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In [2]: # Практика 2
import pandas as pd
import numpy as np
from sklearn.model_selection import train_test_split
from sklearn.ensemble import GradientBoostingClassifier, RandomForestClassifier
from sklearn.metrics import log_loss

# 1. Загрузка данных и разделение
try:
    data = pd.read_csv('gbm-data.csv')
except FileNotFoundError:
    print("Ошибка: Файл 'gbm-data.csv' не найден в текущей директории.")
    exit(1)

X = data.iloc[:, 1:].values
y = data.iloc[:, 0].values

X_train, X_test, y_train, y_test = train_test_split(
    X, y, test_size=0.8, random_state=241
)

# 2. Обучение Gradient Boosting для разных Learning_rate
learning_rates = [1, 0.5, 0.3, 0.2, 0.1]
results = {}

for lr in learning_rates:
    print(f"\nОбучение с learning_rate={lr}")
    gb = GradientBoostingClassifier(
        n_estimators=250,
        learning_rate=lr,
        random_state=241,
        verbose=True
    )
    gb.fit(X_train, y_train)

    # Получаем предсказания на каждой итерации
    train_staged = gb.staged_decision_function(X_train)
    test_staged = gb.staged_decision_function(X_test)

    train_losses = []
    test_losses = []

    # Вычисляем Log-loss для каждой итерации
    for train_pred, test_pred in zip(train_staged, test_staged):
        # Применяем сигмоиду
        train_prob = 1 / (1 + np.exp(-train_pred))
        test_prob = 1 / (1 + np.exp(-test_pred))

        # Убеждаемся, что массивы имеют правильную форму
        if train_prob.ndim > 1:
            train_prob = train_prob[:, 0] # Для бинарной классификации берем ne
        if test_prob.ndim > 1:
            test_prob = test_prob[:, 0]

        # Вычисляем Log-loss
        train_loss = log_loss(y_train, train_prob)
        test_loss = log_loss(y_test, test_prob)

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        train_losses.append(train_loss)
        test_losses.append(test_loss)

    results[lr] = {
        'train_losses': train_losses,
        'test_losses': test_losses,
        'min_test_loss': min(test_losses),
        'best_iter': np.argmin(test_losses) + 1 # +1 так как итерации начинаются с 0
    }

# 3. Анализ переобучения для learning_rate=0.2
test_losses_lr02 = results[0.2]['test_losses']
train_losses_lr02 = results[0.2]['train_losses']

# Проверяем, начинает ли тестовая ошибка расти при продолжающемся снижении обучающей
overfitting_detected = False
for i in range(1, len(test_losses_lr02)):
    if test_losses_lr02[i] > test_losses_lr02[i-1] and train_losses_lr02[i] < train_losses_lr02[i-1]:
        overfitting_detected = True
        break

print(f"\nХарактер графика качества на тестовой выборке: {'overfitting' if overfitting_detected else 'no overfitting'}")

# 4. Результаты для learning_rate=0.2
best_iter_lr02 = results[0.2]['best_iter']
min_test_loss_lr02 = results[0.2]['min_test_loss']
print(f"\nДля learning_rate = 0.2:")
print(f"Минимальное значение log-loss на тестовой выборке: {min_test_loss_lr02:.2f}")
print(f"Номер итерации: {best_iter_lr02}")

# 5. RandomForest с количеством деревьев = best_iter_lr02
rf = RandomForestClassifier(
    n_estimators=best_iter_lr02,
    random_state=241
)
rf.fit(X_train, y_train)

# Получаем вероятности принадлежности к классу 1
rf_probs = rf.predict_proba(X_test)[:, 1]
rf_log_loss = log_loss(y_test, rf_probs)
print(f"\nLog-loss для RandomForest: {rf_log_loss:.2f}")

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Обучение с learning_rate=1

Iter	Train Loss	Remaining Time
1	1.0190	14.09s
2	0.9192	9.87s
3	0.8272	8.33s
4	0.7834	7.57s
5	0.7109	7.14s
6	0.6368	6.82s
7	0.5797	6.57s
8	0.5610	6.38s
9	0.5185	6.23s
10	0.4984	6.12s
20	0.1999	5.46s
30	0.1313	5.09s
40	0.0790	4.79s
50	0.0511	4.54s
60	0.0352	4.29s
70	0.0245	4.04s
80	0.0162	3.81s
90	0.0114	3.58s
100	0.0077	3.35s
200	0.0002	1.11s

Обучение с learning_rate=0.5

Iter	Train Loss	Remaining Time
1	1.1255	5.48s
2	1.0035	5.58s
3	0.9386	5.52s
4	0.8844	5.45s
5	0.8381	5.42s
6	0.7995	5.39s
7	0.7559	5.37s
8	0.7205	5.34s
9	0.6958	5.33s
10	0.6725	5.31s
20	0.4672	5.09s
30	0.3179	4.88s
40	0.2274	4.65s
50	0.1774	4.45s
60	0.1394	4.22s
70	0.1050	3.99s
80	0.0805	3.76s
90	0.0650	3.54s
100	0.0511	3.31s
200	0.0058	1.10s

Обучение с learning_rate=0.3

Iter	Train Loss	Remaining Time
1	1.2095	5.48s
2	1.1006	5.46s
3	1.0240	5.43s
4	0.9729	5.41s
5	0.9387	5.39s
6	0.8948	5.37s
7	0.8621	5.35s
8	0.8360	5.32s
9	0.8171	5.33s
10	0.7883	5.33s
20	0.6164	5.08s
30	0.4933	4.88s

40	0.4248	4.66s
50	0.3345	4.45s
60	0.2760	4.23s
70	0.2263	4.00s
80	0.1971	3.77s
90	0.1693	3.55s
100	0.1388	3.33s
200	0.0294	1.11s

Обучение с learning_rate=0.2

Iter	Train Loss	Remaining Time
1	1.2613	5.48s
2	1.1715	5.58s
3	1.1009	5.43s
4	1.0529	5.42s
5	1.0130	5.44s
6	0.9740	5.41s
7	0.9475	5.38s
8	0.9197	5.36s
9	0.8979	5.30s
10	0.8730	5.28s
20	0.7207	5.06s
30	0.6055	4.84s
40	0.5244	4.64s
50	0.4501	4.43s
60	0.3908	4.20s
70	0.3372	3.98s
80	0.3009	3.76s
90	0.2603	3.54s
100	0.2327	3.31s
200	0.0835	1.11s

Обучение с learning_rate=0.1

Iter	Train Loss	Remaining Time
1	1.3199	5.48s
2	1.2645	5.47s
3	1.2170	5.44s
4	1.1775	5.42s
5	1.1404	5.39s
6	1.1106	5.37s
7	1.0844	5.35s
8	1.0617	5.33s
9	1.0411	5.31s
10	1.0223	5.28s
20	0.8864	5.05s
30	0.7844	4.83s
40	0.7176	4.62s
50	0.6590	4.40s
60	0.6120	4.17s
70	0.5599	3.95s
80	0.5242	3.74s
90	0.4829	3.54s
100	0.4473	3.32s
200	0.2379	1.10s

Характер графика качества на тестовой выборке: overfitting

Для learning_rate = 0.2:

Минимальное значение log-loss на тестовой выборке: 0.53

Номер итерации: 37

Log-loss для RandomForest: 0.54

In []: