Цель лабораторной работы

Изучение линейных моделей, SVM и деревьев решений.

Задание:

- 1. Выберите набор данных (датасет) для решения задачи классификации или регрессии.
- 2. В случае необходимости проведите удаление или заполнение пропусков и кодирование категориальных признаков.
- 3. С использованием метода train_test_split разделите выборку на обучающую и тестовую.
- 4. Обучите следующие модели:
 - одну из линейных моделей;
 - SVM:
 - дерево решений.
- 5. Оцените качество моделей с помощью трех подходящих для задачи метрик. Сравните качество полученных моделей.
- 6. Произведите для каждой модели подбор одного гиперпараметра с использованием GridSearchCV и кросс-валидации.
- 7. Повторите пункт 4 для найденных оптимальных значений гиперпараметров. Сравните качество полученных моделей с качеством моделей, полученных в пункте 4.

Дополнительные задания:

• Визуализируйте дерево решений.

1. Выбор набора данных (датасета) для решения задачи классификации или регресии.

```
In [463]: import numpy as np
    import pandas as pd
    from typing import Dict, Tuple
    from scipy import stats
    from sklearn.datasets import load_iris, load_boston
    from sklearn.model_selection import train_test_split
    from sklearn.neighbors import KNeighborsRegressor, KNeighborsClassi
    fier
    from sklearn.metrics import accuracy_score, balanced_accuracy_score
    from sklearn.metrics import precision_score, recall_score, fl_score
    , classification_report
    from sklearn.metrics import confusion_matrix
    from sklearn.metrics import mean_absolute_error, mean_squared_error
```

```
, mean squared log error, median absolute error, r2 score
from sklearn.metrics import roc curve, roc auc score
from sklearn.linear_model import LinearRegression
from sklearn.linear_model import SGDRegressor
from sklearn.linear model import SGDClassifier
import seaborn as sns
import matplotlib.pyplot as plt
%matplotlib inline
sns.set(style="ticks")
from sklearn.metrics import accuracy score, balanced accuracy score
from sklearn.metrics import precision score, recall score, f1 score
, classification report
from sklearn.metrics import confusion matrix
from sklearn.metrics import mean absolute error, mean squared error
, mean squared log error, median absolute error, r2 score
from sklearn.metrics import roc curve, roc auc score
from sklearn.preprocessing import MinMaxScaler
from sklearn.model selection import cross val score, cross validate
from sklearn.svm import SVC, NuSVC, LinearSVC, OneClassSVM, SVR, Nu
SVR, LinearSVR
from sklearn.tree import DecisionTreeClassifier, DecisionTreeRegres
sor, export graphviz
from sklearn.model selection import train test split
from sklearn.metrics import accuracy score
from sklearn.metrics import mean_absolute_error
from sklearn.model selection import GridSearchCV
from sklearn.externals.six import StringIO
from IPython.display import Image
import pydotplus
import graphviz
from sklearn.pipeline import Pipeline
from sklearn.preprocessing import PolynomialFeatures
from sklearn.metrics import mean absolute error, median absolute er
ror, r2 score
from sklearn.model selection import GridSearchCV
from sklearn.model selection import KFold, RepeatedKFold, LeavePOut
, ShuffleSplit, StratifiedKFold
from sklearn.model_selection import cross_val_score, train test spl
from sklearn.model_selection import learning curve, validation curv
from sklearn.neighbors import KNeighborsRegressor
from sklearn.tree import export graphviz, plot tree
# Enable inline plots
%matplotlib inline
sns.set(style="ticks")
```

```
In [142]: data = pd.read_csv('data/vgsales.csv', sep=',')
    data.head()
```

Out[142]:

Rank		Name	Platform	Year	Genre	Publisher	NA_Sales	EU_Sales	JP_Sale
0	1	Wii Sports	Wii	2006.0	Sports	Nintendo	41.49	29.02	3.7
1	2	Super Mario Bros.	NES	1985.0	Platform	Nintendo	29.08	3.58	6.8
2	3	Mario Kart Wii	Wii	2008.0	Racing	Nintendo	15.85	12.88	3.7
3	4	Wii Sports Resort	Wii	2009.0	Sports	Nintendo	15.75	11.01	3.2
4	5	Pokemon Red/Pokemon Blue	GB	1996.0	Role- Playing	Nintendo	11.27	8.89	10.2

```
In [143]: data.shape
```

