Comparaison de LOF, OC-SVM et Isolation Forest

Jeux de données

Nous utilisons deux jeux de données Shuttle et KDD-Cup99 HTTP

Algorithmes comparées

Nous comparons LOF, OC-SVM et Isolation Forest qui sont des méthodes non supervisées de détection d'anomalies Pour chacune de ces méthodes,

- Nous utilisons l'implémentation faite par sckit-learn
- Nous les initialisons avec les valeurs par défaut
- Pour chaque méthode, nous faisons varier un paramètre et exécutons la méthode sur le jeu de données un certain nombre (x) de fois.
- La moyenne des x temps d'exécution et de AUC donne la valeur à considérer pour cette valeur de paramètre concernant cette méthode.
 - Isolation Forest : Contamination (0 à 0,5 pas de 0,1) ----Plutôt faire varier n_estimators (50 à 300 pas de 10)----
 - OC-SVM: nu (0,1 à 1 pas de 0,1) comme dans Goldein et Uchida
 - LOF: n_neighbors (5 à 200 pas de 5) comme dans Goldein et Uchida
- Ceci permet de connaître pour chaque algorithme la valeur du paramètre le plus important qui permet d'avoir le meilleur résultat.
- La courbe ROC sera alors déssinée pour toutes les méthodes ensemble en utilisant leur meilleur paramètres.
- Un tableau sera fait pour comparer le temps d'exécution moyen, la précision moyenne, la AUC moyenne, le rappel moyen des méthodes sur chaque jeu de données.
- Les interprétations seront données pour chaque méthode à propos de chaque jeu de données et pour tous les jeux de données par la suite.

NB: On ne peut pas dessiner la courbe des AUCs comme dans Goldein et Uchida parce que les méthodes qu'ils ont comparé ont des paramètres en commun notamment les méthodes basées sur les plus proche voisins. Ce qui fait qu'ils ont pu tracer la courbe des AUCs en fansant varier le nombre de voinsins et comparer les performances des méthodes entre elle. Dans notre cas, ces trois méthodes n'ont rien en commun pour un tel exercice.

Métriques de comparaison

Nous comparaons ces méthodes sur la base du temps d'éxécution et sur la base de l'air sous la courbe ROC (ROC AUC)

 Nous calculons le temps d'exécution de la fonction sur ces jeux de données avec la fonction time() que nous appelons avant de lancer l'initialisation de la méthode pour avoir l'heure de début. Nous appelons encore la fonction time() à la fin de l'exécution de la fonction predict() de la méthode pour avoir l'heure de fin du traitement. La différence entre ces deux moments nous donne le temps d'éxécution de la méthode en secondes (s)

- Nous calculons l'air sous la courbe ROC avec la fonction roc_auc_score() de scikit-learn
- La précision
- Le rappel
- Le score f1
- la courbe ROC #### Temps d'exécution Le temps d'exécution est le temps qui sépare le lancement de la méthode à la fin de sa prédiction. Ceci permettra d'évaluer les différentes méthodes en fonction de temps qu'elles prennent pour classer les observations dans le dataset en anomalies ou normales. Il sera tenu compte du fait que le temps d'exécution peut être fonction du type du jeu de données de la taille du jeu de données et du nombre de dimension. #### Précision ()

$$TP/(TP + FP)$$

Le taux d'observations classées positives (ici normale) par la méthode par rapport à toutes les observations réellement normales #### Rappel (TPR)

$$TP/(TP + FN)$$

C'est le taux d'observations positives (ici normale) ayant été correctement détectées par la méthode. #### Score f1

```
TP/(TP + (FN + FP)/2))
```

F1 est la moyenne harmonique de la précision et du rappel. F1 donne plus de poids aux faibles valeurs e t est donc utile pour comparer deux méthodes de clas sification

Courbe ROC

O = Outlier = Négatif N = Normal = Positif

O | N

O | VN | FP

ROC AUC

```
In [1]:
```

```
import numpy as np
import pandas as pd
import matplotlib.pyplot as plt
from time import time
from sklearn.ensemble import IsolationForest
from sklearn.svm import OneClassSVM
from sklearn.neighbors import LocalOutlierFactor
from sklearn.metrics import confusion_matrix
from sklearn.metrics import roc_auc_score
from matplotlib.mlab import frange
import statistics
from sklearn.metrics import confusion_matrix
from sklearn.metrics import precision_score, recall_score
from sklearn.metrics import fl_score
from sklearn.metrics import roc_curve
```

Chargement du jeu de données Shuttle

Shuttle contient 10 attributs dont le dernier est la classe à expliquer. Il y a 46464 observations dont 878 anormales. Avec le dernier attribut, nous avons les classes "o" pour les anomalies et "n" pour les observations normales.

In [2]:

```
data_brut_Shuttle = pd.read_csv('/Users/thesard/Doctorat/These
2018/ISEP/Developpements/EspaceIntelliJ/LearningAllInPython/Le
arning_IHM_Features/datasets/imported_datasets/shuttle-unsuper
vised-ad_2019-06-14 17:33:02.493755.csv', header=None, index_c
ol=None)
X_Shuttle = data_brut_Shuttle[[0, 1, 2, 3, 4, 5, 6, 7, 8]]
y_brut_Shuttle = data_brut_Shuttle[[9]]
data_brut_Shuttle.describe()
```

Out[2]:

	3	2	1	0	
4646	46464.000000	46464.000000	46464.000000	46464.000000	count
3	0.279291	84.834108	-0.712509	44.775482	mean
1	37.317203	8.731175	44.218007	8.753404	std
-18	-3939.000000	21.000000	-4475.000000	27.000000	min
3	0.000000	79.000000	0.000000	37.000000	25%
۷	0.000000	83.000000	0.000000	43.000000	50%
۷	0.000000	87.000000	0.000000	49.000000	75 %
43	3830.000000	149.000000	1963.000000	123.000000	max

Chargement du jeu de données KDD99-Cup HTTP

KDD99-Cup HTTP contient 30 attributs dont le dernier est la classe à expliquer. Il y a 620098 observations dont 1052 anormales. Avec le dernier attribut, nous avons les classes "o" pour les anomalies et "n" pour les observations normales.

In [3]:

```
data_brut_KDD99CUP = pd.read_csv('/Users/thesard/Doctorat/Thes
e2018/ISEP/Developpements/EspaceIntelliJ/LearningAllInPython/L
earning_IHM_Features/datasets/imported_datasets/kdd99-unsuperv
ised-ad_2019-06-24 16:08:29.815617.csv', header=None, index_co
1=None)
X_KDD99CUP = data_brut_KDD99CUP[[0, 1, 2, 3, 4, 5, 6, 7, 8, 9,
10, 11, 12, 13 ,14, 15, 16, 17, 18, 19, 20, 21, 22, 23, 24, 25
, 26, 27, 28]]
y_brut_KDD99CUP = data_brut_KDD99CUP[[29]]
data_brut_KDD99CUP.describe()
```

Out[3]:

	0	1	2	3	
count	620098.000000	620098.000000	6.200980e+05	620098.000000	(
mean	0.627670	280.374673	4.099298e+03	0.005012	
std	53.972528	1509.901935	2.369388e+04	0.098271	
min	0.000000	0.000000	0.000000e+00	0.000000	
25%	0.000000	210.000000	4.580000e+02	0.000000	
50%	0.000000	240.000000	1.425000e+03	0.000000	
75 %	0.000000	302.000000	3.731000e+03	0.000000	
max	41065.000000	54540.000000	1.173059e+07	21.000000	

8 rows × 29 columns

Transformation de la classe à expliquer

L'objectif ici est de remplacer les "o" par -1 et les "n" par 1 afin de faire les matrices de confusion avec la fonction dédiée de scikit-learn.

In [4]:

```
y_transform_Shuttle = y_brut_Shuttle
y_transform_Shuttle = np.where(y_transform_Shuttle=='o',-1,1)
#y_transform
y_transform_KDD99CUP = y_brut_KDD99CUP
y_transform_KDD99CUP = np.where(y_transform_KDD99CUP=='o',-1,1)
#y_transform_KDD99CUP
```

Shuttle

Exécution de Isolation Forest sur le jeux de données Shuttle en faisant varier n_estimators

```
In [5]:
```

```
max samples = 'auto'
averages executions time IF Shuttle = []
averages roc auc IF Shuttle = []
for j in range(10, 300, 10):
    n = stimators = j
    executions_time_IF_Shuttle = []
    roc auc IF Shuttle = []
    for i in range(5):
        start IF Shuttle = time()
        func IF Shuttle = IsolationForest(n estimators=n estim
ators, max samples=max samples)
        func IF Shuttle.fit(X Shuttle)
        y pred IF Shuttle = func IF Shuttle.predict(X Shuttle)
        # Calcul du temps d'exécution
        exec time IF Shuttle = time() - start IF Shuttle
        executions time IF Shuttle.append(exec_time_IF_Shuttle
)
        # Calcul de l'aire sous la courbe ROC
        auc IF Shuttle = roc auc score(y transform Shuttle, y
pred IF Shuttle)
        roc auc IF Shuttle.append(auc IF Shuttle)
        #print("ROC AUC for Isolation Forest applied on Shuttl
e")
        #print(roc auc IF Shuttle)
    print("Execution time of IsolationForest applied on Shuttl
e (in second)")
    print(executions time IF Shuttle)
    print("ROC AUC for Isolation Forest applied on Shuttle")
    print(roc auc IF Shuttle)
    averages executions time IF Shuttle.append(statistics.mean
(executions time IF Shuttle))
    averages roc auc IF Shuttle.append(statistics.mean(roc auc
IF Shuttle))
```

/Users/thesard/anaconda3/lib/python3.7/site-packag es/sklearn/ensemble/iforest.py:213: FutureWarning: default contamination parameter 0.1 will change in version 0.22 to "auto". This will change the predict method behavior.

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Execution time of IsolationForest applied on Shutt
le (in second)
[0.43103790283203125, 0.4355888366699219, 0.415021
1811065674, 0.5610771179199219, 0.5112731456756592
]

ROC AUC for Isolation Forest applied on Shuttle [0.9529767611384505, 0.9499758248121375, 0.9563607 127912728, 0.9531412853344756, 0.9505562691738773]

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Execution time of IsolationForest applied on Shutt
le (in second)
[1.1420910358428955, 0.9584560394287109, 0.7817699
909210205, 0.859246015548706, 0.8621351718902588]
ROC AUC for Isolation Forest applied on Shuttle
[0.9551778875083238, 0.9540169987848446, 0.9505343
326144072, 0.9551778875083238, 0.9528561100613655]

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Execution time of IsolationForest applied on Shutt le (in second)
[10.692094802856445, 11.535588026046753, 19.434490 91911316, 12.972423315048218, 14.10976791381836]
ROC AUC for Isolation Forest applied on Shuttle
[0.949373443890928, 0.9516952213378863, 0.95111477 69761468, 0.9522756656996257, 0.9516952213378863]

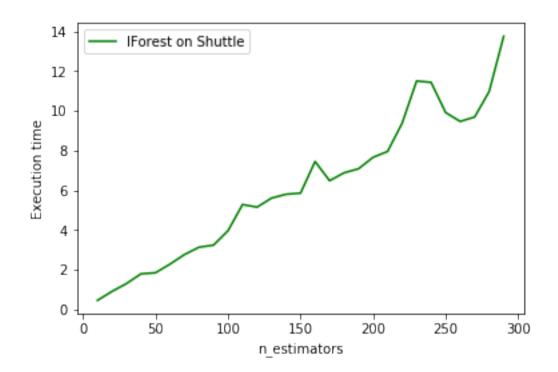
Résultat de Isolation Forest sur Shuttle

In [7]:

```
print("Execution time of IsolationForest applied on Shuttle (i
n second)")
print(averages_executions_time_IF_Shuttle)
plt.plot(range(10, 300, 10), averages_executions_time_IF_Shutt
le, "g-", label="IForest on Shuttle")
#plt.axis([0, 1, 0, 1])
plt.xlabel('n_estimators')
plt.ylabel('Execution time')
plt.legend(loc="best")
plt.show()
```

Execution time of IsolationForest applied on Shutt le (in second)

[0.4707996368408203, 0.9207396507263184, 1.3158088 207244873, 1.8051403522491456, 1.8592905521392822, 2.2936691284179687, 2.775650453567505, 3.143237257 003784, 3.2488044261932374, 3.9732325077056885, 5. 290636157989502, 5.1594438552856445, 5.61386623382 5684, 5.806527376174927, 5.863242244720459, 7.4562 91198730469, 6.488594198226929, 6.885929203033447, 7.090356111526489, 7.666045904159546, 7.9607007503 50952, 9.376771163940429, 11.504554796218873, 11.4 3209490776062, 9.915775871276855, 9.46935877799987 8, 9.691673374176025, 10.972800159454346, 13.74887 2995376587]



In [8]:

```
print("ROC AUC for Isolation Forest applied on Shuttle")
print(averages_roc_auc_IF_Shuttle)
print("La valeur max est "+str(max(averages_roc_auc_IF_Shuttle
))+" à l'index "+str(averages_roc_auc_IF_Shuttle.index(max(ave
rages_roc_auc_IF_Shuttle))))
plt.plot(range(10, 300, 10), averages_roc_auc_IF_Shuttle, "g-
", label="ROC AUC of IForest on Shuttle")
#plt.axis([0, 1, 0, 1])
plt.xlabel('n_estimators')
plt.ylabel('AUC')
plt.legend(loc="best")
plt.show()
```

ROC AUC for Isolation Forest applied on Shuttle [0.9526021706500427, 0.953552643295453, 0.95146523 72491375, 0.9525363609716326, 0.9536709258237478, 0.95076870401505, 0.9508825992314508, 0.9514630435 931904, 0.95401699878484446, 0.9518113102102342, 0.9532087639903031, 0.9521595768272779, 0.9532065703 343562, 0.9513491483767896, 0.9519273990825821, 0.9514630435931904, 0.9519273990825821, 0.9514630435931904, 0.9519273990825821, 0.9519273990825821, 0.9516952213378863, 0.9522756656996259, 0.9528561100613654, 0.9526239323166696, 0.9529721989337133, 0.9525078434443216, 0.9515791324655384, 0.9512308658484946] La valeur max est 0.9540169987848446 à l'index 8

0.9530 - 0.9525 - 0.9520 - 0.9515 - 0.9510 - 0.9510 - 0.9510 - 0.9510 - 0.9510 - 0.9510 - 0.9510 - 0.9510 - 0.9510 - 0.9510 - 0.9510 - 0.9510 - 0.9510 - 0.9510 - 0.9510 - 0.9510 - 0.9510 - 0.9510 - 0.9510 - 0.9510 - 0.9510 - 0.9510 - 0.9510 - 0.9510 - 0.9510 - 0.9510 - 0.9510 - 0.9510 - 0.9510 - 0.9510 - 0.9510 - 0.9510 - 0.9510 - 0.9510 - 0.9510 - 0.9510 - 0.9510 - 0.9510 - 0.9510 - 0.9510 - 0.9510 - 0.9510 - 0.9510 - 0.9510 - 0.9510 - 0.9510 - 0.9510 - 0.9510 - 0.9510 - 0.9510 - 0.9510 - 0.9510 - 0.9510 - 0.9510 - 0.9510 - 0.9510 - 0.9510 - 0.9510 - 0.9510 - 0.9510 - 0.9510 - 0.9510 - 0.9510 - 0.9510 - 0.9510 - 0.9510 - 0.9510 - 0.9510 - 0.9510 - 0.9510 - 0.9510 - 0.9510 - 0.9510 - 0.9510 - 0.9510 - 0.9510 - 0.9510 - 0.9510 - 0.9510 - 0.9510 - 0.9510 - 0.9510 - 0.9510 - 0.9510 - 0.9510 - 0.9510 - 0.9510 - 0.9510 - 0.9510 - 0.9510 - 0.9510 - 0.9510 - 0.9510 - 0.9510 - 0.9510 - 0.9510 - 0.9510 - 0.9510 - 0.9510 - 0.9510 - 0.9510 - 0.9510 - 0.9510 - 0.9510 - 0.9510 - 0.9510 - 0.9510 - 0.9510 - 0.9510 - 0.9510 - 0.9510 - 0.9510 - 0.9510 - 0.9510 - 0.9510 - 0.9510 - 0.9510 - 0.9510 - 0.9510 - 0.9510 - 0.9510 - 0.9510 - 0.9510 - 0.9510 - 0.9510 - 0.9510 - 0.9510 - 0.9510 - 0.9510 - 0.9510 - 0.9510 - 0.9510 - 0.9510 - 0.9510 - 0.9510 - 0.9510 - 0.9510 - 0.9510 - 0.9510 - 0.9510 - 0.9510 - 0.9510 - 0.9510 - 0.9510 - 0.9510 - 0.9510 - 0.9510 - 0.9510 - 0.9510 - 0.9510 - 0.9510 - 0.9510 - 0.9510 - 0.9510 - 0.9510 - 0.9510 - 0.9510 - 0.9510 - 0.9510 - 0.9510 - 0.9510 - 0.9510 - 0.9510 - 0.9510 - 0.9510 - 0.9510 - 0.9510 - 0.9510 - 0.9510 - 0.9510 - 0.9510 - 0.9510 - 0.9510 - 0.9510 - 0.9510 - 0.9510 - 0.9510 - 0.9510 - 0.9510 - 0.9510 - 0.9510 - 0.9510 - 0.9510 - 0.9510 - 0.9510 - 0.9510 - 0.9510 - 0.9510 - 0.9510 - 0.9510 - 0.9510 - 0.9510 - 0.9510 - 0.9510 - 0.9510 - 0.9510 - 0.9510 - 0.9510 - 0.9510 - 0.9510 - 0.9510 - 0.9510 - 0.9510 - 0.9510 - 0.9510 - 0.9510 - 0.9510 - 0.9510 - 0.9510 - 0.9510 - 0.9510 - 0.9510 - 0.9510 - 0.9510 - 0.9510 - 0.9510 - 0.9510 - 0.9510 - 0.9510 - 0.9510 - 0.9510 - 0.9510 - 0.9510 - 0.9

