```
In [27]:
```

```
# import packages
import numpy as np
import pandas as pd
import seaborn as sns
import matplotlib.pyplot as plt
import string
import random
from sklearn.preprocessing import StandardScaler
from itertools import product
from sklearn.ensemble import RandomForestClassifier
from sklearn.model selection import RepeatedStratifiedKFold
from sklearn import tree
from sklearn.ensemble import RandomForestClassifier
from sklearn.model selection import KFold
from sklearn.metrics import classification report
from sklearn.metrics import accuracy score
from sklearn.preprocessing import OneHotEncoder, LabelEncoder
from sklearn.metrics import roc curve, auc
from sklearn.tree import DecisionTreeRegressor, DecisionTreeClassifier
from sklearn.model selection import train test split
from sklearn.linear model import LogisticRegression
from sklearn.ensemble import GradientBoostingClassifier
import sklearn.metrics as metrics
from matplotlib import pyplot
from matplotlib.pyplot import figure
from sklearn.model selection import RandomizedSearchCV
from sklearn.model selection import GridSearchCV
from xgboost import XGBClassifier
from scipy.stats import loguniform
from sklearn import metrics
from sklearn.ensemble import AdaBoostClassifier
from sklearn.feature selection import RFE
import time
import datetime
from tqdm import tqdm
from imblearn.ensemble import EasyEnsembleClassifier
from imblearn.ensemble import RUSBoostClassifier
from imblearn.datasets import make imbalance
from sklearn.model selection import cross validate
from sklearn.dummy import DummyClassifier
from imblearn.ensemble import BalancedRandomForestClassifier
import warnings
from sklearn.exceptions import ConvergenceWarning
from imblearn.ensemble import BalancedBaggingClassifier
```

```
from imblearn.over_sampling import SMOTE

from sklearn.ensemble import HistGradientBoostingClassifier
def fxn():
    warnings.warn("deprecated", DeprecationWarning)
    warnings.warn("future", FutureWarning)
    warnings.warn("converagence", ConvergenceWarning)

with warnings.catch_warnings():
    warnings.simplefilter("ignore")
    fxn()
from sklearn import *
```

## Initialization

```
In [2]:
          # set up google cloud to store the future records of hypertune
          import gspread
          sa = gspread.service account(filename="kaggle-hypertune-records-1d18a6abfb85.json")
In [98]:
          # import data
          train data = pd.read csv('train.csv')
          test data = pd.read csv('test.csv')
          sample submission data = pd.read csv('sample submission.csv')
In [99]:
          # basic information
          train data.info()
          # describe the data
          train data.head()
         <class 'pandas.core.frame.DataFrame'>
         RangeIndex: 1340 entries, 0 to 1339
         Data columns (total 35 columns):
                                       Non-Null Count Dtype
          # Column
         ---
                                        -----
          0 EmployeeID
                                       1340 non-null int64
          1 Age
                                       1340 non-null int64
          2 Attrition 1340 non-null object
3 BusinessTravel 1340 non-null object
4 DailyRate 1340 non-null int64
5 Department 1340 non-null object
          6 DistanceFromHome 1340 non-null int64
                                       1340 non-null int64
            Education
                               1340 non-null object
1340 non-null int64
          8 EducationField
          9 EmployeeCount
          10 EnvironmentSatisfaction 1340 non-null int64
                               1340 non-null object
          11 Gender
          12 HourlyRate
                                       1340 non-null int64
          13 JobInvolvement 1340 non-null int64
14 JobLevel 1340 non-null int64
          14 JobLevel
                                     1340 non-null object
1340 non-null int64
          15 JobRole
          16 JobSatisfaction
                                     1340 non-null object
1340 non-null int64
          17 MaritalStatus
          18 MonthlyIncome
          19 MonthlyRate
                                       1340 non-null int64
          20 NumCompaniesWorked 1340 non-null int64
                                       1340 non-null object
          21 Over18
          22 OverTime
                                       1340 non-null object
```

23	PercentSalaryHike	1340	non-null	int64				
24	PerformanceRating	1340	non-null	int64				
25	RelationshipSatisfaction	1340	non-null	int64				
26	StandardHours	1340	non-null	int64				
27	Shift	1340	non-null	int64				
28	TotalWorkingYears	1340	non-null	int64				
29	TrainingTimesLastYear	1340	non-null	int64				
30	WorkLifeBalance	1340	non-null	int64				
31	YearsAtCompany	1340	non-null	int64				
32	YearsInCurrentRole	1340	non-null	int64				
33	YearsSinceLastPromotion	1340	non-null	int64				
34	YearsWithCurrManager	1340	non-null	int64				
	d+							

dtypes: int64(26), object(9)
memory usage: 366.5+ KB

TotalWorkingYears

WorkLifeBalance

TrainingTimesLastYear

0

0

Out[99]:		EmployeeID	Age	Attrition	BusinessTravel	DailyRate	Department	DistanceFromHome	Education	Educ
	0	1317087	40	No	Travel_Rarely	1398	Cardiology	2	4	Li
	1	1548175	40	No	Travel_Rarely	1300	Maternity	24	2	
	2	1215433	25	No	Travel_Rarely	622	Cardiology	13	1	
	3	1375351	33	No	Travel_Rarely	922	Maternity	1	5	
	4	1028734	39	No	Travel_Frequently	505	Maternity	2	4	

```
5 rows × 35 columns
In [100...
         # check for missing data
         train data.isnull().sum()
         test data.isnull().sum()
         # there is no missing data
Out[100... EmployeeID Age
                                    0
                                    0
         BusinessTravel
                                   0
         DailyRate
                                   0
         Department
         DistanceFromHome
         Education
                                   0
         EducationField
         EmployeeCount
         EnvironmentSatisfaction 0
         Gender
                                   0
         HourlyRate
         JobInvolvement
         JobLevel
                                   0
         JobRole
                                   0
         JobSatisfaction
                                   0
         MaritalStatus
                                   0
         MonthlyIncome
         MonthlyRate
         NumCompaniesWorked
         Over18
         OverTime
         PercentSalaryHike
         PerformanceRating
         RelationshipSatisfaction 0
         StandardHours
         Shift
```

```
YearsInCurrentRole
                                       0
          YearsSinceLastPromotion
                                       0
          YearsWithCurrManager
                                       0
          dtype: int64
 In [6]:
           # check for duplicated data
          train data.duplicated().sum()
          train data.duplicated().sum()
 Out[6]:
In [82]:
           # feature engineering
           # Categorical -> Numerical
          def quantifyCategoricalTest(dataset):
               dataset = pd.get dummies(dataset, columns=["Department", "EducationField", "JobRole", "Ma
               dataset['BusinessTravel'].replace(['Non-Travel','Travel Rarely', 'Travel Frequently'],
               dataset['Gender'].replace(['Female', 'Male'], [0, 1], inplace=True)
               dataset['Over18'].replace(['N', 'Y'], [0, 1], inplace=True)
               dataset['OverTime'].replace(['No', 'Yes'], [0, 1], inplace=True)
               return dataset
          def quantifyCategoricalTrain(dataset):
               dataset = quantifyCategoricalTest(dataset)
               dataset['Attrition'].replace(['No', 'Yes'], [0, 1], inplace=True)
               return dataset
In [101...
          train data = quantifyCategoricalTrain(train data)
          test data = quantifyCategoricalTest(test data)
In [102...
           # drop data
          train data = train data.drop(['EmployeeID','EmployeeCount', 'Over18', 'StandardHours'], ax
          test data = test data.drop(['EmployeeID', 'EmployeeCount', 'Over18', 'StandardHours'], axis
In [10]:
          train data.head()
Out[10]:
            Age Attrition BusinessTravel DailyRate DistanceFromHome Education EnvironmentSatisfaction Gender
                                            1398
          0
              40
                       0
                                                                 2
                                                                          4
          1
              40
                       0
                                            1300
                                                                24
          2
              25
                                             622
                                                                                                2
                       0
                                                                13
                                                                           1
          3
              33
                       0
                                     1
                                             922
                                                                 1
                                                                          5
                                                                                                 1
                                             505
                                                                 2
                                                                                                3
          4
              39
                       0
                                                                          4
         5 rows × 40 columns
In [11]:
           train data.describe()
Out[11]:
```