Out[143]: (16598, 11)

```
In [144]: data.isnull().sum()
```

```
0
Out[144]: Rank
           Name
                               0
           Platform
                               0
                             271
           Year
           Genre
                               0
           Publisher
                              58
           NA Sales
                               0
           EU Sales
                               0
                               0
           JP Sales
           Other Sales
                               0
           Global_Sales
                               0
           dtype: int64
```

In [145]: data.dtypes

```
Out[145]: Rank
                              int64
                            object
          Name
          Platform
                            object
                            float64
          Year
           Genre
                            object
          Publisher
                            object
          NA Sales
                            float64
          EU Sales
                            float64
                            float64
          JP Sales
          Other Sales
                            float64
          Global_Sales
                            float64
          dtype: object
```

2. Заполнение пропусков и кодирование категориальных признаков

Заполнение пропусков

```
In [146]: # Выберем числовые колонки с пропущенными значениями
          # Цикл по колонкам датасета набора 1
          num cols = []
          total count = data.shape[0]
          for col in data.columns:
              # Количество пустых значений
              temp null count = data[data[col].isnull()].shape[0]
              dt = str(data[col].dtype)
              if temp null count>0 and (dt=='float64' or dt=='int64'):
                   num cols.append(col)
                   temp perc = round((temp null count / total count) * 100.0,
          2)
                  print('Колонка {}. Тип данных {}. Количество пустых значени
          M {}, {}%.'.format(col, dt, temp null count, temp perc))
          Колонка Year. Тип данных float64. Количество пустых значений 271,
          1.63%.
In [147]: \# Фильтр по колонкам с пропущенными значениями набора 1
          data num = data[num cols].mean()
          data num
Out[147]: Year
                  2006.406443
          dtype: float64
In [148]: data[num cols] = data[num cols].fillna(data[num cols].mean())
In [149]: # data = data.fillna(0)
          data.isnull().sum()
Out[149]: Rank
                            0
          Name
                            0
          Platform
                            0
          Year
                            0
          Genre
                            0
          Publisher
                           58
          NA Sales
                            0
          EU Sales
                            0
          JP Sales
                            0
          Other Sales
                            0
          Global Sales
                            0
          dtype: int64
```

```
In [150]: data = data.fillna('')
           data.isnull().sum()
Out[150]: Rank
                           0
                           0
          Name
          Platform
                           0
          Year
                           0
                           0
          Genre
          Publisher
                           0
          NA Sales
                           0
          EU Sales
                           0
           JP Sales
                           0
           Other Sales
                           0
          Global_Sales
                           0
          dtype: int64
In [151]: data.dtypes
Out[151]: Rank
                             int64
                            object
          Name
          Platform
                            object
                           float64
          Year
          Genre
                            object
          Publisher
                            object
          NA Sales
                           float64
          EU Sales
                           float64
          JP Sales
                           float64
          Other Sales
                           float64
          Global_Sales
                           float64
          dtype: object
```

Кодирование категориальных признаков числовыми

```
In [152]: from sklearn.preprocessing import LabelEncoder
          le = LabelEncoder()
          data['Name'] = le.fit_transform(data['Name'])
          data['Platform'] = le.fit_transform(data['Platform'])
          data['Genre'] = le.fit transform(data['Genre'])
          data['Publisher'] = le.fit transform(data['Publisher'])
          data.dtypes
Out[152]: Rank
                             int64
          Name
                             int64
                             int64
          Platform
          Year
                           float64
          Genre
                             int64
          Publisher
                             int64
          NA Sales
                           float64
          EU Sales
                           float64
          JP Sales
                           float64
          Other Sales
                           float64
          Global Sales
                           float64
```

In [153]: data.head()

Out[153]:

	Rank	Name	Platform	Year	Genre	Publisher	NA_Sales	EU_Sales	JP_Sales	Other_
0	1	11007	26	2006.0	10	360	41.49	29.02	3.77	_
1	2	9327	11	1985.0	4	360	29.08	3.58	6.81	
2	3	5573	26	2008.0	6	360	15.85	12.88	3.79	
3	4	11009	26	2009.0	10	360	15.75	11.01	3.28	
4	5	7346	5	1996.0	7	360	11.27	8.89	10.22	

3. Разделение выборки на обучающую и тестовую с использованием метода train_test_split.

