```
In [1]: import numpy as np
   import pandas as pd
   import matplotlib.pyplot as plt
   import seaborn as sns
   import scipy
   import statsmodels as stm

   from sklearn.datasets import load_breast_cancer, load_iris
   from sklearn.neighbors import LocalOutlierFactor
   from sklearn.ensemble import IsolationForest

   %matplotlib inline
In [2]: pd.set_option('display.max_rows',151)
```

Datasets

```
In [3]: cancer_dataset, iris_dataset = load_breast_cancer(), load_iris()
```

1. Cancer Dataset

Segregating Features and Labels

```
X_cancer_df = pd.DataFrame(cancer_dataset.data, columns=cancer_dataset.feature_names
         y_cancer_df = pd.DataFrame(cancer_dataset.target, columns=['Label'])
         X_cancer_df.shape
In [5]:
Out[5]: (569, 30)
In [6]:
         cancer_dataset.target_names
Out[6]: array(['malignant', 'benign'], dtype='<U9')</pre>
        y_cancer_df.shape, y_cancer_df.value_counts()
In [7]:
Out[7]: ((569, 1),
         Label
         1
                   357
                   212
         dtype: int64)
```

2. Iris Dataset

Segregating Features and Labels

```
In [8]: from sklearn.preprocessing import StandardScaler
    ss = StandardScaler()
```

Outlier Detection

• We want to find the outliers in the given dataset or make the train dataset outliers free.

As LOF totally relies on distance calculations thus I'm standardizing the features because higher data values can easily skew/shift the results.

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```
X_iris_df = pd.DataFrame(iris_dataset.data,columns=iris_dataset.feature_names)
 In [9]:
          y iris df = pd.DataFrame(iris dataset.target,columns=['Label'])
         X_iris_df = ss.fit_transform(X=X_iris_df)
In [10]:
          X_iris_df = pd.DataFrame(X_iris_df,columns=iris_dataset.feature_names)
In [11]:
          X_iris_df.shape, X_iris_df.head()
In [12]:
         ((150, 4),
Out[12]:
             sepal length (cm) sepal width (cm) petal length (cm) petal width (cm)
                      -0.900681
                                                                              -1.315444
                                         1.019004
                                                            -1.340227
          1
                      -1.143017
                                        -0.131979
                                                            -1.340227
                                                                              -1.315444
                                                                              -1.315444
          2
                                         0.328414
                                                           -1.397064
                      -1.385353
                                                                              -1.315444
          3
                      -1.506521
                                         0.098217
                                                            -1.283389
                      -1.021849
                                         1.249201
                                                            -1.340227
                                                                              -1.315444)
          iris_dataset.target.shape, iris_dataset.target_names
In [13]:
Out[13]: ((150,), array(['setosa', 'versicolor', 'virginica'], dtype='<U10'))</pre>
In [14]:
          y_iris_df.shape, y_iris_df.value_counts()
Out[14]: ((150, 1),
          Label
          2
                    50
          1
                    50
                    50
          dtype: int64)
```

Using LOF to find outliers in IRIS Dataset

CASE-I :: Neighbors = 20 & Contamination = 0.05 or 5% & Leaf Size = 15

Here, LOF returns the results in the form of [1, -1] where 1's are considered as inliers and -1 are considered as Outliers.

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Out[21]: -1.441204834844254

```
In [20]: lof_iris_vals = lof_iris.negative_outlier_factor_ ## -ve lof value
```

LOF will always returns the -ve factor score and the inliers generally have score close to 1 i.e. close to -1, whereas Outliers tends to have a larger score.