YearsAtCompany

Age

Attrition BusinessTravel

DailyRate DistanceFromHome

**Education Environme** 

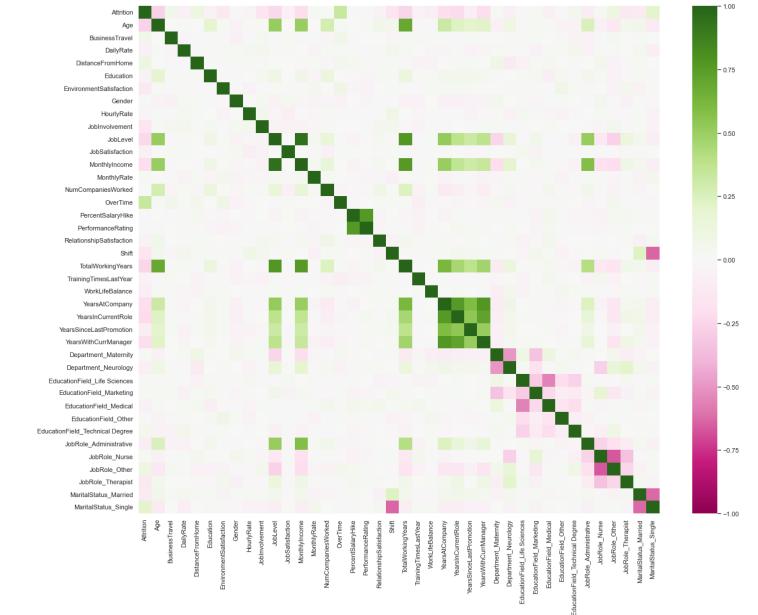
0

	Age	Attrition	BusinessTravel	DailyRate	DistanceFromHome	Education	Environme
count	1340.000000	1340.000000	1340.000000	1340.000000	1340.000000	1340.000000	
mean	36.580597	0.118657	1.092537	799.197761	9.193284	2.924627	
std	9.013072	0.323505	0.534490	399.333256	8.141621	1.036088	
min	18.000000	0.000000	0.000000	102.000000	1.000000	1.000000	
25%	30.000000	0.000000	1.000000	465.000000	2.000000	2.000000	
50%	35.000000	0.000000	1.000000	796.000000	7.000000	3.000000	
75%	42.000000	0.000000	1.000000	1153.000000	14.000000	4.000000	
max	60.000000	1.000000	2.000000	1499.000000	29.000000	5.000000	

8 rows × 40 columns

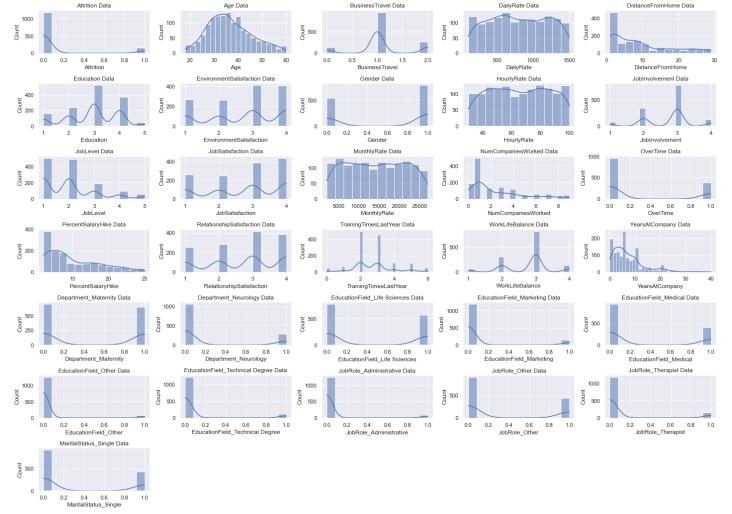
```
In [103...
    attrition = train_data.pop('Attrition')
    train_data.insert(0, 'Attrition', attrition)

correlation_matrix = train_data.corr().round(2)
    sns.heatmap(data = correlation_matrix, annot = False, cmap="PiYG", vmin=-1, vmax=1)
    sns.set(rc = {'figure.figsize': (20,16)})
    plt.show()
```



In [13]:

# drop data



```
In [57]: # feature engineering
# log
def log_for_longtail(df):
    df['DistanceFromHome'] = np.log((1+ df['DistanceFromHome'] ))
    df['JobLevel'] = np.log((1+ df['JobLevel'] ))
    df['NumCompaniesWorked'] = np.log((1+ df['NumCompaniesWorked']))
    df['PercentSalaryHike'] = np.log((1+ df['PercentSalaryHike'] ))
    df['YearsAtCompany'] = np.log((1+ df['YearsAtCompany'] ))
```

```
In [104...
            # feature engineering
            # log
            def log for longtail(df):
                df['DistanceFromHome'] = np.log((1+ df['DistanceFromHome'] ))
                df['JobLevel'] = np.log((1+ df['JobLevel'] ))
                df['MonthlyIncome'] = np.log((1+ df['MonthlyIncome'] ))
                df['NumCompaniesWorked'] = np.log((1+ df['NumCompaniesWorked']))
                df['PercentSalaryHike'] = np.log((1+ df['PercentSalaryHike'] ))
                df['TotalWorkingYears'] = np.log((1+ df['TotalWorkingYears'] ))
          #
                df['YearsInCurrentRole'] = np.log((1+ df['YearsInCurrentRole'] ))
          #
                df['YearsAtCompany'] = np.log((1+ df['YearsAtCompany'] ))
          #
                df['YearsSinceLastPromotion'] = np.log((1+df['YearsSinceLastPromotion'] ))
          #
                df['YearsWithCurrManager'] = np.log((1+ df['YearsWithCurrManager'] ))
                return df
```

```
In [88]: print(len(train_data.columns))
40
```

## feature selection

```
In [106...
          # split data into X and y (data and label)
          X nondrop = train data.drop(columns=['Attrition'], axis = 1)
          y = train data['Attrition']
In [90]:
          X nondrop scaled = StandardScaler().fit transform(X nondrop)
In [48]:
          classes count = y.value counts()
          classes count
             1181
Out[48]:
               159
         Name: Attrition, dtype: int64
In [28]:
          index = ['Logistic regression',
                   'Random Forest',
                   'Logistic regression with balanced class weights',
                   'Balanced random forest',
                   'Balanced bag of histogram gradient boosting']
          scores = {"Accuracy": [], "Balanced accuracy": [], "f1": [], "f1 weighted":[]}
          scoring = ["accuracy", "balanced accuracy", "f1", "f1 weighted"]
          clfs = [LogisticRegression(n jobs=-1), RandomForestClassifier(n jobs=-1),
                  LogisticRegression(class weight="balanced", n jobs=-1),
                  BalancedRandomForestClassifier(n jobs=-1), BalancedBaggingClassifier(
                  base estimator=HistGradientBoostingClassifier(random state=42),
                  n jobs=-1)]
In [29]:
          for i in clfs:
              cv result = cross validate(i, X nondrop scaled, y, scoring=scoring)
              scores["Accuracy"].append(cv result["test accuracy"].mean())
              scores["Balanced accuracy"].append(cv result["test balanced accuracy"].mean())
              scores["f1"].append(cv result["test f1"].mean())
              scores["f1 weighted"].append(cv result["test f1 weighted"].mean())
          df scores = pd.DataFrame(scores, index=index)
          df scores
                                                                                f1 f1 waighted
```

