# adj-olfa-1-notebook-analyse-112023

## May 28, 2024

```
[1]: import numpy as np
      import pandas as pd
      import matplotlib.pyplot as plt
       import seaborn as sns
       import plotly_express as px
[49]: from sklearn.linear_model import LinearRegression
      from sklearn.preprocessing import StandardScaler #pour standaridiser les données
      from sklearn.metrics import silhouette_score
      from sklearn.cluster import KMeans
      from sklearn import metrics
      from sklearn.preprocessing import PolynomialFeatures
      from sklearn.model_selection import train_test_split
      from sklearn.linear_model import LogisticRegression
      from sklearn.model_selection import GridSearchCV
      from sklearn.neighbors import KNeighborsClassifier
      from sklearn.tree import DecisionTreeClassifier, plot_tree
      from sklearn.ensemble import RandomForestClassifier
      from scipy.stats import mode
      from sklearn.metrics import confusion_matrix
      from sklearn.model_selection import cross_val_score
      from statsmodels.stats.stattools import durbin_watson
      from statsmodels.stats.diagnostic import het_breuschpagan
      from scipy import stats
      import pickle
[652]:
[60]:
      import math
[653]:
      df_billets = pd.read_csv('/Users/helmisaddem/Documents/billets.csv', sep=';')
 [5]: df_billets.head()
 [5]:
         is_genuine diagonal height_left height_right margin_low margin_up \
      0
               True
                        171.81
                                     104.86
                                                   104.95
                                                                 4.52
                                                                             2.89
      1
               True
                        171.46
                                     103.36
                                                   103.66
                                                                 3.77
                                                                             2.99
                                                                 4.40
      2
               True
                        172.69
                                     104.48
                                                   103.50
                                                                             2.94
```

```
4
                True
                         171.73
                                       104.28
                                                     103.46
                                                                    4.04
                                                                                3.48
          length
       0
          112.83
       1 113.09
       2 113.16
       3 113.51
       4 112.54
       df billets.nunique()
                          2
  [7]: is_genuine
       diagonal
                        159
       height_left
                        155
       height_right
                        170
       margin_low
                        285
       margin_up
                        123
       length
                        336
       dtype: int64
[655]:
       df_billets.isna().sum()
[655]: is_genuine
                         0
       diagonal
                         0
       height left
                         0
       height_right
                         0
       margin_low
                        37
       margin_up
                         0
       length
                         0
       dtype: int64
[654]:
      df_billets.describe()
[654]:
                 diagonal
                            height_left
                                         height_right
                                                          margin_low
                                                                        margin_up \
              1500.000000
                            1500.000000
                                           1500.000000
       count
                                                         1463.000000
                                                                      1500.000000
       mean
               171.958440
                             104.029533
                                            103.920307
                                                            4.485967
                                                                          3.151473
       std
                  0.305195
                               0.299462
                                              0.325627
                                                            0.663813
                                                                          0.231813
       min
               171.040000
                             103.140000
                                            102.820000
                                                            2.980000
                                                                          2.270000
       25%
               171.750000
                             103.820000
                                                            4.015000
                                                                          2.990000
                                            103.710000
       50%
               171.960000
                             104.040000
                                            103.920000
                                                            4.310000
                                                                          3.140000
       75%
               172.170000
                             104.230000
                                            104.150000
                                                            4.870000
                                                                          3.310000
       max
               173.010000
                             104.880000
                                            104.950000
                                                            6.900000
                                                                          3.910000
                  length
              1500.00000
       count
       mean
               112.67850
```

3

True

171.36

103.91

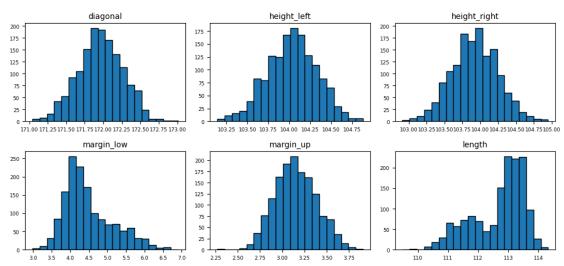
3.62

103.94

3.01

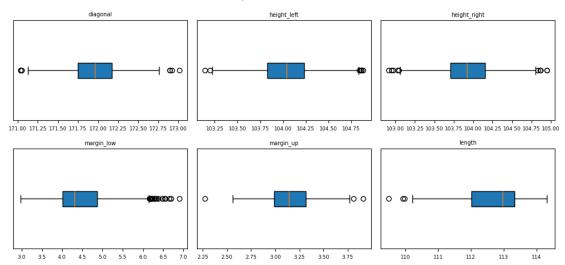
```
std
                0.87273
      min
              109.49000
      25%
              112.03000
      50%
              112.96000
      75%
              113.34000
      max
              114.44000
[656]: billets_witnout_nan = df_billets.loc[
           ~df_billets.isna().any(axis='columns')]
 []: billets witnout nan.info()
[657]: print(f'Valeur(s) manquante(s): {billets_witnout_nan.isna().any().any()}')
      Valeur(s) manquante(s) : False
[658]: #Distribution des variables :
      variables = df_billets.columns.to_list()
      variables.remove('is_genuine')
      fig, axs = plt.subplots(2, 3, figsize=(10, 5))
      for i, var in enumerate(variables):
          r = i // 3
          c = i \% 3
          axs[r, c].hist(var, data=billets_witnout_nan[['diagonal', 'height_left', __
        'margin_low', 'margin_up',
       edgecolor='k', bins=20)
          axs[r, c].set_title(var, size=10)
          axs[r, c].tick_params(axis='both', which='both', labelsize=6.5)
       # Supprime les graphiques vides
       [fig.delaxes(ax) for ax in axs.flatten() if not ax.has_data()]
      fig.suptitle('Distribution des variables')
      plt.tight_layout()
      plt.show()
      del fig, axs, i, r, c, var
```

#### Distribution des variables



```
[222]: # Dispersion des variables
      variables = df_billets.columns.to_list()
      variables.remove('is_genuine')
      fig, axs = plt.subplots(2, 3, figsize=(10, 5))
      for i, var in enumerate(variables):
          r = i // 3
          c = i \% 3
          axs[r, c].boxplot(var, data=billets_witnout_nan[['diagonal', 'height_left',__
        'margin_low', 'margin_up',
       patch_artist=True, vert=False)
          axs[r, c].set_title(var, size=7)
          axs[r, c].yaxis.set_major_locator(plt.NullLocator())
          axs[r, c].tick_params(axis='x', which='both', labelsize=6.5)
       [fig.delaxes(ax) for ax in axs.flatten() if not ax.has_data()]
      fig.suptitle('Dispersion des variables')
      plt.tight_layout()
      plt.show()
      del fig, axs, i, var, r, c
```

#### Dispersion des variables

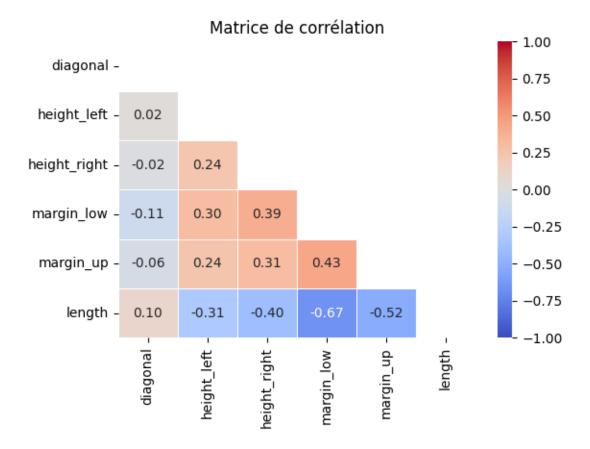


[223]: <pandas.io.formats.style.Styler at 0x136786650>

```
[224]: fig, ax = plt.subplots(figsize=(6, 4))
    mask = np.triu(np.ones_like(matrice_corr, dtype=bool))
    sns.heatmap(matrice_corr, annot=True, fmt='.2f', vmin=-1, vmax=1,
    annot_kws=None, linewidths=0.6, cmap='coolwarm', ax=ax, mask=mask)

ax.set_title('Matrice de corrélation')

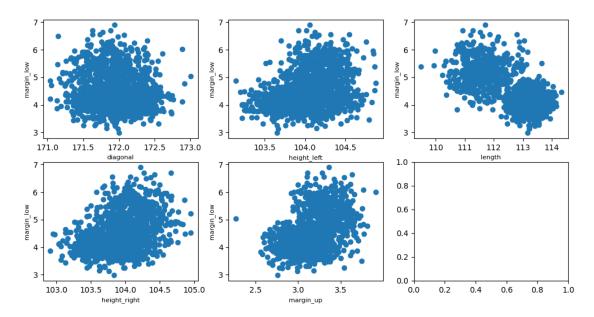
plt.show()
    del fig, ax
```



```
[659]: #scatter pour voir la linéarité entre la variable dépendante margin_low et les_
       →autres variables
       variables = df_billets.columns.to_list()
       variables.remove('is_genuine')
       variables.remove('margin_low')
       fig, axs = plt.subplots(nrows=2, ncols=3,
                                   figsize=(12, 6))
       i = 0
       for r in range(2):
         for c in range(2):
              axs[r, c].scatter(billets_witnout_nan[variables[i]],__
       ⇔billets_witnout_nan['margin_low'])
              axs[r, c].set_xlabel(variables[i], size=8)
              axs[r, c].set_ylabel('margin_low', size=8)
              i += 1
       axs[0,2].scatter(billets_witnout_nan[variables[4]],__
       ⇔billets_witnout_nan['margin_low'])
       axs[0,2].set_xlabel(variables[4], size=8)
```

```
axs[0,2].set_ylabel('margin_low', size=8)
```