```
In [21]: lof_iris_offset = lof_iris.offset_ ## Threshold Value
lof_iris_offset
```

This is the negative threshold value generated by LOF if any value is greater than it then such a record will be considered as an Outlier.

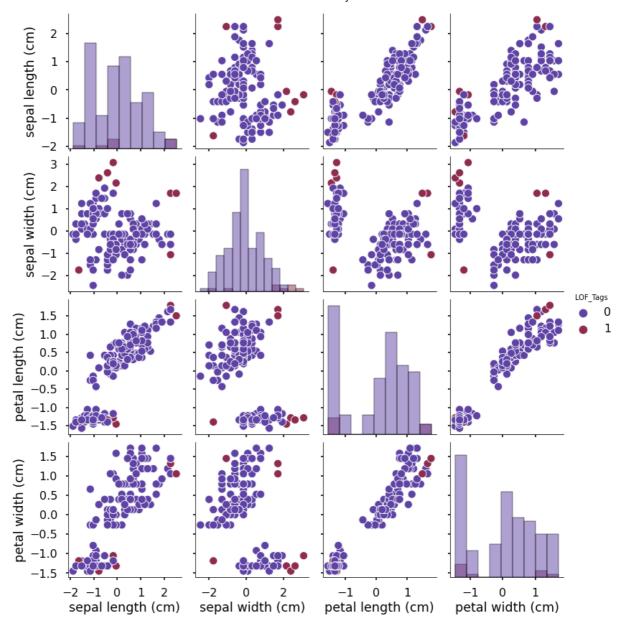
```
In [23]: iris_lof_result[iris_lof_result['LOF_Values'] < lof_iris_offset]</pre>
```

Out[23]:		sepal length (cm)	sepal width (cm)	petal length (cm)	petal width (cm)	Label	LOF_Values	LOF_Tags
	14	-0.052506	2.169988	-1.453901	-1.315444	0	-1.495164	1
	15	-0.173674	3.090775	-1.283389	-1.052180	0	-2.068567	1
	32	-0.779513	2.400185	-1.283389	-1.447076	0	-1.456299	1
	33	-0.416010	2.630382	-1.340227	-1.315444	0	-1.637883	1
	41	-1.627688	-1.743357	-1.397064	-1.183812	0	-1.912040	1
	117	2.249683	1.709595	1.672157	1.317199	2	-1.822850	1
	118	2.249683	-1.052767	1.785832	1.448832	2	-1.602136	1
	131	2.492019	1.709595	1.501645	1.053935	2	-1.883861	1

Now, if we see the -ve scores then they are not so highly away or larger than the offset value but if we compare these values with -1 then yes the above records are a bit away from the generally considered inliers.

- Here, the dataset was not having any labels for the outliers, so this is completely driven based on distance calculation
- Plotting the records with above generated score will tell the better story

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As, the plot is self-explanatory because the data points which are away(separated from others) from the clusters or at the edges/boundaries of it are labelled as Outliers. This is exactly the way LOF behaves.

More analysis