Exécution de Isolation Forest sur le jeux de données Shuttle en faisant varier max_samples

In [5]:

```
max samples = 'auto'
averages executions time IF Shuttle = []
averages roc auc IF Shuttle = []
for j in range(100, len(X Shuttle), 100):
    \max \text{ samples} = j
    executions time IF Shuttle = []
    roc_auc_IF Shuttle = []
    for i in range(5):
        start IF Shuttle = time()
        func IF Shuttle = IsolationForest(max samples=max samp
les)
        func IF Shuttle.fit(X Shuttle)
        y pred IF Shuttle = func IF Shuttle.predict(X Shuttle)
        # Calcul du temps d'exécution
        exec time IF Shuttle = time() - start IF Shuttle
        executions time IF Shuttle.append(exec time IF Shuttle
)
        # Calcul de l'aire sous la courbe ROC
        auc IF Shuttle = roc auc score(y transform Shuttle, y
pred IF Shuttle)
        roc auc IF Shuttle.append(auc IF Shuttle)
        #print("ROC AUC for Isolation Forest applied on Shuttl
e")
        #print(roc auc IF Shuttle)
    print("Execution time of IsolationForest applied on Shuttl
e (in second)")
    print(executions time IF Shuttle)
    print("ROC AUC for Isolation Forest applied on Shuttle")
    print(roc auc IF Shuttle)
    averages executions time IF Shuttle.append(statistics.mean
(executions time IF Shuttle))
    averages roc auc IF Shuttle.append(statistics.mean(roc auc
IF Shuttle))
```

default contamination parameter 0.1 will change in version 0.22 to "auto". This will change the predict method behavior.

FutureWarning)

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ROC AUC for Isolation Forest applied on Shuttle
[0.9516952213378863, 0.954597443146584, 0.95517788 75083238, 0.9487929995291885, 0.9563387762318029]

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71045, 4.265742063522339, 4.14972710609436]
ROC AUC for Isolation Forest applied on Shuttle
[0.9563387762318029, 0.9569192205935423, 0.9546084
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4138794, 4.3743791580200195, 4.402147054672241]

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ROC AUC for Isolation Forest applied on Shuttle [0.954597443146584, 0.9528561100613655, 0.95401699 87848446, 0.9540169987848446, 0.9551778875083238]

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7677, 4.870344877243042, 4.250456094741821]
ROC AUC for Isolation Forest applied on Shuttle
[0.9551778875083238, 0.9528561100613655, 0.9545974
43146584, 0.9551778875083238, 0.9534365544231049]

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[5.8068389892578125, 7.241742134094238, 9.47413706 77948, 8.354076147079468, 5.886538028717041] ROC AUC for Isolation Forest applied on Shuttle [0.9534365544231049, 0.9534365544231049, 0.953436554231049, 0.9534365]

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[7.255598068237305, 5.503307104110718, 6.484577894

210815, 8.812251806259155, 6.181572198867798]
ROC AUC for Isolation Forest applied on Shuttle
[0.9528561100613655, 0.9528561100613655, 0.9563387
762318029, 0.9540279670645795, 0.9528561100613655]

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[8.040313005447388, 7.036953926086426, 6.230963945
388794, 5.684778928756714, 7.290471076965332]
ROC AUC for Isolation Forest applied on Shuttle
[0.9528561100613655, 0.9528780466208355, 0.9540169]

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ROC AUC for Isolation Forest applied on Shuttle

[0.9528561100613655, 0.9528561100613655, 0.9528561 100613655, 0.9522756656996257, 0.9522756656996257]

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ROC AUC for Isolation Forest applied on Shuttle [0.9528670783411003, 0.9528561100613655, 0.9528561100613655, 0.9528561100613655, 0.9522756656996257]

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[5.649537086486816, 5.721905946731567, 5.355789661 407471, 5.434367895126343, 5.513435125350952] ROC AUC for Isolation Forest applied on Shuttle [0.9522756656996257, 0.9528561100613655, 0.9528561 100613655, 0.9522756656996257]

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019165, 5.832510948181152, 6.151125907897949]
ROC AUC for Isolation Forest applied on Shuttle
[0.9528561100613655, 0.9528561100613655, 0.9516952

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[5.9569337368011475, 790.2170412540436, 5.94060611 7248535, 6.852154016494751, 11.669615030288696] ROC AUC for Isolation Forest applied on Shuttle [0.9528561100613655, 0.9522756656996257, 0.9516952 213378863, 0.9528561100613655, 0.9516952213378863]

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[9.76380205154419, 8.716449975967407, 2261.7124559 879303, 5.998076915740967, 8.191114902496338] ROC AUC for Isolation Forest applied on Shuttle [0.9516952213378863, 0.9516952213378863, 0.9516952213378863]

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[8.456501007080078, 8.215855121612549, 8.397037744 522095, 8.312743902206421, 7.597280025482178] ROC AUC for Isolation Forest applied on Shuttle [0.9534365544231049, 0.9516952213378863, 0.9528670 783411003, 0.9517061896176212, 0.9517061896176212]

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[8.28347396850586, 7.170591831207275, 7.1592011451 72119, 7.297343015670776, 7.793338060379028]
ROC AUC for Isolation Forest applied on Shuttle [0.9516952213378863, 0.9528561100613655, 0.9528890 149005704, 0.9528561100613655, 0.9522866339793609]

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[35.670291900634766, 49.46217489242554, 46.2153379 9171448, 35.71410012245178, 19.06368088722229] ROC AUC for Isolation Forest applied on Shuttle [0.9516952213378863, 0.9511147769761468, 0.9528561 100613655, 0.9522756656996257, 0.9517061896176212]

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[12.969436883926392, 12.173794984817505, 11.465103 149414062, 11.631957054138184, 11.91239309310913] ROC AUC for Isolation Forest applied on Shuttle [0.9528561100613655, 0.9516952213378863, 0.9522756656996257, 0.9517061896176212]

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[12.640431880950928, 17.45982599258423, 29.2217018 60427856, 32.57859492301941, 36.64477801322937] ROC AUC for Isolation Forest applied on Shuttle [0.9528670783411003, 0.9528561100613655, 0.9522756 656996257, 0.9511147769761468, 0.9528561100613655]

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ROC AUC for Isolation Forest applied on Shuttle [0.9528561100613655, 0.9528561100613655, 0.9516952

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[5.73081374168396, 5.809834957122803, 6.0940799713 13477, 5.82343864440918, 5.718570947647095] ROC AUC for Isolation Forest applied on Shuttle [0.9516952213378863, 0.9528561100613655, 0.9528890 149005704, 0.9516952213378863, 0.9528561100613655]

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ROC AUC for Isolation Forest applied on Shuttle
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831787, 5.852125883102417, 6.5508952140808105]
ROC AUC for Isolation Forest applied on Shuttle
[0.9517061896176212, 0.9522976022590958, 0.9516952

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ROC AUC for Isolation Forest applied on Shuttle
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[6.459120750427246, 6.454635143280029, 6.173654079
437256, 6.0135040283203125, 6.642045974731445]
ROC AUC for Isolation Forest applied on Shuttle
[0.9522756656996257, 0.9522756656996257, 0.9528561
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[6.183320999145508, 6.517491102218628, 5.831312894
821167, 5.323782920837402, 6.003864049911499]
ROC AUC for Isolation Forest applied on Shuttle
[0.9540169987848446, 0.9516952213378863, 0.9522756]

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656996257, 0.9511147769761468, 0.9511147769761468]

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[6.89654803276062, 6.702567100524902, 6.2008929252 62451, 5.520593881607056, 5.4553258419036865]
ROC AUC for Isolation Forest applied on Shuttle [0.9522756656996257, 0.9528670783411003, 0.9516952

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[6.0382609367370605, 5.715473175048828, 5.66018605 2322388, 5.583729028701782, 5.408103942871094] ROC AUC for Isolation Forest applied on Shuttle [0.9517061896176212, 0.9516952213378863, 0.9511367 135356167, 0.9516952213378863, 0.9516952213378863]

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[5.752091884613037, 5.4822611808776855, 5.52065610 8856201, 6.143748760223389, 5.699744939804077] ROC AUC for Isolation Forest applied on Shuttle [0.9522866339793609, 0.9516952213378863, 0.9516952213378863, 0.9516952

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[5.971656322479248. 5.946441888809204. 6.070254087]

[5.971656322479248, 5.946441888809204, 6.07025408744812, 5.761163949966431, 5.466091156005859]

ROC AUC for Isolation Forest applied on Shuttle
[0.9528561100613655, 0.9516952213378863, 0.9516952213378863, 0.9522756656996257, 0.9516952213378863]

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[6.2218828201293945, 5.68822717666626, 5.957951068 878174, 5.958492994308472, 6.213623046875]

ROC AUC for Isolation Forest applied on Shuttle [0.9522756656996257, 0.9522756656996257, 0.9511147 769761468, 0.9516952213378863, 0.9522756656996257]

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es/sklearn/ensemble/iforest.py:213: FutureWarning:
default contamination parameter 0.1 will change in
version 0.22 to "auto". This will change the predict method behavior.

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" be removed in 0.22.", DeprecationWarning)

Execution time of IsolationForest applied on Shutt le (in second) [6.51909613609314, 6.598208904266357, 7.3064849376

67847, 6.397081136703491, 6.800962686538696]

ROC AUC for Isolation Forest applied on Shuttle
[0.9511147769761468, 0.9516952213378863, 0.9511147

769761468, 0.9522756656996257, 0.9522756656996257]

/Users/thesard/anaconda3/lib/python3.7/site-packag

es/sklearn/ensemble/iforest.py:213: FutureWarning: default contamination parameter 0.1 will change in version 0.22 to "auto". This will change the predict method behavior.

FutureWarning)

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default contamination parameter 0.1 will change in
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" be removed in 0.22.", DeprecationWarning)

Execution time of IsolationForest applied on Shutt le (in second)

[6.8329949378967285, 7.154588937759399, 7.506136178970337, 7.574402093887329, 7.076604843139648]
ROC AUC for Isolation Forest applied on Shuttle
[0.9516952213378863, 0.9516952213378863, 0.9511147769761468, 0.9516952213378863, 0.9516952213378863]

/Users/thesard/anaconda3/lib/python3.7/site-packag es/sklearn/ensemble/iforest.py:213: FutureWarning: default contamination parameter 0.1 will change in version 0.22 to "auto". This will change the predict method behavior.

FutureWarning)

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be removed in 0.22.", DeprecationWarning)

Execution time of IsolationForest applied on Shutt le (in second)

[8.066596031188965, 6.2738659381866455, 8.50155496 59729, 8.34735107421875, 6.770502328872681]

ROC AUC for Isolation Forest applied on Shuttle [0.9516952213378863, 0.9511147769761468, 0.9528561 100613655, 0.9522756656996257, 0.9516952213378863]

/Users/thesard/anaconda3/lib/python3.7/site-packag es/sklearn/ensemble/iforest.py:213: FutureWarning: default contamination parameter 0.1 will change in version 0.22 to "auto". This will change the predict method behavior.

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es/sklearn/ensemble/iforest.py:213: FutureWarning:
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version 0.22 to "auto". This will change the predict method behavior.

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" be removed in 0.22.", DeprecationWarning)

Execution time of IsolationForest applied on Shutt le (in second)
[6.47500205039978, 6.579102993011475, 6.2360348701
47705, 6.263751029968262, 5.956799030303955]
ROC AUC for Isolation Forest applied on Shuttle
[0.9516952213378863, 0.9516952213378863, 0.9517061
896176212, 0.9511147769761468, 0.9522756656996257]

In [8]:

```
print("Execution time of IsolationForest applied on Shuttle (i
n second)")
print(averages_executions_time_IF_Shuttle)
plt.plot(range(100, len(X_Shuttle), 100), averages_executions_
time_IF_Shuttle, "g-", label="IForest on Shuttle")
#plt.axis([0, 1, 0, 1])
plt.xlabel('max_samples')
plt.ylabel('Execution time')
plt.legend(loc="best")
plt.show()
```

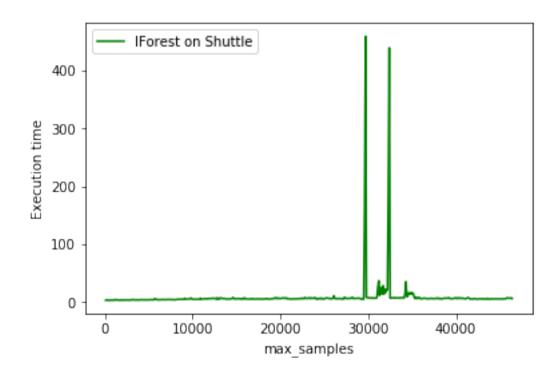
Execution time of IsolationForest applied on Shutt le (in second) [3.5477282047271728, 3.9226028442382814, 4.2721129 41741943, 3.2975602626800535, 3.4408787727355956, 3.8023194313049316, 3.7811569213867187, 3.59204831 12335204, 3.65282301902771, 3.8772323608398436, 4. 698689365386963, 3.85642466545105, 4.4006713867187 5, 4.086485099792481, 3.9223703861236574, 3.897043 4188842775, 3.9742950916290285, 3.7452354431152344 , 4.128338384628296, 3.685234880447388, 4.05592651 3671875, 3.9528275966644286, 3.956861162185669, 3. 9127503871917724, 4.056956577301025, 3.89110741615 2954, 3.916246175765991, 3.9156417846679688, 4.041 038990020752, 3.9453048706054688, 4.40404882431030 3, 4.712860012054444, 4.249695634841919, 4.1025257 58743286, 4.147455501556396, 4.20218825340271, 4.0 96425867080688, 4.121721935272217, 3.9298277854919 434, 4.167852735519409, 4.349965667724609, 4.28629 7178268432, 4.472400903701782, 4.220876789093017, 4.1971409797668455, 4.231305503845215, 4.324208593 36853, 4.2187933921813965, 4.243699407577514, 4.46

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In [9]:

```
print("ROC AUC for Isolation Forest applied on Shuttle")
print(averages_roc_auc_IF_Shuttle)
print("La valeur max est "+str(max(averages_roc_auc_IF_Shuttle
))+" à l'index "+str(averages_roc_auc_IF_Shuttle.index(max(ave
rages_roc_auc_IF_Shuttle))))
plt.plot(range(100, len(X_Shuttle), 100), averages_roc_auc_IF_
Shuttle, "g-", label="ROC AUC of IForest on Shuttle")
#plt.axis([0, 1, 0, 1])
plt.xlabel('max_samples')
plt.ylabel('AUC')
plt.legend(loc="best")
plt.show()
```

ROC AUC for Isolation Forest applied on Shuttle [0.9484447329121447, 0.9513469547208425, 0.9533204

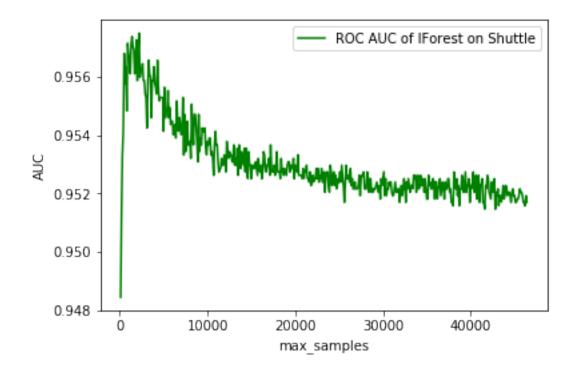
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La valeur max est 0.9574996649552818 à l'index 21



Interprétation du résultat de IsolationForest sur Shuttle

Faisant varier n estimators

Le temps d'exécution de lForest n'est pas lié à la variation de contamination (le taux d'anomalies dans le jeu de données). Par contre en ce qui concerne l'aire sous la coube ROC, la meilleure performance est arrivée quand contamination est à 0,1. 0,1 est d'ailleurs la valeur par défaut de contamination au niveau de scikit-learn. Conclusion: Refaire l'exercice en faisant varier cette fois-ci n_estimators (le nombre d'estimateurs de l'emsemble à utiliser pour tester l'aberrance des observations).