### [659]: Text(0, 0.5, 'margin\_low')



```
[231]: variables = df_billets.columns.to_list()
variables.remove('margin_low')

# Créer un modèle de régression linéaire
model = LinearRegression()

for i in range(5):
    #Adapater le modèle aux données
    model.fit(billets_witnout_nan[[variables[i]]],
    ⇒billets_witnout_nan['margin_low'])
    #coefficient de détermination
    r_squared = model.score(billets_witnout_nan[[variables[i]]],
    ⇒billets_witnout_nan['margin_low'])
    print('Coefficient de détermination ou R² entre', variables[i], 'etu
    ⇒margin_low', r_squared) #Coefficient de détermination (R²)

#Un R² proche de 1 indique que le modèle de régression linéaire ajusté explique
# une grande partie de la variance de la variable dépendante.
```

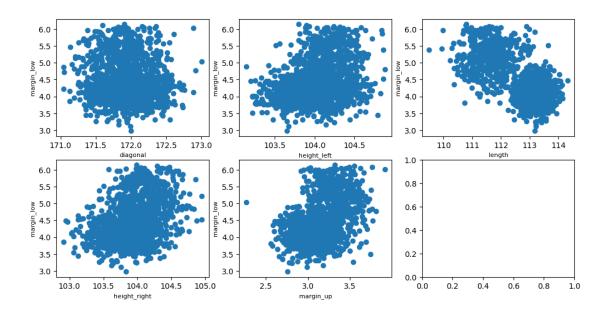
Coefficient de détermination ou  $R^2$  entre is\_genuine et margin\_low 0.6131393378084237 
Coefficient de détermination ou  $R^2$  entre diagonal et margin\_low 0.012439850430716826 
Coefficient de détermination ou  $R^2$  entre height\_left et margin\_low 0.09159276027592533 
Coefficient de détermination ou  $R^2$  entre height\_right et margin\_low

#### 0.15294759201240649

Coefficient de détermination ou  $R^2$  entre margin\_up et margin\_low 0.18628380252698062

```
[76]: #supprimer les outliers de margin low et revoir si la relation se linéarise :
       #Q1 = billets_witnout_nan['margin_low'].quantile(0.25)
       #Q3 = billets_witnout_nan['margin_low'].quantile(0.75)
       \#IQR = Q3 - Q1
       \#max\ boxplot = 1.5 * IQR + Q3
       \#min\_boxplot = Q1 - 1.5 * IQR
       #df = billets_witnout_nan.loc[
                   #(billets_witnout_nan['margin_low'] < max_boxplot) &_
        → (billets_witnout_nan['margin_low'] > min_boxplot)]
  []: | #px.box(data_frame= df, y='margin_low').update_layout(height=600, width=300)
[660]: #scatter plot de margin low en fonction du reste des variables après
        ⇔suppression des outliers:
       fig, axs = plt.subplots(nrows=2, ncols=3,
                                   figsize=(12, 6))
       i = 0
       for r in range(2):
          for c in range(2):
              axs[r, c].scatter(df[variables[i]], df['margin_low'])
              axs[r, c].set_xlabel(variables[i], size=8)
              axs[r, c].set_ylabel('margin_low', size=8)
              i += 1
       axs[0,2].scatter(df[variables[4]], df['margin_low'])
       axs[0,2].set_xlabel(variables[4], size=8)
       axs[0,2].set_ylabel('margin_low', size=8)
```

[660]: Text(0, 0.5, 'margin\_low')



```
[67]: billets_witnout_nan.head()
```

[67]:		is_genuine	diagonal	height_left	height_right	margin_low	margin_up	\
	0	True	171.81	104.86	104.95	4.52	2.89	
	1	True	171.46	103.36	103.66	3.77	2.99	
	2	True	172.69	104.48	103.50	4.40	2.94	
	3	True	171.36	103.91	103.94	3.62	3.01	
	1	Truo	171 73	10/1 28	103 46	1 01	3 /18	

length

- 0 112.83
- 1 113.09
- 2 113.16
- 3 113.51
- 4 112.54

```
X_poly_df = pd.DataFrame(X_poly, columns=new_feature_names)
[662]: X_poly_df.drop('1', axis=1, inplace=True)
[663]: # créer une table avec margin low inclus:
       poly = PolynomialFeatures(degree=2)
       poly.fit(billets_witnout_nan[['diagonal', 'height_left', 'height_right',
                                            'margin_up', 'length', 'margin_low']])
      names = billets_witnout_nan[['diagonal', 'height_left', 'height_right',
                                            'margin_up', 'length', 'margin_low']].
       ⇔columns.to_list()
       new_names = poly.get_feature_names_out(names)
       X poly_margin_low = poly.transform(billets_witnout_nan[['diagonal',_
        'margin_up', 'length', 'margin_low']])
      X poly df margin low = pd.DataFrame(X poly margin low, columns=new names)
[664]: | X_poly_df_margin_low.drop('1', axis=1, inplace=True)
[665]: X_poly_df_margin_low = X_poly_df_margin_low.iloc[:
        \hookrightarrow, [5,6,7,8,9,10,12,13,14,15,17,18,19,21,22,24]]
[666]: X_poly_df_margin_low.describe()
[666]:
               margin_low
                             diagonal^2
                                         diagonal height left diagonal height right
             1463.000000
                            1463.000000
                                                  1463.000000
                                                                          1463.000000
       count
                 4.485967
                           29570.057448
                                                 17889.145764
                                                                         17870.251343
      mean
      std
                 0.663813
                             105.048572
                                                    61.023314
                                                                            63.610612
                                                                         17650.348200
                                                  17708.739600
                 2.980000
                          29254.681600
      min
      25%
                 4.015000
                           29498.062500
                                                  17847.381400
                                                                         17828.991050
                                                  17891.352000
      50%
                 4.310000
                          29570.241600
                                                                         17868.644800
      75%
                 4.870000
                           29642.508900
                                                                         17912.008100
                                                  17929.889700
                 6.900000
                          29932.460100
                                                  18095.115900
                                                                         18066.329400
      max
                                  diagonal length height_left^2
              diagonal margin_up
                     1463.000000
                                      1463.000000
                                                      1463.000000
      count
                      542.197380
                                     19375.487251
                                                    10822.607922
      mean
      std
                       39.753988
                                       157.383190
                                                        62.328225
      min
                      390.553500
                                     18804.907500
                                                    10637.859600
      25%
                      513.861400
                                     19262.065050
                                                    10779.630650
      50%
                      540.205600
                                     19422.076600
                                                    10824.321600
      75%
                      569.994200
                                     19494.981200
                                                    10863.892900
      max
                      672.363600
                                     19693.715600
                                                    10999.814400
              height_left height_right
                                       height_left margin_up height_left length
                           1463.000000
                                                  1463.000000
                                                                       1463.000000
       count
                          10811.112528
                                                   328.036293
                                                                      11721.623005
      mean
```

```
10668.823700
                                                    235.399000
                                                                       11382.580400
      min
       25%
                          10775.476400
                                                    310.410000
                                                                       11665.362000
       50%
                          10810.791600
                                                    326.748400
                                                                       11737.528500
       75%
                          10846.595950
                                                    344.859400
                                                                       11784.978400
                          11005.057000
                                                    407.773900
                                                                       11911.900000
      max
              height_right^2 height_right margin_up height_right length \
                 1463.000000
                                          1463.000000
                                                                1463.000000
       count
                10799.778283
                                           327.696021
                                                               11709.212775
      mean
       std
                   67.380337
                                            24.399170
                                                                  83.090890
      min
                10590.468100
                                           235.512500
                                                               11368.346700
                10755.764100
      25%
                                           310.110750
                                                               11658.562000
      50%
                10799.366400
                                           326.365100
                                                               11723.191400
      75%
                10847.222500
                                           344.782000
                                                               11768.928700
      max
                11014.502500
                                           406.757300
                                                               11893.620000
              margin_up^2 margin_up length
                                                  length<sup>2</sup>
              1463.000000
                                 1463.000000
                                               1463.000000
       count
                 9.995470
                                  355.167568
                                              12696.362938
      mean
       std
                 1.469298
                                   24.722164
                                                196.162230
                                  257.758500
                                              11988.060100
      min
                 5.152900
      25%
                 8.940100
                                  337.572950 12548.480400
      50%
                 9.859600
                                  354.525600 12759.961600
      75%
                10.989250
                                  372.713050 12845.955600
      max
                15.288100
                                  433.345300 13069.062400
[667]: feature = X poly df.iloc[:,5:20].columns.to list()
       fig, axs = plt.subplots(3, 5, figsize=(12, 5))
       for i, var in enumerate(feature):
           r = i // 5
           c = i \% 5
           axs[r, c].hist(var, data=X_poly_df.iloc[:,5:20],
                          edgecolor='k', bins=20)
           axs[r, c].set_title(var, size=8)
           axs[r, c].tick_params(axis='both', which='both', labelsize=4.5)
       # Supprime les graphiques vides
       [fig.delaxes(ax) for ax in axs.flatten() if not ax.has_data()]
       fig.suptitle('Distribution des nouvelles features issues de la transformation∪
        →polynomiale')
      plt.tight_layout()
```

