

APPENDIX

IMPORT LIBRARY

1. `import numpy as np`
2. `import pandas as pd`

DATA COLLECTION

3. `df = pd.read_csv('train.csv')`
4. `df`
5. `df.info()`
6. `df.drop('Loan_ID', axis=1, inplace=True)`
7. `df`
8. `df.describe()`
9. `df.describe(include=['O'])`

EDA

10. `print(df['Loan_Status'].value_counts())`
11. `print(df['Gender'].value_counts())`
12. `print('\n')`
13. `print('Male and Loan Status accepted:', df.loc[(df['Gender'] == 'Male') & (df['Loan_Status'] == 'Y')].shape[0])`
14. `print('Male and Loan Status not accepted:', df.loc[(df['Gender'] == 'Male') & (df['Loan_Status'] == 'N')].shape[0])`
15. `print('Female and Loan Status accepted:', df.loc[(df['Gender'] == 'Female') & (df['Loan_Status'] == 'Y')].shape[0])`
16. `print('Female and Loan Status not accepted:', df.loc[(df['Gender'] == 'Female') & (df['Loan_Status'] == 'N')].shape[0])`
17. `print(df['Married'].value_counts())`
18. `print('\n')`
19. `print('Married and Loan Status accepted:', df.loc[(df['Married'] == 'Yes') & (df['Loan_Status'] == 'Y')].shape[0])`
20. `print('Married and Loan Status not accepted:', df.loc[(df['Married'] == 'Yes') & (df['Loan_Status'] == 'N')].shape[0])`
21. `print('Not Married and Loan Status accepted:', df.loc[(df['Married'] == 'No') & (df['Loan_Status'] == 'Y')].shape[0])`
22. `print('Not Married and Loan Status not accepted:', df.loc[(df['Married'] == 'No') & (df['Loan_Status'] == 'N')].shape[0])`

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23. print(df['Dependents'].value_counts())
24. print('\n')
25. print('Dependents 0 and Loan Status accepted:', df.loc[(df['Depen
    dents'] == '0') & (df['Loan_Status'] == 'Y')].shape[0])
26. print('Dependents 0 and Loan Status not accepted:', df.loc[(df['D
    ependents'] == '0') & (df['Loan_Status'] == 'N')].shape[0])
27. print('Dependents 1 and Loan Status accepted:', df.loc[(df['Depen
    dents'] == '1') & (df['Loan_Status'] == 'Y')].shape[0])
28. print('Dependents 1 and Loan Status not accepted:', df.loc[(df['D
    ependents'] == '1') & (df['Loan_Status'] == 'N')].shape[0])
29. print('Dependents 2 and Loan Status accepted:', df.loc[(df['Depen
    dents'] == '2') & (df['Loan_Status'] == 'Y')].shape[0])
30. print('Dependents 2 and Loan Status not accepted:', df.loc[(df['D
    ependents'] == '2') & (df['Loan_Status'] == 'N')].shape[0])
31. print('Dependents 3 and Loan Status accepted:', df.loc[(df['Depen
    dents'] == '3+') & (df['Loan_Status'] == 'Y')].shape[0])
32. print('Dependents 3 and Loan Status not accepted:', df.loc[(df['D
    ependents'] == '3+') & (df['Loan_Status'] == 'N')].shape[0])
33. print(df['Education'].value_counts())
34. print('\n')
35. print('Graduate and Loan Status accepted:', df.loc[(df['Education
    '] == 'Graduate') & (df['Loan_Status'] == 'Y')].shape[0])
36. print('Graduate and Loan Status not accepted:', df.loc[(df['Educa
    tion'] == 'Graduate') & (df['Loan_Status'] == 'N')].shape[0])
37. print('Not Graduate and Loan Status accepted:', df.loc[(df['Educa
    tion'] == 'Not Graduate') & (df['Loan_Status'] == 'Y')].shape[0])
38. print('Not Graduate and Loan Status not accepted:', df.loc[(df['E
    ducation'] == 'Not Graduate') & (df['Loan_Status'] == 'N')].shape
    [0])
39. print(df['Self_Employed'].value_counts())
40. print('\n')
41. print('Self Employed and Loan Status accepted:', df.loc[(df['Self
    _Employed'] == 'Yes') & (df['Loan_Status'] == 'Y')].shape[0])
42. print('Self Employed and Loan Status not accepted:', df.loc[(df['
    Self_Employed'] == 'Yes') & (df['Loan_Status'] == 'N')].shape[0])
43. print('Not Self Employed and Loan Status accepted:', df.loc[(df['
    Self_Employed'] == 'No') & (df['Loan_Status'] == 'Y')].shape[0])

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44. print('Not Self Employed and Loan Status not accepted:', df.loc[(
    df['Self_Employed'] == 'No') & (df['Loan_Status'] == 'N')].shape[
    0])
45. print(df['Credit_History'].value_counts())
46. print('\n')
47. print('Credit History 1 and Loan Status accepted:', df.loc[(df['C
    redit_History'] == 1.0) & (df['Loan_Status'] == 'Y')].shape[0])
48. print('Credit History 1 and Loan Status not accepted:', df.loc[(d
    f['Credit_History'] == 1.0) & (df['Loan_Status'] == 'N')].shape[0
    ])
49. print('Credit History 0 and Loan Status accepted:', df.loc[(df['C
    redit_History'] == 0.0) & (df['Loan_Status'] == 'Y')].shape[0])
50. print('Credit History 0 and Loan Status not accepted:', df.loc[(d
    f['Credit_History'] == 0.0) & (df['Loan_Status'] == 'N')].shape[0
    ])
51. print(df['Property_Area'].value_counts())
52. print('\n')
53. print('Urban and Loan Status accepted:', df.loc[(df['Property_Are
    a'] == 'Urban') & (df['Loan_Status'] == 'Y')].shape[0])
54. print('Urban and Loan Status not accepted:', df.loc[(df['Property
    _Area'] == 'Urban') & (df['Loan_Status'] == 'N')].shape[0])
55. print('SemiUrban and Loan Status accepted:', df.loc[(df['Property
    _Area'] == 'Semiurban') & (df['Loan_Status'] == 'Y')].shape[0])
56. print('SemiUrban and Loan Status not accepted:', df.loc[(df['Prop
    erty_Area'] == 'Semiurban') & (df['Loan_Status'] == 'N')].shape[0
    ])
57. print('Rural and Loan Status accepted:', df.loc[(df['Property_Are
    a'] == 'Rural') & (df['Loan_Status'] == 'Y')].shape[0])
58. print('Rural and Loan Status not accepted:', df.loc[(df['Property
    _Area'] == 'Rural') & (df['Loan_Status'] == 'N')].shape[0])
59. print(df['Loan_Amount_Term'].value_counts())
60. print('\n')
61. print('Accepted Loan Amount Term:')
62. print(df.loc[df['Loan_Status'] == 'Y']['Loan_Amount_Term'].value_
    counts())
63. print('\n')
64. print('Declined Loan Amount Term:')

```

```

65. print(df.loc[df['Loan_Status'] == 'N']['Loan_Amount_Term'].value_
      counts())
66. print('Minimum Applicant Income:', df['ApplicantIncome'].min())
67. print('Maximum Applicant Income:', df['ApplicantIncome'].max())
68. print('Mean Applicant Income:', df['ApplicantIncome'].mean())
69. print('\n')
70. print('Accepted Applicant Income:')
71. print(df.loc[df['Loan_Status'] == 'Y']['ApplicantIncome'].value_
      counts())
72. print('\n')
73. print('Declined Applicant Income:')
74. print(df.loc[df['Loan_Status'] == 'N']['ApplicantIncome'].value_
      counts())
75. print('Minimum Coapplicant Income:', df['CoapplicantIncome'].min(
      ))
76. print('Maximum Coapplicant Income:', df['CoapplicantIncome'].max(
      ))
77. print('Mean Coapplicant Income:', df['CoapplicantIncome'].mean())
78. print('\n')
79. print('Accepted Coapplicant Income:')
80. print(df.loc[df['Loan_Status'] == 'Y']['CoapplicantIncome'].value_
      _counts())
81. print('\n')
82. print('Declined Coapplicant Income:')
83. print(df.loc[df['Loan_Status'] == 'N']['CoapplicantIncome'].value_
      _counts())
84. print('Minimum Loan Amount:', df['LoanAmount'].min())
85. print('Maximum Loan Amount:', df['LoanAmount'].max())
86. print('\n')
87. print('Accepted Loan Amount:')
88. print(df.loc[df['Loan_Status'] == 'Y']['LoanAmount'].value_counts
      ())
89. print('\n')
90. print('Declined Loan Amount:')
91. print(df.loc[df['Loan_Status'] == 'N']['LoanAmount'].value_counts
      ())

```

DATA CLEANING