Avec n_estimators entre 50 et 300, on remarque que le temps d'exécution augmente au fur et à mesure que le nombre d'estimateurs augmente. Concernant la performance, la meilleure estimation a été obtenu pour un taux de AUC = 0.9530882878060613 avec n_estimators = 70 ===> (50+2*10) A noter que quelque soit la valeur de n_estimators, la AUC est toujours supérieure à 0,95

Avec n_estimators entre 10 et 300, on remarque que le temps d'exécution augmente au fur et à mesure que le nombre d'estimateurs augmente. Concernant la performance, la meilleure estimation a été obtenu pour un taux de AUC = 0.9540169987848446 avec n_estimators = 90 ===> ((8+1)*10) avec un CPU Time de 3.2488044261932374 A noter que quelque soit la valeur de n_estimators, la AUC est toujours supérieure à 0,95

Faisant varier max_samples

Avec max_samples entre 100 et len(X_Shuttle) pas 100, le temps d'exécution reste assez constant soit]3,8] sauf quelques cas très minoritaires de hausse. Considérant l'aire sous la courbe ROC, celle-ci a atteint sa plus haute valeur soit 0.9574996649552818 à max_samples = 2200((21+1)*100) après quoi la qualité de la prédiction a diminué. Néanmoins, il faut noter qu'en général, la AUC est toujours supérieure à 0,95.

Exécution de OC-SVM sur Shuttle

```
In [19]:
```

```
averages executions time OCSVM Shuttle = []
averages_roc_auc OCSVM Shuttle = []
for j in frange(0.1, 1., 0.1):
    nu = j
    executions time OCSVM Shuttle = []
    roc auc OCSVM Shuttle = []
    for i in range(5):
        start OCSVM Shuttle = time()
        func OCSVM Shuttle = OneClassSVM(nu=nu)
        func OCSVM Shuttle.fit(X Shuttle)
        y pred OCSVM Shuttle = func OCSVM Shuttle.predict(X Sh
uttle)
        # Calcul du temps d'exécution
        exec time OCSVM Shuttle = time() - start OCSVM Shuttle
        executions time OCSVM Shuttle.append(exec time OCSVM S
huttle)
        # Calcul de l'aire sous la courbe ROC
        auc OCSVM Shuttle = roc auc score(y transform Shuttle,
y pred OCSVM Shuttle)
        roc auc OCSVM Shuttle.append(auc OCSVM Shuttle)
    print("Execution time of OC-SVM applied on Shuttle (in sec
ond)")
    print(executions time OCSVM Shuttle)
    print("ROC AUC for OC-SVM applied on Shuttle")
    print(roc auc OCSVM Shuttle)
    averages executions time OCSVM Shuttle.append(statistics.m
ean(executions time OCSVM Shuttle))
    averages roc auc OCSVM Shuttle.append(statistics.mean(roc
auc OCSVM Shuttle))
```

/Users/thesard/anaconda3/lib/python3.7/site-packag es/ipykernel_launcher.py:34: MatplotlibDeprecation Warning: numpy.arange

/Users/thesard/anaconda3/lib/python3.7/site-packag es/sklearn/svm/base.py:196: FutureWarning: The def ault value of gamma will change from 'auto' to 'sc ale' in version 0.22 to account better for unscale d features. Set gamma explicitly to 'auto' or 'sca le' to avoid this warning.

"avoid this warning.", FutureWarning)
/Users/thesard/anaconda3/lib/python3.7/site-packag
es/sklearn/svm/base.py:196: FutureWarning: The def
ault value of gamma will change from 'auto' to 'sc
ale' in version 0.22 to account better for unscale
d features. Set gamma explicitly to 'auto' or 'sca
le' to avoid this warning.

"avoid this warning.", FutureWarning)
/Users/thesard/anaconda3/lib/python3.7/site-packag
es/sklearn/svm/base.py:196: FutureWarning: The def
ault value of gamma will change from 'auto' to 'sc
ale' in version 0.22 to account better for unscale
d features. Set gamma explicitly to 'auto' or 'sca
le' to avoid this warning.

"avoid this warning.", FutureWarning)
/Users/thesard/anaconda3/lib/python3.7/site-packag
es/sklearn/svm/base.py:196: FutureWarning: The def
ault value of gamma will change from 'auto' to 'sc
ale' in version 0.22 to account better for unscale
d features. Set gamma explicitly to 'auto' or 'sca
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"avoid this warning.", FutureWarning)
/Users/thesard/anaconda3/lib/python3.7/site-packag
es/sklearn/svm/base.py:196: FutureWarning: The def
ault value of gamma will change from 'auto' to 'sc
ale' in version 0.22 to account better for unscale
d features. Set gamma explicitly to 'auto' or 'sca
le' to avoid this warning.

"avoid this warning.", FutureWarning)

Execution time of OC-SVM applied on Shuttle (in se cond)
[329.46220993995667, 261.47730708122253, 274.28071
904182434, 245.17911291122437, 240.5820107460022]
ROC AUC for OC-SVM applied on Shuttle
[0.6188546777389493, 0.6188546777389493, 0.6188546

"avoid this warning.", FutureWarning)
/Users/thesard/anaconda3/lib/python3.7/site-packag
es/sklearn/svm/base.py:196: FutureWarning: The def
ault value of gamma will change from 'auto' to 'sc
ale' in version 0.22 to account better for unscale
d features. Set gamma explicitly to 'auto' or 'sca
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"avoid this warning.", FutureWarning)
/Users/thesard/anaconda3/lib/python3.7/site-packag
es/sklearn/svm/base.py:196: FutureWarning: The def
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d features. Set gamma explicitly to 'auto' or 'sca
le' to avoid this warning.

"avoid this warning.", FutureWarning)
/Users/thesard/anaconda3/lib/python3.7/site-packag
es/sklearn/svm/base.py:196: FutureWarning: The def
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d features. Set gamma explicitly to 'auto' or 'sca
le' to avoid this warning.

"avoid this warning.", FutureWarning)
/Users/thesard/anaconda3/lib/python3.7/site-packag
es/sklearn/svm/base.py:196: FutureWarning: The def
ault value of gamma will change from 'auto' to 'sc
ale' in version 0.22 to account better for unscale
d features. Set gamma explicitly to 'auto' or 'sca
le' to avoid this warning.

"avoid this warning.", FutureWarning)

Execution time of OC-SVM applied on Shuttle (in se cond)

[218.47312903404236, 216.3624849319458, 214.214777 23121643, 215.6682789325714, 214.08669090270996] ROC AUC for OC-SVM applied on Shuttle [0.7269955947990666, 0.7269955947990666, 0.7269955

947990666, 0.7269955947990666, 0.7269955947990666]

"avoid this warning.", FutureWarning)
/Users/thesard/anaconda3/lib/python3.7/site-packag
es/sklearn/svm/base.py:196: FutureWarning: The def
ault value of gamma will change from 'auto' to 'sc
ale' in version 0.22 to account better for unscale
d features. Set gamma explicitly to 'auto' or 'sca
le' to avoid this warning.

"avoid this warning.", FutureWarning)
/Users/thesard/anaconda3/lib/python3.7/site-packag
es/sklearn/svm/base.py:196: FutureWarning: The def
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d features. Set gamma explicitly to 'auto' or 'sca
le' to avoid this warning.

"avoid this warning.", FutureWarning)
/Users/thesard/anaconda3/lib/python3.7/site-packag
es/sklearn/svm/base.py:196: FutureWarning: The def
ault value of gamma will change from 'auto' to 'sc
ale' in version 0.22 to account better for unscale
d features. Set gamma explicitly to 'auto' or 'sca
le' to avoid this warning.

"avoid this warning.", FutureWarning)
/Users/thesard/anaconda3/lib/python3.7/site-packag
es/sklearn/svm/base.py:196: FutureWarning: The def
ault value of gamma will change from 'auto' to 'sc
ale' in version 0.22 to account better for unscale
d features. Set gamma explicitly to 'auto' or 'sca
le' to avoid this warning.

"avoid this warning.", FutureWarning)

Execution time of OC-SVM applied on Shuttle (in se cond)
[191.5847761631012, 184.71183609962463, 180.269457
81707764, 189.2221701145172, 181.08830785751343]
ROC AUC for OC-SVM applied on Shuttle
[0.7737174183377845, 0.7737174183377845, 0.7737174

"avoid this warning.", FutureWarning)
/Users/thesard/anaconda3/lib/python3.7/site-packag
es/sklearn/svm/base.py:196: FutureWarning: The def
ault value of gamma will change from 'auto' to 'sc
ale' in version 0.22 to account better for unscale
d features. Set gamma explicitly to 'auto' or 'sca
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"avoid this warning.", FutureWarning)
/Users/thesard/anaconda3/lib/python3.7/site-packag
es/sklearn/svm/base.py:196: FutureWarning: The def
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d features. Set gamma explicitly to 'auto' or 'sca
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"avoid this warning.", FutureWarning)
/Users/thesard/anaconda3/lib/python3.7/site-packag
es/sklearn/svm/base.py:196: FutureWarning: The def
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d features. Set gamma explicitly to 'auto' or 'sca
le' to avoid this warning.

"avoid this warning.", FutureWarning)
/Users/thesard/anaconda3/lib/python3.7/site-packag
es/sklearn/svm/base.py:196: FutureWarning: The def
ault value of gamma will change from 'auto' to 'sc
ale' in version 0.22 to account better for unscale
d features. Set gamma explicitly to 'auto' or 'sca
le' to avoid this warning.

"avoid this warning.", FutureWarning)

Execution time of OC-SVM applied on Shuttle (in se cond)

[161.18653416633606, 160.5630328655243, 160.260791 77856445, 160.88182997703552, 161.40579509735107] ROC AUC for OC-SVM applied on Shuttle [0.775169428691041, 0.775169428691041, 0.775169428691041]

"avoid this warning.", FutureWarning)
/Users/thesard/anaconda3/lib/python3.7/site-packag
es/sklearn/svm/base.py:196: FutureWarning: The def
ault value of gamma will change from 'auto' to 'sc
ale' in version 0.22 to account better for unscale
d features. Set gamma explicitly to 'auto' or 'sca
le' to avoid this warning.

"avoid this warning.", FutureWarning)
/Users/thesard/anaconda3/lib/python3.7/site-packag
es/sklearn/svm/base.py:196: FutureWarning: The def
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"avoid this warning.", FutureWarning)
/Users/thesard/anaconda3/lib/python3.7/site-packag
es/sklearn/svm/base.py:196: FutureWarning: The def
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d features. Set gamma explicitly to 'auto' or 'sca
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"avoid this warning.", FutureWarning)
/Users/thesard/anaconda3/lib/python3.7/site-packag
es/sklearn/svm/base.py:196: FutureWarning: The def
ault value of gamma will change from 'auto' to 'sc
ale' in version 0.22 to account better for unscale
d features. Set gamma explicitly to 'auto' or 'sca
le' to avoid this warning.

"avoid this warning.", FutureWarning)

Execution time of OC-SVM applied on Shuttle (in se cond)
[150.68664383888245, 150.58169770240784, 148.88781
52370453, 148.7774007320404, 149.51005792617798]
ROC AUC for OC-SVM applied on Shuttle
[0.7442227397273692, 0.7442227397273692, 0.7442227
397273692, 0.7442227397273692, 0.7442227397273692]

"avoid this warning.", FutureWarning)
/Users/thesard/anaconda3/lib/python3.7/site-packag
es/sklearn/svm/base.py:196: FutureWarning: The def
ault value of gamma will change from 'auto' to 'sc
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/Users/thesard/anaconda3/lib/python3.7/site-packag
es/sklearn/svm/base.py:196: FutureWarning: The def
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d features. Set gamma explicitly to 'auto' or 'sca
le' to avoid this warning.

"avoid this warning.", FutureWarning)
/Users/thesard/anaconda3/lib/python3.7/site-packag
es/sklearn/svm/base.py:196: FutureWarning: The def
ault value of gamma will change from 'auto' to 'sc
ale' in version 0.22 to account better for unscale
d features. Set gamma explicitly to 'auto' or 'sca
le' to avoid this warning.

"avoid this warning.", FutureWarning)

Execution time of OC-SVM applied on Shuttle (in se cond)

[141.95292973518372, 141.27181887626648, 148.45246 386528015, 145.09825491905212, 144.94975304603577] ROC AUC for OC-SVM applied on Shuttle

[0.7015329207794384, 0.7015329207794384, 0.7015329 207794384, 0.7015329207794384, 0.7015329207794384]

"avoid this warning.", FutureWarning)
/Users/thesard/anaconda3/lib/python3.7/site-packag
es/sklearn/svm/base.py:196: FutureWarning: The def
ault value of gamma will change from 'auto' to 'sc
ale' in version 0.22 to account better for unscale
d features. Set gamma explicitly to 'auto' or 'sca
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ault value of gamma will change from 'auto' to 'sc
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"avoid this warning.", FutureWarning)
/Users/thesard/anaconda3/lib/python3.7/site-packag
es/sklearn/svm/base.py:196: FutureWarning: The def
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d features. Set gamma explicitly to 'auto' or 'sca
le' to avoid this warning.

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/Users/thesard/anaconda3/lib/python3.7/site-packag
es/sklearn/svm/base.py:196: FutureWarning: The def
ault value of gamma will change from 'auto' to 'sc
ale' in version 0.22 to account better for unscale
d features. Set gamma explicitly to 'auto' or 'sca
le' to avoid this warning.

"avoid this warning.", FutureWarning)

Execution time of OC-SVM applied on Shuttle (in se cond)
[138.45889115333557, 136.31735110282898, 136.81975
293159485, 138.9244029521942, 143.10618805885315]
ROC AUC for OC-SVM applied on Shuttle
[0.6525248979949985, 0.6525248979949985, 0.6525248

"avoid this warning.", FutureWarning)
/Users/thesard/anaconda3/lib/python3.7/site-packag
es/sklearn/svm/base.py:196: FutureWarning: The def
ault value of gamma will change from 'auto' to 'sc
ale' in version 0.22 to account better for unscale
d features. Set gamma explicitly to 'auto' or 'sca
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d features. Set gamma explicitly to 'auto' or 'sca
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/Users/thesard/anaconda3/lib/python3.7/site-packag
es/sklearn/svm/base.py:196: FutureWarning: The def
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ale' in version 0.22 to account better for unscale
d features. Set gamma explicitly to 'auto' or 'sca
le' to avoid this warning.

"avoid this warning.", FutureWarning)
/Users/thesard/anaconda3/lib/python3.7/site-packag
es/sklearn/svm/base.py:196: FutureWarning: The def
ault value of gamma will change from 'auto' to 'sc
ale' in version 0.22 to account better for unscale
d features. Set gamma explicitly to 'auto' or 'sca
le' to avoid this warning.

"avoid this warning.", FutureWarning)

Execution time of OC-SVM applied on Shuttle (in se cond)

[121.23537707328796, 121.62225794792175, 121.03575 110435486, 122.10104298591614, 121.69169592857361] ROC AUC for OC-SVM applied on Shuttle [0.601708857982714, 0.601708857982714, 0.601708857

982714, 0.601708857982714, 0.601708857982714]

"avoid this warning.", FutureWarning)
/Users/thesard/anaconda3/lib/python3.7/site-packag
es/sklearn/svm/base.py:196: FutureWarning: The def
ault value of gamma will change from 'auto' to 'sc
ale' in version 0.22 to account better for unscale
d features. Set gamma explicitly to 'auto' or 'sca
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es/sklearn/svm/base.py:196: FutureWarning: The def
ault value of gamma will change from 'auto' to 'sc
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d features. Set gamma explicitly to 'auto' or 'sca
le' to avoid this warning.