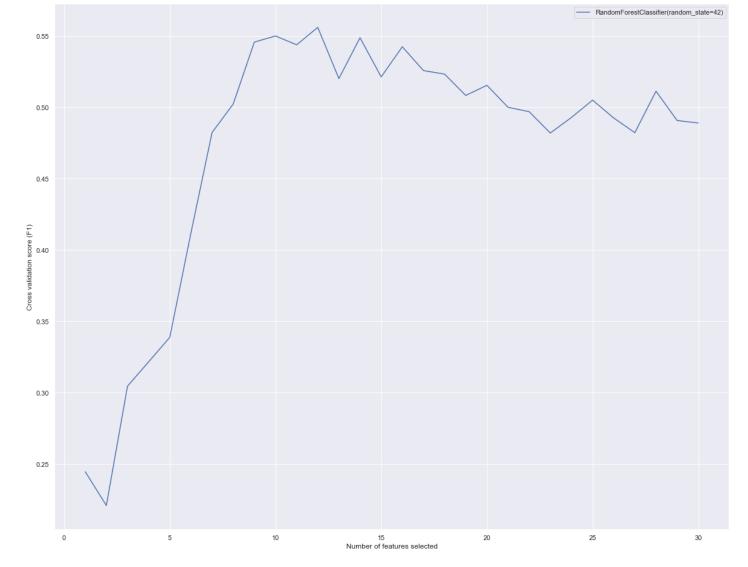
Out[29]:		Accuracy	Balanced accuracy	f1	f1_weighted
	Logistic regression	0.935821	0.806290	0.694960	0.932069
	Random Forest	0.914179	0.665722	0.479481	0.896930
	Logistic regression with balanced class weights	0.869403	0.866068	0.610142	0.884530
	Balanced random forest	0.857463	0.859197	0.589179	0.875258
	Balanced bag of histogram gradient boosting	0.895522	0.869887	0.655377	0.904842

```
from sklearn.pipeline import Pipeline
In [30]:
          from numpy import mean
          from numpy import std
          from sklearn.model selection import StratifiedKFold
          from sklearn.model selection import cross val score
          from sklearn.svm import SVC
          from sklearn.feature selection import RFECV
          estimator for feature = [RandomForestClassifier(random state=42)]
          plt.figure(figsize=(8,6))
          plt.figure()
          plt.xlabel("Number of features selected")
          plt.ylabel("Cross validation score (F1)")
          for i in estimator for feature:
              rfecv = RFECV(
                  estimator = i, scoring = "f1", step = 1, n jobs=-1, verbose=0,
                  cv = RepeatedStratifiedKFold(n splits=5, n repeats= 3, random state=42),
                  min features to select=1)
              rfecv.fit(X nondrop, y)
              print("%s Optimal number of features: %d, achieving F1: %.3f" %
                (i, rfecv.n features , mean(rfecv.grid scores [rfecv.n features ])))
              # Plot number of features VS. cross-validation scores
              plt.plot(
                  range(1, len(rfecv.grid scores) + 1),
                 [mean(j) for j in rfecv.grid scores], label = str(i))
          plt.legend()
          plt.show()
```

```
RandomForestClassifier(random_state=42) Optimal number of features : 12, achieving F1: 0.5 20

/Users/minghuizhu/opt/anaconda3/lib/python3.9/site-packages/sklearn/utils/deprecation.py:1 03: FutureWarning: The `grid_scores_` attribute is deprecated in version 1.0 in favor of `cv_results_` and will be removed in version 1.2.
   warnings.warn(msg, category=FutureWarning)

<Figure size 576x432 with 0 Axes>
```



```
In [31]:
    # define RFE
    rfe_lg = RFE(estimator=RandomForestClassifier(random_state=42), n_features_to_select=12)

# fit RFE
    rfe_lg.fit(X_nondrop, y)

# summarize all features
dict_for_feature_select_lg = dict()
dt = pd.DataFrame(columns=["Feature Name", "Selected"])

for i in range(X_nondrop.shape[1]):
    dict_for_feature_select_lg[X_nondrop.columns[i]] = rfe_lg.support_[i]
    new = [str(X_nondrop.columns[i]), str(rfe_lg.support_[i])]
    dt.loc[len(dt.index)] = new

print(dt)
```

```
Feature Name Selected
0
                                 Age
                                          True
1
                      BusinessTravel
                                         False
2
                           DailyRate
                                         True
3
                    DistanceFromHome
                                         True
4
                           Education
                                         False
5
            EnvironmentSatisfaction
                                         True
6
                              Gender
                                         False
7
                          HourlyRate
                                         True
8
                      JobInvolvement
                                          True
9
                            JobLevel
                                         True
10
                     JobSatisfaction
                                         False
```

```
MonthlyRate
         11
                                                 True
         12
                          NumCompaniesWorked
                                                True
         13
                                    OverTime
                                                True
                                                True
         14
                          PercentSalaryHike
         15
                   RelationshipSatisfaction False
         16
                       TrainingTimesLastYear False
         17
                             WorkLifeBalance False
         18
                              YearsAtCompany
                                                True
         19
                        Department Maternity False
         20
                        Department Neurology False
         21
              EducationField Life Sciences False
                    EducationField_Marketing False
         22
         23
                      EducationField Medical False
         2.4
                        EducationField Other False
                                             False
         25 EducationField Technical Degree
         26
                      JobRole Administrative False
         27
                              JobRole Other False
         28
                           JobRole Therapist False
         29
                        MaritalStatus Single
                                               False
In [32]:
         dict for feature select list = []
          for col in X nondrop.columns:
              if dict for feature select lg[col] == False:
                  dict for feature select list.append(col)
          X drop = X nondrop.drop(dict for feature select list, axis=1)
          print(X drop.shape)
         (1340, 12)
In [107...
         X = X \text{ nondrop}
          # apply standard scaler onto the training data
          scale = StandardScaler()
          scale.fit(X)
          X = scale.transform(X)
In [36]:
          import json
          from json import dumps
In [108...
          # source: Matt. Validation Curve Plot from GridSearchCV Results.
          # Retrieved from https://matthewbilyeu.com/blog/2019-02-05/validation-curve-plot-from-grid
          import numbers
          def plot grid search validation curve (grid, param to vary,
                                                title='Validation Curve', ylim=None,
                                                xlim=None, log=None):
              """Plots train and cross-validation scores from a GridSearchCV instance's
              best params while varying one of those params."""
              df cv results = pd.DataFrame(grid.cv results )
             print(type(df cv results))
              train scores mean = df cv results['mean train score']
              valid scores mean = df cv results['mean test score']
              train scores std = df cv results['std train score']
              valid scores std = df cv results['std test score']
              param cols = [c for c in df cv results.columns if c[:6] == 'param ']
              param ranges = [grid.param grid[p[6:]] for p in param cols]
```

```
param ranges lengths = [len(pr) for pr in param ranges]
train scores mean = np.array(train scores mean).reshape(*param ranges lengths)
valid scores mean = np.array(valid scores mean).reshape(*param ranges lengths)
train scores std = np.array(train scores std).reshape(*param ranges lengths)
valid scores std = np.array(valid scores std).reshape(*param ranges lengths)
param to vary idx = param cols.index('param {}'.format(param to vary))
slices = []
for idx, param in enumerate(grid.best params):
    if (idx == param to vary idx):
        slices.append(slice(None))
        continue
    best param val = grid.best params [param]
    idx of best param = 0
    if isinstance(param ranges[idx], np.ndarray):
        idx of best param = param ranges[idx].tolist().index(best param val)
    else:
        idx of best param = param ranges[idx].index(best param val)
    slices.append(idx of best param)
train scores mean = train scores mean[tuple(slices)]
valid scores mean = valid scores mean[tuple(slices)]
train scores std = train scores std[tuple(slices)]
valid scores std = valid scores std[tuple(slices)]
plt.figure(figsize=(8,6))
plt.clf()
plt.title(title)
plt.xlabel(param to vary)
plt.ylabel('Score')
if (ylim is None):
   plt.ylim(0.0, 1.1)
else:
   plt.ylim(*ylim)
if (not (xlim is None)):
    plt.xlim(*xlim)
lw = 2
plot fn = plt.plot
if log:
    plot fn = plt.semilogx
param range = param_ranges[param_to_vary_idx]
if (not isinstance(param range[0], numbers.Number)):
    param range = [str(x) for x in param range]
plot fn(param range, train scores mean, label='Training score', color='r',
        lw=lw)
plt.fill between (param range, train scores mean - train scores std,
                 train scores mean + train scores std, alpha=0.1,
                 color='r', lw=lw)
plot fn(param range, valid scores mean, label='Cross-validation score',
        color='b', lw=lw)
plt.fill between (param range, valid scores mean - valid scores std,
                 valid scores mean + valid scores std, alpha=0.1,
                 color='b', lw=lw)
plt.legend(loc='lower right')
plt.show()
```