Х - признаки, У - целевые значения

dtype: object

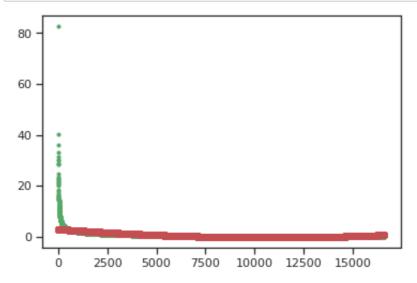
In []:

4. Обучение моделей

4.1. Линейная модель

Полином

```
In [159]: plt.plot(x_array, y_array, 'g.')
# plt.plot(x_array, y_array_regr, 'b', linewidth=2.0)
plt.plot(x_array, poly_y_pred, 'ro')
plt.show()
print('Степени полинома', poly_model.named_steps['linear'].coef_, p
oly_model.named_steps['linear'].intercept_)
poly_model.__repr__
```



```
Степени полинома [ 2.94125471e+00 -5.91307003e-04 2.72629824e-08] 0.0
```

Оценка качества

```
In [160]: def eval_model(y,predicted):
    mae = mean_absolute_error(y, predicted)
    mse = mean_squared_error(y, predicted)
    r2 = r2_score(y, predicted)
    print('MAE ', mae)
    print('MSE ', mse)
    print('R2 ', r2)
    return mae, mse, r2
```

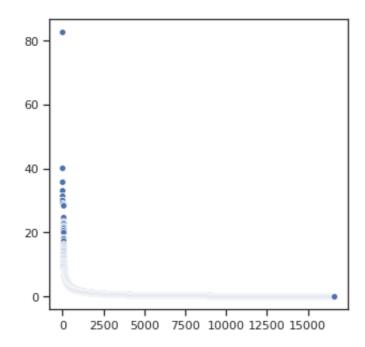
```
In [161]: poly_mae, poly_mse, poly_r2 = eval_model(y_array, poly_y_pred)

MAE      0.4409386981151588
      MSE      1.662735946164361
      R2      0.31234111102885065
```

4.2. SVM

```
In [162]: fig, ax = plt.subplots(figsize=(5,5))
sns.scatterplot(ax=ax, x=x_array, y=y_array)
```

Out[162]: <matplotlib.axes._subplots.AxesSubplot at 0x7febb0213910>



```
In [163]: def plot_regr(clf):
    title = clf.__repr__
    clf.fit(x_array.reshape(-1, 1), y_array)
    y_array_pred = clf.predict(x_array.reshape(-1, 1))
```

SVR

```
In [283]: | svr_1 = SVR()
          svr 1.fit(X train 1, y train 1)
          y_pred_1 = svr_1.predict(X_test_1)
          svr_1.__repr__
Out[283]: <bound method BaseEstimator. repr of SVR(C=1.0, cache size=200,
          coef0=0.0, degree=3, epsilon=0.1, gamma='scale',
              kernel='rbf', max_iter=-1, shrinking=True, tol=0.001, verbose=
          False)>
In [284]: svr_1.get_params()
Out[284]: {'C': 1.0,
            'cache size': 200,
            'coef0': 0.0,
           'degree': 3,
           'epsilon': 0.1,
           'gamma': 'scale',
            'kernel': 'rbf',
           'max iter': -1,
            'shrinking': True,
           'tol': 0.001,
            'verbose': False}
```

Оценка качества

```
In [166]: svr_mae, svr_mse, r2 = eval_model(y_test_1, y_pred_1)

MAE     0.0804143007306765
     MSE     0.18302966929993325
     R2     0.9005914898410706
```

4.3. Дерево решений.

```
In [476]: # Обучим дерево на всех признаках
                                                                                         tree regr = DecisionTreeRegressor(random state=1)
                                                                                         tree regr.fit(X_train.reshape(-1,1), y_train.reshape(-1,1))
                                                                                          tree regr
Out[476]: DecisionTreeRegressor(ccp alpha=0.0, criterion='mse', max depth=No
                                                                                        ne,
                                                                                                                                                                                                                                                                                    max features=None, max leaf nodes=None,
                                                                                                                                                                                                                                                                                    min_impurity_decrease=0.0, min_impurity_spli
                                                                                         t=None,
                                                                                                                                                                                                                                                                                     min samples leaf=1, min samples split=2,
                                                                                                                                                                                                                                                                                     min weight fraction leaf=0.0, presort='depre
                                                                                         cated',
                                                                                                                                                                                                                                                                                     random_state=1, splitter='best')
                                                                                        plot tree(tree regr, filled=True);
In [477]:
                                                                                                         200
                                                                                                                                                                                                                                90.00
                                                                                                                                                                                                      90.00
                                                                                                                                                                                                                                                                                200
                                                                                                CONTRACTOR OF THE PART OF THE 
                                                                                                  ALL LAND AND THE STREET CONTROL TO STATE AND THE STREET AND A STREET A
                                                                                                                AND ANALYSIS CONTROL WINDS CONTROL OF CONTRO
                                                                                                                                                elekty typigetuurk oksituur, ak-gautuur etaba tarutat koruaatako
 In [170]: | tree regr predict = tree regr.predict(X test.reshape(-1,1))
                                                                                         tree regr predict.shape
Out[170]: (4316,)
```