"avoid this warning.", FutureWarning)
/Users/thesard/anaconda3/lib/python3.7/site-packag
es/sklearn/svm/base.py:196: FutureWarning: The def
ault value of gamma will change from 'auto' to 'sc
ale' in version 0.22 to account better for unscale
d features. Set gamma explicitly to 'auto' or 'sca
le' to avoid this warning.

"avoid this warning.", FutureWarning)
/Users/thesard/anaconda3/lib/python3.7/site-packag
es/sklearn/svm/base.py:196: FutureWarning: The def
ault value of gamma will change from 'auto' to 'sc
ale' in version 0.22 to account better for unscale
d features. Set gamma explicitly to 'auto' or 'sca
le' to avoid this warning.

"avoid this warning.", FutureWarning)

Execution time of OC-SVM applied on Shuttle (in se cond)
[119.410649061203, 112.79455494880676, 117.1170990
4670715, 111.87071490287781, 120.11324286460876]
ROC AUC for OC-SVM applied on Shuttle
[0.5511121835651296, 0.5511121835651296, 0.5511121

"avoid this warning.", FutureWarning)
/Users/thesard/anaconda3/lib/python3.7/site-packag
es/sklearn/svm/base.py:196: FutureWarning: The def
ault value of gamma will change from 'auto' to 'sc
ale' in version 0.22 to account better for unscale
d features. Set gamma explicitly to 'auto' or 'sca
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/Users/thesard/anaconda3/lib/python3.7/site-packag
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ault value of gamma will change from 'auto' to 'sc
ale' in version 0.22 to account better for unscale
d features. Set gamma explicitly to 'auto' or 'sca
le' to avoid this warning.

"avoid this warning.", FutureWarning)
/Users/thesard/anaconda3/lib/python3.7/site-packag
es/sklearn/svm/base.py:196: FutureWarning: The def
ault value of gamma will change from 'auto' to 'sc
ale' in version 0.22 to account better for unscale
d features. Set gamma explicitly to 'auto' or 'sca
le' to avoid this warning.

"avoid this warning.", FutureWarning)

Execution time of OC-SVM applied on Shuttle (in se cond)
[107.6783459186554, 108.68707871437073, 107.134278
05900574, 111.51461815834045, 108.39957904815674]
ROC AUC for OC-SVM applied on Shuttle
[0.5, 0.5, 0.5, 0.5, 0.5]

Résultat de OC-SVM sur shuttle

In [22]:

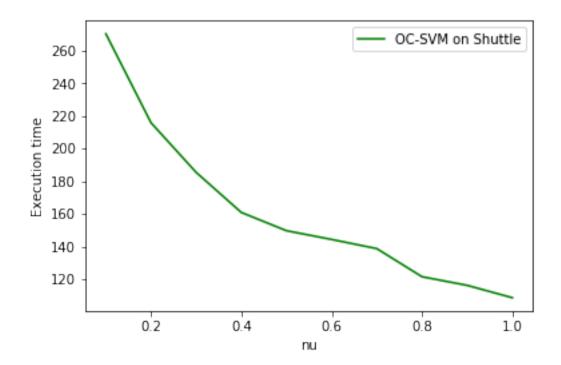
```
print("Execution time of OC-SVM applied on Shuttle (in second)
")
print(averages_executions_time_OCSVM_Shuttle)
plt.plot(frange(0.1, 1., 0.1), averages_executions_time_OCSVM_Shuttle, "g-", label="OC-SVM on Shuttle")
#plt.axis([0, 1, 0, 1])
plt.xlabel('nu')
plt.ylabel('Execution time')
plt.legend(loc="best")
plt.show()
```

Execution time of OC-SVM applied on Shuttle (in se cond)

[270.19627194404603, 215.7610722064972, 185.375309 61036683, 160.8595967769623, 149.6887230873108, 14 4.34504408836364, 138.72531723976135, 121.53722500 801086, 116.2612521648407, 108.68277997970581]

/Users/thesard/anaconda3/lib/python3.7/site-packag es/ipykernel_launcher.py:3: MatplotlibDeprecationWarning: numpy.arange

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



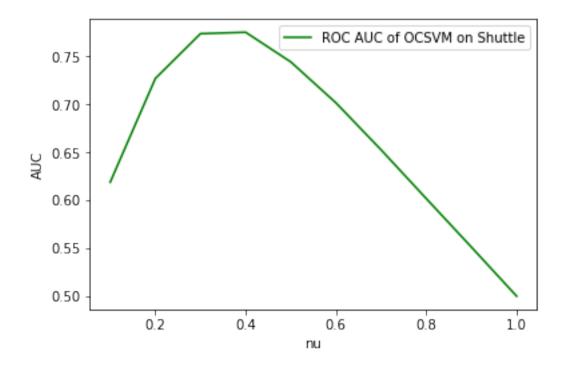
In [25]:

```
print("ROC AUC for OC-SVM applied on Shuttle")
print(averages_roc_auc_OCSVM_Shuttle)
plt.plot(frange(0.1, 1., 0.1), averages_roc_auc_OCSVM_Shuttle,
"g-", label="ROC AUC of OCSVM on Shuttle")
#plt.axis([0, 1, 0, 1])
plt.xlabel('nu')
plt.ylabel('AUC')
plt.legend(loc="best")
plt.show()
```

ROC AUC for OC-SVM applied on Shuttle [0.6188546777389493, 0.7269955947990666, 0.7737174 183377845, 0.775169428691041, 0.7442227397273692, 0.7015329207794384, 0.6525248979949985, 0.60170885 7982714, 0.5511121835651296, 0.5]

/Users/thesard/anaconda3/lib/python3.7/site-packag es/ipykernel_launcher.py:3: MatplotlibDeprecationWarning: numpy.arange

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



Interprétation du résultat de OC-SVM sur Shuttle

Plus la valeur de nu augmente plus le temps d'exécution diminue. OC-SVM est donc plus rapide sur Shuttle avec un nu plus grand. Mais, celà n'entraîne pas un bon résultat de la méthode. Puisqu'à partir d'un nu de 0.5, la prédiction de l'algorithme devient de plus en plus aléatoire. La meilleure performance est atteinte à nu= 0.4

Exécution de LOF sur Shuttle

```
In [35]:
```

```
averages executions time LOF Shuttle = []
averages roc auc LOF Shuttle = []
for j in range (5, 200, 5):
    n neighbors = j
    executions time LOF Shuttle = []
    roc auc LOF Shuttle = []
    for i in range(5):
        start LOF Shuttle = time()
        func LOF Shuttle = LocalOutlierFactor(n neighbors=n ne
ighbors, novelty=True)
        func LOF Shuttle.fit(X Shuttle)
        y pred LOF Shuttle = func LOF Shuttle.predict(X Shuttl
e)
        # Calcul du temps d'exécution
        exec time LOF Shuttle = time() - start LOF Shuttle
        executions time LOF Shuttle.append(exec time LOF Shutt
le)
        # Calcul de l'aire sous la courbe ROC
        auc LOF Shuttle = roc auc score(y transform Shuttle, y
pred LOF Shuttle)
        roc auc LOF Shuttle.append(auc LOF Shuttle)
   print("Execution time of LOF applied on Shuttle (in second
)")
    print(executions time LOF Shuttle)
    print("ROC AUC for LOF applied on Shuttle")
    print(roc auc LOF Shuttle)
    averages executions time LOF Shuttle.append(statistics.mea
n(executions time LOF Shuttle))
    averages roc auc LOF Shuttle.append(statistics.mean(roc au
c LOF Shuttle))
```

FutureWarning)

/Users/thesard/anaconda3/lib/python3.7/site-packag es/sklearn/neighbors/lof.py:236: FutureWarning: de fault contamination parameter 0.1 will change in v ersion 0.22 to "auto". This will change the predict method behavior.

FutureWarning)

/Users/thesard/anaconda3/lib/python3.7/site-packag es/sklearn/neighbors/lof.py:236: FutureWarning: de fault contamination parameter 0.1 will change in v ersion 0.22 to "auto". This will change the predict method behavior.

FutureWarning)

/Users/thesard/anaconda3/lib/python3.7/site-packag es/sklearn/neighbors/lof.py:236: FutureWarning: de fault contamination parameter 0.1 will change in v ersion 0.22 to "auto". This will change the predict method behavior.

FutureWarning)

/Users/thesard/anaconda3/lib/python3.7/site-packag es/sklearn/neighbors/lof.py:236: FutureWarning: de fault contamination parameter 0.1 will change in v ersion 0.22 to "auto". This will change the predict method behavior.

FutureWarning)

Execution time of LOF applied on Shuttle (in secon d)

[8.548911094665527, 7.140587091445923, 6.541306972 503662, 6.311285018920898, 6.982913017272949]

ROC AUC for LOF applied on Shuttle

[0.5215160920903762, 0.5215160920903762, 0.5215160 920903762, 0.5215160920903762, 0.5215160920903762]

FutureWarning)

/Users/thesard/anaconda3/lib/python3.7/site-packag es/sklearn/neighbors/lof.py:236: FutureWarning: de fault contamination parameter 0.1 will change in v ersion 0.22 to "auto". This will change the predict method behavior.

FutureWarning)

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FutureWarning)

/Users/thesard/anaconda3/lib/python3.7/site-packag es/sklearn/neighbors/lof.py:236: FutureWarning: de fault contamination parameter 0.1 will change in v ersion 0.22 to "auto". This will change the predict method behavior.

FutureWarning)

Execution time of LOF applied on Shuttle (in secon d)

[8.106007814407349, 10.845497131347656, 9.74558281 8984985, 8.954133987426758, 9.703468084335327]

ROC AUC for LOF applied on Shuttle [0.5303294171661024, 0.5303294171661024, 0.5303294171661024]

FutureWarning)

/Users/thesard/anaconda3/lib/python3.7/site-packag es/sklearn/neighbors/lof.py:236: FutureWarning: de fault contamination parameter 0.1 will change in v ersion 0.22 to "auto". This will change the predict method behavior.

FutureWarning)

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/Users/thesard/anaconda3/lib/python3.7/site-packag es/sklearn/neighbors/lof.py:236: FutureWarning: de fault contamination parameter 0.1 will change in v ersion 0.22 to "auto". This will change the predict method behavior.

FutureWarning)

Execution time of LOF applied on Shuttle (in second)

[10.239574193954468, 10.467014074325562, 10.775267 124176025, 10.272745132446289, 10.155516147613525] ROC AUC for LOF applied on Shuttle

[0.5464129627777061, 0.5464129627777061, 0.5464129627777061, 0.5464129627777061]

FutureWarning)

/Users/thesard/anaconda3/lib/python3.7/site-packag es/sklearn/neighbors/lof.py:236: FutureWarning: de fault contamination parameter 0.1 will change in v ersion 0.22 to "auto". This will change the predict method behavior.

FutureWarning)

/Users/thesard/anaconda3/lib/python3.7/site-packag es/sklearn/neighbors/lof.py:236: FutureWarning: de fault contamination parameter 0.1 will change in v ersion 0.22 to "auto". This will change the predict method behavior.

FutureWarning)

/Users/thesard/anaconda3/lib/python3.7/site-packag es/sklearn/neighbors/lof.py:236: FutureWarning: de fault contamination parameter 0.1 will change in v ersion 0.22 to "auto". This will change the predict method behavior.

FutureWarning)

/Users/thesard/anaconda3/lib/python3.7/site-packag es/sklearn/neighbors/lof.py:236: FutureWarning: de fault contamination parameter 0.1 will change in v ersion 0.22 to "auto". This will change the predict method behavior.

FutureWarning)

Execution time of LOF applied on Shuttle (in secon d)

[11.09737491607666, 11.359040021896362, 12.2650189 39971924, 11.640704870223999, 11.218759775161743] ROC AUC for LOF applied on Shuttle

[0.5597715279848037, 0.5597715279848037, 0.5597715
279848037, 0.5597715279848037, 0.5597715279848037]

FutureWarning)

/Users/thesard/anaconda3/lib/python3.7/site-packag es/sklearn/neighbors/lof.py:236: FutureWarning: de fault contamination parameter 0.1 will change in v ersion 0.22 to "auto". This will change the predict method behavior.

FutureWarning)

/Users/thesard/anaconda3/lib/python3.7/site-packag es/sklearn/neighbors/lof.py:236: FutureWarning: de fault contamination parameter 0.1 will change in v ersion 0.22 to "auto". This will change the predict method behavior.

FutureWarning)

/Users/thesard/anaconda3/lib/python3.7/site-packag es/sklearn/neighbors/lof.py:236: FutureWarning: de fault contamination parameter 0.1 will change in v ersion 0.22 to "auto". This will change the predict method behavior.

FutureWarning)

/Users/thesard/anaconda3/lib/python3.7/site-packag es/sklearn/neighbors/lof.py:236: FutureWarning: de fault contamination parameter 0.1 will change in v ersion 0.22 to "auto". This will change the predict method behavior.

FutureWarning)

Execution time of LOF applied on Shuttle (in secon d)

[12.55742621421814, 11.96461796760559, 12.57378101 348877, 13.2724769115448, 12.296541929244995] ROC AUC for LOF applied on Shuttle [0.5707113501557596, 0.5707113

501557596, 0.5707113501557596, 0.5707113

FutureWarning)

/Users/thesard/anaconda3/lib/python3.7/site-packag es/sklearn/neighbors/lof.py:236: FutureWarning: de fault contamination parameter 0.1 will change in v ersion 0.22 to "auto". This will change the predict method behavior.

FutureWarning)

/Users/thesard/anaconda3/lib/python3.7/site-packag es/sklearn/neighbors/lof.py:236: FutureWarning: de fault contamination parameter 0.1 will change in v ersion 0.22 to "auto". This will change the predict method behavior.

FutureWarning)

/Users/thesard/anaconda3/lib/python3.7/site-packag es/sklearn/neighbors/lof.py:236: FutureWarning: de fault contamination parameter 0.1 will change in v ersion 0.22 to "auto". This will change the predict method behavior.

FutureWarning)

/Users/thesard/anaconda3/lib/python3.7/site-packag es/sklearn/neighbors/lof.py:236: FutureWarning: de fault contamination parameter 0.1 will change in v ersion 0.22 to "auto". This will change the predict method behavior.

FutureWarning)

Execution time of LOF applied on Shuttle (in secon d)

[14.968611001968384, 15.172990322113037, 15.481447 219848633, 12.923413276672363, 13.751121997833252] ROC AUC for LOF applied on Shuttle

[0.5833266957335241, 0.5833266957335241, 0.5833266 957335241, 0.5833266957335241, 0.5833266957335241]

FutureWarning)

/Users/thesard/anaconda3/lib/python3.7/site-packag es/sklearn/neighbors/lof.py:236: FutureWarning: de fault contamination parameter 0.1 will change in v ersion 0.22 to "auto". This will change the predict method behavior.

FutureWarning)

/Users/thesard/anaconda3/lib/python3.7/site-packag es/sklearn/neighbors/lof.py:236: FutureWarning: de fault contamination parameter 0.1 will change in v ersion 0.22 to "auto". This will change the predict method behavior.

FutureWarning)

/Users/thesard/anaconda3/lib/python3.7/site-packag es/sklearn/neighbors/lof.py:236: FutureWarning: de fault contamination parameter 0.1 will change in v ersion 0.22 to "auto". This will change the predict method behavior.

FutureWarning)

/Users/thesard/anaconda3/lib/python3.7/site-packag es/sklearn/neighbors/lof.py:236: FutureWarning: de fault contamination parameter 0.1 will change in v ersion 0.22 to "auto". This will change the predict method behavior.

FutureWarning)

Execution time of LOF applied on Shuttle (in secon d)

[13.90953803062439, 13.948063850402832, 13.7747738 36135864, 14.092037916183472, 13.781497240066528] ROC AUC for LOF applied on Shuttle

[0.6071569449398353, 0.6071569449398353, 0.6071569449398353, 0.6071569449398353]

FutureWarning)

/Users/thesard/anaconda3/lib/python3.7/site-packag es/sklearn/neighbors/lof.py:236: FutureWarning: de fault contamination parameter 0.1 will change in v ersion 0.22 to "auto". This will change the predict method behavior.

FutureWarning)

/Users/thesard/anaconda3/lib/python3.7/site-packag es/sklearn/neighbors/lof.py:236: FutureWarning: de fault contamination parameter 0.1 will change in v ersion 0.22 to "auto". This will change the predict method behavior.