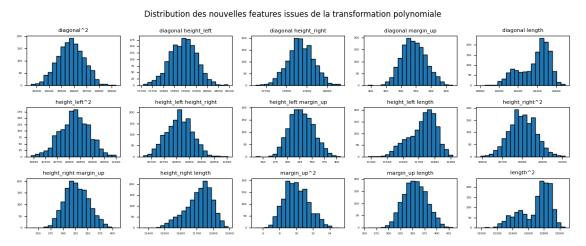
50.998731

std

24.332463

86.469862

# plt.show() del fig, axs, i, r, c, var

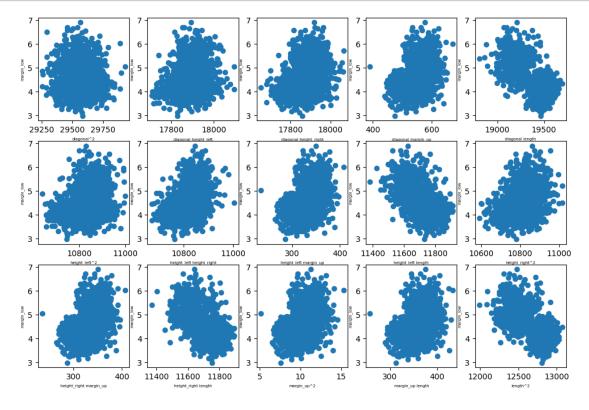


# [255]: X\_poly\_df\_margin\_low.info()

<class 'pandas.core.frame.DataFrame'>
RangeIndex: 1463 entries, 0 to 1462
Data columns (total 16 columns):

#	Column	Non-Null Count	Dtype
0	margin_low	1463 non-null	float64
1	diagonal^2	1463 non-null	float64
2	diagonal height_left	1463 non-null	float64
3	diagonal height_right	1463 non-null	float64
4	diagonal margin_up	1463 non-null	float64
5	diagonal length	1463 non-null	float64
6	height_left^2	1463 non-null	float64
7	height_left height_right	1463 non-null	float64
8	height_left margin_up	1463 non-null	float64
9	height_left length	1463 non-null	float64
10	height_right^2	1463 non-null	float64
11	height_right margin_up	1463 non-null	float64
12	height_right length	1463 non-null	float64
13	margin_up^2	1463 non-null	float64
14	margin_up length	1463 non-null	float64
15	length^2	1463 non-null	float64
_			

dtypes: float64(16)
memory usage: 183.0 KB



```
[669]: #correlation entre nouvelles features et ma variable margin_low
matrice_corr = X_poly_df_margin_low.corr(numeric_only=True, method='pearson')
matrice_corr.style.background_gradient(axis='rows', cmap='coolwarm').format('{:.

→2f}')
```

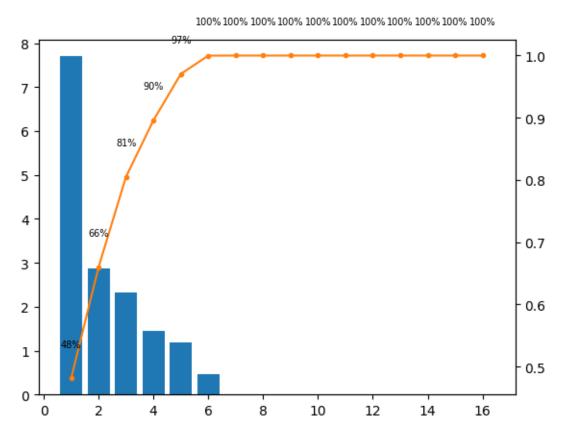
[669]: <pandas.io.formats.style.Styler at 0x13b718dd0>

```
[670]: # Calcul du R^2 pour chaque nouvelle feature et la margin_low model = LinearRegression() feature = X_poly_df_margin_low.columns.to_list()
```

```
feature.remove('margin_low')
       for i in range(15):
           #Adapater le modèle aux données
           model.fit(X_poly_df_margin_low[[feature[i]]],__

¬X_poly_df_margin_low['margin_low'])
           #coefficient de détermination
           r_squared = model.score(X_poly_df_margin_low[[feature[i]]],__
        →X_poly_df_margin_low['margin_low'])
           print('Coefficient de détermination ou R² entre',feature[i],'et⊔
        →margin_low', r_squared) #Coefficient de détermination (R²)
       #Un R² proche de 1 indique que le modèle de régression linéaire ajusté explique
       # une grande partie de la variance de la variable dépendante.
      Coefficient de détermination ou R2 entre diagonal^2 et margin_low
      0.012441446892789365
      Coefficient de détermination ou R2 entre diagonal height_left et margin_low
      0.038951449346347644
      Coefficient de détermination ou R2 entre diagonal height_right et margin_low
      0.08233505895418802
      Coefficient de détermination ou R2 entre diagonal margin_up et margin_low
      0.18434212368123915
      Coefficient de détermination ou R2 entre diagonal length et margin_low
      0.436138729345381
      Coefficient de détermination ou R2 entre height_left^2 et margin_low
      0.09155461917745966
      Coefficient de détermination ou R2 entre height_left height_right et margin_low
      0.19678188236312044
      Coefficient de détermination ou R2 entre height_left margin_up et margin_low
      0.19283511979378054
      Coefficient de détermination ou R2 entre height_left length et margin_low
      0.33969262906533415
      Coefficient de détermination ou R2 entre height_right^2 et margin_low
      0.15303504154890268
      Coefficient de détermination ou R^2 entre height_right margin_up et margin_low
      0.19569661423413132
      Coefficient de détermination ou R^{\,2} entre height_right length et margin_low
      0.3103304180339681
      Coefficient de détermination ou R^2 entre margin_up^2 et margin_low
      0.18889239072370678
      Coefficient de détermination ou R2 entre margin_up length et margin_low
      0.1434565578071968
      Coefficient de détermination ou R2 entre length^2 et margin_low
      0.44454737041394987
[479]: #PCA sur les nouvelles features :
       from sklearn.decomposition import PCA
```

scaler = StandardScaler()



```
fig, ax = plt.subplots(figsize=(6.4, 6.4))
  ax.set_aspect('equal')
  ax.grid(alpha=0.4)
  ax.set_axisbelow(True)
  ax.set_xlim(-1.02, 1.02)
  ax.set_ylim(-1.02, 1.02)
  for spine in ax.spines.values():
      spine.set_visible(False)
  circle = plt.Circle((0, 0), 1, fill=False, linewidth=1, color='0.8')
  ax.add_patch(circle)
  ax.axhline(y=0, linestyle = '--', linewidth=0.9, color='k')
  ax.axvline(x=0, linestyle = '--', linewidth=0.9, color='k')
  for i in range(len(vecteurs_propres)):
      ax.annotate(
          text='',
          xy=(vecteurs_propres[i, dimension_sur_x], vecteurs_propres[i,__
→dimension_sur_y]),
          xytext=(0, 0),
          arrowprops=dict(arrowstyle='->', linewidth=0.8, color='b')
      )
      if vecteurs_propres[i, dimension_sur_x] > 0:
          h_offset=text_offset
      elif vecteurs_propres[i, dimension_sur_x] < 0:</pre>
          h_offset = -text_offset
      if vecteurs_propres[i, dimension_sur_y] > 0:
          v_offset=text_offset
      elif vecteurs_propres[i, dimension_sur_y] < 0:</pre>
          v_offset=-text_offset
      ax.text(
          x=(vecteurs_propres[i, dimension_sur_x]+h_offset),
          y=(vecteurs_propres[i, dimension_sur_y]+v_offset),
          s=X_poly_df_margin_low.columns.to_list()[i], fontsize=8
      )
```