```

92. df.isna().sum()
93. df['Gender'].fillna(df['Gender'].mode()[0], inplace=True)
94. df['Married'].fillna(df['Married'].mode()[0], inplace=True)
95. df['Dependents'].fillna(df['Dependents'].mode()[0], inplace=True)
96. df['Loan_Amount_Term'].fillna(df['Loan_Amount_Term'].mode()[0], i
    nplace=True)
97. df['Credit_History'].fillna(df['Credit_History'].mode()[0], inpla
    ce=True)
98. df['Self_Employed'].fillna(df['Self_Employed'].mode()[0], inplace
    =True)
99. df['LoanAmount'].fillna(df['LoanAmount'].mean(), inplace=True)
100. df.isna().sum()
101. df

```

LABEL ENCODING

```

102. dic = {"N": 0, "Y": 1}
103. df = df.replace({"Loan_Status": dic})
104. df

```

FEATURES SELECTION

```

105. corr_mat = df.corr()
106. corr_mat['Loan_Status'] = abs(corr_mat['Loan_Status'])
107. sorted_corr_mat = corr_mat.sort_values(by=['Loan_Status'], a
    scending=False)
108. sorted_corr_mat['Loan_Status']

```

CATEGORICAL ENCODING

```

109. df['Dependents'].unique()
110. df['Education'].unique()
111. df['Property_Area'].unique()
112. dic = {"0": 0, "1": 1, "2": 2, "3+": 3}
113. df = df.replace({"Dependents": dic})
114. df
115. dic = {"Not Graduate": 0, "Graduate": 1}
116. df = df.replace({"Education": dic})
117. df
118. dic = {"Rural": 0, "Semiurban": 1, "Urban": 2}
119. df = df.replace({"Property_Area": dic})

```

```

120.     df
121.     catg = ["Gender", "Married", "Self_Employed"]
122.     df = pd.get_dummies(df, columns=catg)
123.     df

```

SPLITTING DATA

```

124.     df['Loan_Status'].value_counts()
125.     df_yes = df.loc[df['Loan_Status'] == 1].reset_index(drop=True
e)
126.     df_no = df.loc[df['Loan_Status'] == 0].reset_index(drop=True
)
127.     df_yes.info()
128.     df_no.info()
129.     df_yes
130.     df_no
131.     df_yes_train1 = df_yes.loc[df_yes.index[range(0, 253)]]
132.     df_yes_test1 = df_yes.loc[df_yes.index[range(253, 422)]]
133.     df_yes_test1_1 = df_yes.loc[df_yes.index[range(253, 309)]]
134.     df_yes_test1_2 = df_yes.loc[df_yes.index[range(309, 365)]]
135.     df_yes_test1_3 = df_yes.loc[df_yes.index[range(365, 422)]]
136.     df_no_train1 = df_no.loc[df_no.index[range(0, 115)]]
137.     df_no_test1 = df_no.loc[df_no.index[range(115, 192)]]
138.     df_no_test1_1 = df_no.loc[df_no.index[range(115, 141)]]
139.     df_no_test1_2 = df_no.loc[df_no.index[range(141, 167)]]
140.     df_no_test1_3 = df_no.loc[df_no.index[range(167, 192)]]
141.     df_yes_train2 = df_yes.loc[df_yes.index[range(0, 295)]]
142.     df_yes_test2 = df_yes.loc[df_yes.index[range(295, 422)]]
143.     df_yes_test2_1 = df_yes.loc[df_yes.index[range(295, 337)]]
144.     df_yes_test2_2 = df_yes.loc[df_yes.index[range(337, 379)]]
145.     df_yes_test2_3 = df_yes.loc[df_yes.index[range(379, 422)]]
146.     df_no_train2 = df_no.loc[df_no.index[range(0, 134)]]
147.     df_no_test2 = df_no.loc[df_no.index[range(134, 192)]]
148.     df_no_test2_1 = df_no.loc[df_no.index[range(134, 153)]]
149.     df_no_test2_2 = df_no.loc[df_no.index[range(153, 172)]]
150.     df_no_test2_3 = df_no.loc[df_no.index[range(172, 192)]]
151.     df_yes_train1

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152.     df_train1 = pd.concat([df_yes_train1, df_no_train1], ignore_
        index=True)
153.     df_train2 = pd.concat([df_yes_train2, df_no_train2], ignore_
        index=True)
154.     df_test1 = pd.concat([df_yes_test1, df_no_test1], ignore_ind
        ex=True)
155.     df_test1_1 = pd.concat([df_yes_test1_1, df_no_test1_1], igno
        re_index=True)
156.     df_test1_2 = pd.concat([df_yes_test1_2, df_no_test1_2], igno
        re_index=True)
157.     df_test1_3 = pd.concat([df_yes_test1_3, df_no_test1_3], igno
        re_index=True)
158.     df_test2 = pd.concat([df_yes_test2, df_no_test2], ignore_ind
        ex=True)
159.     df_test2_1 = pd.concat([df_yes_test2_1, df_no_test2_1], igno
        re_index=True)
160.     df_test2_2 = pd.concat([df_yes_test2_2, df_no_test2_2], igno
        re_index=True)
161.     df_test2_3 = pd.concat([df_yes_test2_3, df_no_test2_3], igno
        re_index=True)
162.     df_train1 = df_train1.sample(frac=1).reset_index(drop=True)
163.     df_train2 = df_train2.sample(frac=1).reset_index(drop=True)
164.     df_test1 = df_test1.sample(frac=1).reset_index(drop=True)
165.     df_test1_1 = df_test1_1.sample(frac=1).reset_index(drop=True
        )
166.     df_test1_2 = df_test1_2.sample(frac=1).reset_index(drop=True
        )
167.     df_test1_3 = df_test1_3.sample(frac=1).reset_index(drop=True
        )
168.     df_test2 = df_test2.sample(frac=1).reset_index(drop=True)
169.     df_test2_1 = df_test2_1.sample(frac=1).reset_index(drop=True
        )
170.     df_test2_2 = df_test2_2.sample(frac=1).reset_index(drop=True
        )
171.     df_test2_3 = df_test2_3.sample(frac=1).reset_index(drop=True
        )
172.     df_train1

```

```

173.     df_train1.columns
174.     var_input = ['Dependents', 'Education', 'CoapplicantIncome',
                  'LoanAmount', 'Loan_Amount_Term', 'Credit_History', 'Property_Area',
                  'Gender_Female', 'Gender_Male', 'Married_No', 'Married_Yes', 'Self_Employed_No',
                  'Self_Employed_Yes']
175.     X_train1 = df_train1[var_input]
176.     y_train1 = df_train1['Loan_Status']
177.     X_train2 = df_train2[var_input]
178.     y_train2 = df_train2['Loan_Status']
179.     X_test1 = df_test1[var_input]
180.     y_test1 = df_test1['Loan_Status']
181.     X_test1_1 = df_test1_1[var_input]
182.     y_test1_1 = df_test1_1['Loan_Status']
183.     X_test1_2 = df_test1_2[var_input]
184.     y_test1_2 = df_test1_2['Loan_Status']
185.     X_test1_3 = df_test1_3[var_input]
186.     y_test1_3 = df_test1_3['Loan_Status']
187.     X_test2 = df_test2[var_input]
188.     y_test2 = df_test2['Loan_Status']
189.     X_test2_1 = df_test2_1[var_input]
190.     y_test2_1 = df_test2_1['Loan_Status']
191.     X_test2_2 = df_test2_2[var_input]
192.     y_test2_2 = df_test2_2['Loan_Status']
193.     X_test2_3 = df_test2_3[var_input]
194.     y_test2_3 = df_test2_3['Loan_Status']
195.     X_train1, y_train1

```

MODEL BUILDING

CLASSIFICATION REPORT