```
In [25]:
         iris_lof_result.columns
dtype='object')
In [26]:
         def lbl(val):
            if val == 1:
                return 'Outliers'
            else:
                return 'Inliers'
         iris_lof_result['LOF_Tags_Class'] = iris_lof_result['LOF_Tags'].apply(lambda val: lb
In [27]:
         fig, ax = plt.subplots(1,4,sharex=True,sharey=True,squeeze=True,figsize=(15,6))
In [28]:
         sns.boxplot(data=iris_lof_result,x='LOF_Tags_Class',y='sepal length (cm)',hue='LOF_T
         sns.boxplot(data=iris_lof_result,x='LOF_Tags_Class',y='sepal width (cm)',hue='LOF_Ta
         sns.boxplot(data=iris lof result,x='LOF Tags Class',y='petal length (cm)',hue='LOF T
```

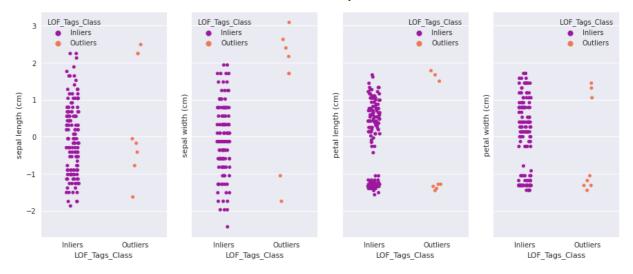
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```
sns.boxplot(data=iris_lof_result,x='LOF_Tags_Class',y='petal width (cm)',hue='LOF_Ta
             plt.show()
                  LOF_Tags_Class
                                             LOF_Tags_Class
                                                                                    LOF_Tags_Class
                                                                                                                LOF_Tags_Class
                     Inliers
                                                Inliers
                                                                                       Inliers
                                                                                                                  Inliers
                    Outliers
                                                Outliers
                                                                                       Outliers
                                                                                                                  Outliers
               2
            (cm)
               1
                                                                      length (cm)
                                          width (cm)
                                                                                                  Œ
            sepal length
                                                                                                  width
               0
                                                                                                  petal
                                                                      petal
              -1
              -2
                     Inliers
                               Outliers
                                                Inliers
                                                           Outliers
                                                                                       Outliers
                                                                                                       Inliers
                                                                                                                  Outliers
                       LOF_Tags_Class
                                                   LOF_Tags_Class
                                                                              LOF Tags Class
                                                                                                          LOF Tags Class
In [29]:
             iris_lof_result.groupby(['LOF_Tags_Class'])[['sepal length (cm)', 'sepal width (cm)
Out[29]:
                              sepal length (cm) sepal width (cm) petal length (cm) petal width (cm)
            LOF_Tags_Class
                     Inliers
                                       -1.870024
                                                          -2.433947
                                                                              -1.567576
                                                                                                  -1.447076
                    Outliers
                                       -1.627688
                                                          -1.743357
                                                                              -1.453901
                                                                                                  -1.447076
             iris_lof_result.groupby(['LOF_Tags_Class'])[['sepal length (cm)', 'sepal width (cm)'
In [30]:
Out[30]:
                              sepal length (cm) sepal width (cm) petal length (cm) petal width (cm)
            LOF_Tags_Class
                                                                               0.364896
                     Inliers
                                       -0.052506
                                                          -0.131979
                                                                                                  0.132510
                    Outliers
                                       -0.113090
                                                           1.939791
                                                                              -1.283389
                                                                                                  -1.117996
             iris_lof_result.groupby(['LOF_Tags_Class'])[['sepal length (cm)', 'sepal width (cm)'
In [31]:
Out[31]:
                              sepal length (cm) sepal width (cm) petal length (cm) petal width (cm)
            LOF Tags Class
                     Inliers
                                       2.249683
                                                           1.939791
                                                                               1.672157
                                                                                                  1.712096
                    Outliers
                                       2.492019
                                                           3.090775
                                                                               1.785832
                                                                                                   1.448832
```

So, Sepal width, Petal Length and Petal Width has some good point variations in the 5 number summary of Inliers and Outliers. Also, the maximum value of the features is quite high in Outliers other than Petal Width.

```
in [32]: with plt.style.context('seaborn'):
    fig, ax = plt.subplots(1,4,figsize=(15,6),sharex=True,sharey=True)
    sns.stripplot(data=iris_lof_result,x='LOF_Tags_Class',y='sepal length (cm)',hue='
    sns.stripplot(data=iris_lof_result,x='LOF_Tags_Class',y='sepal width (cm)',hue='
    sns.stripplot(data=iris_lof_result,x='LOF_Tags_Class',y='petal length (cm)',hue='
    sns.stripplot(data=iris_lof_result,x='LOF_Tags_Class',y='petal width (cm)',hue='
```

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If we look at the outliers then they are clearly the extreme points which are either at the edges or boundaries of the clusters.



Some gaps are quite evident in the above plots and point to mention here is that majority of the outliers are from the extreme values of features.

petal length (cm)

petal width (cm)

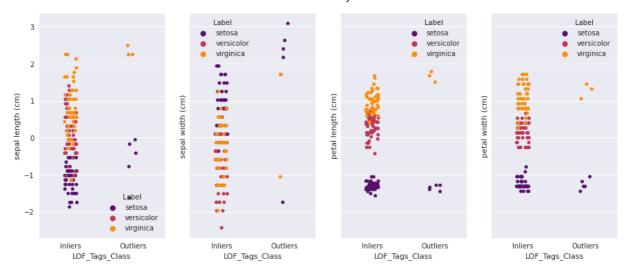
sepal width (cm)

