Current
## 816	Current	Current
## 817	Current	Current
## 823	Current	Current
## 824	Current	Current
## 827	Current	Current
## 829	Current	Current
## 835	Current	Current
## 840	Current	Current
## 846	Current	Current
## 862	Current	Current
## 867	Current	Current
## 886	Current	Current
## 893	Current	Exited
## 894	Current	Current
## 897	Current	Current
## 900	Current	Current
## 903	Current	Current
## 905	Current	Current
## 915	Current	Current
## 916	Current	Current
## 918	Current	Current
## 919	Current	Current
## 922	Current	Current
## 924	Current	Current
## 938	Current	Current
## 939	Current	Current
## 942	Current	Current
## 943	Current	Current
## 949	Current	Current
## 951	Current	Current
## 956	Current	Current
## 961	Current	Current
## 963	Current	Current
## 967	Current	Exited
## 970	Current	Current
## 974	Current	Current
## 976	Current	Current
## 979	Current	Current
## 980	Current	Current
## 985	Current	Current
## 986	Current	Current
## 988	Current	Current
## 989	Current	Current
## 990	Current	Current
## 995	Current	Current

## 997	Current	Current
## 998	Current	Current
## 1007	Current	Current
## 1009	Current	Current
## 1017	Current	Current
## 1022	Current	Current
## 1023	Current	Current
## 1027	Current	Current
## 1031	Current	Current
## 1032	Current	Current
## 1033	Current	Current
## 1036	Current	Current
## 1045	Current	Current
## 1058	Current	Current
## 1059	Current	Current
## 1063	Current	Current
## 1074	Current	Current
## 1080	Current	Current
## 1081	Current	Current
## 1084	Current	Current
## 1088	Current	Current
## 1095	Current	Current
## 1101	Current	Current
## 1105	Current	Exited
## 1108	Current	Current
## 1109	Current	Current
## 1122	Current	Current
## 1127	Current	Current
## 1134	Current	Current
## 1135	Current	Current
## 1138	Current	Current
## 1141	Current	Current
## 1144	Current	Current
## 1150	Current	Current
## 1151	Current	Current
## 1153	Current	Current
## 1155	Current	Current
## 1161	Current	Current
## 1165	Current	Current
## 1166	Current	Current
## 1168	Current	Current
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## 4859	Current	Current
## 4872	Current	Current
## 4881	Current	Current
## 4887	Current	Current
## 4889	Current	Current
## 4895	Current	Exited
## 4898	Current	Exited
## 4899	Current	Current
## 4900	Current	Current
## 4901	Current	Current
## 4911	Current	Exited
## 4913	Current	Current
## 4914	Current	Current
## 4918	Current	Current
## 4923	Current	Current
## 4935	Current	Exited
## 4936	Current	Current
## 4941	Current	Current
## 4945	Current	Exited
## 4946	Current	Current
## 4951	Current	Current
## 4953	Current	Current
## 4956	Exited	Current
## 4964	Current	Current
## 4965	Current	Current
## 4966	Current	Exited
## 4968	Current	Current
## 4973	Current	Exited
## 4975	Current	Current
## 4983	Current	Exited
## 4984	Exited	Current
## 4985	Current	Current
## 4987	Current	Current
## 5001	Current	Current
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## 5007	Current	Current
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## 5009	Current	Current
## 5019	Current	Current
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## 5043	Current	Current
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## 5061	Current	Current
## 5063	Current	Current
## 5069	Current	Exited
## 5076	Current	Current
## 5081	Current	Current
## 5085	Current	Current
## 5087	Current	Current
## 5088	Current	Current
## 5090	Current	Exited
## 5093	Current	Exited
## 5100	Current	Current
## 5103	Current	Current
## 5107	Current	Current
## 5112	Current	Current
## 5113	Current	Current
## 5117	Current	Current
## 5118	Current	Current
## 5128	Current	Exited
## 5130	Current	Current
## 5131	Current	Current
## 5132	Current	Exited
## 5137	Current	Current
## 5148	Current	Current
## 5151	Current	Current
## 5154	Current	Current
## 5155	Current	Current
## 5157	Current	Exited
## 5167	Current	Current
## 5176	Current	Current
## 5177	Current	Current
## 5180	Current	Current
## 5186	Current	Current
## 5189	Current	Current
## 5190	Current	Current
## 5205	Current	Current
## 5207	Current	Current
## 5209	Current	Exited
## 5213	Current	Current
## 5236	Current	Current
## 5242	Current	Current
## 5247	Current	Current
## 5248	Current	Current
## 5252	Current	Current
## 5253	Current	Current
## 5257	Current	Exited