```

196.     accuracy = np.sum(true == pred) / len(true)
197.     return accuracy
198.     def precision(true, pred):
199.         tp = 0
200.         fp = 0
201.         for i in range(len(true)):
202.             if (true[i] == pred[i] and true[i] == 1):
203.                 tp = tp + 1

```



```

204.         if (true[i] != pred[i] and true[i] == 0):
205.             fp = fp + 1
206.         precision = tp / (tp + fp)
207.         return precision
208.     def recall(true, pred):
209.         tp = 0
210.         fn = 0
211.         for i in range(len(true)):
212.             if (true[i] == pred[i] and true[i] == 1):
213.                 tp = tp + 1
214.             if (true[i] != pred[i] and true[i] == 1):
215.                 fn = fn + 1
216.         recall = tp / (tp + fn)
217.         return recall
218.     def f1(true, pred):
219.         tp = 0
220.         fp = 0
221.         fn = 0
222.         for i in range(len(true)):
223.             if (true[i] == pred[i] and true[i] == 1):
224.                 tp = tp + 1
225.             if (true[i] != pred[i] and true[i] == 0):
226.                 fp = fp + 1
227.             if (true[i] != pred[i] and true[i] == 1):
228.                 fn = fn + 1
229.         precision = tp / (tp + fp)
230.         recall = tp / (tp + fn)
231.         f1 = 2 * (recall * precision) / (recall + precision)
232.         return f1

```

LOGISTIC REGRESSION

```

233.     class LogisticRegression:
234.         def __init__(self, learning_rate=0.01, num_iterations=50
235.         000, fit_intercept=True, verbose=False):
236.             self.learning_rate = learning_rate
237.             self.num_iterations = num_iterations
238.             self.fit_intercept = fit_intercept

```

```

238.         self.verbose = verbose
239.     def b_intercept(self, X):
240.         intercept = np.ones((X.shape[0], 1))
241.         return np.concatenate((intercept, X), axis=1)
242.     def sigmoid_function(self, z):
243.         return 1 / (1 + np.exp(-z))
244.     def loss(self, yp, y):
245.         return (-
y * np.log(yp) - (1 - y) * np.log(1 - yp)).mean()
246.     def fit(self, X, y):
247.         if self.fit_intercept:
248.             X = self.b_intercept(X)
249.             self.W = np.zeros(X.shape[1])
250.             self.b = 0
251.             print("----- Proses training -----\n")
252.             for i in range(self.num_iterations):
253.                 z = np.dot(X, self.W) + self.b
254.                 yp = self.sigmoid_function(z)
255.                 gradient_w = np.dot(X.T, (yp - y)) / y.size
256.                 gradient_b = np.sum((yp - y)) / y.size
257.                 self.W -= self.learning_rate * gradient_w
258.                 self.b -= self.learning_rate * gradient_b
259.                 z = np.dot(X, self.W) + self.b
260.                 yp = self.sigmoid_function(z)
261.                 loss = self.loss(yp, y)
262.                 if(self.verbose == True and i % 10000 == 0):
263.                     print("--- loss: {:.6f} ---".format(loss))
264.     def predict_prob(self, X):
265.         if self.fit_intercept:
266.             X = self.b_intercept(X)
267.         return self.sigmoid_function(np.dot(X, self.W) + sel
f.b)
268.     def predict(self, X):
269.         return self.predict_prob(X).round()
270.     model = LogisticRegression(learning_rate=0.0000025, num_iter
ations=500000, verbose=True)
271.     pred = model.predict(X_test1)

```

```
272.     print('\n')
273.     print('accuracy :', accuracy(y_test1, pred))
274.     print('precision :', precision(y_test1, pred))
275.     print('recall :', recall(y_test1, pred))
276.     print('f1-score :', f1(y_test1, pred))
277.     pred = model.predict(X_test1_1)
278.     print('accuracy :', accuracy(y_test1_1, pred))
279.     print('precision :', precision(y_test1_1, pred))
280.     print('recall :', recall(y_test1_1, pred))
281.     print('f1-score :', f1(y_test1_1, pred))
282.     pred = model.predict(X_test1_3)
283.     print('accuracy :', accuracy(y_test1_3, pred))
284.     print('precision :', precision(y_test1_3, pred))
285.     print('recall :', recall(y_test1_3, pred))
286.     print('f1-score :', f1(y_test1_3, pred))
287.     model = LogisticRegression(learning_rate=0.0000025,num_itera
        tions=50000, verbose=True)
288.     model.fit(X_train1, y_train1)
289.     pred = model.predict(X_test1)
290.     print('\n')
291.     print('accuracy :', accuracy(y_test1, pred))
292.     print('precision :', precision(y_test1, pred))
293.     print('recall :', recall(y_test1, pred))
294.     print('f1-score :', f1(y_test1, pred))
295.     pred = model.predict(X_test1_1)
296.     print('accuracy :', accuracy(y_test1_1, pred))
297.     print('precision :', precision(y_test1_1, pred))
298.     print('recall :', recall(y_test1_1, pred))
299.     print('f1-score :', f1(y_test1_1, pred))
300.     pred = model.predict(X_test1_2)
301.     print('accuracy :', accuracy(y_test1_2, pred))
302.     print('precision :', precision(y_test1_2, pred))
303.     print('recall :', recall(y_test1_2, pred))
304.     print('f1-score :', f1(y_test1_2, pred))
305.     pred = model.predict(X_test1_3)
306.     print('accuracy :', accuracy(y_test1_3, pred))
307.     print('precision :', precision(y_test1_3, pred))
```

```

308.     print('recall :', recall(y_test1_3, pred))
309.     print('f1-score :', f1(y_test1_3, pred))
310.     model = LogisticRegression(learning_rate=0.000001, num_itera
        tions=500000, verbose=True)
311.     model.fit(X_train1, y_train1)
312.     pred = model.predict(X_test1)
313.     print('\n')
314.     print('accuracy :', accuracy(y_test1, pred))
315.     print('precision :', precision(y_test1, pred))
316.     print('recall :', recall(y_test1, pred))
317.     print('f1-score :', f1(y_test1, pred))
318.     pred = model.predict(X_test1_1)
319.     print('accuracy :', accuracy(y_test1_1, pred))
320.     print('precision :', precision(y_test1_1, pred))
321.     print('recall :', recall(y_test1_1, pred))
322.     print('f1-score :', f1(y_test1_1, pred))
323.     pred = model.predict(X_test1_2)
324.     print('accuracy :', accuracy(y_test1_2, pred))
325.     print('precision :', precision(y_test1_2, pred))
326.     print('recall :', recall(y_test1_2, pred))
327.     print('f1-score :', f1(y_test1_2, pred))
328.     pred = model.predict(X_test1_3)
329.     print('accuracy :', accuracy(y_test1_3, pred))
330.     print('precision :', precision(y_test1_3, pred))
331.     print('recall :', recall(y_test1_3, pred))
332.     print('f1-score :', f1(y_test1_3, pred))
333.     model = LogisticRegression(learning_rate=0.000001, num_itera
        tions=50000, verbose=True)
334.     model.fit(X_train1, y_train1)
335.     pred = model.predict(X_test1)
336.     print('\n')
337.     print('accuracy :', accuracy(y_test1, pred))
338.     print('precision :', precision(y_test1, pred))
339.     print('recall :', recall(y_test1, pred))
340.     print('f1-score :', f1(y_test1, pred))
341.     pred = model.predict(X_test1_1)
342.     print('accuracy :', accuracy(y_test1_1, pred))

```