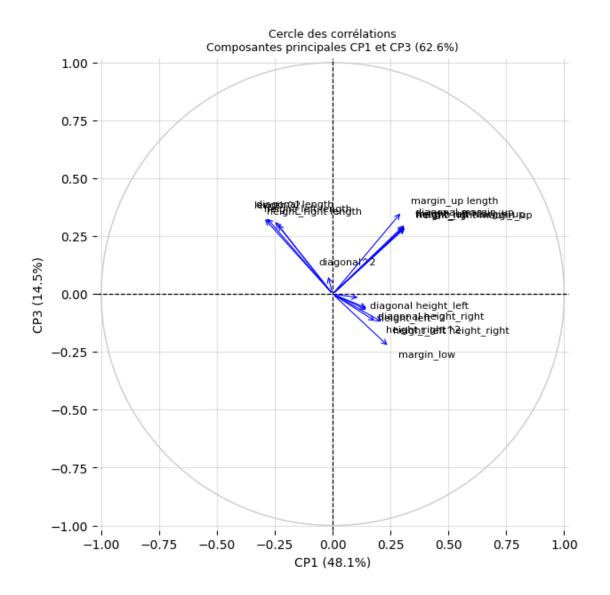
```
ax.set_xlabel(f'CP{dimension_sur_x + 1} ({pca.
explained_variance_ratio_[dimension_sur_x]:.1%})')
ax.set_ylabel(f'CP{dimension_sur_y + 1} ({pca.
explained_variance_ratio_[dimension_sur_y]:.1%})')

ax.set_title(
    f'Cercle des corrélations\n'
    f'Composantes principales CP{dimension_sur_x + 1} et CP{dimension_sur_yu}
e+ 1} ({cum_variance_ratio:.1%})',
    fontsize= 9)

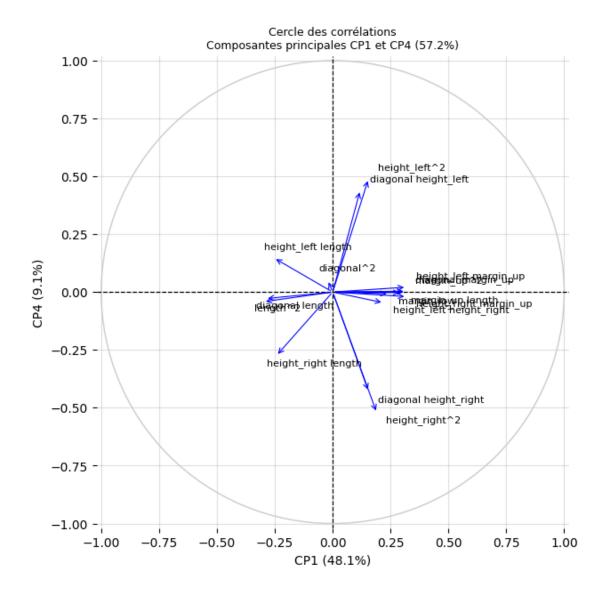
plt.tight_layout()

plt.show()
```

[272]: cercle\_correlation\_graph(0, 2)



[290]: cercle\_correlation\_graph(0, 3)

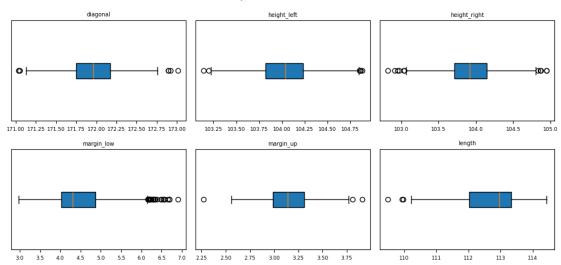


# Créez et entraînez un modèle de régression linéaire

```
model = LinearRegression()
      model.fit(X_train, y_train)
      # Prédisez les valeurs manquantes dans la variable cible
      missing_values = df_billets[df_billets['margin_low'].
       oisna()][['diagonal_length', 'length^2']] # features est la liste des⊔
       ⇔features sélectionnées
      predicted_values = model.predict(missing_values)
      # Remplacez les valeurs manquantes par les valeurs prédites
      df_billets.loc[df_billets['margin_low'].isna(), 'margin_low'] = predicted_values
[281]: #moyenne des valeurs manquantes prédites par notre régression linéaire
      print(predicted_values.mean())
      print(predicted_values.std())
      4.411567886045393
      0.4232528658515769
[193]: variables = ['diagonal', 'height_left', 'height_right', 'margin_low', __
       fig, axs = plt.subplots(2, 3, figsize=(10, 5))
      for i, var in enumerate(variables):
          r = i // 3
          c = i \% 3
          axs[r, c].boxplot(var, data=df_billets[['diagonal', 'height_left',_
       ⇔'height_right',
                                                           'margin_low', 'margin_up',⊔
       patch_artist=True, vert=False)
          axs[r, c].set_title(var, size=7)
          axs[r, c].yaxis.set_major_locator(plt.NullLocator())
          axs[r, c].tick_params(axis='x', which='both', labelsize=6.5)
       [fig.delaxes(ax) for ax in axs.flatten() if not ax.has_data()]
      fig.suptitle('Dispersion des variables')
      plt.tight_layout()
      plt.show()
```

del fig, axs, i, var, r, c

#### Dispersion des variables



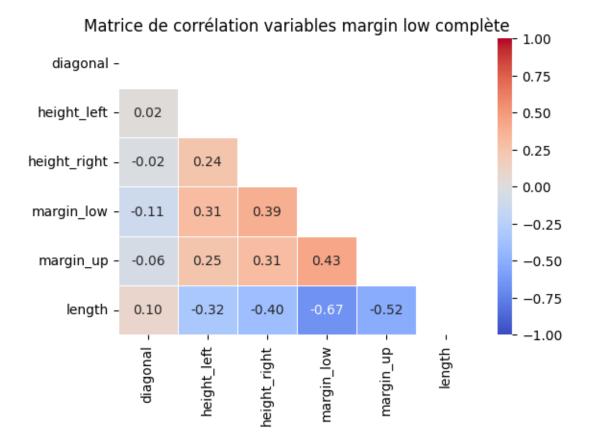
```
[643]: df_billets.describe().style.background_gradient(axis='rows', cmap='coolwarm').

style.background_gradient(axis='rows', cmap='coolwarm').
```

[643]: <pandas.io.formats.style.Styler at 0x136fb5a10>

[196]: <pandas.io.formats.style.Styler at 0x134e10b90>

```
[197]: #Heatmap après traitement des 37 valeurs manquantes
fig, ax = plt.subplots(figsize=(6, 4))
mask = np.triu(np.ones_like(matrice_corr, dtype=bool))
sns.heatmap(matrice_corr, annot=True, fmt='.2f', vmin=-1, vmax=1,
annot_kws=None, linewidths=0.6, cmap='coolwarm', ax=ax, mask=mask)
ax.set_title('Matrice de corrélation variables margin low complète')
plt.show()
del fig, ax
```



```
[284]: #Vérification de la fiabilité de mon modèle de régression après transformation
       ⇔polynomiale:
       #Calculs des résidus : différence entre les valeurs observées et les valeurs
       ⇒prédites par le modèle: c'est à dire que je vais calculer des
       #valeurs selon mon modèle pour chaque valeur de ma partie test et je compareu
       ⇔(différence) avec la valeur qu'on m'a donnée
       # Ils représentent l'erreur de prédiction pour chaque observation
       X_train, X_test, y_train, y_test =
       →train_test_split(df_billets[['diagonal_length', 'length^2']],
       →df_billets['margin_low'], test_size=0.3, random_state=42)
       y_pred = model.predict(X_test)
       r2 = model.score(X_train, y_train)
[289]: mse = metrics.mean_squared_error(y_test, y_pred)
       print(r2, mse)
       # Calcule R<sup>2</sup> ajusté
       n = len(y_test)
```

k = 2

```
ajusted_r2 = 1 - ((1-r2)*(n-1)/(n-k-1))

# Affiche la valeur de R² ajusté
print(f'R2 ajusté : {ajusted_r2:.6f}')

del n, k, r2, ajusted_r2
```