## 5266	Current	Exited
## 5270	Current	Exited
## 5272	Current	Current
## 5276	Current	Exited
## 5292	Current	Current
## 5300	Current	Current
## 5308	Current	Current
## 5315	Current	Current
## 5317	Current	Current
## 5319	Current	Current
## 5322	Current	Current
## 5323	Current	Current
## 5324	Current	Current
## 5333	Current	Current
## 5334	Current	Exited
## 5335	Current	Current
## 5336	Current	Current
## 5338	Current	Current
## 5339	Current	Current
## 5348	Current	Current
## 5349	Current	Exited
## 5353	Current	Current
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## 5360	Current	Current
## 5370	Current	Current
## 5377	Current	Exited
## 5379	Current	Exited
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## 5387	Current	Exited
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## 5416	Current	Current
## 5419	Current	Current
## 5420	Current	Exited
## 5429	Current	Current
## 5431	Current	Current
## 5433	Current	Exited
## 5437	Current	Exited
## 5440	Current	Current
## 5443	Current	Current
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## 5449	Current	Current
## 5453	Current	Current
## 5454	Current	Exited
## 5456	Current	Current
## 5461	Current	Current
## 5463	Current	Exited
## 5474	Current	Current

## 5489	Current	Exited
## 5491	Current	Current
## 5495	Exited	Current
## 5501	Current	Exited
## 5504	Current	Exited
## 5513	Current	Current
## 5514	Current	Current
## 5516	Current	Current
## 5524	Current	Current
## 5528	Current	Current
## 5532	Current	Exited
## 5535	Current	Current
## 5537	Current	Exited
## 5547	Current	Current
## 5552	Current	Current
## 5553	Current	Exited
## 5567	Current	Exited
## 5583	Current	Exited
## 5588	Current	Current
## 5598	Current	Current
## 5601	Current	Exited
## 5602	Current	Exited
## 5604	Current	Current
## 5605	Current	Current
## 5613	Current	Current
## 5615	Current	Current
## 5616	Current	Current
## 5617	Current	Current
## 5620	Current	Current
## 5621	Current	Current
## 5622	Current	Current
## 5628	Current	Exited
## 5631	Current	Exited
## 5633	Current	Current
## 5634	Current	Current
## 5636	Current	Current
## 5638	Current	Current
## 5639	Current	Current
## 5650	Current	Current
## 5652	Current	Current
## 5674	Current	Exited
## 5675	Current	Current
## 5679	Current	Current
## 5681	Current	Current
## 5684	Current	Current
## 5686	Current	Current
## 5691	Current	Current
## 5701	Current	Current
## 5703	Current	Current
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## 5751	Current	Current
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## 5759	Current	Current
## 5760	Current	Current
## 5765	Current	Current
## 5768	Current	Current
## 5769	Current	Current
## 5770	Current	Current
## 5771	Exited	Current
## 5772	Current	Current
## 5783	Current	Current
## 5785	Current	Current
## 5796	Current	Current
## 5804	Current	Current
## 5806	Current	Current
## 5807	Current	Current
## 5815	Current	Exited
## 5818	Current	Current
## 5822	Current	Current
## 5823	Current	Exited
## 5826	Current	Current
## 5830	Current	Current
## 5834	Current	Current
## 5838	Current	Current
## 5840	Current	Current
## 5841	Current	Current
## 5843	Current	Current
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## 5846	Current	Current
## 5847	Current	Current
## 5849	Current	Current
## 5852	Current	Current
## 5857	Current	Current
## 5863	Current	Current
## 5874	Current	Current
## 5875	Current	Current
## 5878	Current	Current
## 5880	Current	Current
## 5881	Current	Current
## 5886	Current	Current
## 5890	Current	Current
## 5894	Current	Current
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## 5906	Current	Current
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## 5929	Current	Current
## 5931	Current	Exited
## 5932	Current	Current
## 5943	Current	Current
## 5945	Current	Exited
## 5955	Current	Current
## 5962	Current	Current
## 5966	Current	Current
## 5967	Current	Exited
## 5969	Current	Current
## 5975	Current	Current
## 5981	Current	Current
## 5982	Current	Current
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## 6002	Current	Current
## 6004	Current	Exited
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## 6009	Current	Current
## 6010	Current	Exited
## 6013	Current	Current
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## 6019	Current	Current
## 6020	Current	Current
## 6024	Current	Current
## 6028	Current	Current
## 6032	Current	Current
## 6033	Current	Current
## 6038	Current	Exited
## 6042	Current	Current
## 6047	Current	Current
## 6058	Current	Current
## 6059	Current	Current
## 6061	Current	Current
## 6067	Current	Current
## 6068	Current	Current
## 6071	Current	Current
## 6072	Current	Current
## 6076	Current	Current
## 6077	Current	Current
## 6078	Current	Exited
## 6079	Current	Current
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## 6091	Current	Exited
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## 6098	Current	Current
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## 6114	Current	Exited
## 6116	Current	Current
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## 6127	Current	Exited
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## 6137	Current	Current
## 6139	Current	Exited
## 6142	Current	Current
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## 6150	Current	Exited
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## 6153	Current	Current
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## 6177	Current	Current
## 6179	Current	Current
## 6184	Current	Current
## 6187	Current	Exited
## 6194	Current	Current
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## 6198	Current	Current
## 6201	Current	Current
## 6203	Current	Exited
## 6204	Current	Current
## 6209	Current	Current
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## 6212	Current	Current
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## 6217	Current	Current
## 6226	Current	Current
## 6228	Current	Current
## 6244	Current	Current
## 6250	Current	Current
## 6257	Current	Current
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## 6265	Current	Current
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## 6273	Current	Current
## 6277	Current	Exited

## 6278	Current	Current
## 6280	Current	Current
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## 6296	Current	Current
## 6301	Current	Current
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## 6323	Current	Current
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## 6326	Current	Current
## 6328	Current	Current
## 6332	Current	Current
## 6338	Current	Current
## 6340	Current	Current
## 6353	Current	Exited
## 6358	Current	Current
## 6375	Current	Current
## 6387	Current	Current
## 6391	Current	Current
## 6396	Current	Current
## 6398	Current	Current
## 6402	Current	Exited
## 6410	Current	Current
## 6413	Current	Current
## 6415	Current	Exited
## 6417	Current	Current
## 6424	Current	Current
## 6426	Current	Exited
## 6427	Current	Exited
## 6431	Current	Exited
## 6433	Current	Current
## 6435	Current	Current
## 6439	Current	Current
## 6454	Current	Current
## 6466	Current	Current
## 6467	Current	Current
## 6475	Current	Current
## 6481	Current	Current
## 6482	Exited	Current
## 6487	Current	Exited
## 6491	Current	Current
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## 6520	Current	Current
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## 6533	Current	Current
## 6535	Current	Current
## 6543	Current	Current
## 6544	Current	Exited

## 6545	Current	Current
## 6551	Current	Current
## 6555	Current	Current
## 6558	Current	Exited
## 6566	Current	Current
## 6567	Current	Current
## 6569	Current	Exited
## 6572	Current	Current
## 6575	Current	Current
## 6583	Current	Current
## 6590	Current	Exited
## 6595	Current	Current
## 6596	Current	Exited
## 6604	Current	Exited
## 6605	Current	Current
## 6608	Current	Current
## 6613	Current	Current
## 6615	Current	Current
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## 6624	Current	Current
## 6626	Current	Current
## 6628	Current	Current
## 6629	Current	Current
## 6631	Current	Current
## 6635	Current	Current
## 6636	Current	Current
## 6639	Current	Current
## 6645	Current	Current
## 6647	Current	Current
## 6651	Current	Current
## 6657	Current	Exited
## 6659	Current	Current
## 6664	Current	Exited
## 6665	Current	Exited
## 6666	Current	Exited
## 6667	Current	Current
## 6668	Current	Current
## 6669	Current	Current
## 6672	Current	Exited
## 6673	Current	Current
## 6678	Current	Current
## 6682	Current	Current
## 6686	Current	Current
## 6691	Current	Current
## 6694	Current	Current
## 6695	Current	Current
## 6696	Current	Exited
## 6697	Current	Current
## 6698	Current	Current
## 6703	Current	Current
## 6705	Current	Current
## 6710	Current	Exited
## 6715	Current	Current
## 6721	Current	Current

