Archivo: /home/bgx/Escritorio/kde.py

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self
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                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                       kernel
                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                     kwargs
                                                                                                                                                                                                                                                                                                                                                                                                                                                                                      The desired absolute tolerance of the result, A larger tolerance will generally lead to faster execution. Default is 0.
                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                          The desired relative tolerance of the result. A larger tolerance will generally lead to faster execution. Default is 1E-8.
                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                             kernel : string
The kernel to use. Valid kernels are
['gaussian'|'tophat'|'epanechnikov'|'exponential'|'linear'|'cosine']
Default is 'gaussian',
                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                            See :class: BallTree
                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                           The distance metric to use. Note that not all metrics are valid with all algorithms. Refer to the documentation of :class: BallTree and :class: KDTree for a description of available algorithms. Note that the normalization of the density output is correct only for the Euclidean distance metric. Default is 'euclidean'.
                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                               Ad\vec{d}itional parameters to be passed to the tree for use with the metric. For more information, see the documentation of
                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                      __init__(self, bandwidth=1.0, algorithm='auto',
kernel='gaussian', metric="euclidean", atol=0, rtol=9,
breadth_first=True, leaf_size=40, metric_params=None):
                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                 If True (default), use a breadth-first approach to the problem.
Otherwise use a depth-first approach.
                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                      # TODO: implement a brute force version for testing purposes
# TODO: bandwidth estimation
# TODO: create a density estimation base class?
    KernelDensity(BaseEstimator):
                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                              algorithm : string
The tree algorithm to use. Valid options are
['kd_tree'|'ball_tree'|'auto']. Default is 'auto'
                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                    leaf_size : int
Specify the leaf size of the underlying tree.
or :class:\RDTree for details. Default is 40.
                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                    TREE_DICT = {'ball_tree': BallTree, 'kd_tree': KDTree}
                                                                                                      # Author: Jake Vanderplas <jakevdp@cs.washington.edu>
                                                                                                                                                                                                    from scipy. special import gammainc from ..base import BaseEstimator from ..utils import beck_array, check_random_state from ..utils.extmath import row_norms from .balL tree import BalLTree, DTYPE from .kd_tree import RDTree
                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                    :class:`BallTree` or :class:`KDTree`.
                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                        The bandwidth of the kernel
Kernel Density Estimation
                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                 """Kernel Density
                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                metric : string
                                                                                                                                                                              import numpy as np
                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                      Parameters
```

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X : array_like, shape (n_samples, n_features)
An array of points to query. Last dimension should match dimension of training data (n_features).
                                                                                                                                                                                                                                                                                                      # run the choose algorithm code so that exceptions will happen here
# we're using clone() in the GenerativeBayes classifier,
# so we can't do this kind of logic in __init
self._choose_algorithm(self.algorithm, self.metric)
                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                     ValueError("invalid algorithm: '{0}'".format(algorithm))
                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                 _choose_algorithm(self, algorithm, metric):
# given the algorithm string + metric string, choose the optimal
# algorithm to compute the result.
                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                           ValueError("invalid metric: '{0}'".format(metric))
                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                        algorithm = self._choose_algorithm(self.algorithm, self.metric) X = \text{check\_array}(X, \text{ order='C'}, \text{ dtype=DTYPE})
                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                              {1}'".format(TREE_DICT[algorithm],
                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                       VALID KERNELS:
ValueError("invalid kernel: '{0}'".format(kernel))
                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                     wargs = {}
self.tree_ = TREE_DICT[algorithm](X, metric=self.metric,
leaf_size=self.leaf_size,
**kwargs)
                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                               X : array_like, shape (n_samples, n_features) List of n_features-dimensional data points. Each row
                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                    algorithm TREE_DICT:
metric TREE_DICT[algorithm].valid_metrics:
                                                                                                                                                                                                                                                                                                                                                                                                                                                                                             ValueError("bandwidth must be positive")
                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                              ""Fit the Kernel Density model on the data.
                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                 BallTree.valid_metrics:
                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                 metric KDTree.valid_metrics:
self.algorithm = algorithm
self.bandwidth = bandwidth
self.kernel = kernel
self.metric = metric
self.atol = atol
self.ntol = rtol
self.breadth_first = breadth_first
self.leaf_size = leaf_size
self.metric_params = metric_params
                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                      density : ndarray, shape (n_samples,)
                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                              # use KD Tree if possible
                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                 ValueError(<sup>™</sup>ir
                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                     kwargs = self.metric_params
                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                             algorithm == 'auto':
                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                            score_samples(self, X):
"""Evaluate the density
                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                       metric bar
                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                     fit(self, X, y=None):
                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                           algorithm
                                                                                                                                                                                                                                                                                                                                                                                                                                                                bandwidth \leq 0:
```

The array of log(density) evaluations.

```
# The returned density is normalized to the number of points.
# For it to be a probability, we must scale it. For this reason
# We'll also scale atol.
X = check_array(X, order='C', dtype=DTYPE)
N = self_rate_.dats.shape[0]
atol N = self_atol * N
tog_density = self_tree_.kernel_density(
X, h=self.bandwidth_kernel=self_kernel_ atol=atol_N,
rtol=self.trol, breadth_first=self_breadth_first, return_log=True)
log_density -= np.log(N)
                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                 self.kernel == 'tophat':
    # we first draw points from a d-dimensional normal distribution,
    # then use an incomplete gamma function to map them to a uniform
    # d-dimensional tophat distribution.
dim = data.shape[1]
                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                        Currently, this is implemented only for gaussian and tophat kernels.
                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                              self.kernel == 'gaussian':
    np.atleast_2d(rng.normal(data[i], self.bandwidth))
                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                             X : array_like, shape (n_samples, n_features)
List of n_features-dimensional data points. Each row
corresponds to a single data point.
                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                               {\tt random\_state} : {\tt RandomState} or an int seed (0 by default) A {\tt random} number generator instance.
                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                              # TODQ: implement sampling for other valid kernel shapes
self.kernel ['gaussian', 'tophat']:
                                                                                                                                                                                                                                                                                                                                                                                                    score(self, X, y=None):
"""Compute the total log probability under the model.
                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                     Number of samples to generate. Defaults to 1.
                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                             rng = check_random_state(random_state)
i = rng.randint(data.shape[0], size=n_samples)
                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                    X : array_like, shape (n_samples, n_features)
List of samples.
                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                         sample(self, n_samples=1, random_state=None):
"""Generate random samples from the model.
                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                               logprob : float
Total log-likelihood of the data in X.
                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                           np.sum(self.score_samples(X))
                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                ernel
['gaussian', '
NotImplementedError()
                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                            data = np.asarray(self.tree_.data)
                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                   n_samples : int, optional
                                                                                                                                                                                                                                                                                                                                       log_density
```