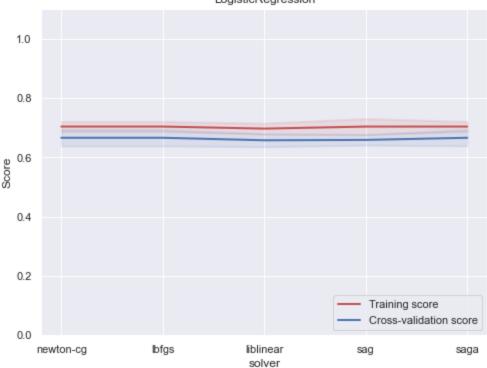
```
In [145... # modeling
```

```
sample weight = np.array([10 if i == 1 else 1 for i in y])
def hypertune fit eval(estimator, param grid):
    grid obj = GridSearchCV(estimator = estimator, param grid = param grid, return train s
                              cv = StratifiedKFold(), verbose=0, n jobs = -1, scoring = "f
    start = time.time()
    grid obj.fit(X, y)
    end = time.time()
    print("\n The best estimator:\n", grid obj.best estimator )
    print("\n The best score:\n", grid obj.best score )
    print("\n The best parameters:\n", grid obj.best params )
    print("\n Train Time:\n", end-start)
    random id for kaggle = ''.join(random.choices(string.ascii uppercase + string.digits,
    timestamp = str(datetime.datetime.now())
    estimator = str(estimator)
   best_estimator_ = str(grid_obj.best estimator )
    train time = str(end - start)
    best f1 = str(grid obj.best score )
    X cols = dict for feature select list
    new row = [random id for kaggle, timestamp, estimator, best estimator ,
              train time, best f1, X cols]
    records = sa.open("records").worksheet("Sheet1")
    records df = pd.DataFrame(records.get all records())
   nrow = len(records df)
    for i in range(len(new row)):
        records.update cell(nrow+2, i+1, json.dumps(new row[i]))
    return grid obj
```

## Hypertune: LR

```
In [110...
          # logistic regression
          lr = LogisticRegression(random state=42, class weight="balanced")
          lr grid = {
              "solver": ['newton-cg', 'lbfgs', 'liblinear', 'sag', 'saga']
          best lr = hypertune fit eval(lr, lr grid)
          plot grid search validation curve(best lr, 'solver', title='LogisticRegression')
         /Users/minghuizhu/opt/anaconda3/lib/python3.9/site-packages/sklearn/linear model/ sag.py:3
         50: ConvergenceWarning: The max iter was reached which means the coef did not converge
           warnings.warn(
         /Users/minghuizhu/opt/anaconda3/lib/python3.9/site-packages/sklearn/linear_model/_sag.py:3
         50: ConvergenceWarning: The max iter was reached which means the coef did not converge
           warnings.warn(
         /Users/minghuizhu/opt/anaconda3/lib/python3.9/site-packages/sklearn/linear model/ sag.py:3
         50: ConvergenceWarning: The max iter was reached which means the coef did not converge
           warnings.warn(
         /Users/minghuizhu/opt/anaconda3/lib/python3.9/site-packages/sklearn/linear model/ sag.py:3
         50: ConvergenceWarning: The max iter was reached which means the coef did not converge
           warnings.warn(
         /Users/minghuizhu/opt/anaconda3/lib/python3.9/site-packages/sklearn/linear model/ sag.py:3
```

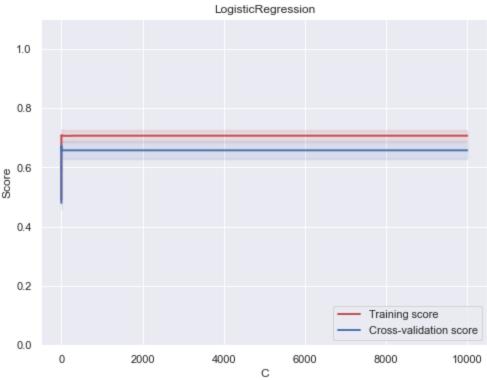
```
50: ConvergenceWarning: The max iter was reached which means the coef did not converge
 warnings.warn(
/Users/minghuizhu/opt/anaconda3/lib/python3.9/site-packages/sklearn/linear model/ sag.py:3
50: ConvergenceWarning: The max iter was reached which means the coef did not converge
 warnings.warn(
/Users/minghuizhu/opt/anaconda3/lib/python3.9/site-packages/sklearn/linear model/ sag.py:3
50: ConvergenceWarning: The max iter was reached which means the coef did not converge
  warnings.warn(
/Users/minghuizhu/opt/anaconda3/lib/python3.9/site-packages/sklearn/linear model/ sag.py:3
50: ConvergenceWarning: The max iter was reached which means the coef did not converge
 warnings.warn(
/Users/minghuizhu/opt/anaconda3/lib/python3.9/site-packages/sklearn/linear model/ sag.py:3
50: ConvergenceWarning: The max iter was reached which means the coef did not converge
 warnings.warn(
/Users/minghuizhu/opt/anaconda3/lib/python3.9/site-packages/sklearn/linear model/ sag.py:3
50: ConvergenceWarning: The max iter was reached which means the coef did not converge
 warnings.warn(
The best estimator:
LogisticRegression(class weight='balanced', random state=42, solver='newton-cg')
The best score:
 0.6660420007122451
The best parameters:
 { 'solver': 'newton-cq'}
Train Time:
 0.17855310440063477
<class 'pandas.core.frame.DataFrame'>
                           LogisticRegression
```



```
In [111... # logistic regression
lr = best_lr.best_estimator_

lr_grid = {
    "C": np.logspace(-4, 4, 50)
}

best_lr = hypertune_fit_eval(lr, lr_grid)
plot_grid_search_validation_curve(best_lr, 'C', title='LogisticRegression')
```



```
In [160... print(np.logspace(-4,4, 50))
[1.00000000e-04 1.45634848e-04 2.12095089e-04 3.08884360e-04
```

```
[1.000000000e-04 1.45634848e-04 2.12095089e-04 3.08884360e-04 4.49843267e-04 6.55128557e-04 9.54095476e-04 1.38949549e-03 2.02358965e-03 2.94705170e-03 4.29193426e-03 6.25055193e-03 9.10298178e-03 1.32571137e-02 1.93069773e-02 2.81176870e-02 4.09491506e-02 5.96362332e-02 8.68511374e-02 1.26485522e-01 1.84206997e-01 2.68269580e-01 3.90693994e-01 5.68986603e-01 8.28642773e-01 1.20679264e+00 1.75751062e+00 2.55954792e+00 3.72759372e+00 5.42867544e+00 7.90604321e+00 1.15139540e+01 1.67683294e+01 2.44205309e+01 3.55648031e+01 5.17947468e+01 7.54312006e+01 1.09854114e+02 1.59985872e+02 2.32995181e+02 3.39322177e+02 4.94171336e+02 7.19685673e+02 1.04811313e+03 1.52641797e+03 2.22299648e+03 3.23745754e+03 4.71486636e+03 6.86648845e+03 1.00000000e+04]
```

```
In [113... # logistic regression
lr = best_lr.best_estimator_

lr_grid = {
          'max_iter' : [100, 1000,2500, 5000]
}

best_lr = hypertune_fit_eval(lr, lr_grid)
plot_grid_search_validation_curve(best_lr, 'max_iter', title='LogisticRegression')
```

```
The best estimator:
LogisticRegression(C=0.3906939937054613, class_weight='balanced', random_state=42, solver='newton-cg')

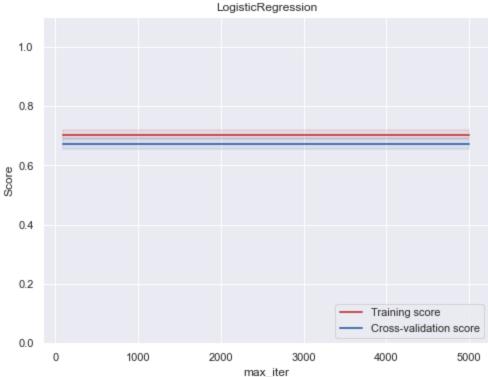
The best score:
0.6728700486777743

The best parameters:
{'max_iter': 100}

Train Time:
0.11745715141296387
<class 'pandas.core.frame.DataFrame'>

LogisticRegression

1.0
```

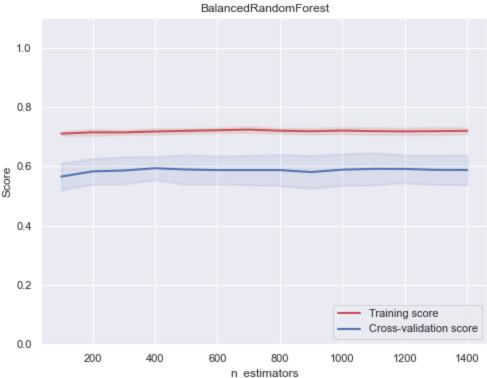


BalancedRandomForestClassifier(n\_estimators=400, n\_jobs=-1, random\_state=42)
The best score:

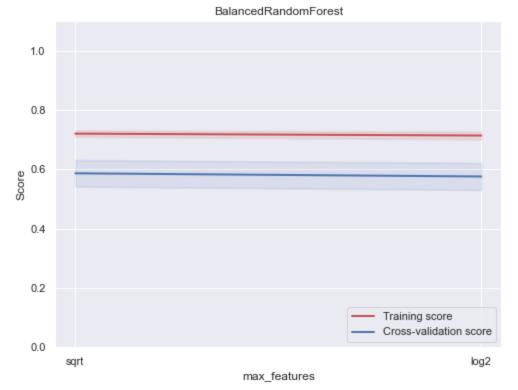
```
The best parameters:
{'n_estimators': 400}

Train Time:
30.14676809310913
<class 'pandas.core.frame.DataFrame'>
```

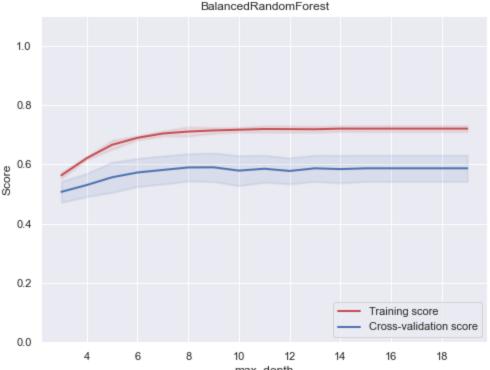
0.5938415713675168



```
In [65]:
          # brf
          # random forest
          brf = best brf.best estimator
          brf grid = {
                         'max features': ["sqrt", "log2"],
          best brf = hypertune fit eval(brf, brf grid)
          plot grid search validation curve(best brf, 'max features', title='BalancedRandomForest')
          The best estimator:
          BalancedRandomForestClassifier(n estimators=500, n jobs=-1, random state=42)
          The best score:
          0.5866386404694979
          The best parameters:
          {'max features': 'sqrt'}
          Train Time:
          4.356066942214966
         <class 'pandas.core.frame.DataFrame'>
```

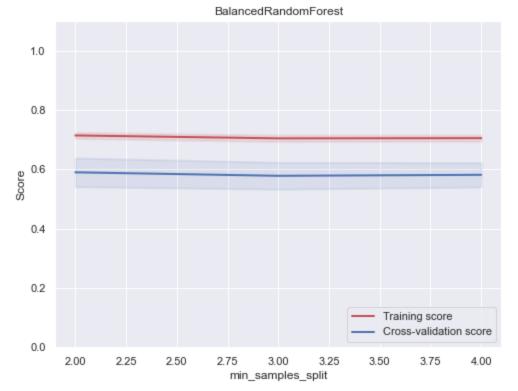


```
In [66]:
          # brf
          # random forest
          brf = best_brf.best_estimator_
          brf grid = {
                          'max depth': np.arange(3,20,1)
          best brf = hypertune fit eval(brf, brf grid)
          plot grid search validation curve(best brf, 'max depth', title='BalancedRandomForest')
          The best estimator:
          BalancedRandomForestClassifier(max depth=9, n estimators=500, n jobs=-1,
                                         random state=42)
          The best score:
          0.5900157351880037
          The best parameters:
          {'max depth': 9}
          Train Time:
          24.133669137954712
         <class 'pandas.core.frame.DataFrame'>
```