FutureWarning)

/Users/thesard/anaconda3/lib/python3.7/site-packag es/sklearn/neighbors/lof.py:236: FutureWarning: de fault contamination parameter 0.1 will change in v ersion 0.22 to "auto". This will change the predict method behavior.

FutureWarning)

/Users/thesard/anaconda3/lib/python3.7/site-packag es/sklearn/neighbors/lof.py:236: FutureWarning: de fault contamination parameter 0.1 will change in v ersion 0.22 to "auto". This will change the predict method behavior.

FutureWarning)

Execution time of LOF applied on Shuttle (in secon d)

[15.525487184524536, 15.68483567237854, 15.3881759 64355469, 15.29531216621399, 16.37880516052246] ROC AUC for LOF applied on Shuttle

[0.6206598467119195, 0.6206598467119195, 0.6206598 467119195, 0.6206598467119195, 0.6206598467119195]

FutureWarning)

/Users/thesard/anaconda3/lib/python3.7/site-packag es/sklearn/neighbors/lof.py:236: FutureWarning: de fault contamination parameter 0.1 will change in v ersion 0.22 to "auto". This will change the predict method behavior.

FutureWarning)

/Users/thesard/anaconda3/lib/python3.7/site-packag es/sklearn/neighbors/lof.py:236: FutureWarning: de fault contamination parameter 0.1 will change in v ersion 0.22 to "auto". This will change the predict method behavior.

FutureWarning)

/Users/thesard/anaconda3/lib/python3.7/site-packag es/sklearn/neighbors/lof.py:236: FutureWarning: de fault contamination parameter 0.1 will change in v ersion 0.22 to "auto". This will change the predict method behavior.

FutureWarning)

/Users/thesard/anaconda3/lib/python3.7/site-packag es/sklearn/neighbors/lof.py:236: FutureWarning: de fault contamination parameter 0.1 will change in v ersion 0.22 to "auto". This will change the predict method behavior.

FutureWarning)

Execution time of LOF applied on Shuttle (in secon d)

[17.36264991760254, 25.102497816085815, 21.2008988 8572693, 16.928543090820312, 20.417612075805664] ROC AUC for LOF applied on Shuttle

[0.6278985115819538, 0.6278985115819538, 0.6278985 115819538, 0.6278985115819538, 0.6278985115819538]

FutureWarning)

/Users/thesard/anaconda3/lib/python3.7/site-packag es/sklearn/neighbors/lof.py:236: FutureWarning: de fault contamination parameter 0.1 will change in v ersion 0.22 to "auto". This will change the predict method behavior.

FutureWarning)

/Users/thesard/anaconda3/lib/python3.7/site-packag es/sklearn/neighbors/lof.py:236: FutureWarning: de fault contamination parameter 0.1 will change in v ersion 0.22 to "auto". This will change the predict method behavior.

FutureWarning)

/Users/thesard/anaconda3/lib/python3.7/site-packag es/sklearn/neighbors/lof.py:236: FutureWarning: de fault contamination parameter 0.1 will change in v ersion 0.22 to "auto". This will change the predict method behavior.

FutureWarning)

/Users/thesard/anaconda3/lib/python3.7/site-packag es/sklearn/neighbors/lof.py:236: FutureWarning: de fault contamination parameter 0.1 will change in v ersion 0.22 to "auto". This will change the predict method behavior.

FutureWarning)

Execution time of LOF applied on Shuttle (in secon d)

[22.502599954605103, 19.250303030014038, 22.291309 83352661, 23.096499919891357, 17.23454785346985] ROC AUC for LOF applied on Shuttle

[0.6358931132894875, 0.6358931132894875, 0.6358931
132894875, 0.6358931132894875, 0.6358931132894875]

FutureWarning)

/Users/thesard/anaconda3/lib/python3.7/site-packag es/sklearn/neighbors/lof.py:236: FutureWarning: de fault contamination parameter 0.1 will change in v ersion 0.22 to "auto". This will change the predict method behavior.

FutureWarning)

/Users/thesard/anaconda3/lib/python3.7/site-packag es/sklearn/neighbors/lof.py:236: FutureWarning: de fault contamination parameter 0.1 will change in v ersion 0.22 to "auto". This will change the predict method behavior.

FutureWarning)

/Users/thesard/anaconda3/lib/python3.7/site-packag es/sklearn/neighbors/lof.py:236: FutureWarning: de fault contamination parameter 0.1 will change in v ersion 0.22 to "auto". This will change the predict method behavior.

FutureWarning)

/Users/thesard/anaconda3/lib/python3.7/site-packag es/sklearn/neighbors/lof.py:236: FutureWarning: de fault contamination parameter 0.1 will change in v ersion 0.22 to "auto". This will change the predict method behavior.

FutureWarning)

Execution time of LOF applied on Shuttle (in secon d)

[20.515130043029785, 18.800599813461304, 18.743254 1847229, 20.603824853897095, 20.3718318939209]
ROC AUC for LOF applied on Shuttle

[0.6389370482705246, 0.6389370482705246, 0.6389370 482705246, 0.6389370482705246, 0.6389370482705246]

FutureWarning)

/Users/thesard/anaconda3/lib/python3.7/site-packag es/sklearn/neighbors/lof.py:236: FutureWarning: de fault contamination parameter 0.1 will change in v ersion 0.22 to "auto". This will change the predict method behavior.

FutureWarning)

/Users/thesard/anaconda3/lib/python3.7/site-packag es/sklearn/neighbors/lof.py:236: FutureWarning: de fault contamination parameter 0.1 will change in v ersion 0.22 to "auto". This will change the predict method behavior.

FutureWarning)

/Users/thesard/anaconda3/lib/python3.7/site-packag es/sklearn/neighbors/lof.py:236: FutureWarning: de fault contamination parameter 0.1 will change in v ersion 0.22 to "auto". This will change the predict method behavior.

FutureWarning)

/Users/thesard/anaconda3/lib/python3.7/site-packag es/sklearn/neighbors/lof.py:236: FutureWarning: de fault contamination parameter 0.1 will change in v ersion 0.22 to "auto". This will change the predict method behavior.

FutureWarning)

Execution time of LOF applied on Shuttle (in second)

[19.592599153518677, 20.091093063354492, 17.522411 108016968, 17.463611841201782, 20.06765127182007] ROC AUC for LOF applied on Shuttle

[0.6446098725311001, 0.6446098725311001, 0.6446098725311001, 0.6446098725311001, 0.6446098725311001]

FutureWarning)

/Users/thesard/anaconda3/lib/python3.7/site-packag es/sklearn/neighbors/lof.py:236: FutureWarning: de fault contamination parameter 0.1 will change in v ersion 0.22 to "auto". This will change the predict method behavior.

FutureWarning)

/Users/thesard/anaconda3/lib/python3.7/site-packag es/sklearn/neighbors/lof.py:236: FutureWarning: de fault contamination parameter 0.1 will change in v ersion 0.22 to "auto". This will change the predict method behavior.

FutureWarning)

/Users/thesard/anaconda3/lib/python3.7/site-packag es/sklearn/neighbors/lof.py:236: FutureWarning: de fault contamination parameter 0.1 will change in v ersion 0.22 to "auto". This will change the predict method behavior.

FutureWarning)

/Users/thesard/anaconda3/lib/python3.7/site-packag es/sklearn/neighbors/lof.py:236: FutureWarning: de fault contamination parameter 0.1 will change in v ersion 0.22 to "auto". This will change the predict method behavior.

FutureWarning)

Execution time of LOF applied on Shuttle (in second)

[20.842701196670532, 24.88567304611206, 26.1012651 9203186, 23.518700122833252, 20.749629020690918] ROC AUC for LOF applied on Shuttle [0.6439855550504205, 0.6439855550504205, 0.6439855

550504205, 0.6439855550504205, 0.6439855

FutureWarning)

/Users/thesard/anaconda3/lib/python3.7/site-packag es/sklearn/neighbors/lof.py:236: FutureWarning: de fault contamination parameter 0.1 will change in v ersion 0.22 to "auto". This will change the predict method behavior.

FutureWarning)

/Users/thesard/anaconda3/lib/python3.7/site-packag es/sklearn/neighbors/lof.py:236: FutureWarning: de fault contamination parameter 0.1 will change in v ersion 0.22 to "auto". This will change the predict method behavior.

FutureWarning)

/Users/thesard/anaconda3/lib/python3.7/site-packag es/sklearn/neighbors/lof.py:236: FutureWarning: de fault contamination parameter 0.1 will change in v ersion 0.22 to "auto". This will change the predict method behavior.

FutureWarning)

/Users/thesard/anaconda3/lib/python3.7/site-packag es/sklearn/neighbors/lof.py:236: FutureWarning: de fault contamination parameter 0.1 will change in v ersion 0.22 to "auto". This will change the predict method behavior.

FutureWarning)

Execution time of LOF applied on Shuttle (in secon d)

[19.079163789749146, 19.068058013916016, 19.510679 721832275, 20.462062120437622, 19.97934603691101] ROC AUC for LOF applied on Shuttle

[0.6452341900117797, 0.6452341900117797, 0.6452341 900117797, 0.6452341900117797, 0.6452341900117797]

FutureWarning)

/Users/thesard/anaconda3/lib/python3.7/site-packag es/sklearn/neighbors/lof.py:236: FutureWarning: de fault contamination parameter 0.1 will change in v ersion 0.22 to "auto". This will change the predict method behavior.

FutureWarning)

/Users/thesard/anaconda3/lib/python3.7/site-packag es/sklearn/neighbors/lof.py:236: FutureWarning: de fault contamination parameter 0.1 will change in v ersion 0.22 to "auto". This will change the predict method behavior.

FutureWarning)

/Users/thesard/anaconda3/lib/python3.7/site-packag es/sklearn/neighbors/lof.py:236: FutureWarning: de fault contamination parameter 0.1 will change in v ersion 0.22 to "auto". This will change the predict method behavior.

FutureWarning)

/Users/thesard/anaconda3/lib/python3.7/site-packag es/sklearn/neighbors/lof.py:236: FutureWarning: de fault contamination parameter 0.1 will change in v ersion 0.22 to "auto". This will change the predict method behavior.

FutureWarning)

Execution time of LOF applied on Shuttle (in secon d)

[19.98332905769348, 20.267674922943115, 29.3762052 0591736, 25.0815589427948, 22.414516925811768]
ROC AUC for LOF applied on Shuttle

[0.6454746177017341, 0.6454746177017341, 0.6454746 177017341, 0.6454746177017341, 0.6454746177017341]

FutureWarning)

/Users/thesard/anaconda3/lib/python3.7/site-packag es/sklearn/neighbors/lof.py:236: FutureWarning: de fault contamination parameter 0.1 will change in v ersion 0.22 to "auto". This will change the predict method behavior.

FutureWarning)

/Users/thesard/anaconda3/lib/python3.7/site-packag es/sklearn/neighbors/lof.py:236: FutureWarning: de fault contamination parameter 0.1 will change in v ersion 0.22 to "auto". This will change the predict method behavior.

FutureWarning)

/Users/thesard/anaconda3/lib/python3.7/site-packag es/sklearn/neighbors/lof.py:236: FutureWarning: de fault contamination parameter 0.1 will change in v ersion 0.22 to "auto". This will change the predict method behavior.

FutureWarning)

/Users/thesard/anaconda3/lib/python3.7/site-packag es/sklearn/neighbors/lof.py:236: FutureWarning: de fault contamination parameter 0.1 will change in v ersion 0.22 to "auto". This will change the predict method behavior.

FutureWarning)

Execution time of LOF applied on Shuttle (in second)

[22.203749179840088, 22.69283699989319, 23.0709829 33044434, 22.550247192382812, 23.32349419593811] ROC AUC for LOF applied on Shuttle

[0.6455513956598792, 0.6455513956598792, 0.6455513
956598792, 0.6455513956598792, 0.6455513956598792]

FutureWarning)

/Users/thesard/anaconda3/lib/python3.7/site-packag es/sklearn/neighbors/lof.py:236: FutureWarning: de fault contamination parameter 0.1 will change in v ersion 0.22 to "auto". This will change the predict method behavior.

FutureWarning)

/Users/thesard/anaconda3/lib/python3.7/site-packag es/sklearn/neighbors/lof.py:236: FutureWarning: de fault contamination parameter 0.1 will change in v ersion 0.22 to "auto". This will change the predict method behavior.

FutureWarning)

/Users/thesard/anaconda3/lib/python3.7/site-packag es/sklearn/neighbors/lof.py:236: FutureWarning: de fault contamination parameter 0.1 will change in v ersion 0.22 to "auto". This will change the predict method behavior.

FutureWarning)

/Users/thesard/anaconda3/lib/python3.7/site-packag es/sklearn/neighbors/lof.py:236: FutureWarning: de fault contamination parameter 0.1 will change in v ersion 0.22 to "auto". This will change the predict method behavior.

FutureWarning)

Execution time of LOF applied on Shuttle (in second)

[22.011680126190186, 21.317906141281128, 23.827029 943466187, 28.214295148849487, 24.37269616127014] ROC AUC for LOF applied on Shuttle

[0.6433274582663202, 0.6433274582663202, 0.6433274 582663202, 0.6433274582663202, 0.6433274582663202]

FutureWarning)

/Users/thesard/anaconda3/lib/python3.7/site-packag es/sklearn/neighbors/lof.py:236: FutureWarning: de fault contamination parameter 0.1 will change in v ersion 0.22 to "auto". This will change the predict method behavior.

FutureWarning)

/Users/thesard/anaconda3/lib/python3.7/site-packag es/sklearn/neighbors/lof.py:236: FutureWarning: de fault contamination parameter 0.1 will change in v ersion 0.22 to "auto". This will change the predict method behavior.

FutureWarning)

/Users/thesard/anaconda3/lib/python3.7/site-packag es/sklearn/neighbors/lof.py:236: FutureWarning: de fault contamination parameter 0.1 will change in v ersion 0.22 to "auto". This will change the predict method behavior.

FutureWarning)

/Users/thesard/anaconda3/lib/python3.7/site-packag es/sklearn/neighbors/lof.py:236: FutureWarning: de fault contamination parameter 0.1 will change in v ersion 0.22 to "auto". This will change the predict method behavior.

FutureWarning)

Execution time of LOF applied on Shuttle (in secon d)

[23.76908278465271, 23.217936992645264, 23.4089560 50872803, 23.79703998565674, 22.809025049209595] ROC AUC for LOF applied on Shuttle

[0.6452223472678289, 0.6452223472678289, 0.6452223 472678289, 0.6452223472678289, 0.6452223472678289]

FutureWarning)

/Users/thesard/anaconda3/lib/python3.7/site-packag es/sklearn/neighbors/lof.py:236: FutureWarning: de fault contamination parameter 0.1 will change in v ersion 0.22 to "auto". This will change the predict method behavior.

FutureWarning)

/Users/thesard/anaconda3/lib/python3.7/site-packag es/sklearn/neighbors/lof.py:236: FutureWarning: de fault contamination parameter 0.1 will change in v ersion 0.22 to "auto". This will change the predict method behavior.

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/Users/thesard/anaconda3/lib/python3.7/site-packag es/sklearn/neighbors/lof.py:236: FutureWarning: de fault contamination parameter 0.1 will change in v ersion 0.22 to "auto". This will change the predict method behavior.

FutureWarning)

/Users/thesard/anaconda3/lib/python3.7/site-packag es/sklearn/neighbors/lof.py:236: FutureWarning: de fault contamination parameter 0.1 will change in v ersion 0.22 to "auto". This will change the predict method behavior.

FutureWarning)

Execution time of LOF applied on Shuttle (in secon d)

[24.00037717819214, 23.512400150299072, 32.2018852 2338867, 25.832989931106567, 26.433369159698486] ROC AUC for LOF applied on Shuttle

[0.6439846805862048, 0.6439846805862048, 0.6439846 805862048, 0.6439846805862048, 0.6439846805862048]

FutureWarning)

/Users/thesard/anaconda3/lib/python3.7/site-packag es/sklearn/neighbors/lof.py:236: FutureWarning: de fault contamination parameter 0.1 will change in v ersion 0.22 to "auto". This will change the predict method behavior.

FutureWarning)

/Users/thesard/anaconda3/lib/python3.7/site-packag es/sklearn/neighbors/lof.py:236: FutureWarning: de fault contamination parameter 0.1 will change in v ersion 0.22 to "auto". This will change the predict method behavior.

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/Users/thesard/anaconda3/lib/python3.7/site-packag es/sklearn/neighbors/lof.py:236: FutureWarning: de fault contamination parameter 0.1 will change in v ersion 0.22 to "auto". This will change the predict method behavior.