## 6724	Current	Current
## 6726	Current	Current
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## 6733	Current	Current
## 6737	Current	Current
## 6738	Current	Current
## 6741	Current	Current
## 6743	Current	Current
## 6745	Current	Current
## 6751	Current	Exited
## 6753	Current	Current
## 6757	Current	Exited
## 6765	Current	Current
## 6767	Current	Current
## 6773	Current	Exited
## 6776	Current	Current
## 6779	Current	Exited
## 6781	Current	Current
## 6783	Current	Current
## 6784	Current	Current
## 6786	Current	Current
## 6791	Current	Current
## 6793	Current	Current
## 6795	Current	Current
## 6796	Current	Current
## 6797	Current	Exited
## 6807	Current	Current
## 6810	Current	Current
## 6814	Exited	Current
## 6821	Current	Current
## 6823	Current	Exited
## 6824	Current	Current
## 6825	Current	Exited
## 6827	Current	Exited
## 6828	Current	Exited
## 6829	Current	Current
## 6833	Current	Exited
## 6841	Current	Exited
## 6844	Current	Current
## 6848	Current	Exited
## 6869	Current	Exited
## 6870	Current	Current
## 6873	Current	Exited
## 6877	Current	Exited
## 6878	Current	Current
## 6880	Current	Current
## 6881	Current	Exited
## 6883	Current	Current
## 6886	Current	Current
## 6890	Current	Current
## 6893	Current	Current
## 6894	Current	Current
## 6897	Current	Exited
## 6903	Current	Current

## 6906	Current	Current
## 6908	Current	Current
## 6911	Current	Current
## 6912	Current	Current
## 6913	Current	Current
## 6917	Current	Current
## 6918	Current	Current
## 6919	Current	Current
## 6921	Current	Current
## 6928	Current	Current
## 6945	Current	Current
## 6948	Current	Exited
## 6950	Current	Current
## 6966	Current	Exited
## 6970	Current	Current
## 6972	Current	Current
## 6979	Current	Current
## 6985	Current	Current
## 6989	Current	Current
## 6992	Current	Current
## 6994	Current	Exited
## 7001	Current	Exited
## 7006	Current	Current
## 7015	Current	Current
## 7019	Current	Exited
## 7021	Current	Current
## 7022	Exited	Exited
## 7024	Current	Exited
## 7026	Current	Exited
## 7031	Current	Current
## 7032	Current	Current
## 7033	Current	Current
## 7034	Current	Current
## 7036	Current	Exited
## 7039	Current	Current
## 7040	Current	Current
## 7041	Current	Current
## 7042	Current	Current
## 7043	Current	Current
## 7051	Exited	Current
## 7056	Current	Current
## 7058	Current	Current
## 7059	Current	Exited
## 7060	Current	Current
## 7070	Current	Current
## 7072	Current	Exited
## 7080	Current	Exited
## 7081	Current	Exited

```
# use the confusionMatrix() function from the caret package
conf_mat_glm <- confusionMatrix(pred_combined_glm$true_class, pred_combined_glm$predictions, positive =

# Print the matrix
conf_mat_glm
```

```
## Confusion Matrix and Statistics
##
##           Reference
## Prediction Current Exited
##   Current      1480      12
##   Exited        277       2
##
##           Accuracy : 0.8368
##           95% CI : (0.8188, 0.8537)
##   No Information Rate : 0.9921
##   P-Value [Acc > NIR] : 1
##
##           Kappa : -0.0014
##
## Mcnemar's Test P-Value : <2e-16
##
##           Sensitivity : 0.142857
##           Specificity : 0.842345
##           Pos Pred Value : 0.007168
##           Neg Pred Value : 0.991957
##           Prevalence : 0.007905
##           Detection Rate : 0.001129
##   Detection Prevalence : 0.157538
##           Balanced Accuracy : 0.492601
##
##           'Positive' Class : Exited
##
```

```
## Model 2: Support Vector Machine (SVM)
model_svm = svm(formula= Attrition_Flag ~ .,
                 data= trainup,
                 type= 'C-classification',
                 kernel = 'radial')
summary(model_svm)
```

```
##
## Call:
## svm(formula = Attrition_Flag ~ ., data = trainup, type = "C-classification",
##      kernel = "radial")
##
##
## Parameters:
##   SVM-Type:  C-classification
##   SVM-Kernel: radial
##           cost: 1
##
## Number of Support Vectors: 8299
##
## ( 4146 4153 )
##
##
## Number of Classes: 2
##
## Levels:
```

```
## Current Exited
```

```
# predicting Test Set Results
```

```
pred_svm = predict(model_svm, newdata = test_balanced)
```

```
# Add the true outcomes
```

```
pred_combined_svm <- data.frame(predictions = pred_svm)
```

```
pred_combined_svm$true_class <- test_balanced$Attrition_Flag
```

```
# convert to factor
```

```
pred_combined_svm[,c("predictions", "true_class")] <- lapply(pred_combined_svm[, c("predictions", "true_class")], function(x) factor(x, levels = c("Current", "Exited")))
```

```
# Print the first lines of the result
```

```
pred_combined_svm
```

```
##      predictions true_class
## 10      Current      Current
## 12      Current      Current
## 13      Current      Exited
## 15      Exited      Current
## 18      Current      Current
## 19      Current      Current
## 26      Current      Current
## 28      Current      Current
## 30      Current      Current
## 31      Exited      Current
## 33      Current      Current
## 35      Exited      Current
## 40      Current      Current
## 43      Current      Current
## 44      Exited      Current
## 46      Current      Current
## 54      Exited      Current
## 55      Current      Current
## 56      Current      Current
## 57      Exited      Current
## 58      Current      Current
## 60      Exited      Current
## 63      Current      Current
## 65      Exited      Current
## 68      Current      Current
## 71      Exited      Current
## 72      Current      Current
## 80      Exited      Current
## 90      Current      Exited
## 91      Current      Current
## 100     Current      Exited
## 105     Exited      Current
## 107     Current      Current
## 113     Exited      Current
## 126     Current      Current
## 129     Current      Current
## 130     Current      Current
## 131     Current      Current
## 134     Current      Current
```