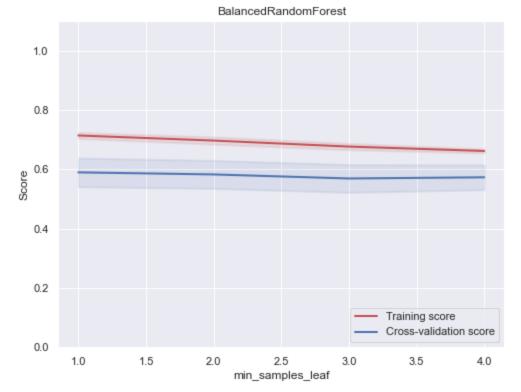


```
max_depth
In [67]:
          # brf
          # random forest
          brf = best brf.best estimator
          brf grid = {
                         'min_samples_split': np.arange(1,5,1),
          best brf = hypertune fit eval(brf, brf grid)
          plot grid search validation curve (best brf, 'min samples split', title='BalancedRandomFore
         /Users/minghuizhu/opt/anaconda3/lib/python3.9/site-packages/sklearn/model selection/ valid
         ation.py:378: FitFailedWarning:
         5 fits failed out of a total of 20.
         The score on these train-test partitions for these parameters will be set to nan.
         If these failures are not expected, you can try to debug them by setting error score='rais
         e'.
         Below are more details about the failures:
         5 fits failed with the following error:
         Traceback (most recent call last):
           File "/Users/minghuizhu/opt/anaconda3/lib/python3.9/site-packages/sklearn/model selectio
         n/ validation.py", line 686, in fit and score
             estimator.fit(X train, y train, **fit params)
           File "/Users/minghuizhu/opt/anaconda3/lib/python3.9/site-packages/imblearn/ensemble/ for
         est.py", line 547, in fit
             samplers trees = Parallel(
           File "/Users/minghuizhu/opt/anaconda3/lib/python3.9/site-packages/joblib/parallel.py", 1
         ine 1056, in call
             self.retrieve()
           File "/Users/minghuizhu/opt/anaconda3/lib/python3.9/site-packages/joblib/parallel.py", 1
         ine 935, in retrieve
             self. output.extend(job.get(timeout=self.timeout))
           File "/Users/minghuizhu/opt/anaconda3/lib/python3.9/multiprocessing/pool.py", line 771,
         in get
             raise self. value
           File "/Users/minghuizhu/opt/anaconda3/lib/python3.9/multiprocessing/pool.py", line 125,
```

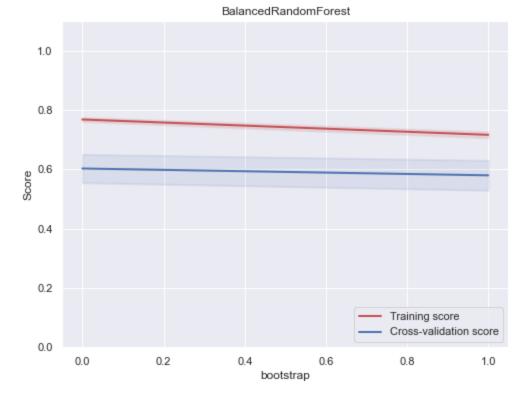
```
in worker
   result = (True, func(*args, **kwds))
 File "/Users/minghuizhu/opt/anaconda3/lib/python3.9/site-packages/joblib/ parallel backe
nds.py", line 595, in call
   return self.func(*args, **kwargs)
  File "/Users/minghuizhu/opt/anaconda3/lib/python3.9/site-packages/joblib/parallel.py", 1
ine 262, in call
   return [func(*args, **kwargs)
  File "/Users/minghuizhu/opt/anaconda3/lib/python3.9/site-packages/joblib/parallel.py", 1
ine 262, in <listcomp>
   return [func(*args, **kwargs)
  File "/Users/minghuizhu/opt/anaconda3/lib/python3.9/site-packages/imblearn/ensemble/ for
est.py", line 61, in local parallel build trees
   tree = parallel build trees(
 File "/Users/minghuizhu/opt/anaconda3/lib/python3.9/site-packages/sklearn/ensemble/ fore
st.py", line 189, in parallel build trees
    tree.fit(X, y, sample weight=curr sample weight, check input=False)
  File "/Users/minghuizhu/opt/anaconda3/lib/python3.9/site-packages/sklearn/tree/ classes.
py", line 969, in fit
   super().fit(
  File "/Users/minghuizhu/opt/anaconda3/lib/python3.9/site-packages/sklearn/tree/ classes.
py", line 265, in fit
   check scalar(
  File "/Users/minghuizhu/opt/anaconda3/lib/python3.9/site-packages/sklearn/utils/validati
on.py", line 1480, in check scalar
   raise ValueError(
ValueError: min samples split == 1, must be >= 2.
 warnings.warn(some fits failed message, FitFailedWarning)
/Users/minghuizhu/opt/anaconda3/lib/python3.9/site-packages/sklearn/model selection/ searc
h.py:953: UserWarning: One or more of the test scores are non-finite: [ nan 0.590015
74 0.57822054 0.58156182]
 warnings.warn(
/Users/minghuizhu/opt/anaconda3/lib/python3.9/site-packages/sklearn/model selection/ searc
h.py:953: UserWarning: One or more of the train scores are non-finite: [ nan 0.71436
58 0.70451168 0.70526346]
 warnings.warn(
The best estimator:
BalancedRandomForestClassifier(max depth=9, n estimators=500, n jobs=-1,
                              random state=42)
 The best score:
 0.5900157351880037
The best parameters:
{'min samples split': 2}
Train Time:
 4.845700025558472
<class 'pandas.core.frame.DataFrame'>
```



```
In [68]:
          # brf
          # random forest
          brf = best_brf.best_estimator_
          brf grid = {
                          'min samples leaf': np.arange(1, 5, 1)
          best brf = hypertune fit eval(brf, brf grid)
          plot_grid_search_validation_curve(best_brf, 'min_samples_leaf', title='BalancedRandomFores
          The best estimator:
          BalancedRandomForestClassifier(max depth=9, n estimators=500, n jobs=-1,
                                         random state=42)
          The best score:
          0.5900157351880037
          The best parameters:
          {'min samples leaf': 1}
          Train Time:
          6.5085930824279785
         <class 'pandas.core.frame.DataFrame'>
```



```
In [70]:
          # brf
          # random forest
          brf = best_brf.best_estimator_
          brf grid = {
                          'bootstrap': [True, False]
          best brf = hypertune fit eval(brf, brf grid)
          plot_grid_search_validation_curve(best_brf, 'bootstrap', title='BalancedRandomForest')
          The best estimator:
          BalancedRandomForestClassifier(bootstrap=False, max depth=11, n estimators=900,
                                         n jobs=-1, random state=42)
          The best score:
          0.6028438503260122
          The best parameters:
          { 'bootstrap': False}
          Train Time:
          6.63654088973999
         <class 'pandas.core.frame.DataFrame'>
```



gbc = GradientBoostingClassifier(random state = 42)

rch(self, evaluate candidates)

1377

In [240...