Оценка качества

5. Оценка качества моделей с помощью трех подходящих для задачи метрик. Сравнение качества полученных моделей.

```
print('POLY')
In [451]:
          print('mae: {}, mse: {}'.format(poly_mae, poly_mse, poly_r2
          ))
          print()
          print('SVR')
          print('mae: {}, mse: {}'.format(svr_mae, svr_mse, svr_r2))
          print()
          print('TREE')
          print('mae: {}, mse: {}'.format(tree mae, tree mse, tree r2
          POLY
          mae: 0.4409386981151588, mse: 1.662735946164361, r2: 0.31234111102
          885065
          SVR
          mae: 0.0804143007306765, mse: 0.18302966929993325, r2: 0.900591489
          8410706
          TREE
          mae: 0.0026807228915665697, mse: 0.0029771779425393865, r2: 0.9983
          83011754991
```

6. Подбор одного гиперпараметра с использованием GridSearchCV и кросс-валидации.

6.1 Linear

```
In [322]: PolynomialFeatures().get_params()
Out[322]: {'degree': 2, 'include_bias': True, 'interaction_only': False, 'or der': 'C'}
In [323]: LinearRegression().get_params()
Out[323]: {'copy_X': True, 'fit_intercept': True, 'n_jobs': None, 'normalize ': False}
In []:
```

```
In [408]: params = {
              'poly degree': [ 1, 2, 3]
                 'linear copy X': [True, False]
          }
In [409]: | poly_model = Pipeline([('poly', PolynomialFeatures()),
                                  ('linear', LinearRegression(fit intercept=Fa
          lse))])
In [410]: | poly_model.get_params()
Out[410]: {'memory': None,
           'steps': [('poly',
             PolynomialFeatures(degree=2, include bias=True, interaction onl
          y=False,
                                order='C')),
            ('linear',
             LinearRegression(copy X=True, fit intercept=False, n jobs=None,
          normalize=False))],
           'verbose': False,
            'poly': PolynomialFeatures(degree=2, include bias=True, interacti
          on only=False,
                              order='C'),
           'linear': LinearRegression(copy X=True, fit intercept=False, n jo
          bs=None, normalize=False),
           'poly degree': 2,
           'poly include bias': True,
            'poly__interaction_only': False,
           'poly order': 'C',
           'linear copy X': True,
           'linear fit intercept': False,
            'linear n jobs': None,
           'linear normalize': False}
In [411]: | %%time
          grid 1 = GridSearchCV(estimator=poly model,
                               param grid=params, scoring='neg mean absolute e
          rror', cv=3, n jobs=-1)
          grid_1.fit(data, data['Global_Sales'])
          grid 1.estimator.get params().keys()
          CPU times: user 106 ms, sys: 12.1 ms, total: 118 ms
          Wall time: 1.61 s
Out[411]: dict_keys(['memory', 'steps', 'verbose', 'poly', 'linear', 'poly__
          degree', 'poly__include_bias', 'poly__interaction_only', 'poly__or
          der', 'linear copy X', 'linear fit intercept', 'linear n jobs',
          'linear normalize'])
```

```
In [412]: -grid 1.best score , grid 1.best params
Out[412]: (1.6394753926644193e-15, {'poly_degree': 1})
In [414]: plt.plot(params['poly__degree'], grid_1.cv_results_["mean_test_scor")
           e"]);
             0.000
            -0.001
            -0.002
            -0.003
            -0.004
            -0.005
            -0.006
                            1.50
                                 1.75
                                      2.00
                                           2.25
                                                2.50
                                                     2.75
```