## 135	Current	Current
## 142	Current	Current
## 143	Current	Current
## 144	Exited	Current
## 147	Current	Current
## 153	Current	Exited
## 164	Current	Current
## 168	Current	Current
## 172	Current	Current
## 173	Current	Exited
## 175	Exited	Current
## 176	Current	Current
## 179	Current	Current
## 182	Current	Exited
## 191	Current	Current
## 192	Exited	Current
## 196	Current	Exited
## 197	Current	Current
## 199	Current	Exited
## 214	Exited	Exited
## 215	Exited	Current
## 222	Current	Current
## 230	Exited	Current
## 231	Current	Current
## 233	Current	Current
## 237	Current	Current
## 241	Exited	Current
## 244	Current	Current
## 245	Current	Current
## 250	Exited	Current
## 261	Current	Current
## 274	Current	Current
## 276	Exited	Current
## 278	Exited	Current
## 280	Exited	Current
## 284	Current	Current
## 287	Exited	Current
## 289	Exited	Current
## 291	Current	Current
## 297	Current	Current
## 301	Current	Current
## 308	Exited	Current
## 309	Exited	Current
## 311	Current	Exited
## 317	Current	Current
## 320	Exited	Current
## 327	Current	Exited
## 328	Current	Current
## 331	Exited	Current
## 332	Exited	Current
## 335	Current	Current
## 337	Current	Current
## 343	Current	Current
## 353	Current	Current

## 356	Exited	Current
## 357	Exited	Current
## 358	Exited	Current
## 365	Exited	Current
## 371	Current	Current
## 377	Current	Current
## 378	Current	Current
## 384	Current	Current
## 390	Exited	Current
## 395	Current	Current
## 398	Current	Exited
## 400	Current	Current
## 401	Current	Current
## 405	Exited	Current
## 417	Exited	Current
## 421	Current	Current
## 425	Current	Current
## 427	Current	Current
## 430	Current	Current
## 432	Current	Current
## 437	Exited	Current
## 443	Exited	Current
## 458	Current	Current
## 467	Exited	Current
## 470	Current	Current
## 471	Current	Current
## 472	Exited	Current
## 473	Exited	Current
## 474	Current	Current
## 477	Current	Exited
## 478	Current	Current
## 482	Current	Current
## 483	Current	Current
## 484	Current	Current
## 487	Exited	Exited
## 489	Exited	Current
## 499	Current	Current
## 500	Exited	Current
## 505	Current	Current
## 506	Current	Current
## 509	Current	Current
## 514	Current	Current
## 516	Current	Exited
## 525	Exited	Current
## 532	Exited	Current
## 533	Current	Current
## 534	Current	Current
## 535	Current	Current
## 536	Exited	Current
## 539	Current	Current
## 545	Current	Current
## 549	Current	Current
## 550	Current	Current
## 551	Current	Current