FutureWarning)

/Users/thesard/anaconda3/lib/python3.7/site-packag es/sklearn/neighbors/lof.py:236: FutureWarning: de fault contamination parameter 0.1 will change in v ersion 0.22 to "auto". This will change the predict method behavior.

FutureWarning)

Execution time of LOF applied on Shuttle (in second)

[28.55326795578003, 23.9446861743927, 26.600772857 666016, 24.454368114471436, 25.80253291130066]
ROC AUC for LOF applied on Shuttle

[0.6426153945477606, 0.6426153945477606, 0.6426153 945477606, 0.6426153945477606, 0.6426153945477606]

FutureWarning)

/Users/thesard/anaconda3/lib/python3.7/site-packag es/sklearn/neighbors/lof.py:236: FutureWarning: de fault contamination parameter 0.1 will change in v ersion 0.22 to "auto". This will change the predict method behavior.

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/Users/thesard/anaconda3/lib/python3.7/site-packag es/sklearn/neighbors/lof.py:236: FutureWarning: de fault contamination parameter 0.1 will change in v ersion 0.22 to "auto". This will change the predict method behavior.

FutureWarning)

/Users/thesard/anaconda3/lib/python3.7/site-packag es/sklearn/neighbors/lof.py:236: FutureWarning: de fault contamination parameter 0.1 will change in v ersion 0.22 to "auto". This will change the predict method behavior.

FutureWarning)

/Users/thesard/anaconda3/lib/python3.7/site-packag es/sklearn/neighbors/lof.py:236: FutureWarning: de fault contamination parameter 0.1 will change in v ersion 0.22 to "auto". This will change the predict method behavior.

FutureWarning)

Execution time of LOF applied on Shuttle (in secon d)

[24.520621061325073, 25.380983114242554, 25.671968 936920166, 26.67810082435608, 26.24145793914795] ROC AUC for LOF applied on Shuttle [0.6397022044593278, 0.6397022044593278, 0.6397022

0.6397022044593278, 0.6397022044593278, 0.6397022

FutureWarning)

/Users/thesard/anaconda3/lib/python3.7/site-packag es/sklearn/neighbors/lof.py:236: FutureWarning: de fault contamination parameter 0.1 will change in v ersion 0.22 to "auto". This will change the predict method behavior.

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/Users/thesard/anaconda3/lib/python3.7/site-packag es/sklearn/neighbors/lof.py:236: FutureWarning: de fault contamination parameter 0.1 will change in v ersion 0.22 to "auto". This will change the predict method behavior.

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/Users/thesard/anaconda3/lib/python3.7/site-packag es/sklearn/neighbors/lof.py:236: FutureWarning: de fault contamination parameter 0.1 will change in v ersion 0.22 to "auto". This will change the predict method behavior.

FutureWarning)

/Users/thesard/anaconda3/lib/python3.7/site-packag es/sklearn/neighbors/lof.py:236: FutureWarning: de fault contamination parameter 0.1 will change in v ersion 0.22 to "auto". This will change the predict method behavior.

FutureWarning)

Execution time of LOF applied on Shuttle (in second)

[31.295750856399536, 27.675748109817505, 29.594388 961791992, 28.73183512687683, 22.946579933166504] ROC AUC for LOF applied on Shuttle

[0.6340622850379573, 0.6340622850379573, 0.6340622 850379573, 0.6340622850379573, 0.6340622850379573]

FutureWarning)

/Users/thesard/anaconda3/lib/python3.7/site-packag es/sklearn/neighbors/lof.py:236: FutureWarning: de fault contamination parameter 0.1 will change in v ersion 0.22 to "auto". This will change the predict method behavior.

FutureWarning)

/Users/thesard/anaconda3/lib/python3.7/site-packag es/sklearn/neighbors/lof.py:236: FutureWarning: de fault contamination parameter 0.1 will change in v ersion 0.22 to "auto". This will change the predict method behavior.

FutureWarning)

/Users/thesard/anaconda3/lib/python3.7/site-packag es/sklearn/neighbors/lof.py:236: FutureWarning: de fault contamination parameter 0.1 will change in v ersion 0.22 to "auto". This will change the predict method behavior.

FutureWarning)

/Users/thesard/anaconda3/lib/python3.7/site-packag es/sklearn/neighbors/lof.py:236: FutureWarning: de fault contamination parameter 0.1 will change in v ersion 0.22 to "auto". This will change the predict method behavior.

FutureWarning)

Execution time of LOF applied on Shuttle (in secon d)

[23.47481083869934, 23.13122034072876, 23.19342398 6434937, 822.1039469242096, 25.384517908096313] ROC AUC for LOF applied on Shuttle

[0.6311600632292595, 0.6311600632292595, 0.6311600 632292595, 0.6311600632292595, 0.6311600632292595]

FutureWarning)

/Users/thesard/anaconda3/lib/python3.7/site-packag es/sklearn/neighbors/lof.py:236: FutureWarning: de fault contamination parameter 0.1 will change in v ersion 0.22 to "auto". This will change the predict method behavior.

FutureWarning)

/Users/thesard/anaconda3/lib/python3.7/site-packag es/sklearn/neighbors/lof.py:236: FutureWarning: de fault contamination parameter 0.1 will change in v ersion 0.22 to "auto". This will change the predict method behavior.

FutureWarning)

/Users/thesard/anaconda3/lib/python3.7/site-packag es/sklearn/neighbors/lof.py:236: FutureWarning: de fault contamination parameter 0.1 will change in v ersion 0.22 to "auto". This will change the predict method behavior.

FutureWarning)

/Users/thesard/anaconda3/lib/python3.7/site-packag es/sklearn/neighbors/lof.py:236: FutureWarning: de fault contamination parameter 0.1 will change in v ersion 0.22 to "auto". This will change the predict method behavior.

FutureWarning)

Execution time of LOF applied on Shuttle (in secon d)

[1755.7952139377594, 26.021297931671143, 36.120474 81536865, 24.064188957214355, 24.732654094696045] ROC AUC for LOF applied on Shuttle

[0.6276554604993521, 0.6276554604993521, 0.6276554 604993521, 0.6276554604993521, 0.6276554604993521]

FutureWarning)

/Users/thesard/anaconda3/lib/python3.7/site-packag es/sklearn/neighbors/lof.py:236: FutureWarning: de fault contamination parameter 0.1 will change in v ersion 0.22 to "auto". This will change the predict method behavior.

FutureWarning)

/Users/thesard/anaconda3/lib/python3.7/site-packag es/sklearn/neighbors/lof.py:236: FutureWarning: de fault contamination parameter 0.1 will change in v ersion 0.22 to "auto". This will change the predict method behavior.

FutureWarning)

/Users/thesard/anaconda3/lib/python3.7/site-packag es/sklearn/neighbors/lof.py:236: FutureWarning: de fault contamination parameter 0.1 will change in v ersion 0.22 to "auto". This will change the predict method behavior.

FutureWarning)

/Users/thesard/anaconda3/lib/python3.7/site-packag es/sklearn/neighbors/lof.py:236: FutureWarning: de fault contamination parameter 0.1 will change in v ersion 0.22 to "auto". This will change the predict method behavior.

FutureWarning)

Execution time of LOF applied on Shuttle (in second)

[29.610510110855103, 25.375948190689087, 26.244962 93067932, 26.375334978103638, 32.57053589820862] ROC AUC for LOF applied on Shuttle

[0.6256837935396983, 0.6256837935396983, 0.6256837 935396983, 0.6256837935396983, 0.6256837935396983]

FutureWarning)

/Users/thesard/anaconda3/lib/python3.7/site-packag es/sklearn/neighbors/lof.py:236: FutureWarning: de fault contamination parameter 0.1 will change in v ersion 0.22 to "auto". This will change the predict method behavior.

FutureWarning)

/Users/thesard/anaconda3/lib/python3.7/site-packag es/sklearn/neighbors/lof.py:236: FutureWarning: de fault contamination parameter 0.1 will change in v ersion 0.22 to "auto". This will change the predict method behavior.

FutureWarning)

/Users/thesard/anaconda3/lib/python3.7/site-packag es/sklearn/neighbors/lof.py:236: FutureWarning: de fault contamination parameter 0.1 will change in v ersion 0.22 to "auto". This will change the predict method behavior.

FutureWarning)

/Users/thesard/anaconda3/lib/python3.7/site-packag es/sklearn/neighbors/lof.py:236: FutureWarning: de fault contamination parameter 0.1 will change in v ersion 0.22 to "auto". This will change the predict method behavior.

FutureWarning)

Execution time of LOF applied on Shuttle (in secon d)

[28.53094506263733, 27.911957025527954, 27.7712321 2814331, 26.486833333969116, 28.033424854278564] ROC AUC for LOF applied on Shuttle [0.6253665878915988, 0.6253665878915988, 0.6253665

878915988, 0.6253665878915988, 0.6253665878915988]

FutureWarning)

/Users/thesard/anaconda3/lib/python3.7/site-packag es/sklearn/neighbors/lof.py:236: FutureWarning: de fault contamination parameter 0.1 will change in v ersion 0.22 to "auto". This will change the predict method behavior.

FutureWarning)

/Users/thesard/anaconda3/lib/python3.7/site-packag es/sklearn/neighbors/lof.py:236: FutureWarning: de fault contamination parameter 0.1 will change in v ersion 0.22 to "auto". This will change the predict method behavior.

FutureWarning)

/Users/thesard/anaconda3/lib/python3.7/site-packag es/sklearn/neighbors/lof.py:236: FutureWarning: de fault contamination parameter 0.1 will change in v ersion 0.22 to "auto". This will change the predict method behavior.

FutureWarning)

/Users/thesard/anaconda3/lib/python3.7/site-packag es/sklearn/neighbors/lof.py:236: FutureWarning: de fault contamination parameter 0.1 will change in v ersion 0.22 to "auto". This will change the predict method behavior.

FutureWarning)

Execution time of LOF applied on Shuttle (in secon d)

[32.20329809188843, 33.18260097503662, 28.63064217 567444, 28.9147789478302, 30.17589807510376]

ROC AUC for LOF applied on Shuttle

[0.6239314921747445, 0.6239314921747445, 0.6239314 921747445, 0.6239314921747445, 0.6239314921747445]

FutureWarning)

/Users/thesard/anaconda3/lib/python3.7/site-packag es/sklearn/neighbors/lof.py:236: FutureWarning: de fault contamination parameter 0.1 will change in v ersion 0.22 to "auto". This will change the predict method behavior.

FutureWarning)

/Users/thesard/anaconda3/lib/python3.7/site-packag es/sklearn/neighbors/lof.py:236: FutureWarning: de fault contamination parameter 0.1 will change in v ersion 0.22 to "auto". This will change the predict method behavior.

FutureWarning)

/Users/thesard/anaconda3/lib/python3.7/site-packag es/sklearn/neighbors/lof.py:236: FutureWarning: de fault contamination parameter 0.1 will change in v ersion 0.22 to "auto". This will change the predict method behavior.

FutureWarning)

/Users/thesard/anaconda3/lib/python3.7/site-packag es/sklearn/neighbors/lof.py:236: FutureWarning: de fault contamination parameter 0.1 will change in v ersion 0.22 to "auto". This will change the predict method behavior.

FutureWarning)

Execution time of LOF applied on Shuttle (in second)

[33.00988006591797, 31.16098117828369, 29.51857304 573059, 29.466418981552124, 28.89672613143921] ROC AUC for LOF applied on Shuttle

[0.6199341913209777, 0.6199341913209777, 0.6199341 913209777, 0.6199341913209777, 0.6199341913209777]

FutureWarning)

/Users/thesard/anaconda3/lib/python3.7/site-packag es/sklearn/neighbors/lof.py:236: FutureWarning: de fault contamination parameter 0.1 will change in v ersion 0.22 to "auto". This will change the predict method behavior.

FutureWarning)

/Users/thesard/anaconda3/lib/python3.7/site-packag es/sklearn/neighbors/lof.py:236: FutureWarning: de fault contamination parameter 0.1 will change in v ersion 0.22 to "auto". This will change the predict method behavior.

FutureWarning)

/Users/thesard/anaconda3/lib/python3.7/site-packag es/sklearn/neighbors/lof.py:236: FutureWarning: de fault contamination parameter 0.1 will change in v ersion 0.22 to "auto". This will change the predict method behavior.

FutureWarning)

/Users/thesard/anaconda3/lib/python3.7/site-packag es/sklearn/neighbors/lof.py:236: FutureWarning: de fault contamination parameter 0.1 will change in v ersion 0.22 to "auto". This will change the predict method behavior.

FutureWarning)

Execution time of LOF applied on Shuttle (in second)

[33.044429779052734, 29.72644305229187, 30.9037990 57006836, 29.281348943710327, 35.302117109298706] ROC AUC for LOF applied on Shuttle

[0.6152138584689161, 0.6152138584689161, 0.6152138 584689161, 0.6152138584689161, 0.6152138584689161]

FutureWarning)

/Users/thesard/anaconda3/lib/python3.7/site-packag es/sklearn/neighbors/lof.py:236: FutureWarning: de fault contamination parameter 0.1 will change in v ersion 0.22 to "auto". This will change the predict method behavior.

FutureWarning)

/Users/thesard/anaconda3/lib/python3.7/site-packag es/sklearn/neighbors/lof.py:236: FutureWarning: de fault contamination parameter 0.1 will change in v ersion 0.22 to "auto". This will change the predict method behavior.

FutureWarning)

/Users/thesard/anaconda3/lib/python3.7/site-packag es/sklearn/neighbors/lof.py:236: FutureWarning: de fault contamination parameter 0.1 will change in v ersion 0.22 to "auto". This will change the predict method behavior.

FutureWarning)

/Users/thesard/anaconda3/lib/python3.7/site-packag es/sklearn/neighbors/lof.py:236: FutureWarning: de fault contamination parameter 0.1 will change in v ersion 0.22 to "auto". This will change the predict method behavior.

FutureWarning)

Execution time of LOF applied on Shuttle (in second)

[33.06908082962036, 34.36426019668579, 32.27237606 048584, 31.718379020690918, 34.16162896156311] ROC AUC for LOF applied on Shuttle

[0.6070766691248273, 0.6070766691248273, 0.6070766691248273, 0.6070766691248273]

FutureWarning)

/Users/thesard/anaconda3/lib/python3.7/site-packag es/sklearn/neighbors/lof.py:236: FutureWarning: de fault contamination parameter 0.1 will change in v ersion 0.22 to "auto". This will change the predict method behavior.

FutureWarning)

/Users/thesard/anaconda3/lib/python3.7/site-packag es/sklearn/neighbors/lof.py:236: FutureWarning: de fault contamination parameter 0.1 will change in v ersion 0.22 to "auto". This will change the predict method behavior.

FutureWarning)

/Users/thesard/anaconda3/lib/python3.7/site-packag es/sklearn/neighbors/lof.py:236: FutureWarning: de fault contamination parameter 0.1 will change in v ersion 0.22 to "auto". This will change the predict method behavior.

FutureWarning)

/Users/thesard/anaconda3/lib/python3.7/site-packag es/sklearn/neighbors/lof.py:236: FutureWarning: de fault contamination parameter 0.1 will change in v ersion 0.22 to "auto". This will change the predict method behavior.

FutureWarning)

Execution time of LOF applied on Shuttle (in secon d)

[29.008259057998657, 28.686951875686646, 37.209456 92062378, 34.627143144607544, 31.784306287765503] ROC AUC for LOF applied on Shuttle

[0.600604034907812, 0.600604034907812, 0.600604034 907812, 0.600604034907812, 0.600604034907812]

FutureWarning)

/Users/thesard/anaconda3/lib/python3.7/site-packag es/sklearn/neighbors/lof.py:236: FutureWarning: de fault contamination parameter 0.1 will change in v ersion 0.22 to "auto". This will change the predict method behavior.

FutureWarning)

/Users/thesard/anaconda3/lib/python3.7/site-packag es/sklearn/neighbors/lof.py:236: FutureWarning: de fault contamination parameter 0.1 will change in v ersion 0.22 to "auto". This will change the predict method behavior.

FutureWarning)

/Users/thesard/anaconda3/lib/python3.7/site-packag es/sklearn/neighbors/lof.py:236: FutureWarning: de fault contamination parameter 0.1 will change in v ersion 0.22 to "auto". This will change the predict method behavior.

FutureWarning)

/Users/thesard/anaconda3/lib/python3.7/site-packag es/sklearn/neighbors/lof.py:236: FutureWarning: de fault contamination parameter 0.1 will change in v ersion 0.22 to "auto". This will change the predict method behavior.