6.2 SVR

```
In [218]: SVR().get_params()
Out[218]: {'C': 1.0,
            'cache size': 200,
            'coef0': 0.0,
            'degree': 3,
            'epsilon': 0.1,
            'gamma': 'scale',
            'kernel': 'rbf',
            'max_iter': -1,
            'shrinking': True,
            'tol': 0.001,
            'verbose': False}
          params = {
In [311]:
                 'degree': [ 1,2],
                 'C': [0.08, 0.09, 0.1]
               'epsilon': [0.2, 0.3, 0.4, 0.5]
           }
```

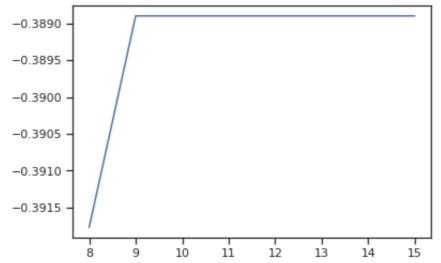
```
In [312]:
          %%time
          grid 1 = GridSearchCV(estimator=SVR(),
                               param grid=params, scoring='neg mean absolute e
          rror', cv=3, n_jobs=-1)
          grid 1.fit(data, data['Global Sales'])
          CPU times: user 3.13 s, sys: 11.8 ms, total: 3.14 s
          Wall time: 11.5 s
Out[312]: GridSearchCV(cv=3, error score=nan,
                        estimator=SVR(C=1.0, cache size=200, coef0=0.0, degre
          e=3,
                                      epsilon=0.1, gamma='scale', kernel='rbf
                                      max iter=-1, shrinking=True, tol=0.001,
                                      verbose=False),
                        iid='deprecated', n_jobs=-1,
                        param_grid={'epsilon': [0.2, 0.3, 0.4, 0.5]},
                        pre dispatch='2*n jobs', refit=True, return train sco
          re=False,
                        scoring='neg mean absolute error', verbose=0)
In [313]:
          -grid 1.best score , grid 1.best params
Out[313]: (0.55274376514688, {'epsilon': 0.4})
          # plt.plot(params['C'], grid_1.cv_results_["mean_test_score"]);
In [314]:
          # plt.plot(params['degree'], grid_1.cv_results_["mean test score"])
In [315]:
In [316]: plt.plot(params['epsilon'], grid 1.cv results ["mean test score"]);
           -0.55
           -0.56
           -0.57
           -0.58
           -0.59
           -0.60
           -0.61
                              0.30
                                          0.40
                 0.20
                       0.25
                                    0.35
                                                0.45
                                                       0.50
          # plt.plot(params['cache_size'], grid_1.cv_results_["mean_test scor
In [317]:
           e"]);
```

6.3 Decision tree

```
DecisionTreeRegressor(random state=1).get params()
In [430]:
Out[430]: {'ccp_alpha': 0.0,
            'criterion': 'mse',
            'max depth': None,
            'max features': None,
            'max leaf nodes': None,
            'min_impurity_decrease': 0.0,
            'min_impurity_split': None,
            'min_samples_leaf': 1,
            'min samples split': 2,
            'min_weight_fraction_leaf': 0.0,
            'presort': 'deprecated',
            'random state': 1,
            'splitter': 'best'}
In [456]: params = {
               'max_depth': [ 8, 9, 10,15],
                 'min_samples_leaf': [0.001, 0.002, 0.003],
          #
                 'max features': [0.6, 0.7, 0.8]
          }
```

```
In [457]:
          %%time
          grid 1 = GridSearchCV(estimator=DecisionTreeRegressor(random state=
          1),
                               param grid=params, scoring='neg mean absolute e
          rror', cv=3, n jobs=-1)
          grid 1.fit(data, data['Global Sales'])
          CPU times: user 179 ms, sys: 11.8 ms, total: 191 ms
          Wall time: 511 ms
Out[457]: GridSearchCV(cv=3, error_score=nan,
                       estimator=DecisionTreeRegressor(ccp alpha=0.0, criter
          ion='mse',
                                                        max depth=None, max f
          eatures=None,
                                                        max leaf nodes=None,
                                                        min impurity decrease
          =0.0,
                                                        min impurity split=No
          ne,
                                                        min samples leaf=1,
                                                        min samples split=2,
                                                        min_weight_fraction_l
          eaf=0.0,
                                                        presort='deprecated',
                                                        random state=1, split
          ter='best'),
                       iid='deprecated', n jobs=-1,
                       param_grid={'max_depth': [8, 9, 10, 15]}, pre_dispatc
          h='2*n_jobs',
                        refit=True, return train score=False,
                        scoring='neg mean absolute error', verbose=0)
In [458]:
          -grid 1.best score , grid 1.best params
Out[458]: (0.3888997849707991, {'max_depth': 9})
```

```
In [459]: plt.plot(params['max_depth'], grid_1.cv_results_["mean_test_score"]
);
```



7. Повтор пункта 4 для найденных оптимальных значений гиперпараметров. Сравнение качества полученных моделей с качеством моделей, полученных в пункте 4.