```

343.     print('precision :', precision(y_test1_1, pred))
344.     print('recall :', recall(y_test1_1, pred))
345.     print('f1-score :', f1(y_test1_1, pred))
346.     pred = model.predict(X_test1_2)
347.     print('accuracy :', accuracy(y_test1_2, pred))
348.     print('precision :', precision(y_test1_2, pred))
349.     print('recall :', recall(y_test1_2, pred))
350.     print('f1-score :', f1(y_test1_2, pred))
351.     pred = model.predict(X_test1_3)
352.     print('accuracy :', accuracy(y_test1_3, pred))
353.     print('precision :', precision(y_test1_3, pred))
354.     print('recall :', recall(y_test1_3, pred))
355.     print('f1-score :', f1(y_test1_3, pred))
356.     model = LogisticRegression(learning_rate=0.0000001, num_iter
        ations=500000, verbose=True)
357.     model.fit(X_train1, y_train1)
358.     pred = model.predict(X_test1)
359.     print('\n')
360.     print('accuracy :', accuracy(y_test1, pred))
361.     print('precision :', precision(y_test1, pred))
362.     print('recall :', recall(y_test1, pred))
363.     print('f1-score :', f1(y_test1, pred))
364.     pred = model.predict(X_test1_1)
365.     print('accuracy :', accuracy(y_test1_1, pred))
366.     print('precision :', precision(y_test1_1, pred))
367.     print('recall :', recall(y_test1_1, pred))
368.     print('f1-score :', f1(y_test1_1, pred))
369.     pred = model.predict(X_test1_2)
370.     print('accuracy :', accuracy(y_test1_2, pred))
371.     print('precision :', precision(y_test1_2, pred))
372.     print('recall :', recall(y_test1_2, pred))
373.     print('f1-score :', f1(y_test1_2, pred))
374.     pred = model.predict(X_test1_3)
375.     print('accuracy :', accuracy(y_test1_3, pred))
376.     print('precision :', precision(y_test1_3, pred))
377.     print('recall :', recall(y_test1_3, pred))
378.     print('f1-score :', f1(y_test1_3, pred))

```

```

379.     model = LogisticRegression(learning_rate=0.0000001, num_iter
      ations=50000, verbose=True)
380.     model.fit(X_train1, y_train1)
381.     pred = model.predict(X_test1)
382.     print('\n')
383.     print('accuracy :', accuracy(y_test1, pred))
384.     print('precision :', precision(y_test1, pred))
385.     print('recall :', recall(y_test1, pred))
386.     print('f1-score :', f1(y_test1, pred))
387.     pred = model.predict(X_test1_1)
388.     print('accuracy :', accuracy(y_test1_1, pred))
389.     print('precision :', precision(y_test1_1, pred))
390.     print('recall :', recall(y_test1_1, pred))
391.     print('f1-score :', f1(y_test1_1, pred))
392.     pred = model.predict(X_test1_2)
393.     print('accuracy :', accuracy(y_test1_2, pred))
394.     print('precision :', precision(y_test1_2, pred))
395.     print('recall :', recall(y_test1_2, pred))
396.     print('f1-score :', f1(y_test1_2, pred))
397.     pred = model.predict(X_test1_3)
398.     print('accuracy :', accuracy(y_test1_3, pred))
399.     print('precision :', precision(y_test1_3, pred))
400.     print('recall :', recall(y_test1_3, pred))
401.     print('f1-score :', f1(y_test1_3, pred))

```

EXTREME GRADIENT BOOSTING

```

402.     def sigmoid(x):
403.         return 1 / (1 + np.exp(-x))
404.     def grad(preds, labels):
405.         preds = sigmoid(preds)
406.         return (preds - labels)
407.     def hess(preds, labels):
408.         preds = sigmoid(preds)
409.         return (preds * (1 - preds))
410.     class TreeNode(object):

```

```

411.         def __init__(self, is_leaf=False, leaf_score=None, split
            _feature=None, split_threshold=None, left_child=None, right_child
            =None, NA_direction='left'):
412.             self.is_leaf = is_leaf
413.             self.leaf_score = leaf_score
414.             self.split_feature = split_feature
415.             self.split_threshold = split_threshold
416.             self.left_child = left_child
417.             self.right_child = right_child
418.             self.NA_direction = NA_direction
419.     class Tree(object):
420.         def __init__(self, root=None, min_sample_split=None, col
            _sub_frac=None, lamda=None, gamma=None, num_thread=None, min_chil
            d_weight=None):
421.             self.root = root
422.             self.min_sample_split = min_sample_split
423.             self.col_sub_frac = col_sub_frac
424.             self.lamda = lamda
425.             self.gamma = gamma
426.             self.min_child_weight = min_child_weight
427.         def cal_leaf_score(self, Y):
428.             return - (Y['grad'].sum() / (Y['hess'].sum() + self.
            lamda))
429.         def cal_split_gain(self, left_Y, right_Y, NA_grad, NA_he
            ss, NA_direction='left'):
430.             if (NA_direction == 'left'):
431.                 GL = left_Y['grad'].sum() + NA_grad
432.                 HL = left_Y['hess'].sum() + NA_hess
433.                 GR = right_Y['grad'].sum()
434.                 HR = right_Y['hess'].sum()
435.             else:
436.                 GL = left_Y['grad'].sum()
437.                 HL = left_Y['hess'].sum()
438.                 GR = right_Y['grad'].sum() + NA_grad
439.                 HR = right_Y['hess'].sum() + NA_hess
440.             gain = 0.5 * ( (GL**2/(HL+self.lamda)) + (GR**2/(HR+
            self.lamda)) - ((GL+GR)**2/(HL+HR+self.lamda)) ) - self.gamma

```

```

441.         return gain
442.     def weighted_quantile_sketch(self, dt, feature):
443.         best_split_value = None
444.         best_gain = -np.inf
445.         best_NA_direction = 'left'
446.         selected_dt = dt[[feature, 'label', 'grad', 'hess']]
447.         mask = selected_dt[feature].isnull()
448.         NA_dt = selected_dt[mask]
449.         Non_NA_dt = selected_dt[~mask]
450.         NA_grad = NA_dt['grad'].sum()
451.         NA_hess = NA_dt['hess'].sum()
452.         Non_NA_dt.reset_index(inplace = True)
453.         Non_NA_dt['feature_index'] = Non_NA_dt[feature].args
ort()
454.         Non_NA_dt = Non_NA_dt.iloc[Non_NA_dt['feature_index'
]]
455.         hess_sum = Non_NA_dt['hess'].sum()
456.         Non_NA_dt['rank'] = Non_NA_dt.apply(lambda x : (1/hes
ss_sum)*sum(Non_NA_dt[Non_NA_dt[feature] < x[feature]]['hess']),
axis=1)
457.         for j in range(Non_NA_dt.shape[0]-1):
458.             rk_sk_j, rk_sk_j_1 = Non_NA_dt['rank'].iloc[j:j+
2]
459.             if (abs(rk_sk_j-rk_sk_j_1) >= self.eps):
460.                 continue
461.             split_value = (Non_NA_dt[feature].iloc[j+1] + No
n_NA_dt[feature].iloc[j])/2
462.             left_Y = Non_NA_dt.iloc[:(j+1)]
463.             right_Y = Non_NA_dt.iloc[(j+1):]
464.             go_left = self.cal_split_gain(left_Y, right_Y, N
A_grad, NA_hess, NA_direction = 'left')
465.             go_right = self.cal_split_gain(left_Y, right_Y,
NA_grad, NA_hess, NA_direction = 'right')
466.             if (go_left > go_right):
467.                 this_gain = go_left
468.                 this_direction = 'left'
469.             else:

```