sepal length (cm)

```
In [34]: iris_classes = {0:'setosa',1:'versicolor',2:'virginica'}
    iris_lof_result['Label'] = iris_lof_result['Label'].apply(lambda val : iris_classes.

In [35]: with plt.style.context('seaborn'):
    fig, ax = plt.subplots(1,4,figsize=(15,6),sharex=True,sharey=True)
    sns.stripplot(data=iris_lof_result,x='LOF_Tags_Class',y='sepal length (cm)',hue=
    sns.stripplot(data=iris_lof_result,x='LOF_Tags_Class',y='sepal width (cm)',hue=
    sns.stripplot(data=iris_lof_result,x='LOF_Tags_Class',y='petal length (cm)',hue=
    sns.stripplot(data=iris_lof_result,x='LOF_Tags_Class',y='petal width (cm)',hue='
```

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In this case with contamination == 0.05 and 20 NN, based on that LOF looks to work good in capturing the local and overall outliers. No outliers been selected from Versicolor class.



The LOF value in Versicolor is less than the offset value thus no outliers in this class.

CASE-II :: Neighbors = 20 & Contamination = 0.1 or 1% & Leaf Size = 15

```
In [37]: iris_contam = 0.1
    lof_iris = LocalOutlierFactor(n_neighbors=20,algorithm='kd_tree',leaf_size=15,contam

In [38]: lof_iris_pred = lof_iris.fit_predict(X_iris_df)
    lof_iris_pred.shape

(150,)
```