FutureWarning)

Execution time of LOF applied on Shuttle (in secon d)

[30.09407091140747, 31.068660974502563, 31.0579860 2104187, 30.35109782218933, 30.627393007278442] ROC AUC for LOF applied on Shuttle

[0.5925326552421332, 0.5925326552421332, 0.5925326 552421332, 0.5925326552421332, 0.5925326552421332]

FutureWarning)

/Users/thesard/anaconda3/lib/python3.7/site-packag es/sklearn/neighbors/lof.py:236: FutureWarning: de fault contamination parameter 0.1 will change in v ersion 0.22 to "auto". This will change the predict method behavior.

FutureWarning)

/Users/thesard/anaconda3/lib/python3.7/site-packag es/sklearn/neighbors/lof.py:236: FutureWarning: de fault contamination parameter 0.1 will change in v ersion 0.22 to "auto". This will change the predict method behavior.

FutureWarning)

/Users/thesard/anaconda3/lib/python3.7/site-packag es/sklearn/neighbors/lof.py:236: FutureWarning: de fault contamination parameter 0.1 will change in v ersion 0.22 to "auto". This will change the predict method behavior.

FutureWarning)

/Users/thesard/anaconda3/lib/python3.7/site-packag es/sklearn/neighbors/lof.py:236: FutureWarning: de fault contamination parameter 0.1 will change in v ersion 0.22 to "auto". This will change the predict method behavior.

FutureWarning)

Execution time of LOF applied on Shuttle (in second)

[30.898460865020752, 32.192503929138184, 31.596322 774887085, 30.930474996566772, 32.383541107177734] ROC AUC for LOF applied on Shuttle

[0.5804420381632174, 0.5804420381632174, 0.5804420 381632174, 0.5804420381632174, 0.5804420381632174]

FutureWarning)

/Users/thesard/anaconda3/lib/python3.7/site-packag es/sklearn/neighbors/lof.py:236: FutureWarning: de fault contamination parameter 0.1 will change in v ersion 0.22 to "auto". This will change the predict method behavior.

FutureWarning)

/Users/thesard/anaconda3/lib/python3.7/site-packag es/sklearn/neighbors/lof.py:236: FutureWarning: de fault contamination parameter 0.1 will change in v ersion 0.22 to "auto". This will change the predict method behavior.

FutureWarning)

/Users/thesard/anaconda3/lib/python3.7/site-packag es/sklearn/neighbors/lof.py:236: FutureWarning: de fault contamination parameter 0.1 will change in v ersion 0.22 to "auto". This will change the predict method behavior.

FutureWarning)

/Users/thesard/anaconda3/lib/python3.7/site-packag es/sklearn/neighbors/lof.py:236: FutureWarning: de fault contamination parameter 0.1 will change in v ersion 0.22 to "auto". This will change the predict method behavior.

FutureWarning)

Execution time of LOF applied on Shuttle (in second)

[31.535628080368042, 29.67800807952881, 31.0082800 38833618, 29.331932067871094, 29.513152837753296] ROC AUC for LOF applied on Shuttle

[0.5716147216600389, 0.5716147216600389, 0.5716147 216600389, 0.5716147216600389, 0.5716147216600389]

FutureWarning)

/Users/thesard/anaconda3/lib/python3.7/site-packag es/sklearn/neighbors/lof.py:236: FutureWarning: de fault contamination parameter 0.1 will change in v ersion 0.22 to "auto". This will change the predict method behavior.

FutureWarning)

/Users/thesard/anaconda3/lib/python3.7/site-packag es/sklearn/neighbors/lof.py:236: FutureWarning: de fault contamination parameter 0.1 will change in v ersion 0.22 to "auto". This will change the predict method behavior.

FutureWarning)

/Users/thesard/anaconda3/lib/python3.7/site-packag es/sklearn/neighbors/lof.py:236: FutureWarning: de fault contamination parameter 0.1 will change in v ersion 0.22 to "auto". This will change the predict method behavior.

FutureWarning)

/Users/thesard/anaconda3/lib/python3.7/site-packag es/sklearn/neighbors/lof.py:236: FutureWarning: de fault contamination parameter 0.1 will change in v ersion 0.22 to "auto". This will change the predict method behavior.

FutureWarning)

Execution time of LOF applied on Shuttle (in second)

[31.129746198654175, 29.830172061920166, 31.112814 903259277, 30.072266101837158, 29.939199209213257] ROC AUC for LOF applied on Shuttle

[0.5646713258786342, 0.5646713258786342, 0.5646713 258786342, 0.5646713258786342, 0.5646713258786342]

FutureWarning)

/Users/thesard/anaconda3/lib/python3.7/site-packag es/sklearn/neighbors/lof.py:236: FutureWarning: de fault contamination parameter 0.1 will change in v ersion 0.22 to "auto". This will change the predict method behavior.

FutureWarning)

/Users/thesard/anaconda3/lib/python3.7/site-packag es/sklearn/neighbors/lof.py:236: FutureWarning: de fault contamination parameter 0.1 will change in v ersion 0.22 to "auto". This will change the predict method behavior.

FutureWarning)

/Users/thesard/anaconda3/lib/python3.7/site-packag es/sklearn/neighbors/lof.py:236: FutureWarning: de fault contamination parameter 0.1 will change in v ersion 0.22 to "auto". This will change the predict method behavior.

FutureWarning)

/Users/thesard/anaconda3/lib/python3.7/site-packag es/sklearn/neighbors/lof.py:236: FutureWarning: de fault contamination parameter 0.1 will change in v ersion 0.22 to "auto". This will change the predict method behavior.

FutureWarning)

Execution time of LOF applied on Shuttle (in second)

[31.273830890655518, 30.44507074356079, 37.1128168 1060791, 34.68531513214111, 31.82643485069275]

ROC AUC for LOF applied on Shuttle [0.5561072480890957, 0.5561072480890957, 0.5561072480890957, 0.5561072480890957]

FutureWarning)

/Users/thesard/anaconda3/lib/python3.7/site-packag es/sklearn/neighbors/lof.py:236: FutureWarning: de fault contamination parameter 0.1 will change in v ersion 0.22 to "auto". This will change the predict method behavior.

FutureWarning)

/Users/thesard/anaconda3/lib/python3.7/site-packag es/sklearn/neighbors/lof.py:236: FutureWarning: de fault contamination parameter 0.1 will change in v ersion 0.22 to "auto". This will change the predict method behavior.

FutureWarning)

/Users/thesard/anaconda3/lib/python3.7/site-packag es/sklearn/neighbors/lof.py:236: FutureWarning: de fault contamination parameter 0.1 will change in v ersion 0.22 to "auto". This will change the predict method behavior.

FutureWarning)

/Users/thesard/anaconda3/lib/python3.7/site-packag es/sklearn/neighbors/lof.py:236: FutureWarning: de fault contamination parameter 0.1 will change in v ersion 0.22 to "auto". This will change the predict method behavior.

FutureWarning)

Execution time of LOF applied on Shuttle (in second)

[33.049050092697144, 35.441572189331055, 43.897033 92982483, 41.15648293495178, 41.83665609359741] ROC AUC for LOF applied on Shuttle [0.547893280786862, 0.547893280786862, 0.547893280

786862, 0.547893280786862, 0.547893280786862, 0.547893280

FutureWarning)

/Users/thesard/anaconda3/lib/python3.7/site-packag es/sklearn/neighbors/lof.py:236: FutureWarning: de fault contamination parameter 0.1 will change in v ersion 0.22 to "auto". This will change the predict method behavior.

FutureWarning)

/Users/thesard/anaconda3/lib/python3.7/site-packag es/sklearn/neighbors/lof.py:236: FutureWarning: de fault contamination parameter 0.1 will change in v ersion 0.22 to "auto". This will change the predict method behavior.

FutureWarning)

/Users/thesard/anaconda3/lib/python3.7/site-packag es/sklearn/neighbors/lof.py:236: FutureWarning: de fault contamination parameter 0.1 will change in v ersion 0.22 to "auto". This will change the predict method behavior.

FutureWarning)

/Users/thesard/anaconda3/lib/python3.7/site-packag es/sklearn/neighbors/lof.py:236: FutureWarning: de fault contamination parameter 0.1 will change in v ersion 0.22 to "auto". This will change the predict method behavior.

FutureWarning)

Execution time of LOF applied on Shuttle (in second)

[33.169673919677734, 34.13337707519531, 34.7417118 5493469, 33.59257698059082, 33.5199248790741]

ROC AUC for LOF applied on Shuttle

[0.5385403613206189, 0.5385403613206189, 0.5385403 613206189, 0.5385403613206189, 0.5385403613206189]

FutureWarning)

/Users/thesard/anaconda3/lib/python3.7/site-packag es/sklearn/neighbors/lof.py:236: FutureWarning: de fault contamination parameter 0.1 will change in v ersion 0.22 to "auto". This will change the predict method behavior.

FutureWarning)

/Users/thesard/anaconda3/lib/python3.7/site-packag es/sklearn/neighbors/lof.py:236: FutureWarning: de fault contamination parameter 0.1 will change in v ersion 0.22 to "auto". This will change the predict method behavior.

FutureWarning)

/Users/thesard/anaconda3/lib/python3.7/site-packag es/sklearn/neighbors/lof.py:236: FutureWarning: de fault contamination parameter 0.1 will change in v ersion 0.22 to "auto". This will change the predict method behavior.

FutureWarning)

/Users/thesard/anaconda3/lib/python3.7/site-packag es/sklearn/neighbors/lof.py:236: FutureWarning: de fault contamination parameter 0.1 will change in v ersion 0.22 to "auto". This will change the predict method behavior.

FutureWarning)

Execution time of LOF applied on Shuttle (in second)

[34.08888387680054, 32.08362698554993, 32.52544093 132019, 35.860275745391846, 36.32122993469238] ROC AUC for LOF applied on Shuttle

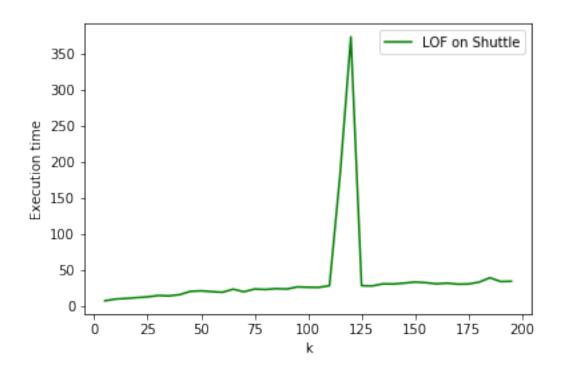
[0.5299433786918755, 0.5299433786918755, 0.5299433786918755, 0.5299433786918755, 0.5299433786918755]

Résultat de LOF sur shuttle

In [51]:

```
print("Execution time of LOF applied on Shuttle (in second)")
print(averages_executions_time_LOF_Shuttle)
plt.plot(range(5, 200, 5), averages_executions_time_LOF_Shuttle,
    "g-", label="LOF on Shuttle")
#plt.axis([0, 200, 0, 200])
plt.xlabel('k')
plt.ylabel('Execution time')
plt.legend(loc="best")
plt.show()
```

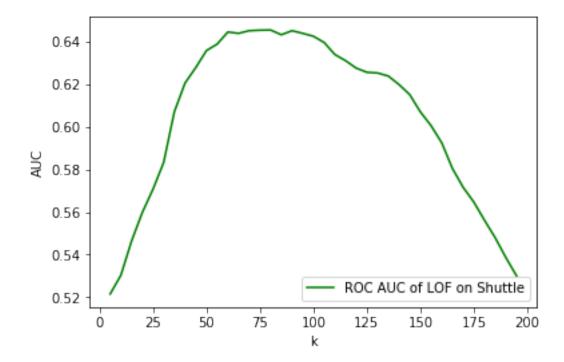
Execution time of LOF applied on Shuttle (in secon d) [7.105000638961792, 9.470937967300415, 10.38202333 4503174, 11.516179704666138, 12.53296880722046, 14 .459516763687134, 13.901182174682617, 15.654523229 598999, 20.202440357208253, 20.87505211830139, 19. 806928157806396, 18.947473287582397, 23.2195937156 67724, 19.619861936569215, 23.424657011032103, 22. 768262100219726, 23.948721504211427, 23.4004081726 0742, 26.39620432853699, 25.871125602722167, 25.69 8626375198366, 28.048860597610474, 183.45758399963 378, 373.3467659473419, 28.035458421707155, 27.746 878480911256, 30.621443653106688, 30.4105158805847 18, 31.651627588272095, 33.11714501380921, 32.2632 2345733642, 30.639841747283935, 31.600260734558105 30.213400220870973, 30.416839694976808, 33.06869 368553161, 39.07615904808044, 33.83145294189453, 3 4.17589149475098]



In [52]:

```
print("ROC AUC for LOF applied on Shuttle")
print(averages_roc_auc_LOF_Shuttle)
print("La valeur max est "+str(max(averages_roc_auc_LOF_Shuttle))+" à l'index "+str(averages_roc_auc_LOF_Shuttle.index(max(a verages_roc_auc_LOF_Shuttle))))
plt.plot(range(5, 200, 5), averages_roc_auc_LOF_Shuttle, "g-"
, label="ROC AUC of LOF on Shuttle")
#plt.axis([0, 1, 0, 1])
plt.xlabel('k')
plt.ylabel('AUC')
plt.legend(loc="best")
plt.show()
```

```
ROC AUC for LOF applied on Shuttle
[0.5215160920903762, 0.5303294171661024, 0.5464129
627777061, 0.5597715279848037, 0.5707113501557596,
0.5833266957335241, 0.6071569449398353, 0.62065984
67119195, 0.6278985115819538, 0.6358931132894875,
0.6389370482705246, 0.6446098725311001, 0.64398555
50504205, 0.6452341900117797, 0.6454746177017341,
0.6455513956598792, 0.6433274582663202, 0.64522234
72678289, 0.6439846805862048, 0.6426153945477606,
0.6397022044593278, 0.6340622850379573, 0.63116006
32292595, 0.6276554604993521, 0.6256837935396983,
0.6253665878915988, 0.6239314921747445, 0.61993419
13209777, 0.6152138584689161, 0.6070766691248273,
0.600604034907812, 0.5925326552421332, 0.580442038
1632174, 0.5716147216600389, 0.5646713258786342, 0
.5561072480890957, 0.547893280786862, 0.5385403613
206189, 0.5299433786918755]
La valeur max est 0.6455513956598792 à l'index 15
```



Interprétation du résultat de LOF sur Shuttle

Plus le nombre de n_neighbors augmente, plus de temps d'éxécution est important. Ceci s'explique par le fait que plus le nombre de voisins à considérer est grand plus il faudra calculer les distances et les densité afin d'estimer le degré d'abberrance d'une observation. Concernant la performance de la méthode, elle atteint son plus fort (AUC = 0.6455513956598792) à taux à n_estimators= 80 ((15+1)*5) pour un temps d'exécution de 22.768262100219726

Exécution des méthodes avec les meilleurs paramètres trouvés sur Shuttle

In [10]:

```
executions_time_Shuttle = []
methods = []

# Isolation Forest avec n_estimators
methods.append('IForest n_estimators')
start_time = time()
n_estimators = 90
func_IF_Shuttle = IsolationForest(n_estimators=n_estimators)
func_IF_Shuttle.fit(X_Shuttle)
y_pred_IF_Shuttle = func_IF_Shuttle.predict(X_Shuttle)
# Calcul du temps d'exécution
executions_time_Shuttle.append(time() - start_time)
```

```
# Isolation Forest avec max samples
methods.append('IForest max samples')
start time = time()
max samples = 2200
func IF Shuttle = IsolationForest(max samples=max samples)
func IF Shuttle.fit(X Shuttle)
y pred IF Shuttle max samples = func IF Shuttle.predict(X Shut
tle)
# Calcul du temps d'exécution
executions time Shuttle.append(time() - start time)
# Isolation Forest avec max samples et n estimators
methods.append('IForest max samples et n estimators')
start time = time()
n = stimators = 90
max samples = 2200
func IF Shuttle = IsolationForest(n estimators=n estimators, m
ax samples=max samples)
func IF Shuttle.fit(X Shuttle)
y pred IF Shuttle estimators samples = func IF Shuttle.predict
(X Shuttle)
# Calcul du temps d'exécution
executions time Shuttle.append(time() - start time)
# OC-SVM
methods.append('OC-SVM')
start time = time()
nu = 0.4
func OCSVM Shuttle = OneClassSVM(nu=nu)
func OCSVM Shuttle.fit(X Shuttle)
y pred OCSVM Shuttle = func OCSVM Shuttle.predict(X Shuttle)
# Calcul du temps d'exécution
executions time Shuttle.append(time() - start time)
# LOF
methods.append('LOF')
start time = time()
n neighbors = 80
func LOF Shuttle = LocalOutlierFactor(n neighbors=n neighbors,
novelty=True)
func LOF Shuttle.fit(X Shuttle)
y_pred_LOF_Shuttle = func LOF Shuttle.predict(X Shuttle)
# Calcul du temps d'exécution
executions time Shuttle.append(time() - start time)
```

/Users/thesard/anaconda3/lib/python3.7/site-packag es/sklearn/ensemble/iforest.py:213: FutureWarning: default contamination parameter 0.1 will change in

version 0.22 to "auto". This will change the predict method behavior.