```

470.         this_gain = go_right
471.         this_direction = 'right'
472.         if (this_gain > best_gain):
473.             best_split_value = split_value
474.             best_gain = this_gain
475.             best_NA_direction = this_direction
476.         return feature, best_split_value, best_gain, best_NA
           _direction
477.     def find_best_split_value_and_feature(self, X, Y):
478.         best_gain = -np.inf
479.         best_feature, best_split_value, results = None, None
           , None
480.         features = list(X.columns)
481.         data = pd.concat([X, Y], axis = 1)
482.         results = []
483.         for j in range(len(features)):
484.             results.append(self.weighted_quantile_sketch(dat
           a, features[j]))
485.         best = sorted(results, key = lambda x: float(x[2]),
           reverse = True)[0]
486.         best_feature = best[0]
487.         best_split_value = best[1]
488.         best_gain = best[2]
489.         best_NA_direction = best[3]
490.         return best_feature, best_split_value, best_gain, be
           st_NA_direction
491.     def split(self, X, Y, feature, split_value, NA_direction
           ):
492.         data = pd.concat([X, Y], axis = 1)
493.         X_cols, Y_cols = list(X.columns), list(Y.columns)
494.         if(NA_direction == 'left'):
495.             mask = (data[feature] >= split_value)
496.             left = data[~mask]
497.             right = data[mask]
498.         else:
499.             mask = (data[feature] < split_value)
500.             left = data[mask]

```

```

501.         right = data[~mask]
502.         return left[X_cols], left[Y_cols], right[X_cols], ri
           ght[Y_cols]
503.         def build_tree(self, X, Y, depth):
504.             if (X.shape[0] < self.min_sample_split) or (depth ==
           0) or (Y['hess'].sum() < self.min_child_weight):
505.                 l_score = self.cal_leaf_score(Y)
506.                 return TreeNode(is_leaf=True, leaf_score=l_score
           )
507.                 X_sub = X.sample(frac=self.col_sub_frac, axis=1)
508.                 best_feature, best_split_value, best_gain, best_NA_d
           irection = self.find_best_split_value_and_feature(X_sub, Y)
509.                 print("----- Best split value and feature -----
           \n", best_feature, best_split_value, best_gain, best_NA_direction
           )
510.                 if (best_gain <= 0):
511.                     l_score = self.cal_leaf_score(Y)
512.                     return TreeNode(is_leaf=True, leaf_score=l_score
           )
513.                 left_X, left_Y, right_X, right_Y = self.split(X_sub,
           Y, best_feature, best_split_value, best_NA_direction)
514.                 left_child = self.build_tree(left_X, left_Y, depth -
           1)
515.                 right_child = self.build_tree(right_X, right_Y, dept
           h - 1)
516.                 sub_tree = TreeNode(is_leaf=False, leaf_score=None,
           split_feature=best_feature, split_threshold=best_split_value, lef
           t_child=left_child, right_child=right_child, NA_direction=best_NA
           _direction)
517.                 return sub_tree
518.         def fit(self, X, Y, max_depth=3, min_child_weight=1, col
           _sub_frac=1, min_sample_split=10, lamda=1, gamma=0.05, eps=0.001)
           :
519.             self.min_child_weight = min_child_weight
520.             self.col_sub_frac = col_sub_frac
521.             self.min_sample_split = min_sample_split
522.             self.lamda = lamda

```

```

523.         self.gamma = gamma
524.         self.eps = eps
525.         self.root = self.build_tree(X, Y, max_depth)
526.     def predict_one(self, tree_node, X):
527.         if tree_node.is_leaf == True:
528.             return tree_node.leaf_score
529.         elif (type(X[tree_node.split_feature].item()) != int
530.              ) and (type(X[tree_node.split_feature].item()) != float) and (tree_node.NA_direction == 'left'):
531.             return self.predict_one(tree_node.left_child, X)
532.         elif ((X[tree_node.split_feature] < tree_node.split_threshold).item()):
533.             return self.predict_one(tree_node.left_child, X)
534.         else:
535.             return self.predict_one(tree_node.right_child, X)
536.     def predict(self, X):
537.         preds = []
538.         for n in range(X.shape[0]):
539.             preds.append(self.predict_one(self.root, X.iloc[[n]]))
540.         return np.array(preds)
541. def xgboost_train(X, Y, eta, max_round, max_depth, row_sub_frac, col_sub_frac, min_child_weight, min_sample_split, lamda, gamma, eps, metric):
542.     trees = []
543.     initialize_pred = 1
544.     best_metric_value, best_round = -np.inf, None
545.     metric_value_list = []
546.     X.reset_index(drop=True, inplace=True)
547.     Y = Y.to_frame(name='label')
548.     Y.reset_index(drop=True, inplace=True)
549.     Y['y_pred'] = initialize_pred
550.     Y['grad'] = grad(Y['y_pred'], Y['label'])
551.     Y['hess'] = hess(Y['y_pred'], Y['label'])
552.     for i in range(max_round):

```

```

552.         data = pd.concat([X, Y], axis=1)
553.         data = data.sample(frac=row_sub_frac, axis=0)
554.         print("----- Data sub-sampling -----\\n", data)
555.         Y_Selected = data[['label', 'y_pred', 'grad', 'hess'
]]
556.         X_Selected = data[list(X.columns)]
557.         tree = Tree()
558.         tree.fit(X_Selected, Y_Selected, max_depth=max_depth
, min_child_weight=min_child_weight, col_sub_frac=col_sub_frac, m
in_sample_split=min_sample_split, lamda=lamda, gamma=gamma, eps=e
ps)
559.         preds = tree.predict(X)
560.         Y['y_pred'] = Y['y_pred'] + eta * preds
561.         Y['grad'] = grad(Y['y_pred'], Y['label'])
562.         Y['hess'] = hess(Y['y_pred'], Y['label'])
563.         trees.append(tree)
564.         test_perf = []
565.         avg = Y['y_pred'].mean()
566.         for j in Y['y_pred']:
567.             if (j > avg):
568.                 test_perf.append(1)
569.             else:
570.                 test_perf.append(0)
571.         if (metric == 'f1'):
572.             m = f1(Y['label'], test_perf)
573.             print("F1-Score: ", m)
574.         if (metric == 'accuracy'):
575.             m = accuracy(Y['label'], test_perf)
576.             print("Accuracy: ", m, "\\n")
577.         metric_value_list.append(m)
578.         if (m > best_metric_value):
579.             best_metric_value = m
580.             best_round = i
581.         best_trees = trees[:(i+1)]
582.         return best_trees, eta
583. def xgboost_predict(trees, X_test, eta):
584.     preds = np.ones(X_test.shape[0])

```

```

585.         for tree in trees:
586.             preds = preds + tree.predict(X_test) * eta
587.         adj_preds = []
588.         avg = preds.mean()
589.         for i in preds:
590.             if (i > avg):
591.                 adj_preds.append(1)
592.             else:
593.                 adj_preds.append(0)
594.         return adj_preds
595.     model, eta = xgboost_train(X_train1, y_train1,
596.                               eta = 0.3,
597.                               max_round = 30,
598.                               max_depth = 3,
599.                               row_sub_frac =
600.                               col_sub_frac = 1,
601.                               min_child_weight = 1,
602.                               min_sample_split = 10,
603.                               lamda = 1,
604.                               gamma = 0,
605.                               eps = 0.003,
606.                               metric = 'accuracy')
607.     pred = xgboost_predict(model, X_test1, eta)
608.     print('\n')
609.     print('accuracy :', accuracy(y_test1, pred))
610.     print('precision :', precision(y_test1, pred))
611.     print('recall :', recall(y_test1, pred))
612.     print('f1-score :', f1(y_test1, pred))
613.     pred = xgboost_predict(model, X_test1_1, eta)
614.     print('accuracy :', accuracy(y_test1_1, pred))
615.     print('precision :', precision(y_test1_1, pred))
616.     print('recall :', recall(y_test1_1, pred))
617.     print('f1-score :', f1(y_test1_1, pred))
618.     pred = xgboost_predict(model, X_test1_2, eta)
619.     print('accuracy :', accuracy(y_test1_2, pred))
620.     print('precision :', precision(y_test1_2, pred))
621.     print('recall :', recall(y_test1_2, pred))

```