# gbc

```
gbc grid = {
    "n estimators":np.arange(50, 500, 50),
    "max depth": [1,3,5,7,9,11,13],
    "learning rate":np.arange(0.01, 0.3, 0.01),
       'colsample bytree': np.arange(0.6, 1.0, 0.1),
       'colsample bylevel': np.arange(0.6, 1.0, 0.1),
    'subsample': np.arange(0.6, 1.0, 0.1),
best gbc = hypertune fit eval(gbc, gbc grid)
KeyboardInterrupt
                                          Traceback (most recent call last)
/var/folders/xq/07znzf8d6vd8p3m419 d9rv00000gn/T/ipykernel 1427/3124940627.py in <module>
      9
           'subsample': np.arange(0.6, 1.0, 0.1),
    10 }
---> 11 best gbc = hypertune fit eval(gbc, gbc grid)
/var/folders/xq/07znzf8d6vd8p3m419 d9rv00000qn/T/ipykernel 1427/1032408374.py in hypertune
fit eval(estimator, param grid)
                                      cv = StratifiedKFold(), verbose=0, n jobs = -1, scor
ing = "f1", refit = "f1")
      6
           start = time.time()
---> 7
            grid obj.fit(X, y)
            end = time.time()
      8
      9
~/opt/anaconda3/lib/python3.9/site-packages/sklearn/model selection/ search.py in fit(sel
f, X, y, groups, **fit params)
    873
                        return results
    874
--> 875
                    self. run search(evaluate candidates)
    876
                    # multimetric is determined here because in the case of a callable
    877
```

~/opt/anaconda3/lib/python3.9/site-packages/sklearn/model selection/ search.py in run sea

def run search(self, evaluate candidates):

```
"""Search all candidates in param grid"""
           1378
        -> 1379
                        evaluate candidates(ParameterGrid(self.param grid))
           1380
           1381
        ~/opt/anaconda3/lib/python3.9/site-packages/sklearn/model selection/ search.py in evaluate
        candidates(candidate params, cv, more results)
            820
            821
        --> 822
                                 out = parallel(
            823
                                     delayed (fit and score) (
            824
                                         clone (base estimator),
        ~/opt/anaconda3/lib/python3.9/site-packages/joblib/parallel.py in call (self, iterable)
           1054
           1055
                             with self. backend.retrieval context():
        -> 1056
                                 self.retrieve()
           1057
                             # Make sure that we get a last message telling us we are done
           1058
                             elapsed time = time.time() - self. start time
        ~/opt/anaconda3/lib/python3.9/site-packages/joblib/parallel.py in retrieve(self)
            933
                             try:
             934
                                 if getattr(self. backend, 'supports timeout', False):
        --> 935
                                     self. output.extend(job.get(timeout=self.timeout))
            936
            937
                                     self. output.extend(job.get())
        ~/opt/anaconda3/lib/python3.9/site-packages/joblib/ parallel backends.py in wrap future re
        sult(future, timeout)
                        AsyncResults.get from multiprocessing."""
            540
            541
        --> 542
                             return future.result(timeout=timeout)
            543
                        except CfTimeoutError as e:
            544
                             raise TimeoutError from e
        ~/opt/anaconda3/lib/python3.9/concurrent/futures/ base.py in result(self, timeout)
            438
                                     return self. get result()
            439
        --> 440
                                 self. condition.wait(timeout)
            441
             442
                                 if self. state in [CANCELLED, CANCELLED AND NOTIFIED]:
        ~/opt/anaconda3/lib/python3.9/threading.py in wait(self, timeout)
            310
                                # restore state no matter what (e.g., KeyboardInterrupt)
            311
                             if timeout is None:
        --> 312
                                waiter.acquire()
            313
                                 gotit = True
            314
                            else:
        KeyboardInterrupt:
In [ ]:
         # xqb
         xgboost = XGBClassifier()
         # Define the search space
         param grid = {
             # Learning rate shrinks the weights to make the boosting process more conservative
               "learning rate": [0.0001,0.001, 0.01, 0.1, 1] ,
             # Maximum depth of the tree, increasing it increases the model complexity.
```

# Gamma specifies the minimum loss reduction required to make a split.

# reg alpha provides 11 regularization to the weight, higher values result in more col

# Percentage of columns to be randomly samples for each tree.

"colsample bytree": [i/10.0 for i in range(3,10)],

"max depth": range(3,21,3),

"gamma": [i/10.0 for i in range(0,5)],

"reg alpha": [1e-5, 1e-2, 0.1, 1, 10, 100],

```
# reg_lambda provides 12 regularization to the weight, higher values result in more cd
"reg_lambda": [1e-5, 1e-2, 0.1, 1, 10, 100],

}

xgb_model_tuned = hypertune_fit_eval(xgboost, param_grid)
```

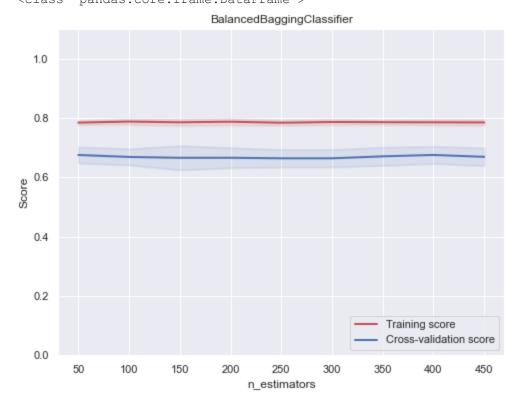
The best estimator:

 $\label{lem:balancedBaggingClassifier(base\_estimator=HistGradientBoostingClassifier(random\_state=42), \\ n\_estimators=400, n\_jobs=-1, random\_state=42)$ 

```
The best score:
0.6757341052521776

The best parameters:
{'n_estimators': 400}

Train Time:
311.64144587516785
<class 'pandas.core.frame.DataFrame'>
```



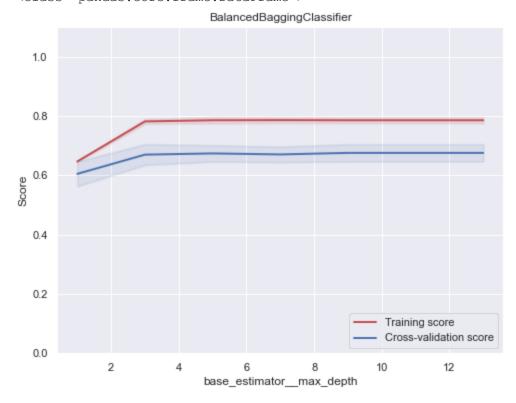
```
In [76]: bbc = best_bbc.best_estimator_
```

```
bbc grid = {
    'base estimator max depth': [1,3,5,7,9,11,13]
      "learning rate":np.arange(0.01, 0.3, 0.01),
      'colsample bytree': np.arange(0.6, 1.0, 0.1),
#
#
      'colsample bylevel': np.arange(0.6, 1.0, 0.1),
#
      'subsample': np.arange(0.6, 1.0, 0.1),
best bbc = hypertune fit eval(bbc, bbc grid)
plot grid search validation curve (best bbc,
                                             'base estimator max depth', title='BalancedF
The best estimator:
BalancedBaggingClassifier(base estimator=HistGradientBoostingClassifier(max depth=9,
                                                                         random state=42),
                         n estimators=400, n jobs=-1, random state=42)
The best score:
```

```
The best score:
0.6757341052521776

The best parameters:
{'base_estimator__max_depth': 9}

Train Time:
353.4232859611511
<class 'pandas.core.frame.DataFrame'>
```



```
In [116...
    bbc = best_bbc.best_estimator_
    bbc_grid = {
        "base_estimator__learning_rate":np.arange(0.01, 0.3, 0.01),
    }
    best_bbc = hypertune_fit_eval(bbc, bbc_grid)
    plot_grid_search_validation_curve(best_bbc, 'base_estimator__learning_rate', title='Balar
```

The best estimator:

BalancedBaggingClassifier(base\_estimator=HistGradientBoostingClassifier(learning\_rate=0.28,

max\_depth=9,
random state=42),

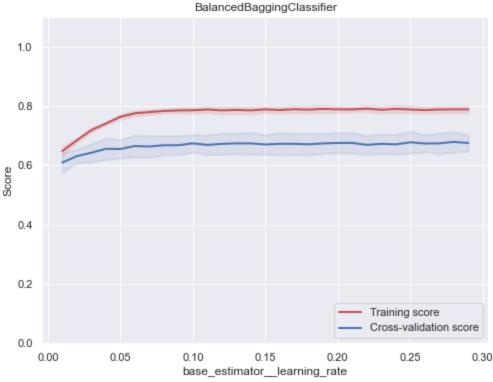
```
n_estimators=400, n_jobs=-1, random_state=42)
```

```
The best score:
0.6790538188912173

The best parameters:
{'base_estimator__learning_rate': 0.28}

Train Time:
1648.3858020305634
<class 'pandas.core.frame.DataFrame'>
```

eec grid = {



```
In [334...
          # adaboost
          ada = AdaBoostClassifier(random state = 42)
          ada grid = {
              "n estimators": [int(i) for i in np.linspace(1, 100, num = 20)],
              "learning rate": [0.01,0.05,0.1,0.2,0.4,0.5,1],
              "algorithm": ['SAMME', 'SAMME.R']
          best ada = hypertune fit eval(ada, ada grid)
          The best estimator:
          AdaBoostClassifier(learning rate=0.5, n estimators=84, random state=42)
          The best score:
          0.7151626111324687
          The best parameters:
          {'algorithm': 'SAMME.R', 'learning rate': 0.5, 'n estimators': 84}
          Train Time:
          20.870769739151
 In []:
          # easy ensemble
          eec = EasyEnsembleClassifier(random state=42, n jobs=-1, verbose = 1, base estimator = Gré
```

"n estimators": [int(i) for i in np.linspace(1, 100, num = 20)],

"sampling strategy": ['float', 'str', 'dict', 'callable', 'auto']

"learning rate": [0.01,0.05,0.1,0.2,0.4,0.5,1,5,10,15,20,30,40,50,60,70,80,90,100],

```
best eec = hypertune fit eval(eec, eec grid)
In [138...
           # svm
          svm = SVC(random state=42, kernel="sigmoid")
          svm grid = {
               'C': np.arange(5,30,5)
                 "gamma": [0.0001, 0.001, 0.01, 0.1, 1, 10, 100],
                param grid = {'C': [0.1,1, 10, 100], 'gamma': [1,0.1,0.01,0.001], 'kernel': ['rbf',
          best svm = hypertune fit eval(svm, svm grid)
          plot_grid_search_validation_curve(best_svm, 'C', title='SVM', ylim=[0.4,0.8])
          The best estimator:
           SVC(C=5, kernel='sigmoid', random state=42)
           The best score:
           0.6556402737047898
          The best parameters:
           {'C': 5}
          Train Time:
           0.20191526412963867
         <class 'pandas.core.frame.DataFrame'>
                                            SVM
            0.80
            0.75
            0.70
            0.65
            0.60
            0.55
```

## 

17.5

15.0

С

Training score Cross-validation score

22.5

25.0

20.0

0.50

0.45

0.40

5.0

10.0

12.5

7.5

clf.fit(X,y)

Out [159...

```
VotingClassifier

lr bbc svm

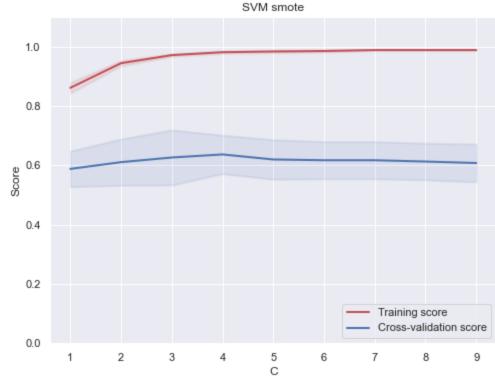
base_estimator:
HistGradientBoostingClassifier SVC

HistGradientBoostingClassifier

HistGradientBoostingClassifier

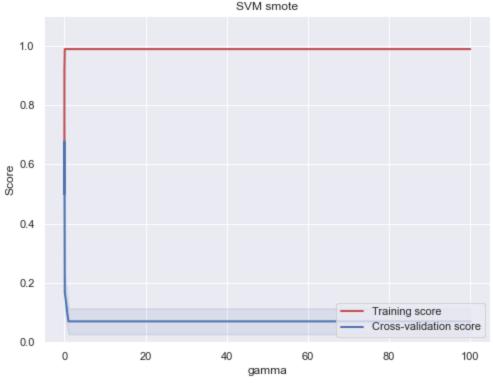
SVC
```

```
SVC(C=4, random_state=42)
The best score:
0.6369620575502928
The best parameters:
{'C': 4}
Train Time:
0.8349130153656006
<class 'pandas.core.frame.DataFrame'>
```



```
svm = SVC(random_state=42, kernel="rbf", C=4)
svm_grid = {
    "gamma": [0.0001, 0.001, 0.01, 0.1, 1, 10, 100]
}
best_svm_smote = hypertune_fit_eval(svm, svm_grid)
plot_grid_search_validation_curve(best_svm_smote, 'gamma', title='SVM smote')
```

```
The best estimator:
SVC(C=4, gamma=0.01, random_state=42)
The best score:
0.6770558608058608
The best parameters:
{'gamma': 0.01}
Train Time:
1.5110981464385986
<class 'pandas.core.frame.DataFrame'>
```



```
In [74]:
          def create submission(grid, output='my submission.csv'):
              clf = grid.best estimator
              # define the submission file
              submission result = pd.DataFrame()
              # load test data
              X submission = test data
                X submission = test data.drop(dict for feature select list, axis=1)
              # apply standardscaler fitted earlier
              X submission = scale.transform(X submission)
              y submission = clf.predict(X submission)
              # record the prediction
              submission result['Id'] = sample submission data['Id']
              submission result['Predicted'] = y submission
              # save submission
              submission_result.to_csv(output, index = False)
```

```
# define the submission file
              submission result = pd.DataFrame()
              # load test data
               X submission = test data
              X submission = test data
              # apply standardscaler fitted earlier
              X submission = scale.transform(X submission)
              y submission = clf.predict(X submission)
              # record the prediction
              submission result['Id'] = sample submission data['Id']
              submission result['Predicted'] = y submission
              # save submission
              submission result.to csv(output, index = False)
 In [ ]:
          create submission(rf model tuned, output='XAJIOY6DPB.csv')
In []:
          # xgb
          create submission(xgb model tuned, output='HSAHXTHV3A.csv')
In [115...
          create submission(best lr, output='best lr.csv')
In [539...
          # lg nondrop
          create submission(best lr, output='XXXXXXXX.csv')
In [ ]:
          create submission(best model gbc, output='H75LX06QJI.csv')
In [335...
          # ada
          create submission(best ada, output='31Y2R2FLJV.csv')
In [ ]:
          create submission(best eec, output='0Y9DOM5IGQ.csv')
In [110...
          # rus
          create submission(best rus, output='RFZ7JM85VS.csv')
In [276...
          create submission(best svm, output='DEQU0ZEYV9.csv')
In [332...
          # svm smote
          create submission(best svm smote, output='WMN25BIKYZ.csv')
In [77]:
          # brf
          create submission(best brf, output='best brf.csv')
In [117...
          # bbc
          create submission(best bbc, output='best bbc.csv')
```

```
In [158...
```

```
def create_submission_voting(clf, output='my_submission.csv'):
    clf = clf
    # define the submission file
    submission_result = pd.DataFrame()
    # load test_data
    X_submission = test_data
    X_submission = scale.transform(X_submission)
    y_submission = clf.predict(X_submission)
    # record the prediction
    submission_result['Id'] = sample_submission_data['Id']
    submission_result['Predicted'] = y_submission
    # save submission
    submission_result.to_csv(output, index = False)

# bbc
create_submission_voting(clf, output='best_vog.csv')
```