7.1 Linear

Значения из 4 пункта

```
In [418]: | print('MAE ', poly_mae)
          print('MSE ', poly_mse)
          print('R2 ', poly_r2)
              0.4409386981151588
          MAE
          MSE
               1.662735946164361
               0.31234111102885065
          R2
In [419]: print('MAE
                          ',poly mae gs - poly mae)
          print('MSE
                       ',poly_mse_gs - poly_mse)
          print('R2
                          ', poly_r2_gs - poly_r2)
          MAE
                    0.0
          MSE
                0.0
          R2
                    0.0
```

При подборе параметров выяснилось, что на данный момент и так установлены оптимальные варианты, модель улучшить не удалось

7.2 SVR

Значения из 4 пункта

```
In [422]: print('MAE ', svr_mae)
          print('MSE ', svr_mse)
          print('R2
                     ', svr_r2)
          MAE
               0.0804143007306765
          MSE
               0.18302966929993325
          R2
               0.9005914898410706
In [423]: print('MAE
                          ',svr mae gs - svr mae)
          print('Med AE
                          ',svr_mse_gs - svr_mse)
                          ', svr_r2_gs - svr_r2)
          print('R2
                   -0.027614420867880733
          MAE
          Med AE
                   -0.015851573003028308
          R2
                   0.008609430711063015
```

Модель улучшилась.

7.3 Decision tree

```
plot tree(tree regr, filled=True);
 In [475]:
                                                                                                                                                                                                                                400
                                                                                                          A DISTRIBUTION AND ADDRESS OF SOME SET AND ADDRESS OF A SOUTH ADDRESS AND ADDR
                                                                                                             JV. A RIBITATE HIS DESIGNATION OF THE STATE 
  In [444]:
                                                                                                tree regr predict = tree regr.predict(X test.reshape(-1,1))
                                                                                                  tree regr predict.shape
Out[444]: (4316,)
 In [445]: tree_mae_gs, tree_mse_gs, tree_r2_gs = eval_model(y_test.reshape(-1
                                                                                                    ,1), tree_regr_predict)
                                                                                                MAE
                                                                                                                                      0.0038578393782797283
                                                                                                MSE
                                                                                                                                                0.0029918576597652746
                                                                                                R2
                                                                                                                                                  0.9983750387917848
Из 4 пункта
                                                                                                                                                                                                                                     ',tree_mae)
 In [446]:
                                                                                                 print('MAE
                                                                                                   print('MSE ',tree mse)
```

```
print('R2
                          ', tree r2)
                    0.0026807228915665697
          MAE
          MSE
                0.0029771779425393865
                   0.998383011754991
          R2
          print('MAE
In [447]:
                         ',tree_mae_gs - tree_mae)
          print('MSE ',tree mse gs - tree_mse)
          print('R2
                          ', tree r2 gs - tree r2)
          MAE
                    0.0011771164867131587
          MSE
                1.4679717225888136e-05
                    -7.97296320620422e-06
          R2
```

Видим, что точность незначительно отличается.

Еще раз сравним 3 модели:

```
In [450]:
          print('POLY')
          print('mae: {}, mse: {}'.format(poly_mae_gs, poly mse gs, p
          oly_r2_gs))
          print()
          print('SVR')
          print('mae: {}, mse: {}'.format(svr_mae_gs, svr_mse_gs, svr
          _r2_gs))
          print()
          print('TREE')
          print('mae: {}, mse: {}'.format(tree mae gs, tree mse gs, t
          ree r2 gs))
          POLY
          mae: 0.4409386981151588, mse: 1.662735946164361, r2: 0.31234111102
          885065
          SVR
          mae: 0.052799879862795766, mse: 0.16717809629690494, r2: 0.9092009
          205521336
          TREE
          mae: 0.0038578393782797283, mse: 0.0029918576597652746, r2: 0.9983
          750387917848
```

Вывод:

Лучшую точность дает модель дерево решений, далее по точности следует метод SVR, а худшую точность дает линейная модель.

```
In [ ]:
```