```
622. print('f1-score :', f1(y_test1_2, pred))
623. pred = xgboost_predict(model, X_test1_3, eta)
624. print('accuracy :', accuracy(y_test1_3, pred))
625. print('precision :', precision(y_test1_3, pred))
626. print('recall :', recall(y_test1_3, pred))
627. print('f1-score :', f1(y_test1_3, pred))
628. model, eta = xgboost_train(X_train1, y_train1,
629. eta = 0.4,
630. max_round = 30,
631. max_depth = 3,
632. row_sub_frac =
633. col_sub_frac = 1,
634. min_child_weight = 1,
635. min_sample_split = 10,
636. lamda = 1,
637. gamma = 0,
638. eps = 0.003,
639. metric = 'accuracy')
640. pred = xgboost_predict(model, X_test1, eta)
641. print('\n')
642. print('accuracy :', accuracy(y_test1, pred))
643. print('precision :', precision(y_test1, pred))
644. print('recall :', recall(y_test1, pred))
645. print('f1-score :', f1(y_test1, pred))
646. pred = xgboost_predict(model, X_test1_1, eta)
647. print('accuracy :', accuracy(y_test1_1, pred))
648. print('precision :', precision(y_test1_1, pred))
649. print('recall :', recall(y_test1_1, pred))
650. print('f1-score :', f1(y_test1_1, pred))
651. pred = xgboost_predict(model, X_test1_2, eta)
652. print('accuracy :', accuracy(y_test1_2, pred))
653. print('precision :', precision(y_test1_2, pred))
654. print('recall :', recall(y_test1_2, pred))
655. print('f1-score :', f1(y_test1_2, pred))
656. pred = xgboost_predict(model, X_test1_3, eta)
657. print('accuracy :', accuracy(y_test1_3, pred))
658. print('precision :', precision(y_test1_3, pred))
```

```
659.     print('recall :', recall(y_test1_3, pred))
660.     print('f1-score :', f1(y_test1_3, pred))
661.     model, eta = xgboost_train(X_train1, y_train1,
662.     eta = 0.5,
663.     max_round = 30,
664.     max_depth = 3,
665.     row_sub_frac =
666.     col_sub_frac = 1,
667.     min_child_weight = 1,
668.     min_sample_split = 10,
669.     lamda = 1,
670.     gamma = 0,
671.     eps = 0.003,
672.     metric = 'accuracy')
673.     pred = xgboost_predict(model, X_test1, eta)
674.     print('\n')
675.     print('accuracy :', accuracy(y_test1, pred))
676.     print('precision :', precision(y_test1, pred))
677.     print('recall :', recall(y_test1, pred))
678.     print('f1-score :', f1(y_test1, pred))
679.     pred = xgboost_predict(model, X_test1_1, eta)
680.     print('accuracy :', accuracy(y_test1_1, pred))
681.     print('precision :', precision(y_test1_1, pred))
682.     print('recall :', recall(y_test1_1, pred))
683.     print('f1-score :', f1(y_test1_1, pred))
684.     pred = xgboost_predict(model, X_test1_2, eta)
685.     print('accuracy :', accuracy(y_test1_2, pred))
686.     print('precision :', precision(y_test1_2, pred))
687.     print('recall :', recall(y_test1_2, pred))
688.     print('f1-score :', f1(y_test1_2, pred))
689.     pred = xgboost_predict(model, X_test1_3, eta)
690.     print('accuracy :', accuracy(y_test1_3, pred))
691.     print('precision :', precision(y_test1_3, pred))
692.     print('recall :', recall(y_test1_3, pred))
693.     print('f1-score :', f1(y_test1_3, pred))
694.     model, eta = xgboost_train(X_train1, y_train1,
695.     eta = 0.3,
```

```
696.     max_round = 45,
697.     max_depth = 3,
698.     row_sub_frac =
699.     col_sub_frac = 1,
700.     min_child_weight = 1,
701.     min_sample_split = 10,
702.     lamda = 1,
703.     gamma = 0,
704.     eps = 0.003,
705.     metric = 'accuracy')
706.     pred = xgboost_predict(model, X_test1, eta)
707.     print('\n')
708.     print('accuracy :', accuracy(y_test1, pred))
709.     print('precision :', precision(y_test1, pred))
710.     print('recall :', recall(y_test1, pred))
711.     print('f1-score :', f1(y_test1, pred))
712.     pred = xgboost_predict(model, X_test1_1, eta)
713.     print('accuracy :', accuracy(y_test1_1, pred))
714.     print('precision :', precision(y_test1_1, pred))
715.     print('recall :', recall(y_test1_1, pred))
716.     print('f1-score :', f1(y_test1_1, pred))
717.     pred = xgboost_predict(model, X_test1_2, eta)
718.     print('accuracy :', accuracy(y_test1_2, pred))
719.     print('precision :', precision(y_test1_2, pred))
720.     print('recall :', recall(y_test1_2, pred))
721.     print('f1-score :', f1(y_test1_2, pred))
722.     pred = xgboost_predict(model, X_test1_3, eta)
723.     print('accuracy :', accuracy(y_test1_3, pred))
724.     print('precision :', precision(y_test1_3, pred))
725.     print('recall :', recall(y_test1_3, pred))
726.     print('f1-score :', f1(y_test1_3, pred))
727.     model, eta = xgboost_train(X_train1, y_train1,
728.     eta = 0.4,
729.     max_round = 45,
730.     max_depth = 3,
731.     row_sub_frac =
732.     col_sub_frac = 1,
```



```
733.     min_child_weight = 1,
734.     min_sample_split = 10,
735.     lamda = 1,
736.     gamma = 0,
737.     eps = 0.003,
738.     metric = 'accuracy')
739.     pred = xgboost_predict(model, X_test1, eta)
740.     print('\n')
741.     print('accuracy :', accuracy(y_test1, pred))
742.     print('precision :', precision(y_test1, pred))
743.     print('recall :', recall(y_test1, pred))
744.     print('f1-score :', f1(y_test1, pred))
745.     pred = xgboost_predict(model, X_test1_1, eta)
746.     print('accuracy :', accuracy(y_test1_1, pred))
747.     print('precision :', precision(y_test1_1, pred))
748.     print('recall :', recall(y_test1_1, pred))
749.     print('f1-score :', f1(y_test1_1, pred))
750.     pred = xgboost_predict(model, X_test1_2, eta)
751.     print('accuracy :', accuracy(y_test1_2, pred))
752.     print('precision :', precision(y_test1_2, pred))
753.     print('recall :', recall(y_test1_2, pred))
754.     print('f1-score :', f1(y_test1_2, pred))
755.     pred = xgboost_predict(model, X_test1_3, eta)
756.     print('accuracy :', accuracy(y_test1_3, pred))
757.     print('precision :', precision(y_test1_3, pred))
758.     print('recall :', recall(y_test1_3, pred))
759.     print('f1-score :', f1(y_test1_3, pred))
760.     model, eta = xgboost_train(X_train1, y_train1,
761.     eta = 0.5,
762.     max_round = 45,
763.     max_depth = 3,
764.     row_sub_frac =
765.     col_sub_frac = 1,
766.     min_child_weight = 1,
767.     min_sample_split = 10,
768.     lamda = 1,
769.     gamma = 0,
```

```
770.     eps = 0.003,
771.     metric = 'accuracy')
772.     pred = xgboost_predict(model, X_test1, eta)
773.     print('\n')
774.     print('accuracy :', accuracy(y_test1, pred))
775.     print('precision :', precision(y_test1, pred))
776.     print('recall :', recall(y_test1, pred))
777.     print('f1-score :', f1(y_test1, pred))
778.     pred = xgboost_predict(model, X_test1_1, eta)
779.     print('accuracy :', accuracy(y_test1_1, pred))
780.     print('precision :', precision(y_test1_1, pred))
781.     print('recall :', recall(y_test1_1, pred))
782.     print('f1-score :', f1(y_test1_1, pred))
783.     pred = xgboost_predict(model, X_test1_2, eta)
784.     print('accuracy :', accuracy(y_test1_2, pred))
785.     print('precision :', precision(y_test1_2, pred))
786.     print('recall :', recall(y_test1_2, pred))
787.     print('f1-score :', f1(y_test1_2, pred))
788.     pred = xgboost_predict(model, X_test1_3, eta)
789.     print('accuracy :', accuracy(y_test1_3, pred))
790.     print('precision :', precision(y_test1_3, pred))
791.     print('recall :', recall(y_test1_3, pred))
792.     print('f1-score :', f1(y_test1_3, pred))
793.     model, eta = xgboost_train(X_train1, y_train1,
794.     eta = 0.3,
795.     max_round = 60,
796.     max_depth = 3,
797.     row_sub_frac =
798.     col_sub_frac = 1,
799.     min_child_weight = 1,
800.     min_sample_split = 10,
801.     lamda = 1,
802.     gamma = 0,
803.     eps = 0.003,
804.     metric = 'accuracy')
805.     pred = xgboost_predict(model, X_test1, eta)
806.     print('\n')
```

```
807. print('accuracy :', accuracy(y_test1, pred))
808. print('precision :', precision(y_test1, pred))
809. print('recall :', recall(y_test1, pred))
810. print('f1-score :', f1(y_test1, pred))
811. pred = xgboost_predict(model, X_test1_1, eta)
812. print('accuracy :', accuracy(y_test1_1, pred))
813. print('precision :', precision(y_test1_1, pred))
814. print('recall :', recall(y_test1_1, pred))
815. print('f1-score :', f1(y_test1_1, pred))
816. pred = xgboost_predict(model, X_test1_2, eta)
817. print('accuracy :', accuracy(y_test1_2, pred))
818. print('precision :', precision(y_test1_2, pred))
819. print('recall :', recall(y_test1_2, pred))
820. print('f1-score :', f1(y_test1_2, pred))
821. pred = xgboost_predict(model, X_test1_3, eta)
822. print('accuracy :', accuracy(y_test1_3, pred))
823. print('precision :', precision(y_test1_3, pred))
824. print('recall :', recall(y_test1_3, pred))
825. print('f1-score :', f1(y_test1_3, pred))
826. model, eta = xgboost_train(X_train1, y_train1,
827. eta = 0.4,
828. max_round = 60,
829. max_depth = 3,
830. row_sub_frac =
831. col_sub_frac = 1,
832. min_child_weight = 1,
833. min_sample_split = 10,
834. lamda = 1,
835. gamma = 0,
836. eps = 0.003,
837. metric = 'accuracy')
838. pred = xgboost_predict(model, X_test1, eta)
839. print('\n')
840. print('accuracy :', accuracy(y_test1, pred))
841. print('precision :', precision(y_test1, pred))
842. print('recall :', recall(y_test1, pred))
843. print('f1-score :', f1(y_test1, pred))
```

```
844.     pred = xgboost_predict(model, X_test1_1, eta)
845.     print('accuracy :', accuracy(y_test1_1, pred))
846.     print('precision :', precision(y_test1_1, pred))
847.     print('recall :', recall(y_test1_1, pred))
848.     print('f1-score :', f1(y_test1_1, pred))
849.     pred = xgboost_predict(model, X_test1_2, eta)
850.     print('accuracy :', accuracy(y_test1_2, pred))
851.     print('precision :', precision(y_test1_2, pred))
852.     print('recall :', recall(y_test1_2, pred))
853.     print('f1-score :', f1(y_test1_2, pred))
854.     pred = xgboost_predict(model, X_test1_3, eta)
855.     print('accuracy :', accuracy(y_test1_3, pred))
856.     print('precision :', precision(y_test1_3, pred))
857.     print('recall :', recall(y_test1_3, pred))
858.     print('f1-score :', f1(y_test1_3, pred))
859.     model, eta = xgboost_train(X_train1, y_train1,
860.     eta = 0.5,
861.     max_round = 60,
862.     max_depth = 3,
863.     row_sub_frac =
864.     col_sub_frac = 1,
865.     min_child_weight = 1,
866.     min_sample_split = 10,
867.     lamda = 1,
868.     gamma = 0,
869.     eps = 0.003,
870.     metric = 'accuracy')
871.     pred = xgboost_predict(model, X_test1, eta)
872.     print('\n')
873.     print('accuracy :', accuracy(y_test1, pred))
874.     print('precision :', precision(y_test1, pred))
875.     print('recall :', recall(y_test1, pred))
876.     print('f1-score :', f1(y_test1, pred))
877.     pred = xgboost_predict(model, X_test1_1, eta)
878.     print('accuracy :', accuracy(y_test1_1, pred))
879.     print('precision :', precision(y_test1_1, pred))
880.     print('recall :', recall(y_test1_1, pred))
```

```
881.     print('f1-score :', f1(y_test1_1, pred))
882.     pred = xgboost_predict(model, X_test1_2, eta)
883.     print('accuracy :', accuracy(y_test1_2, pred))
884.     print('precision :', precision(y_test1_2, pred))
885.     print('recall :', recall(y_test1_2, pred))
886.     print('f1-score :', f1(y_test1_2, pred))
887.     pred = xgboost_predict(model, X_test1_3, eta)
888.     print('accuracy :', accuracy(y_test1_3, pred))
889.     print('precision :', precision(y_test1_3, pred))
890.     print('recall :', recall(y_test1_3, pred))
891.     print('f1-score :', f1(y_test1_3, pred))
892.     model, eta = xgboost_train(X_train2, y_train2,
893.     eta = 0.3,
894.     max_round = 30,
895.     max_depth = 3,
896.     row_sub_frac = 0.95,
897.     col_sub_frac = 1,
898.     min_child_weight = 1,
899.     min_sample_split = 10,
900.     lamda = 1,
901.     gamma = 0,
902.     eps = 0.003,
903.     metric = 'accuracy')
904.     pred = xgboost_predict(model, X_test2, eta)
905.     print('\n')
906.     print('accuracy :', accuracy(y_test2, pred))
907.     print('precision :', precision(y_test2, pred))
908.     print('recall :', recall(y_test2, pred))
909.     print('f1-score :', f1(y_test2, pred))
910.     pred = xgboost_predict(model, X_test2_1, eta)
911.     print('accuracy :', accuracy(y_test2_1, pred))
912.     print('precision :', precision(y_test2_1, pred))
913.     print('recall :', recall(y_test2_1, pred))
914.     print('f1-score :', f1(y_test2_1, pred))
915.     pred = xgboost_predict(model, X_test2_2, eta)
916.     print('accuracy :', accuracy(y_test2_2, pred))
917.     print('precision :', precision(y_test2_2, pred))
```

