

```
In [1]: import numpy as np
import pandas as pd
import matplotlib.pyplot as plt
from matplotlib.mlab import frange

from sklearn import datasets
data_brut = pd.read_csv('/Users/thesard/Doctorat/These2018/ISEP/Dev
eloppements/EspaceIntelliJ/LearningAllInPython/Learning_IHM_Feature
s/datasets/imported_datasets/shuttle-unsupervised-ad_2019-06-14 17:
33:02.493755.csv', header=None, index_col=None)
X = data_brut[[0, 1, 2, 3, 4, 5, 6, 7, 8]]
y_brut = data_brut[[9]]
```

```
In [2]: # To encode qualitative data into quantitative data
from sklearn.preprocessing import LabelEncoder
encoder = LabelEncoder()
y = encoder.fit_transform(y_brut)
y
```

/Users/thesard/anaconda3/lib/python3.7/site-packages/sklearn/prepr  
ocessing/label.py:235: DataConversionWarning: A column-vector y wa  
s passed when a 1d array was expected. Please change the shape of  
y to (n\_samples, ), for example using ravel().  
y = column\_or\_1d(y, warn=True)

```
Out[2]: array([1, 1, 1, ..., 0, 0, 0])
```

```
In [3]: data = pd.concat([
    X,
    pd.DataFrame(y, dtype=np.int)
], axis=1, ignore_index=True)
#data
```

```
In [4]: from sklearn.neighbors import LocalOutlierFactor
from scipy.stats import randint as sp_randint
import random
n_neighbors = sp_randint(1, 100)
contamination = random.uniform(0, 0.5)
#clf = LocalOutlierFactor(n_neighbors=n_neighbors, contamination=co
ntamination, novelty=True)
clf = LocalOutlierFactor(novelty=True)
```

```
In [5]: from sklearn.metrics import SCORERS
        SCORERS.keys()
```

```
Out[5]: dict_keys(['explained_variance', 'r2', 'neg_median_absolute_error',
                  'neg_mean_absolute_error', 'neg_mean_squared_error', 'neg_mean_s
                  quared_log_error', 'accuracy', 'roc_auc', 'balanced_accuracy', 'av
                  erage_precision', 'neg_log_loss', 'brier_score_loss', 'adjusted_ra
                  nd_score', 'homogeneity_score', 'completeness_score', 'v_measure_s
                  core', 'mutual_info_score', 'adjusted_mutual_info_score', 'normali
                  zed_mutual_info_score', 'fowlkes_mallows_score', 'precision', 'pre
                  cision_macro', 'precision_micro', 'precision_samples', 'precision_
                  weighted', 'recall', 'recall_macro', 'recall_micro', 'recall_sampl
                  es', 'recall_weighted', 'f1', 'f1_macro', 'f1_micro', 'f1_samples'
                  , 'f1_weighted'])
```

```
In [6]: from sklearn.model_selection import cross_validate
        from sklearn.metrics import recall_score
        scoring = ['precision_macro', 'recall_macro']
        scores = cross_validate(clf, X, y, scoring=scoring, cv=5)
```

```
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bors/lof.py:236: FutureWarning: default contamination parameter 0.
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```
FutureWarning)
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    'recall', 'true', average, warn_for)

```

```
In [7]: sorted(scores.keys())
```

```
Out[7]: ['fit_time',
        'score_time',
        'test_precision_macro',
        'test_recall_macro',
        'train_precision_macro',
        'train_recall_macro']
```

In [8]: scores

```
/Users/thesard/anaconda3/lib/python3.7/site-packages/sklearn/utils
/deprecation.py:125: FutureWarning: You are accessing a training s
core ('train_precision_macro'), which will not be available by def
ault any more in 0.21. If you need training scores, please set ret
urn_train_score=True
  warnings.warn(*warn_args, **warn_kwargs)
/Users/thesard/anaconda3/lib/python3.7/site-packages/sklearn/utils
/deprecation.py:125: FutureWarning: You are accessing a training s
core ('train_recall_macro'), which will not be available by defaul
t any more in 0.21. If you need training scores, please set return
_train_score=True
  warnings.warn(*warn_args, **warn_kwargs)
```

```
Out[8]: {'fit_time': array([2.69830608, 4.16939092, 4.05665207, 4.26525998
, 4.11782885]),
'score_time': array([1.38051009, 1.66500115, 2.56111217, 1.751930
95, 1.99030304]),
'test_precision_macro': array([8.88060033e-05, 0.00000000e+00, 0.
00000000e+00, 0.00000000e+00]),
'train_precision_macro': array([0.          , 0.00683427, 0.0068131
7, 0.00676389, 0.0067812 ]),
'test_recall_macro': array([0.0007593, 0.          , 0.          , 0.
, 0.          ]),
'train_recall_macro': array([0.          , 0.2634776 , 0.2627183 ,
0.26044039, 0.2611997 ])}
```

In [9]: scores['test\_recall\_macro']

```
Out[9]: array([0.0007593, 0.          , 0.          , 0.          , 0.          ])
```

In [10]: #scores.get\_params()

```
In [11]: # RandomizedSearchCV
clf = LocalOutlierFactor()
```