## 554	Exited	Current
## 555	Exited	Current
## 558	Current	Current
## 560	Current	Exited
## 565	Current	Current
## 567	Exited	Current
## 572	Current	Current
## 575	Current	Exited
## 579	Current	Exited
## 583	Current	Current
## 587	Exited	Current
## 588	Exited	Current
## 596	Exited	Current
## 601	Current	Current
## 602	Current	Current
## 603	Current	Current
## 616	Current	Current
## 620	Current	Current
## 624	Exited	Exited
## 625	Current	Current
## 628	Current	Current
## 629	Current	Current
## 632	Current	Current
## 635	Exited	Current
## 637	Current	Current
## 639	Current	Current
## 640	Current	Current
## 641	Exited	Current
## 642	Exited	Current
## 646	Exited	Current
## 648	Exited	Current
## 650	Exited	Current
## 654	Current	Exited
## 660	Current	Current
## 668	Current	Current
## 670	Current	Current
## 673	Current	Current
## 680	Exited	Current
## 685	Exited	Current
## 688	Exited	Current
## 689	Current	Current
## 695	Current	Current
## 699	Current	Current
## 704	Current	Current
## 706	Exited	Current
## 709	Current	Current
## 711	Exited	Current
## 712	Current	Current
## 716	Current	Current
## 717	Current	Current
## 720	Exited	Current
## 726	Current	Current
## 731	Current	Current
## 737	Current	Current