## 0.4500029478337716 0.24015017406403918 R2 ajusté : 0.447542

```
[]: #Je vais essayer d'inclure 2 autres nouvelles features dans mon modèle etu
     ⇔revoir si çà augmente sa fiabilité :
    # Diviser les données en ensembles d'entraînement et de test
    # X est votre DataFrame contenant vos features, y est votre variable cible
    \#billets\_witnout\_nan['diagonal\_length'] = billets\_witnout\_nan['diagonal'] *_{\sqcup}
     ⇔billets_witnout_nan['length']
    #billets_witnout_nan['length^2'] = billets_witnout_nan['length'] *_
     billets_witnout_nan['length']
    billets_witnout_nan['height_right_length'] = ___
     billets_witnout_nan['height_left_length'] = billets_witnout_nan['height_left']_

symbol

* billets_witnout_nan['length']

    X_train, X_test, y_train, y_test =
     strain_test_split(billets_witnout_nan[['diagonal_length', 'length^2',
     ⇔billets_witnout_nan['margin_low'],
                                                      test_size=0.3,
     →random_state=42)
    df_billets = pd.read_csv('/Users/helmisaddem/Documents/billets.csv', sep=';')
    df billets['diagonal length'] = df billets['diagonal'] * df billets['length']
    df_billets['length^2'] = df_billets['length'] * df_billets['length']
    df_billets['height_right_length'] = df_billets['height_right'] *__

df_billets['length']

    df_billets['height_left_length'] = df_billets['height_left'] *__

df_billets['length']

    # Créez et entraînez un modèle de régression linéaire
    model = LinearRegression()
    model.fit(X_train, y_train)
    # Prédisez les valeurs manquantes dans la variable cible
    missing_values = df_billets[df_billets['margin_low'].
     →isna()][['diagonal_length', 'length^2', 'height_right_length', |
     → 'height_left_length']] # features est la liste des features sélectionnées
    predicted_values = model.predict(missing_values)
```

```
# Remplacez les valeurs manquantes par les valeurs prédites
df_billets.loc[df_billets['margin_low'].isna(), 'margin_low'] = predicted_values
```

```
[673]: X_train, X_test, y_train, y_test =__

train_test_split(df_billets[['diagonal_length', 'length^2',__

'height_right_length', 'height_left_length']],

df_billets['margin_low'],__

test_size=0.3, random_state=42)

y_pred = model.predict(X_test)

r2 = model.score(X_train, y_train)

print(r2)

#Reapplication du modèle avec 4 feature donne un r2 meilleur qu'avec seulement 2
```

#### 0.47323524316395826

```
[674]: #R2 ajusté :
    n = len(y_test)
    k = 4
    ajusted_r2 = 1 - ((1-r2)*(n-1)/(n-k-1))
    print(ajusted_r2)
```

#### 0.46850027905756686

```
[675]: # Répartition des résidus en fonction des valeurs prédites : motifs aléatoires ?
residus = y_test - y_pred
fig, ax = plt.subplots()

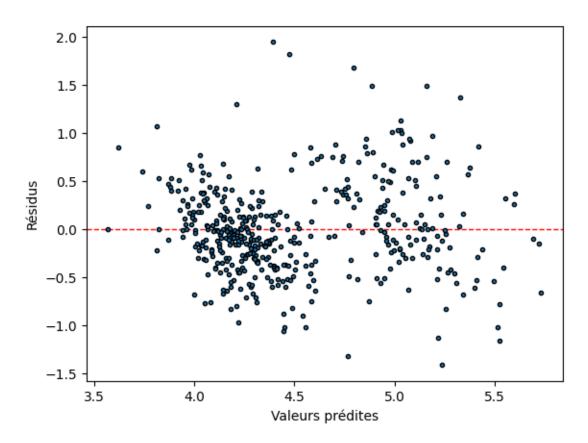
ax.scatter(x=y_pred, y=residus, marker='.', edgecolors='k')
ax.axhline(y=0, color='r', linestyle='--', linewidth=1, zorder=0)

ax.set_xlabel('Valeurs prédites')
ax.set_ylabel('Résidus')
fig.suptitle('Résidus en fonction des valeurs prédites')

plt.show()

del fig, ax
```

# Résidus en fonction des valeurs prédites



```
# on ne rejette pas l'hypothèse nulle. Cela signifie qu'il n'y a pasu suffisamment de

# preuves pour conclure à la présence d'une hétéroscédasticité statistiquement significative dans le modèle
```

Durbin-Watson: 1.927 p-value: 4.096e-04

```
[677]: # Trace le graphique
fig, ax = plt.subplots()

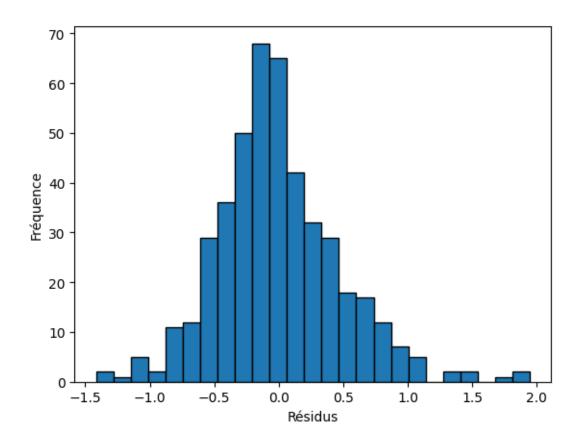
ax.hist(x=residus, bins=25, edgecolor='k')
#ax.axvline(x=0, linestyle='--', linewidth=1, color='r')

ax.set_xlabel('Résidus')
ax.set_ylabel('Fréquence')
fig.suptitle('Distribution des résidus')

plt.show()

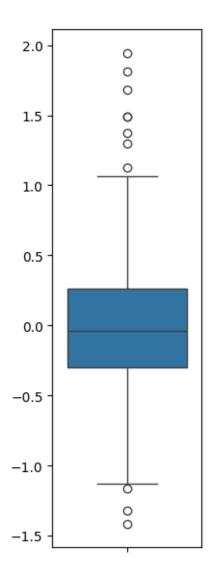
del fig, ax
```

# Distribution des résidus



```
[678]: # Boxplot des résidus pour vérifier la normalité :
plt.figure(figsize=(2, 7))
sns.boxplot(y=residus)
plt.ylabel("")
```

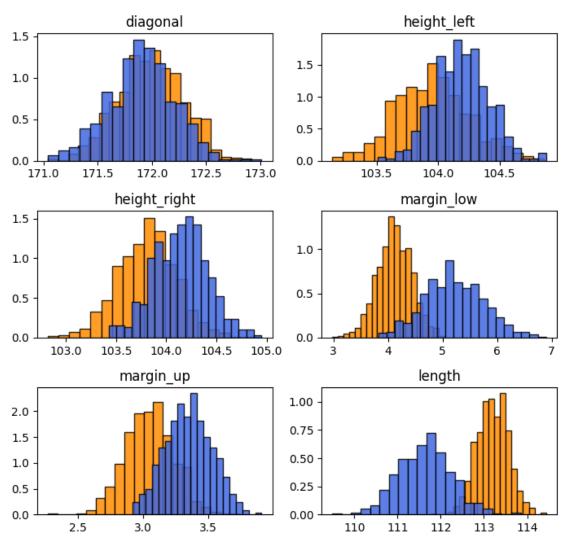
[678]: Text(0, 0.5, '')