In [12]: clf.get\_params()

```
Out[12]: {'algorithm': 'auto',
'contamination': 'legacy',
'leaf_size': 30,
'metric': 'minkowski',
'metric_params': None,
'n_jobs': None,
'n_neighbors': 20,
'novelty': False,
'p': 2}
```

```
In [13]: # Utility function to report best scores
def report(results, n_top=3):
    for i in range(1, n_top + 1):
        candidates = np.flatnonzero(results['rank_test_score'] == i)

        for candidate in candidates:
            print("Model with rank: {0}".format(i))
            print("Mean validation score: {0:.3f} (std: {1:.3f})".format(
                results['mean_test_score'][candidate],
                results['std_test_score'][candidate]))
            print("Parameters: {0}".format(results['params'][candidate]))
            print("")
```

```
In [14]: #from scipy.stats import randint as sp_randint
#import random
# specify parameters and distributions to sample from
#param_dist = {"algorithm": ['auto', 'ball_tree', 'kd_tree', 'brute'],
#              "contamination": [random.uniform(0, 0.5)],
#              "leaf_size": sp_randint(1, 100),
#              "metric": ['braycurtis', 'canberra', 'chebyshev',
#              'correlation', 'dice', 'hamming', 'jaccard', 'kulsinski',
#              'mahalanobis', 'minkowski', 'rogerstanimoto', 'russellrao',
#              'seuclidean', 'sokalmichener', 'sokalsneath', 'sqeuclidean',
#              'yule'],
#              "n_jobs": [None],
#              "n_neighbors": sp_randint(1, 100),
#              "novelty": [True, False],
#              "p": sp_randint(1, 10)}

#[frange(0, 1, 0.1)],
#              "degree": [np.arange(0, 10)]
```

```
In [15]: frange(0.1, 0.5, 0.000001)
```

```
/Users/thesard/anaconda3/lib/python3.7/site-packages/ipykernel_launcher.py:1: MatplotlibDeprecationWarning: numpy.arange
    """Entry point for launching an IPython kernel.
```

```
Out[15]: array([0.1, 0.100001, 0.100002, ..., 0.499998, 0.499999, 0.5])
```

```
In [22]: np.arange(1, 10)
```

```
Out[22]: array([1, 2, 3, 4, 5, 6, 7, 8, 9])
```

```
In [16]: # specify parameters and distributions to sample from
param_dist = {"algorithm": ['auto'],
              # "contamination": [frange(0, 0.5, 0.1)],
              "contamination": [frange(0, 0.5, 0.1)],
              "leaf_size": [np.arange(1, 100)],
              "metric": ['minkowski'],
              "n_jobs": [None],
              "n_neighbors": [np.arange(1, 100)],
              "novelty": [True],
              "p": [np.arange(1, 10)]}
```

/Users/thesard/anaconda3/lib/python3.7/site-packages/ipykernel\_launcher.py:4: MatplotlibDeprecationWarning: numpy.arange after removing the cwd from sys.path.

```
In [34]: # specify parameters and distributions to sample from
param_dist = {"algorithm": ['auto'],
              "contamination": frange(0.1, 0.5, 0.000001),
              "leaf_size": np.arange(1, 100),
              "metric": ['minkowski'],
              "n_jobs": [None],
              "n_neighbors": np.arange(1, 100),
              "novelty": [True],
              "p": np.arange(2, 10)
            }

from time import time
from sklearn.model_selection import RandomizedSearchCV
# run randomized search
n_iter_search = 20
random_search = RandomizedSearchCV(clf, param_distributions=param_dist,
                                   n_iter=n_iter_search, cv=5,
                                   iid=False, scoring="recall_macro")

start = time()
random_search.fit(X, y)
print("RandomizedSearchCV took %.2f seconds for %d candidates"
      " parameter settings." % ((time() - start), n_iter_search))
report(random_search.cv_results_)
```

/Users/thesard/anaconda3/lib/python3.7/site-packages/ipykernel\_launcher.py:3: MatplotlibDeprecationWarning: numpy.arange

This is separate from the ipykernel package so we can avoid doing imports until

/Users/thesard/anaconda3/lib/python3.7/site-packages/sklearn/metrics/classification.py:1145: UndefinedMetricWarning: Recall is ill-defined and being set to 0.0 in labels with no true samples.

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```

RandomizedSearchCV took 5910.42 seconds for 20 candidates parameter settings.

Model with rank: 1

Mean validation score: 0.001 (std: 0.002)

Parameters: {'p': 9, 'novelty': True, 'n\_neighbors': 4, 'n\_jobs': None, 'metric': 'minkowski', 'leaf\_size': 21, 'contamination': 0.14847100000000002, 'algorithm': 'auto'}

Model with rank: 2

Mean validation score: 0.001 (std: 0.002)

Parameters: {'p': 5, 'novelty': True, 'n\_neighbors': 3, 'n\_jobs': None, 'metric': 'minkowski', 'leaf\_size': 41, 'contamination': 0.13542500000000002, 'algorithm': 'auto'}

Model with rank: 3

Mean validation score: 0.000 (std: 0.000)

Parameters: {'p': 2, 'novelty': True, 'n\_neighbors': 15, 'n\_jobs': None, 'metric': 'minkowski', 'leaf\_size': 7, 'contamination': 0.21387499999999998, 'algorithm': 'auto'}

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