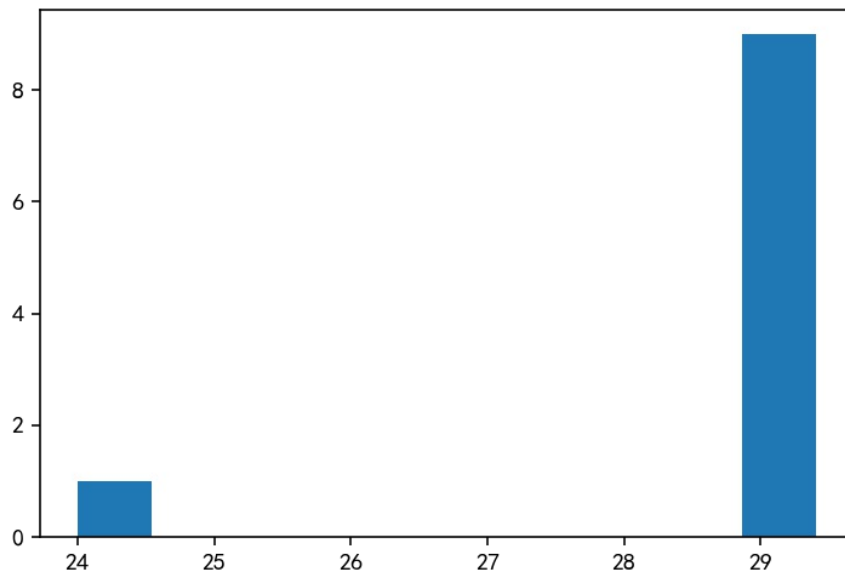


## 小数据

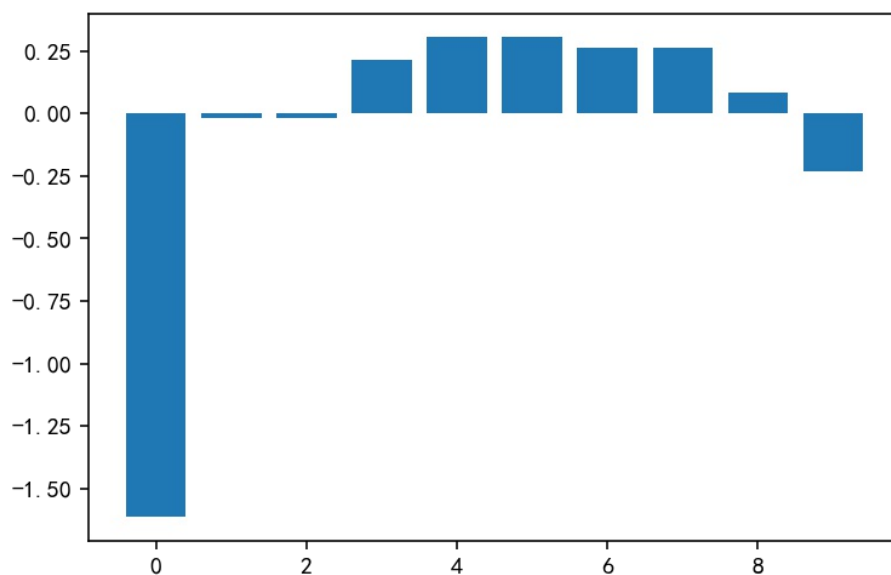
```
data = np.array([24.0, 28.9, 28.9, 29.0, 29.1, 29.1, 29.2, 29.2, 29.3, 29.3])
```

```
n, bins, _ = plt.hist(data, bins=10)
```



```
from sklearn.neighbors.kde import KernelDensity
```

```
kde = KernelDensity(kernel='gaussian', bandwidth=0.2).fit(data.reshape((-1,)))  
score = kde.score_samples(data.reshape((-1,)))  
plt.bar(range(len(score)), score);
```

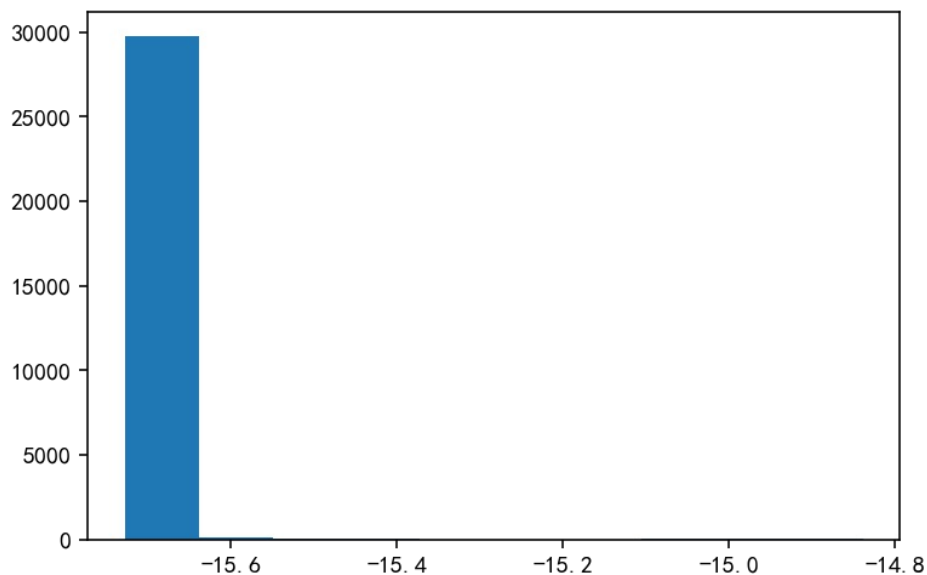


## 信用卡数据

```
data = pd.read_excel('default of credit card clients.xls', header=1, index=0)
```

```
kde = KernelDensity(kernel='gaussian', bandwidth=0.5).fit(data)
score = kde.score_samples(data)
```

```
plt.hist(score);
```



## 对于小于**99%**的判定为异常

```
out_line = np.percentile(score, 99)
```

```
y_pred = np.zeros(len(data))
y_pred[score > out_line] = 1
```

```
from sklearn.metrics import classification_report
print(classification_report(data[data.columns[-1]].values, y_pred))
```

	precision	recall	f1-score	support
0	0.78	0.99	0.87	23364
1	0.31	0.01	0.03	6636
avg / total	0.68	0.78	0.69	30000