[]: # Une fois le dataset est complet, on va appliquer les algorithmes : K-Means,  $\sqcup$   $\hookrightarrow$  KNN, Random-Forest, Regression logistique

```
[679]: # Vérification du nombre de vrais/faux billets
       df_billets.drop(columns=['diagonal_length', 'length^2', 'height_right_length', \'
        df billets['is genuine'].value counts()
[679]: is_genuine
      True
                1000
      False
                 500
      Name: count, dtype: int64
[680]: # Affichage de la moyenne et de la médiane des variables pour les vrais et faux_
       \hookrightarrowbillets
       df_billets.groupby('is_genuine').agg({'mean', 'median'}).round(3).stack()
                          diagonal height_left height_right margin_low margin_up \
[680]:
       is_genuine
      False
                                        104.190
                                                      104.144
                                                                    5.214
                  mean
                           171.901
                                                                                3.350
                  median
                           171.910
                                        104.180
                                                      104.160
                                                                    5.180
                                                                                3.350
                           171.987
                                                                    4.118
                                                                                3.052
       True
                  mean
                                        103.949
                                                      103.809
                  median
                           171.990
                                        103.950
                                                      103.810
                                                                    4.120
                                                                                3.050
                           length
       is_genuine
       False
                  mean
                          111.631
                  median 111.630
       True
                  mean
                          113.202
                  median 113.205
[360]: #Histogrammes genuine_True et genuine_False en fonction des différentes
        \hookrightarrow variables
       genuine_values = df_billets['is_genuine'].unique()
       fig, axs = plt.subplots(3, 2, figsize=(7, 7))
       axs = axs.flatten()
       colors = ['darkorange', 'royalblue']
       for i, column in enumerate(df_billets.columns[1:]):
           for j, k in enumerate(genuine_values):
               axs[i].hist(df_billets.loc[df_billets['is_genuine'] == k, column],_
       →alpha=0.85, bins=20, edgecolor='k', density=True, color= colors[j])
               axs[i].set title(column, size=10)
       fig.suptitle('Distribution des variables')
       fig.tight_layout()
       plt.show()
```

## Distribution des variables



```
[361]: genuine_values = df_billets['is_genuine'].unique()
    colors = ['darkorange', 'royalblue']
    # Trace les boxplots de chaque variable
    fig, axs = plt.subplots(3, 2, figsize=(7, 7))
    axs = axs.flatten()

for i, column in enumerate(df_billets.columns[1:]):
    for j, k in enumerate(genuine_values):
        axs[i].boxplot(df_billets.loc[df_billets['is_genuine'] == k, column],
    positions=[j], patch_artist=True, # Remplir les boîtes avec des couleurs
```

```
boxprops=dict(facecolor= colors [j]),u
medianprops=dict(color='red')) # Couleur des boîtes
        axs[i].set_title(column, size =10)

axs[i].set_xticklabels(genuine_values)

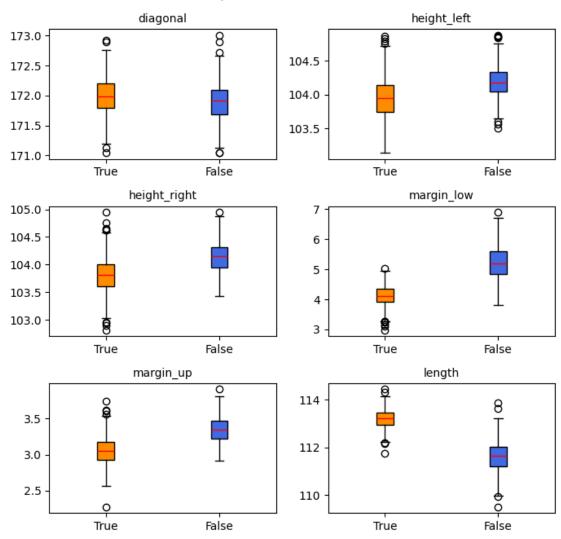
fig.suptitle('Dispersion des variables')

fig.tight_layout()

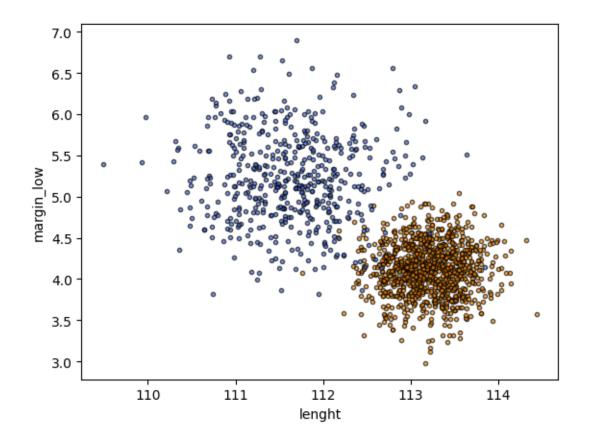
plt.show()

del genuine_values, fig, axs, i, column, j, k
```

## Dispersion des variables



margin\_low en fonction de length



```
[368]: df_billets.columns
[368]: Index(['is_genuine', 'diagonal', 'height_left', 'height_right', 'margin_low',
              'margin_up', 'length'],
             dtype='object')
[681]: | X_train, X_test, y_train, y_test = train_test_split(df_billets[['diagonal',__

    'height_left',

                                                                        'height_right', __

¬'margin_low',
                                                                        'margin_up',⊔
        df_billets['is_genuine'],__
        →test_size=0.3, random_state=42)
[552]: # Fonction qui regroupe les crières d'évaluation d'un modèle :
       def criteres_evaluation_model(y_test, y_pred):
           metrics_results = pd.DataFrame({'accuracy': [metrics.accuracy_score(y_test,__
        →y_pred)],
                     'recall_true': [metrics.recall_score(y_test, y_pred,_
        →pos_label=True)],
                               #sensibilité
                     'recall_False': [metrics.recall_score(y_test, y_pred,_
        →pos_label=False)], #spécificité
                     'precision_true': [metrics.precision_score(
                   y_test, y_pred, pos_label=True)],
                     'precision false': [metrics.precision score(
                   y_test, y_pred, pos_label=False)],
                     'f1_score': [metrics.f1_score(
                   y_test, y_pred, pos_label=False)]})
           return metrics_results
[682]: #Application des algorithmes de détection de faux billets
       #1- Régression Logistique:
       regression_logistiq = LogisticRegression()
       regression_logistiq.fit(X_train, y_train)
       y_pred = regression_logistiq.predict(X_test)
       #plt.figure(figsize=(2, 4))
       #plt.bar(['predicted_True', 'predicted_False'], [sum(y_pred), len(y_pred) -__
        →sum(y_pred)], color=['darkorange', 'royalblue'])
       #plt.xticks(size=6)
[683]: # Matrice de confusion
       fig, ax = plt.subplots(figsize=(4.8, 3.6))
```

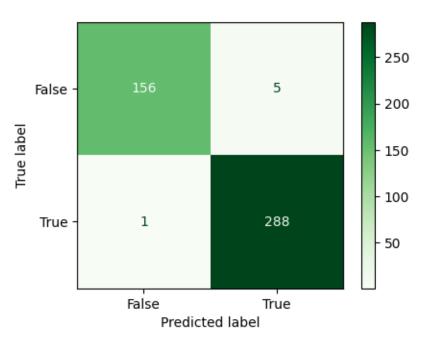
```
metrics.ConfusionMatrixDisplay.from_predictions(
    y_test, y_pred, ax=ax, cmap='Greens')

fig.suptitle('Matrice de confusion', size=10)

plt.show()

del fig, ax
```

## Matrice de confusion



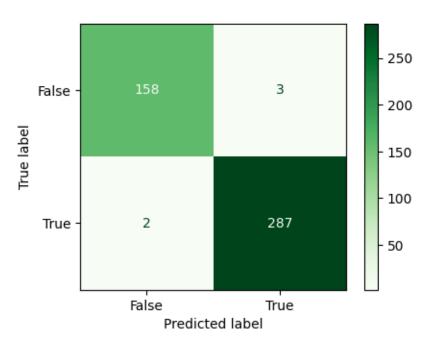
→predict(X\_test)

```
fig, ax = plt.subplots(figsize=(4.8, 3.6))

#Matrice de confusion:
metrics.ConfusionMatrixDisplay.from_predictions(
    y_test, y_pred, ax=ax, cmap='Greens')
fig.suptitle('Matrice de confusion', size=10)

plt.show()
```