```
918. print('recall :', recall(y_test2_2, pred))
919. print('f1-score :', f1(y_test2_2, pred))
920. pred = xgboost_predict(model, X_test2_3, eta)
921. print('accuracy :', accuracy(y_test2_3, pred))
922. print('precision :', precision(y_test2_3, pred))
923. print('recall :', recall(y_test2_3, pred))
924. print('f1-score :', f1(y_test2_3, pred))
925. model, eta = xgboost_train(X_train2, y_train2,
926. eta = 0.4,
927. max_round = 30,
928. max_depth = 3,
929. row_sub_frac = 0.95,
930. col_sub_frac = 1,
931. min_child_weight = 1,
932. min_sample_split = 10,
933. lamda = 1,
934. gamma = 0,
935. metric = 'accuracy')
936. pred = xgboost_predict(model, X_test2, eta)
937. print('\n')
938. print('accuracy :', accuracy(y_test2, pred))
939. print('precision :', precision(y_test2, pred))
940. print('recall :', recall(y_test2, pred))
941. print('f1-score :', f1(y_test2, pred))
942. pred = xgboost_predict(model, X_test2_1, eta)
943. print('accuracy :', accuracy(y_test2_1, pred))
944. print('precision :', precision(y_test2_1, pred))
945. print('recall :', recall(y_test2_1, pred))
946. print('f1-score :', f1(y_test2_1, pred))
947. pred = xgboost_predict(model, X_test2_2, eta)
948. print('accuracy :', accuracy(y_test2_2, pred))
949. print('precision :', precision(y_test2_2, pred))
950. print('recall :', recall(y_test2_2, pred))
951. print('f1-score :', f1(y_test2_2, pred))
952. pred = xgboost_predict(model, X_test2_3, eta)
953. print('accuracy :', accuracy(y_test2_3, pred))
954. print('precision :', precision(y_test2_3, pred))
```

```
955.     print('recall :', recall(y_test2_3, pred))
956.     print('f1-score :', f1(y_test2_3, pred))
957.     model, eta = xgboost_train(X_train2, y_train2,
958.     eta = 0.5,
959.     max_round = 30,
960.     max_depth = 3,
961.     row_sub_frac = 0.95,
962.     col_sub_frac = 1,
963.     min_child_weight = 1,
964.     min_sample_split = 10,
965.     lamda = 1,
966.     gamma = 0,
967.     metric = 'accuracy')
968.     pred = xgboost_predict(model, X_test2, eta)
969.     print('\n')
970.     print('accuracy :', accuracy(y_test2, pred))
971.     print('precision :', precision(y_test2, pred))
972.     print('recall :', recall(y_test2, pred))
973.     print('f1-score :', f1(y_test2, pred))
974.     pred = xgboost_predict(model, X_test2_1, eta)
975.     pred = xgboost_predict(model, X_test2_1, eta)
976.     print('accuracy :', accuracy(y_test2_1, pred))
977.     print('precision :', precision(y_test2_1, pred))
978.     print('recall :', recall(y_test2_1, pred))
979.     print('f1-score :', f1(y_test2_1, pred))
980.     pred = xgboost_predict(model, X_test2_2, eta)
981.     print('accuracy :', accuracy(y_test2_2, pred))
982.     print('precision :', precision(y_test2_2, pred))
983.     print('recall :', recall(y_test2_2, pred))
984.     print('f1-score :', f1(y_test2_2, pred))
985.     pred = xgboost_predict(model, X_test2_3, eta)
986.     print('accuracy :', accuracy(y_test2_3, pred))
987.     print('precision :', precision(y_test2_3, pred))
988.     print('recall :', recall(y_test2_3, pred))
989.     print('f1-score :', f1(y_test2_3, pred))
990.     model, eta = xgboost_train(X_train2, y_train2,
991.     eta = 0.3,
```

```
992.     max_round = 45,
993.     max_depth = 3,
994.     row_sub_frac = 0.95,
995.     col_sub_frac = 1,
996.     min_child_weight = 1,
997.     min_sample_split = 10,
998.     lamda = 1,
999.     gamma = 0,
1000.    metric = 'accuracy')
1001.    pred = xgboost_predict(model, X_test2, eta)
1002.    print('\n')
1003.    print('accuracy :', accuracy(y_test2, pred))
1004.    print('precision :', precision(y_test2, pred))
1005.    print('recall :', recall(y_test2, pred))
1006.    print('f1-score :', f1(y_test2, pred))
1007.    pred = xgboost_predict(model, X_test2_1, eta)
1008.    print('accuracy :', accuracy(y_test2_1, pred))
1009.    print('precision :', precision(y_test2_1, pred))
1010.    print('recall :', recall(y_test2_1, pred))
1011.    print('f1-score :', f1(y_test2_1, pred))
1012.    pred = xgboost_predict(model, X_test2_2, eta)
1013.    print('accuracy :', accuracy(y_test2_2, pred))
1014.    print('precision :', precision(y_test2_2, pred))
1015.    print('recall :', recall(y_test2_2, pred))
1016.    print('f1-score :', f1(y_test2_2, pred))
1017.    pred = xgboost_predict(model, X_test2_3, eta)
1018.    print('accuracy :', accuracy(y_test2_3, pred))
1019.    print('precision :', precision(y_test2_3, pred))
1020.    print('recall :', recall(y_test2_3, pred))
1021.    print('f1-score :', f1(y_test2_3, pred))
1022.    model, eta = xgboost_train(X_train2, y_train2,
1023.    eta = 0.4,
1024.    max_round = 45,
1025.    max_depth = 3,
1026.    row_sub_frac = 0.95,
1027.    col_sub_frac = 1,
1028.    min_child_weight = 1,
```



```
1029. min_sample_split = 10,
1030. lamda = 1,
1031. gamma = 0,
1032. metric = 'accuracy')
1033. pred = xgboost_predict(model, X_test2, eta)
1034. print('\n')
1035. print('accuracy :', accuracy(y_test2, pred))
1036. print('precision :', precision(y_test2, pred))
1037. print('recall :', recall(y_test2, pred))
1038. print('f1-score :', f1(y_test2, pred))
1039. pred = xgboost_predict(model, X_test2_1, eta)
1040. print('accuracy :', accuracy(y_test2_1, pred))
1041. print('precision :', precision(y_test2_1, pred))
1042. print('recall :', recall(y_test2_1, pred))
1043. print('f1-score :', f1(y_test2_1, pred))
1044. pred = xgboost_predict(model, X_test2_2, eta)
1045. print('accuracy :', accuracy(y_test2_2, pred))
1046. print('precision :', precision(y_test2_2, pred))
1047. print('recall :', recall(y_test2_2, pred))
1048. print('f1-score :', f1(y_test2_2, pred))
1049. pred = xgboost_predict(model, X_test2_3, eta)
1050. print('accuracy :', accuracy(y_test2_3, pred))
1051. print('precision :', precision(y_test2_3, pred))
1052. print('recall :', recall(y_test2_3, pred))
1053. print('f1-score :', f1(y_test2_3, pred))
1054. model, eta = xgboost_train(X_train2, y_train2,
1055. eta = 0.5,
1056. max_round = 45,
1057. max_depth = 3,
1058. row_sub_frac = 0.95,
1059. col_sub_frac = 1,
1060. min_child_weight = 1,
1061. min_sample_split = 10,
1062. lamda = 1,
1063. gamma = 0,
1064. metric = 'accuracy')
1065. pred = xgboost_predict(model, X_test2, eta)
```

```
1066. print('\n')
1067. print('accuracy :', accuracy(y_test2, pred))
1068. print('precision :', precision(y_test2, pred))
1069. print('recall :', recall(y_test2, pred))
1070. print('f1-score :', f1(y_test2, pred))
1071. pred = xgboost_predict(model, X_test2_1, eta)
1072. print('accuracy :', accuracy(y_test2_1, pred))
1073. print('precision :', precision(y_test2_1, pred))
1074. print('recall :', recall(y_test2_1, pred))
1075. print('f1-score :', f1(y_test2_1, pred))
1076. pred = xgboost_predict(model, X_test2_2, eta)
1077. print('accuracy :', accuracy(y_test2_2, pred))
1078. print('precision :', precision(y_test2_2, pred))
1079. print('recall :', recall(y_test2_2, pred))
1080. print('f1-score :', f1(y_test2_2, pred))
1081. pred = xgboost_predict(model, X_test2_3, eta)
1082. print('accuracy :', accuracy(y_test2_3, pred))
1083. print('precision :', precision(y_test2_3, pred))
1084. print('recall :', recall(y_test2_3, pred))
1085. print('f1-score :', f1(y_test2_3, pred))
```

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