## 747	Current	Exited
## 750	Exited	Current
## 754	Current	Current
## 755	Current	Current
## 756	Current	Current
## 757	Exited	Current
## 758	Exited	Current
## 761	Current	Exited
## 762	Current	Current
## 764	Current	Current
## 778	Exited	Exited
## 780	Current	Current
## 787	Current	Current
## 788	Current	Current
## 801	Current	Current
## 803	Exited	Current
## 808	Exited	Current
## 809	Exited	Current
## 811	Current	Current
## 816	Current	Current
## 817	Current	Current
## 823	Current	Current
## 824	Current	Current
## 827	Exited	Current
## 829	Current	Current
## 835	Current	Current
## 840	Current	Current
## 846	Current	Current
## 862	Current	Current
## 867	Current	Current
## 886	Current	Current
## 893	Current	Exited
## 894	Current	Current
## 897	Current	Current
## 900	Current	Current
## 903	Current	Current
## 905	Current	Current
## 915	Exited	Current
## 916	Current	Current
## 918	Current	Current
## 919	Exited	Current
## 922	Exited	Current
## 924	Current	Current
## 938	Current	Current
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## 4480	Exited	Current
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## 4496	Current	Exited
## 4500	Current	Current
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## 4562	Exited	Current
## 4571	Exited	Exited
## 4587	Exited	Current
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## 4956	Exited	Current
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## 6545	Current	Current
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## 6558	Current	Exited
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## 6572	Current	Current
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## 6743	Current	Current
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## 6751	Current	Exited
## 6753	Current	Current
## 6757	Exited	Exited
## 6765	Exited	Current
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## 6773	Current	Exited
## 6776	Current	Current
## 6779	Exited	Exited
## 6781	Current	Current
## 6783	Exited	Current
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## 6797	Current	Exited
## 6807	Current	Current
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## 6825	Current	Exited
## 6827	Current	Exited
## 6828	Exited	Exited
## 6829	Exited	Current
## 6833	Current	Exited
## 6841	Current	Exited
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## 6921	Current	Current
## 6928	Exited	Current
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## 6948	Exited	Exited
## 6950	Exited	Current
## 6966	Current	Exited
## 6970	Exited	Current
## 6972	Exited	Current
## 6979	Exited	Current
## 6985	Exited	Current
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## 6992	Current	Current
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## 7019	Current	Exited
## 7021	Current	Current
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## 7024	Current	Exited
## 7026	Exited	Exited
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## 7033	Exited	Current
## 7034	Current	Current
## 7036	Current	Exited
## 7039	Current	Current
## 7040	Exited	Current
## 7041	Current	Current
## 7042	Current	Current
## 7043	Exited	Current
## 7051	Exited	Current
## 7056	Current	Current
## 7058	Current	Current
## 7059	Exited	Exited
## 7060	Exited	Current

```
## 7070      Exited      Current
## 7072      Current      Exited
## 7080      Current      Exited
## 7081      Current      Exited
```

```
# use the confusionMatrix() function from the caret package
```

```
conf_mat_svm <- confusionMatrix(pred_combined_svm$true_class, pred_combined_svm$predictions, positive =
```

```
# Print the matrix
```

```
conf_mat_svm
```

```
## Confusion Matrix and Statistics
```

```
##
```

```
##           Reference
```

```
## Prediction Current Exited
```

```
##      Current      779      713
```

```
##      Exited      133      146
```

```
##
```

```
##           Accuracy : 0.5223
```

```
##           95% CI : (0.4987, 0.5458)
```

```
##      No Information Rate : 0.515
```

```
##      P-Value [Acc > NIR] : 0.2762
```

```
##
```

```
##           Kappa : 0.0246
```

```
##
```

```
##      McNemar's Test P-Value : <2e-16
```

```
##
```

```
##           Sensitivity : 0.16997
```

```
##           Specificity : 0.85417
```

```
##           Pos Pred Value : 0.52330
```

```
##           Neg Pred Value : 0.52212
```

```
##           Prevalence : 0.48504
```

```
##           Detection Rate : 0.08244
```

```
##      Detection Prevalence : 0.15754
```

```
##           Balanced Accuracy : 0.51207
```

```
##
```

```
##           'Positive' Class : Exited
```

```
##
```

```
## Model 3: Decision Trees
```

```
# Build the specification of the model
```

```
tree_spec <- decision_tree() %>%
```

```
  set_engine("rpart") %>%
```

```
  set_mode("classification")
```

```
# Train the model
```

```
model_dt <- tree_spec %>%
```

```
  fit(formula = Attrition_Flag ~ ., data = trainup)
```

```
# Generate predictions
```

```
pred_dt = predict(model_dt, new_data = test_balanced)
```

```
# Add the true outcomes
```

```

pred_combined_dt <- data.frame(predictions = pred_dt$.pred_class)
pred_combined_dt$true_class <- test_balanced$Attrition_Flag
# # convert to factor
# pred_combined_dt[,c("predictions", "true_class")] <- lapply(pred_combined_dt[, c("predictions", "true

# Print the first lines of the result
pred_combined_dt

```

```

##      predictions true_class
## 1      Exited      Current
## 2      Current      Current
## 3      Exited      Exited
## 4      Current      Current
## 5      Current      Current
## 6      Current      Current
## 7      Exited      Current
## 8      Current      Current
## 9      Current      Current
## 10     Exited      Current
## 11     Current      Current
## 12     Current      Current
## 13     Exited      Current
## 14     Current      Current
## 15     Current      Current
## 16     Current      Current
## 17     Current      Current
## 18     Current      Current
## 19     Current      Current
## 20     Exited      Current
## 21     Current      Current
## 22     Exited      Current
## 23     Exited      Current
## 24     Current      Current
## 25     Exited      Current
## 26     Current      Current
## 27     Current      Current
## 28     Exited      Current
## 29     Current      Exited
## 30     Current      Current
## 31     Current      Exited
## 32     Current      Current
## 33     Current      Current
## 34     Current      Current
## 35     Current      Current
## 36     Current      Current
## 37     Current      Current
## 38     Current      Current
## 39     Current      Current
## 40     Current      Current
## 41     Current      Current
## 42     Current      Current
## 43     Current      Current
## 44     Current      Current