## Matrice de confusion

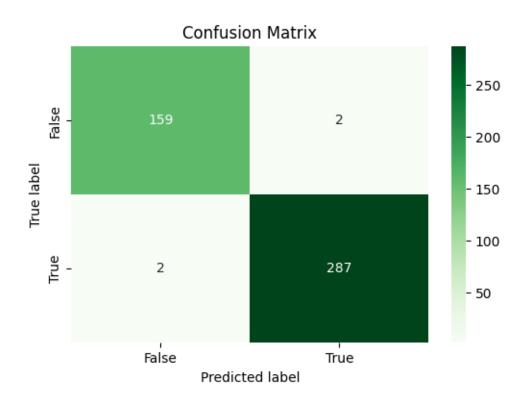


```
[687]: # modele après optimisation :
df2 = criteres_evaluation_model(y_test, y_pred)
#Amélioration de la spécificité 0.98 contre 0.96
```

```
[688]: # Sauvegarde du modèle choisi
with open('reg_logistiq.pkl', 'wb') as file:
    pickle.dump(LogisticRegression(C=10, max_iter=100).fit(X_train, y_train),
    ofile)
```

```
[565]: # 2eme méthode K-Means: normalisation nécessaires des données
       scaler = StandardScaler()
       X_train_scaled = scaler.fit_transform(X_train)
       X_test_scaled = scaler.transform(X_test)
       \#cluster\_labels = KMeans(n\_clusters=2, init='k-means++', n\_init='auto', \bot
        \neg random\_state=42). fit(X\_train\_scaled). labels\_
       #cluster_labels = np.asarray(cluster_labels)
       #true\_labels = y\_train * 1
       true_labels_test = y_test * 1
       # Predict the clusters for the same training data
       y_pred = KMeans(n_clusters=2, init='k-means++', n_init='auto', random_state=42).
        →fit(X_train_scaled).predict(X_test_scaled)
       # Map the predicted cluster labels to the original true labels
       mapped_predicted_labels = np.zeros_like(y_pred)
       for cluster in np.unique(y_pred):
           mask = (y_pred == cluster)
           mapped_predicted_labels[mask] = mode(true_labels_test[mask])[0]
       # Create confusion matrix with mapped predicted labels
       conf_matrix = confusion_matrix(true_labels_test, mapped_predicted_labels)
       print("Confusion Matrix:\n", conf_matrix)
       # Plot the confusion matrix
       plt.figure(figsize=(6, 4))
       sns.heatmap(conf_matrix, annot=True, fmt="d", cmap="Greens", __
        →xticklabels=[False, True], yticklabels=[False, True])
       plt.xlabel('Predicted label')
       plt.ylabel('True label')
       plt.title('Confusion Matrix')
       plt.show()
      Confusion Matrix:
```

Confusion Matrix: [[159 2] [ 2 287]]



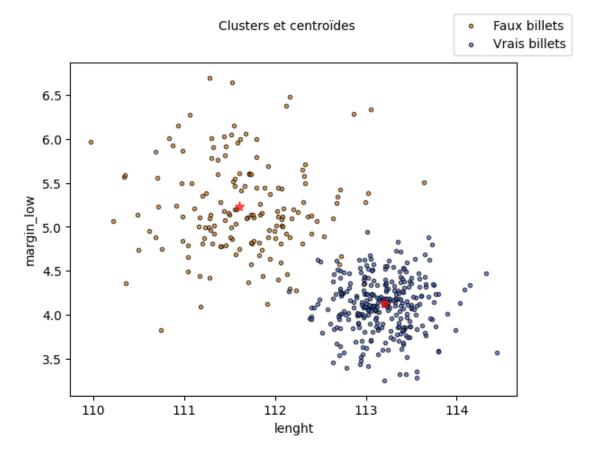
[567]: df\_3 = criteres\_evaluation\_model(true\_labels\_test, mapped\_predicted\_labels)

[568]: # Trace les clusters et leur centroïde avec 'marqin\_low' et 'length'

df\_temp = X\_test.copy()

marker='\*', markersize=8, color='r', alpha=0.65)

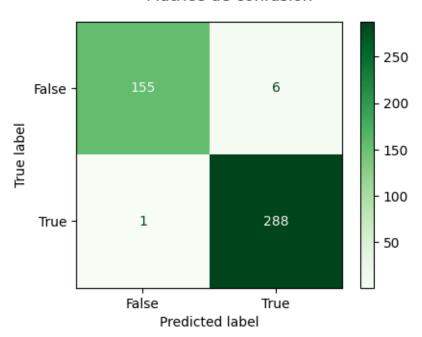
ax.plot(scaler.inverse\_transform(KMeans(n\_clusters=2, init='k-means++', \_\_



```
[569]: # Calcul 'accuracy' pour 5 'folds'
scoring = metrics.make_scorer(metrics.f1_score, pos_label=False)
scores = cross_val_score(
    KMeans(n_clusters=2, init='k-means++', n_init='auto', random_state=42),
    X_train_scaled, y_train, cv=5, scoring=scoring
```

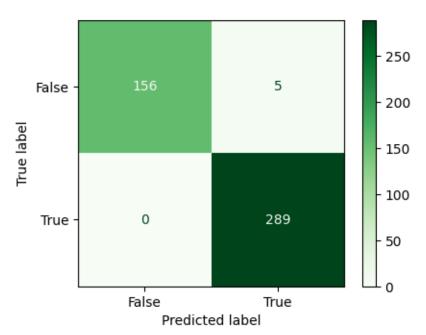
```
# Affiche les résulatats
      print(
          f'f1-score_Faux_billets\n'
          f'min. :\t{np.min(scores):.6f}\n'
          f'max. :\t{np.max(scores):.6f}\n'
          f'moy. :\t{np.average(scores):.6f}'
      del scores
      f1-score_Faux_billets
      min.: 0.967213
      max.: 0.983051
      moy.: 0.974873
[570]: # Méthode 3 : KNN sans optimisation
      y_pred = KNeighborsClassifier(n_neighbors=3).fit(X_train_scaled, y_train).
        →predict(X_test_scaled)
      # Matrice de confusion
      fig, ax = plt.subplots(figsize=(4.8, 3.6))
      metrics.ConfusionMatrixDisplay.from_predictions(
          y_test, y_pred, ax=ax, cmap='Greens')
      fig.suptitle('Matrice de confusion')
      plt.show()
      del fig, ax
```



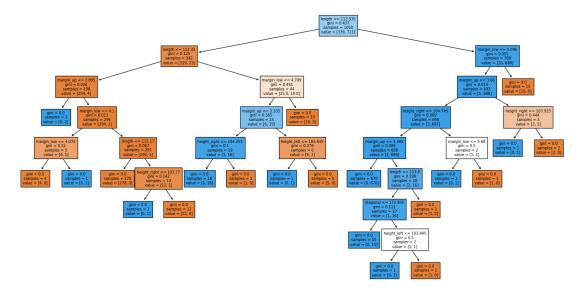


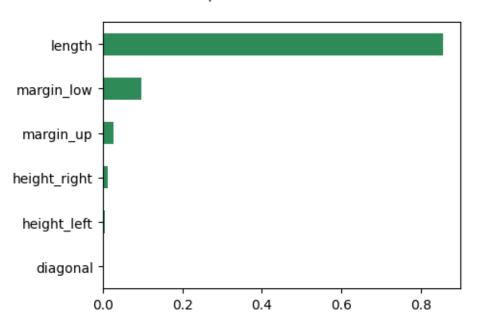
```
[572]: df_4 = criteres_evaluation_model(y_test, y_pred)
[573]: # Optimisation de KNN avec GridSearchCV:
       param_grid = {
           'n_neighbors' : np.arange(1, 100, 3)
       }
       scoring = metrics.make_scorer(metrics.f1_score, pos_label=False)
       # Meilleur paramètre
       print(GridSearchCV(
           KNeighborsClassifier(),
           param_grid=param_grid, scoring=scoring, cv=5).fit(X_train_scaled, y_train).
        ⇔best_params_)
       del param_grid
      {'n_neighbors': 10}
[574]: # Prediction avec KNN en précisant n neighbors 10
       y_pred = KNeighborsClassifier(n_neighbors=10).fit(X_train_scaled, y_train).
        ⇔predict(X_test_scaled)
```

```
# Matrice de confusion
fig, ax = plt.subplots(figsize=(4.8, 3.6))
metrics.ConfusionMatrixDisplay.from_predictions(
    y_test, y_pred, ax=ax, cmap='Greens')
fig.suptitle('Matrice de confusion')
plt.show()
del fig, ax
```



```
#df_billets[['diagonal', 'height_left',
#'height_right', 'margin_low',
#'margin_up', 'length']]
```





```
[601]: # Matrice de confusion de l'arbre de décision :

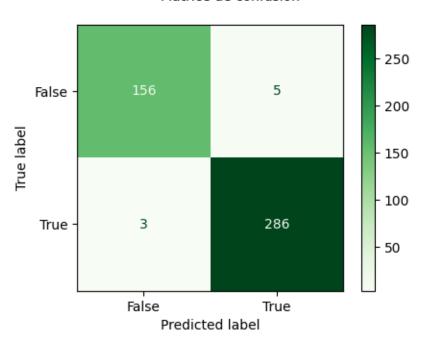
fig, ax = plt.subplots(figsize=(4.8, 3.6))

metrics.ConfusionMatrixDisplay.from_predictions(
    y_test, y_pred, ax=ax, cmap='Greens')

fig.suptitle('Matrice de confusion', size=10)

plt.show()

del fig, ax
```

