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Fraud Detection with XGBoost and LightGBM: Using SMOTE and Model Weight Tuning

Libraries and Tools used:

- o pandas
- seaborn
- o matplotlib
- xgboost
- o imblearn
- sklearn
- numpy
- o lightgbm

• Preprocessing:

- StandardScaler from sklearn
- o SMOTE from imblearn for oversampling

• Model Selection and Training:

- Cross Validation with cross_val_predict from sklearn
- GridSearchCV from sklearn for hyperparameter tuning
- o xgboost and lightgbm models used

• Evaluation Metrics:

- Confusion Matrix
- o Precision, Recall and F1-score
- o Precision-Recall Curve
- Area Under the Curve (AUC)
- o Average Precision Score

• Visualization:

matplotlib and seaborn used for visualizing results