```

## 45	Exited	Exited
## 46	Exited	Current
## 47	Exited	Current
## 48	Current	Current
## 49	Exited	Exited
## 50	Exited	Current
## 51	Current	Current
## 52	Current	Current
## 53	Current	Exited
## 54	Current	Current
## 55	Current	Current
## 56	Exited	Exited
## 57	Current	Current
## 58	Current	Exited
## 59	Current	Exited
## 60	Current	Current
## 61	Current	Current
## 62	Exited	Current
## 63	Current	Current
## 64	Exited	Current
## 65	Current	Current
## 66	Exited	Current
## 67	Current	Current
## 68	Current	Current
## 69	Current	Current
## 70	Current	Current
## 71	Current	Current
## 72	Current	Current
## 73	Current	Current
## 74	Exited	Current
## 75	Current	Current
## 76	Current	Current
## 77	Current	Current
## 78	Current	Current
## 79	Current	Current
## 80	Current	Current
## 81	Current	Current
## 82	Current	Current
## 83	Current	Exited
## 84	Current	Current
## 85	Current	Current
## 86	Current	Exited
## 87	Current	Current
## 88	Exited	Current
## 89	Current	Current
## 90	Current	Current
## 91	Current	Current
## 92	Current	Current
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```
# use the confusionMatrix() function from the caret package
conf_mat_dt <- confusionMatrix(pred_combined_dt$true_class, pred_combined_dt$predictions, positive = "E")

# Print the matrix
conf_mat_dt
```

```
## Confusion Matrix and Statistics
##
##           Reference
## Prediction Current Exited
##   Current      1018    474
##   Exited        153    126
##
##           Accuracy : 0.646
##           95% CI : (0.6232, 0.6683)
##   No Information Rate : 0.6612
##   P-Value [Acc > NIR] : 0.9159
##
##           Kappa : 0.0912
##
## Mcnemar's Test P-Value : <2e-16
##
##           Sensitivity : 0.21000
##           Specificity : 0.86934
##           Pos Pred Value : 0.45161
##           Neg Pred Value : 0.68231
##           Prevalence : 0.33879
##           Detection Rate : 0.07115
##   Detection Prevalence : 0.15754
##           Balanced Accuracy : 0.53967
##
##           'Positive' Class : Exited
##
```

Compare and Evaluate

The evaluation metric for this competition is AUC (Area Under the Curve) ROC (Receiver Operating Characteristics) curve.

`rocit` is the main function of `ROCit` package. With the diagnostic score and the class of each observation, it calculates true positive rate (sensitivity) and false positive rate (1-Specificity) at convenient cutoff values to construct ROC curve.

```
#calculate GLM AUC
# library(pROC)
roc_glm=roc(response=pred_combined_glm$true_class,
            predictor= factor(pred_combined_glm$predictions, ordered = TRUE), plot=FALSE)
```

```
## Setting levels: control = Current, case = Exited
```

```
## Warning in value[[3L]](cond): Ordered predictor converted to numeric vector.
## Threshold values will not correspond to values in predictor.
```

```
## Setting direction: controls < cases
```

```
auc_glm<-auc(roc_glm)
auc_glm
```

```
## Area under the curve: 0.4996
```

```
#calculate SVM AUC
roc_svm=roc(response=pred_combined_svm$true_class,
            predictor= factor(pred_combined_svm$predictions, ordered = TRUE), plot=FALSE)
```

```
## Setting levels: control = Current, case = Exited
```

```
## Warning in value[[3L]](cond): Ordered predictor converted to numeric vector.
## Threshold values will not correspond to values in predictor.
```

```
## Setting direction: controls < cases
```

```
auc_svm<-auc(roc_svm)
auc_svm
```

```
## Area under the curve: 0.5227
```

```
#calculate DT AUC
roc_dt=roc(response=pred_combined_dt$true_class,
            predictor= factor(pred_combined_dt$predictions, ordered = TRUE), plot=FALSE)
```

```
## Setting levels: control = Current, case = Exited
```

```
## Warning in value[[3L]](cond): Ordered predictor converted to numeric vector.
## Threshold values will not correspond to values in predictor.
```

```
## Setting direction: controls < cases
```

```
auc_dt<-auc(roc_dt)
auc_dt
```

```
## Area under the curve: 0.567
```

```
# compare
auc_combine <- data.frame(AUC_AOC = c(auc_glm, auc_svm, auc_dt),
                          row.names = c("GLM", "SVM", "Decision Tree"))
auc_combine
```

```
##           AUC_AOC
## GLM           0.4995628
## SVM           0.5227077
## Decision Tree 0.5669593
```

The higher AUC_AOC, the better the classifier. So Decision Tree is the best model of all.