FutureWarning)

/Users/thesard/anaconda3/lib/python3.7/site-packag es/sklearn/ensemble/iforest.py:223: FutureWarning: behaviour="old" is deprecated and will be removed in version 0.22. Please use behaviour="new", which makes the decision_function change to match other anomaly detection algorithm API.

FutureWarning)

/Users/thesard/anaconda3/lib/python3.7/site-packag es/sklearn/ensemble/iforest.py:417: DeprecationWar ning: threshold_ attribute is deprecated in 0.20 a nd will be removed in 0.22.

"be removed in 0.22.", DeprecationWarning)
/Users/thesard/anaconda3/lib/python3.7/site-packag
es/sklearn/ensemble/iforest.py:213: FutureWarning:
default contamination parameter 0.1 will change in
version 0.22 to "auto". This will change the predict method behavior.

FutureWarning)

/Users/thesard/anaconda3/lib/python3.7/site-packag es/sklearn/ensemble/iforest.py:223: FutureWarning: behaviour="old" is deprecated and will be removed in version 0.22. Please use behaviour="new", which makes the decision_function change to match other anomaly detection algorithm API.

FutureWarning)

/Users/thesard/anaconda3/lib/python3.7/site-packag es/sklearn/ensemble/iforest.py:417: DeprecationWar ning: threshold_ attribute is deprecated in 0.20 a nd will be removed in 0.22.

"be removed in 0.22.", DeprecationWarning)
/Users/thesard/anaconda3/lib/python3.7/site-packag
es/sklearn/ensemble/iforest.py:213: FutureWarning:
default contamination parameter 0.1 will change in
version 0.22 to "auto". This will change the predi
ct method behavior.

FutureWarning)

/Users/thesard/anaconda3/lib/python3.7/site-packag es/sklearn/ensemble/iforest.py:223: FutureWarning: behaviour="old" is deprecated and will be removed in version 0.22. Please use behaviour="new", which makes the decision_function change to match other anomaly detection algorithm API.

FutureWarning)

/Users/thesard/anaconda3/lib/python3.7/site-packag es/sklearn/ensemble/iforest.py:417: DeprecationWar

```
ning: threshold attribute is deprecated in 0.20 a
nd will be removed in 0.22.
  " be removed in 0.22.", DeprecationWarning)
/Users/thesard/anaconda3/lib/python3.7/site-packag
es/sklearn/svm/base.py:196: FutureWarning: The def
ault value of gamma will change from 'auto' to 'sc
ale' in version 0.22 to account better for unscale
d features. Set gamma explicitly to 'auto' or 'sca
le' to avoid this warning.
  "avoid this warning.", FutureWarning)
/Users/thesard/anaconda3/lib/python3.7/site-packag
es/sklearn/neighbors/lof.py:236: FutureWarning: de
fault contamination parameter 0.1 will change in v
ersion 0.22 to "auto". This will change the predic
t method behavior.
  FutureWarning)
```

Calcul des valeurs des métriques de comparaison

In [11]:

```
precisions Shuttle = []
recalls Shuttle = []
roc aucs Shuttle = []
f1 scores Shuttle = []
# Isolation Forest avec n estimators
# Precision
precisions Shuttle.append(precision score(y transform Shuttle,
y pred IF Shuttle))
# Recall
recalls Shuttle.append(recall score(y transform Shuttle, y pre
d IF Shuttle))
# f1 score
f1 scores Shuttle.append(f1 score(y transform Shuttle, y pred
IF Shuttle))
# Calcul de l'aire sous la courbe ROC
auc IF Shuttle = roc auc score(y transform Shuttle, y pred IF
Shuttle)
roc aucs Shuttle.append(auc IF Shuttle)
print("Confusion Matrice IForest avec n estimators")
print(confusion matrix(y transform Shuttle, y pred IF Shuttle)
)
# Isolation Forest avec max samples
# Precision
precisions_Shuttle.append(precision_score(y_transform_Shuttle,
```

```
y_pred_IF_Shuttle_max_samples))
# Recall
recalls Shuttle.append(recall score(y transform Shuttle, y pre
d IF Shuttle max samples))
# f1 score
f1 scores Shuttle.append(f1 score(y transform Shuttle, y pred
IF Shuttle max samples))
# Calcul de l'aire sous la courbe ROC
auc IF Shuttle = roc auc score(y transform Shuttle, y pred IF
Shuttle max samples)
roc aucs Shuttle.append(auc IF Shuttle)
print("Confusion Matrice IForest avec max samples")
print(confusion matrix(y transform Shuttle, y pred IF Shuttle
max samples))
# Isolation Forest avec max samples et n estimators
# Precision
precisions Shuttle.append(precision score(y transform Shuttle,
y pred IF Shuttle estimators samples))
# Recall
recalls Shuttle.append(recall score(y transform Shuttle, y pre
d IF Shuttle estimators samples))
# fl score
f1 scores_Shuttle.append(f1_score(y_transform_Shuttle, y_pred_
IF Shuttle estimators samples))
# Calcul de l'aire sous la courbe ROC
auc IF Shuttle = roc auc score(y transform Shuttle, y pred IF
Shuttle estimators samples)
roc aucs Shuttle.append(auc IF Shuttle)
print("Confusion Matrice IForest avec max samples et n estimat
ors")
print(confusion_matrix(y_transform_Shuttle, y_pred_IF_Shuttle_
estimators samples))
# OC-SVM
# Precision
precisions Shuttle.append(precision score(y transform Shuttle,
y pred OCSVM Shuttle))
# Recall
recalls Shuttle.append(recall score(y transform Shuttle, y pre
d_OCSVM_Shuttle))
# fl score
f1 scores Shuttle.append(f1 score(y transform Shuttle, y pred
OCSVM Shuttle))
# Calcul de l'aire sous la courbe ROC
auc OCSVM Shuttle = roc auc score(y transform Shuttle, y pred
OCSVM Shuttle)
roc aucs Shuttle.append(auc OCSVM Shuttle)
```

```
print("Confusion Matrice OC-SVM")
print(confusion matrix(y transform Shuttle, y pred OCSVM Shutt
le))
# LOF
# Precision
precisions Shuttle.append(precision score(y transform Shuttle,
y pred LOF Shuttle))
# Recall
recalls Shuttle.append(recall score(y transform Shuttle, y pre
d_LOF_Shuttle))
# f1 score
fl scores Shuttle.append(fl score(y transform Shuttle, y pred
LOF Shuttle))
# Calcul de l'aire sous la courbe ROC
auc LOF Shuttle = roc auc score(y transform Shuttle, y pred LO
F Shuttle)
roc aucs Shuttle.append(auc LOF Shuttle)
print("Confusion Matrice LOF")
print(confusion matrix(y transform Shuttle, y pred LOF Shuttle
))
Confusion Matrice IForest avec n estimators
[[ 864
           14]
 [ 3781 41805]]
Confusion Matrice IForest avec max samples
  874
[ [
 [ 3773 41813]]
Confusion Matrice IForest avec max samples et n es
timators
[[ 873
            51
 [ 3774 41812]]
Confusion Matrice OC-SVM
[[ 831
           47]
 [18058 27528]]
Confusion Matrice LOF
[[ 336 542]
```

Présentation des résultats sur Shuttle

[4175 41411]]

Résultat : Temps d'exécution, précision, rappel, score f1, AUC

In [13]:

```
print("Methods ===>")
print(methods)
print("Execution Time ===>")
print(executions_time_Shuttle)
print("Precision ===>")
print(precisions_Shuttle)
print("Recall ===>")
print(recalls_Shuttle)
print("f1_score ===>")
print(f1_scores_Shuttle)
print("ROC AUC ===>")
print(roc_aucs_Shuttle)
Methods ===>
['IForest n_estimators', 'IForest max_samples', 'I
```

```
Forest max samples et n estimators', 'OC-SVM', 'LO
F']
Execution Time ===>
[3.8581349849700928, 5.292931079864502, 5.46475601
1962891, 253.6707808971405, 32.18809700012207
Precision ===>
[0.9996652239412707, 0.9999043451227969, 0.9998804
314034961, 0.9982955575702629, 0.9870807808738351
Recall ===>
[0.917057868643882, 0.917233361119642, 0.917211424
560172, 0.6038696090905102, 0.90841486421269691
f1 score ===>
[0.956581431268234, 0.9567863803301946, 0.95676349
7820441, 0.7525320867675401, 0.94611544568706521
ROC AUC ===>
[0.9505562691738773, 0.9563387762318029, 0.9557583
318700631, 0.775169428691041, 0.64555139565987921
```

Interprétation des résultats en fonction du Temps d'exécution, précision, rappel, score f1, AUC sur Shuttle

IsolationForest a eu de meilleures performances que les autres. Entre OC-SVM et LOF: OC-SVM a découvert et bien classé plus d'anomalies que LOF. Par contre, LOF a découvert et bien placé plus d'observations normales que OC-SVM. La question est donc de savoir ce qui importe le plus entre la découverte des anomalies et celle des observations normales car c'est en fonction de l'importance que nous donnons à l'un ou à l'autre que nous pourront dire la méthode la meilleure entre OC-SVM et LOF. Cette question fait remarquer qu'en réalité, toutes les méthodes ont sont performantes dans des conditions données en fonction de ce que l'on souhaite obtenir comme résultat. Dans ce cas précis, OC-SVM lance beaucoup de fausse alertes mais attrappe beaucoup d'anomalies. Par contre, LOF n'attrappe pas beaucoup d'anomalies mais reconnais beaucoup de données normales. On peut peut-être se dire que dans le cas espèce OC-SVM est mieux dans la mesure où une méthode de détection d'anomalies a pour but principal de détecter les anomalies et donc laisser passer des anomalies en ferait une méthode moins bonne et que les observations normales que OC-SVM aurait classé comme anormales sont peut être des nouveautés. Considérant l'aire sous la courbe ROC, nous avons l'ordre suivant lForest - OC-SVM et LOF

Tableau du résultat TOBC = VN/(VN + FP) TNBC = VP/(FN + VP)

Méthode | Précision | Rappel | Score f1 | AUC | TOBC | TNBC | CPU Time |

IForest |0.9997608 |0.9084148|0.9566490 |0.9528561|0.9886105|0.9171017|2.5428619 |

OC-SVM |0.9982955 |0.6038696|0.7525321 |0.7751694|0.9464692|0.6038696|176.90205 |

LOF |0.9870808 |0.9171017|0.9461154 |0.6455514|0.3826879|0.9084149|24.813836 |

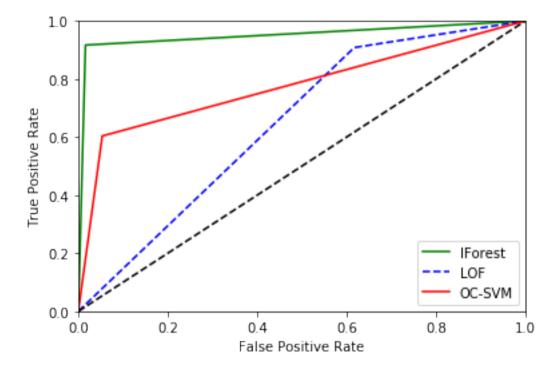
Resultat: Courbe ROC pour Shuttle

In [14]:

```
fpr_IF_Shuttle, tpr_IF_Shuttle, thresholds_IF_Shuttle = roc_cu
rve(y_transform_Shuttle, y_pred_IF_Shuttle)
fpr_IF_Shuttle_max_samples, tpr_IF_Shuttle_max_samples, thresh
olds_IF_Shuttle_max_samples = roc_curve(y_transform_Shuttle, y
_pred_IF_Shuttle_max_samples)
fpr_IF_Shuttle_estimators_samples, tpr_IF_Shuttle_estimators_s
amples, thresholds_IF_Shuttle_estimators_samples = roc_curve(y
_transform_Shuttle, y_pred_IF_Shuttle_estimators_samples)
fpr_LOF_Shuttle, tpr_LOF_Shuttle, thresholds_LOF_Shuttle = roc
_curve(y_transform_Shuttle, y_pred_LOF_Shuttle)
fpr_OCSVM_Shuttle, tpr_OCSVM_Shuttle, thresholds_OCSVM_Shuttle
= roc_curve(y_transform_Shuttle, y_pred_OCSVM_Shuttle)
```

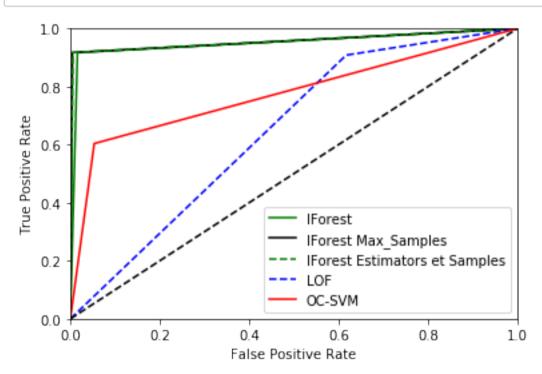
In [15]:

```
plt.plot(fpr_IF_Shuttle, tpr_IF_Shuttle, "g-", label="IForest")
plt.plot(fpr_LOF_Shuttle, tpr_LOF_Shuttle, "b--", label="LOF")
plt.plot(fpr_OCSVM_Shuttle, tpr_OCSVM_Shuttle, "r-", label="OC -SVM")
plt.plot([0, 1], [0, 1], 'k--')
plt.axis([0, 1, 0, 1])
plt.xlabel('False Positive Rate')
plt.ylabel('True Positive Rate')
plt.legend(loc="lower right")
```



In [16]:

```
plt.plot(fpr_IF_Shuttle, tpr_IF_Shuttle, "g-", label="IForest")
plt.plot(fpr_IF_Shuttle_max_samples, tpr_IF_Shuttle_max_sample
s, "k-", label="IForest Max_Samples")
plt.plot(fpr_IF_Shuttle_estimators_samples, tpr_IF_Shuttle_est
imators_samples, "g--", label="IForest Estimators et Samples")
plt.plot(fpr_LOF_Shuttle, tpr_LOF_Shuttle, "b--", label="LOF")
plt.plot(fpr_OCSVM_Shuttle, tpr_OCSVM_Shuttle, "r-", label="OC
-SVM")
plt.plot([0, 1], [0, 1], 'k--')
plt.axis([0, 1, 0, 1])
plt.xlabel('False Positive Rate')
plt.ylabel('True Positive Rate')
plt.legend(loc="lower right")
```



Interprétation de la courbe ROC

La courbe ROC mesurant le taux de faux positif par rapport au taux de vrai positif, plus la courbe s'éloigne de celle oblique en noir, mieux c'est. Ainsi, on peut dire que pour Shuttle, lForest est la meilleure méthode de détection d'anomalies suivi par OC-SVM. Le classement de LOF pourrait s'expliquer par le fait que les anomalies qui y sont présentes sont des anomalies global alors que LOF est doué pour les anomalies locales. POur vérifier ça peut être qu'on peut utiliser une méthode de clustering comme K-means pour voir comment les anomalies seront classées par cette méthode.

Conclusion Shuttle

Pour un jeu de données statique de faible dimension, Isolation forest a tendance à mieux performer et semble être plus rapide que OC-SVM et LOF. OC-SVM détecte beaucoup d'anomalies avec un fort taux de fausses alertes et un temps d'exécution plus grand que LOF. Par contre, LOF détecte moins d'anomalies avec un faible taux de fausses alertes. Notons que la performance des méthodes dépends non seulement du jeu de données considéré mais aussi des valeurs des hypermaramètres. Pour LOF et IsolationForest, le temps d'exécution semble être en correlation positive avec respectivement le nombre de voisins et nombre de d'estimateurs. Par contre, le temps d'exécution serait en correlation négative avec nu.

ın []:			