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```
Out[38]:
```

Out[42]: -1.2620938453558437

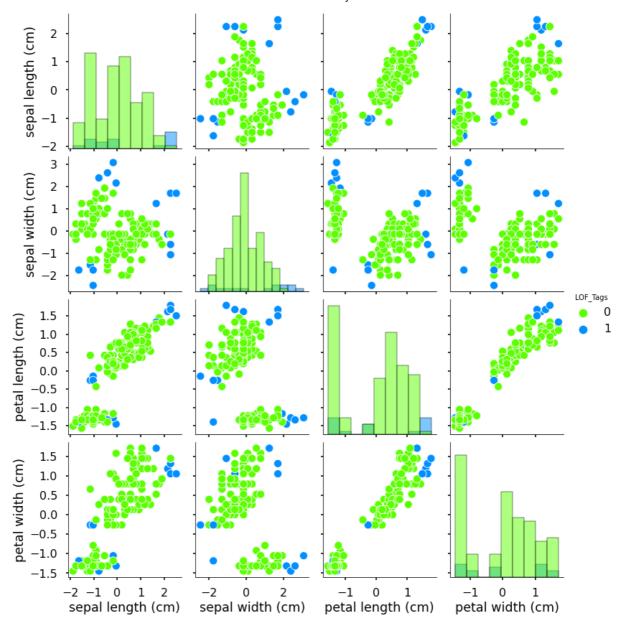
The new offset value with higher percentage of contamination has increased quite significantly.

In [44]: | iris_lof_result[iris_lof_result['LOF_Values'] < lof_iris_offset]</pre>

Out[44]:

	sepal length (cm)	sepal width (cm)	petal length (cm)	petal width (cm)	Label	LOF_Values	LOF_Tags
5	-0.537178	1.939791	-1.169714	-1.052180	0	-1.267143	1
14	-0.052506	2.169988	-1.453901	-1.315444	0	-1.495164	1
15	-0.173674	3.090775	-1.283389	-1.052180	0	-2.068567	1
32	-0.779513	2.400185	-1.283389	-1.447076	0	-1.456299	1
33	-0.416010	2.630382	-1.340227	-1.315444	0	-1.637883	1
41	-1.627688	-1.743357	-1.397064	-1.183812	0	-1.912040	1
57	-1.143017	-1.513160	-0.260315	-0.262387	1	-1.271099	1
60	-1.021849	-2.433947	-0.146641	-0.262387	1	-1.414394	1
93	-1.021849	-1.743357	-0.260315	-0.262387	1	-1.277357	1
105	2.128516	-0.131979	1.615320	1.185567	2	-1.272987	1
109	1.643844	1.249201	1.331133	1.712096	2	-1.346317	1
117	2.249683	1.709595	1.672157	1.317199	2	-1.822850	1
118	2.249683	-1.052767	1.785832	1.448832	2	-1.602136	1
122	2.249683	-0.592373	1.672157	1.053935	2	-1.422756	1
131	2.492019	1.709595	1.501645	1.053935	2	-1.883861	1

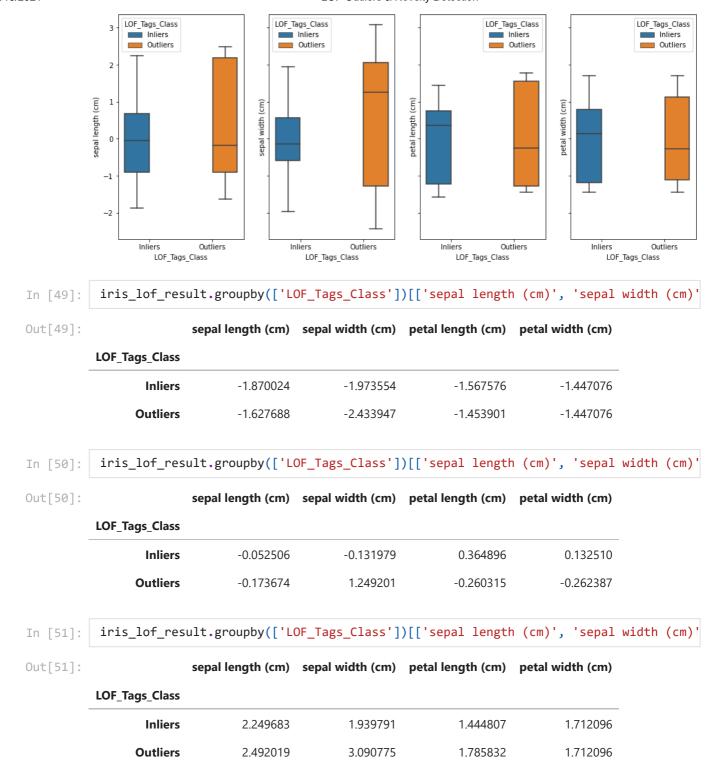
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Outliers marking has become a bit aggressive in this case as some of the points near to the clusters are also marked as outliers.

More analysis

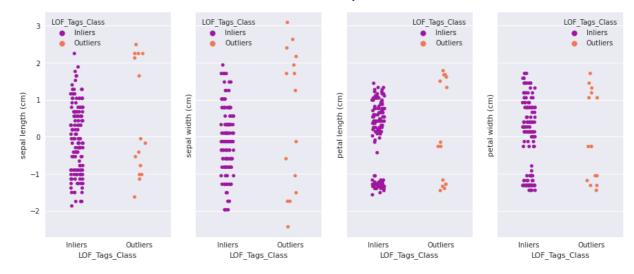
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Above boxplots shows us some good amount of variations in features other than Petal Width.