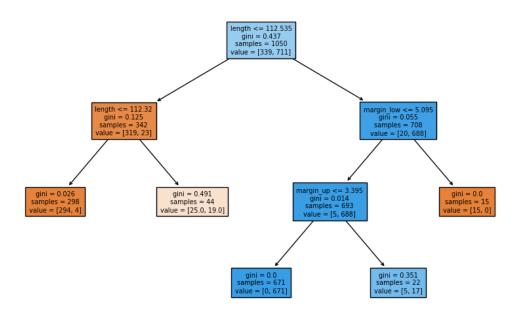


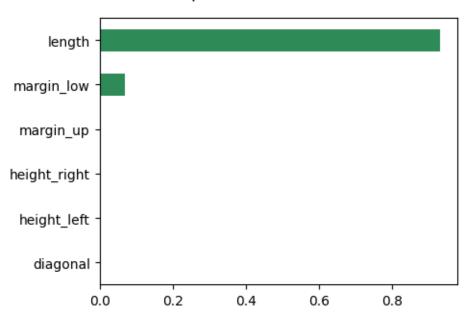
max\_depth=11, min\_samples\_leaf=5, min\_samples\_split=310).fit(X\_train,\_\_

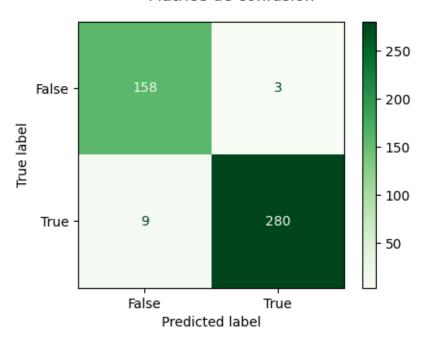
y\_train).predict(X\_test)

plot\_tree(DecisionTreeClassifier(

fig, ax = plt.subplots(figsize=(10.8, 6.4))







```
[607]: df_7 = criteres_evaluation_model(y_test, y_pred)
[608]: # Méthode 5 : Random forest : forêt aléatoire
       y_pred = RandomForestClassifier(max_depth=2, random_state=0).fit(X_train,_
        →y_train).predict(X_test)
       # Importance des variables :
       fig, ax = plt.subplots(figsize=(4.8, 3.6))
       pd.DataFrame(
           RandomForestClassifier(max_depth=2, random_state=0).fit(X_train, y_train).

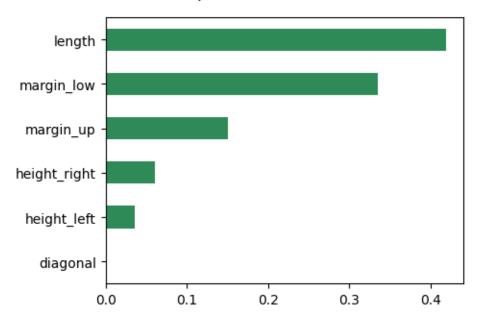
¬feature_importances_,
           index=X_train.columns,
           columns=['Importance']
       ).sort_values(by='Importance').plot.barh(ax=ax, color='seagreen')
       ax.get_legend().remove()
       fig.suptitle('Importance des variables')
       plt.show()
       # Matrice de confusion
       fig, ax = plt.subplots(figsize=(4.8, 3.6))
```

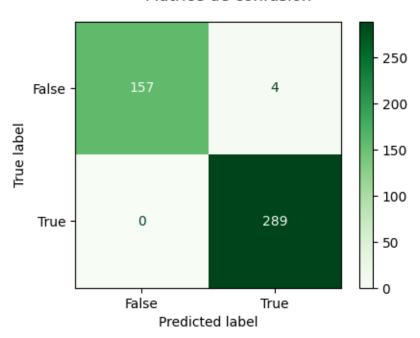
```
metrics.ConfusionMatrixDisplay.from_predictions(
    y_test, y_pred, ax=ax, cmap='Greens')

fig.suptitle('Matrice de confusion')

plt.show()

del fig, ax
```

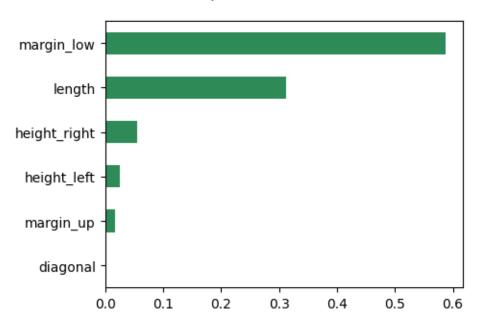




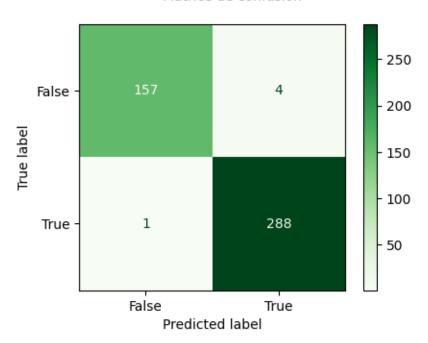
```
[609]: df_8 = criteres_evaluation_model(y_test, y_pred)
```

### KeyboardInterrupt

```
random_state=0
).fit(X_train, y_train).predict(X_test)
# Importance des variables après optimisation
fig, ax = plt.subplots(figsize=(4.8, 3.6))
pd.DataFrame(
   RandomForestClassifier( n_estimators=5,
   max_depth=10, min_samples_leaf=5, min_samples_split=10,
   random_state=0
).fit(X_train, y_train).feature_importances_,
   index=X_train.columns,
   columns=['Importance']
).sort_values(by='Importance').plot.barh(ax=ax, color='seagreen')
ax.get_legend().remove()
fig.suptitle('Importance des variables', size = 10)
plt.show()
fig, ax = plt.subplots(figsize=(4.8, 3.6))
metrics.ConfusionMatrixDisplay.from_predictions(
   y_test, y_pred, ax=ax, cmap='Greens')
fig.suptitle('Matrice de confusion', size = 10)
plt.show()
del fig, ax
```



## Matrice de confusion



[697]: df\_9 = criteres\_evaluation\_model(y\_test, y\_pred)

```
[617]: recap_table = pd.concat([df1, df2, df_3, df_4, df_5, df_6, df_7, df_8, df_9],__
        →ignore_index=True)
[618]: | list = ['Regression_logistiq', 'Regression_logistiq_optimise', 'K_means',
               'KNN', 'KNN_optimise', 'Arbre_decision',
               'Arbre_decision_optimise', 'Foret_aleatoire', u
        ⇔'foret_aleatoire_optimise']
       recap_table.insert(0, 'Model', list)
[698]: recap_table.head(10)
[698]:
                                 Model accuracy recall_true recall_False \
                  Regression_logistiq 0.986667
                                                     0.996540
                                                                   0.968944
       0
         Regression_logistiq_optimise 0.988889
                                                     0.993080
                                                                   0.981366
       2
                               K means 0.991111
                                                     0.993080
                                                                   0.987578
       3
                                   KNN 0.984444
                                                     0.996540
                                                                   0.962733
       4
                          KNN optimise 0.988889
                                                     1.000000
                                                                   0.968944
       5
                        Arbre_decision 0.982222
                                                     0.989619
                                                                   0.968944
                                                                   0.981366
       6
              Arbre_decision_optimise 0.973333
                                                     0.968858
       7
                       Foret_aleatoire 0.991111
                                                     1.000000
                                                                   0.975155
       8
              foret_aleatoire_optimise 0.984444
                                                     0.989619
                                                                   0.975155
         precision_true precision_false f1_score
       0
                0.982935
                                 0.993631 0.981132
       1
                0.989655
                                 0.987500 0.984424
       2
                0.993080
                                 0.987578 0.987578
       3
                0.979592
                                 0.993590 0.977918
       4
                0.982993
                                 1.000000 0.984227
       5
                0.982818
                                 0.981132 0.975000
       6
                0.989399
                                 0.946108 0.963415
       7
                0.986348
                                 1.000000 0.987421
                0.986207
                                 0.981250 0.978193
[651]: recap_table.head(10).style.background_gradient(axis='rows', cmap='Blues').
        →format('{:.2}')
[651]: <pandas.io.formats.style.Styler at 0x133b90dd0>
 []: #metrics.accuracy score(y test, y pred)
       #metrics.recall_score(y_test, y_pred, pos_label=True)
       #metrics.recall_score(y_test, y_pred, pos_label=False)
       #metrics.precision_score(
                   #true_labels_test, mapped_predicted_labels, pos_label=True) # VPP
       #metrics.precision_score(
                   #true_labels_test, mapped_predicted_labels, pos_label=False) #VPN
       #metrics.f1_score(
                   #y_test, y_pred, pos_label=False)
```

[628]: df\_billets.to\_csv('/Users/helmisaddem/Downloads/billets.csv',index=False)