```
In [52]: with plt.style.context('seaborn'):
    fig, ax = plt.subplots(1,4,figsize=(15,6),sharex=True,sharey=True)
    sns.stripplot(data=iris_lof_result,x='LOF_Tags_Class',y='sepal length (cm)',hue='
    sns.stripplot(data=iris_lof_result,x='LOF_Tags_Class',y='sepal width (cm)',hue='
    sns.stripplot(data=iris_lof_result,x='LOF_Tags_Class',y='petal length (cm)',hue='
    sns.stripplot(data=iris_lof_result,x='LOF_Tags_Class',y='petal width (cm)',hue='
```

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One thing to mention here is that as seen in the plots with contamination == 0.05, the outliers are picked from the same or nearby region with contamination == 0.1

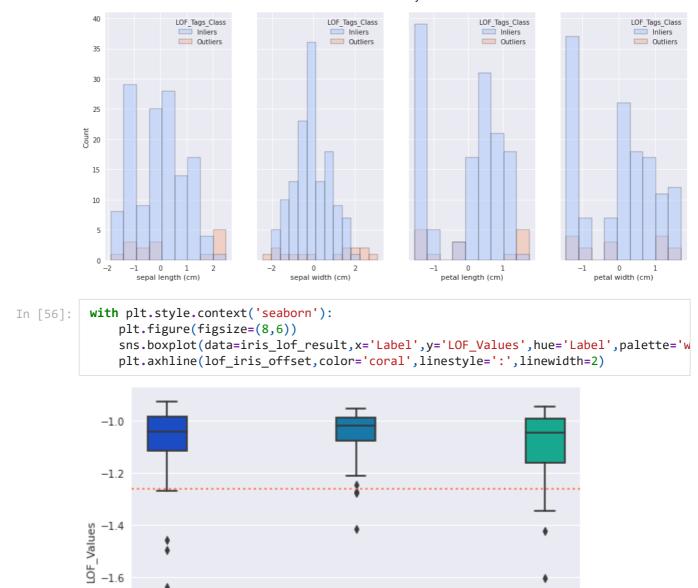
```
iris_classes = {0:'setosa',1:'versicolor',2:'virginica'}
In [53]:
             iris lof result['Label'] = iris lof result['Label'].apply(lambda val : iris classes.
In [54]:
            with plt.style.context('seaborn'):
                  fig, ax = plt.subplots(1,4,figsize=(15,6),sharex=True,sharey=True)
                  sns.stripplot(data=iris_lof_result,x='LOF_Tags_Class',y='sepal length (cm)',hue=
                  sns.stripplot(data=iris_lof_result,x='LOF_Tags_Class',y='sepal width (cm)',hue='
                  sns.stripplot(data=iris_lof_result,x='LOF_Tags_Class',y='petal length (cm)',hue=
                  sns.stripplot(data=iris_lof_result,x='LOF_Tags_Class',y='petal width (cm)',hue='
                    Label
                                               Label
                                                                                    Label
                                                                                                              Label
              3
                    setosa
                                               setosa
                                                                                    setosa
                                                                                                              setosa
                     versicolor
                                               versicolor
                                                                                    versicolo
                                                                                                               versicolor
                                               virginica
                                                                                    virginica
                                                                                                               virginica
                    virginica
              2
           sepal length (cm)
                                                                   petal length (cm)
              1
                                        sepal width (cm)
                                                                                              betal width (cm)
              0
                                                                                     • •
             -1
                                                                                     'n
             -2
                              Outliers
                                                         Outliers
                                                                                   Outliers
                                                                                                   Inliers
                                                                                                              Outliers
                      LOF_Tags_Class
                                                                           LOF Tags Class
             with plt.style.context('seaborn'):
In [55]:
                  fig, ax = plt.subplots(1,4,figsize=(16,7),sharex=False,sharey=True)
                  sns.histplot(data=iris_lof_result,x='sepal length (cm)',hue='LOF_Tags_Class',pal
                  sns.histplot(data=iris_lof_result,x='sepal width (cm)',hue='LOF_Tags_Class',pale
sns.histplot(data=iris_lof_result,x='petal length (cm)',hue='LOF_Tags_Class',pal
                  sns.histplot(data=iris_lof_result,x='petal width (cm)',hue='LOF_Tags_Class',pale
```

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-1.8

-2.0

setosa



As, we can see here the offset value shifted a bit upwards thus few of the data points of Versicolor are also been labelled as Outliers.

Label

versicolor

Label

versicolor virginica

virginica

In the above analysis across both the cases, I have observed that LOF is good in capturing the local and global outliers, however there are few things which we need to take into account before using it:

- As it relies on distances between the points so we need to be sure with the distance metric that we are using
 - For example, if dataset has categorical variables then these should be handled before

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- Similarly, the scale has be same across features otherwise distances will gets skewed
- With a small dataset this can be a good approach but if we have a high dimensional data then it suffers with all the drawbacks of KNN.

Novelty Detection

There is a slight difference between the Outlier and Novelty Detection.

• Outliers are also known as Novelty, in outlier detection we provide the dataset features in the LOF then based on it we identify the potential outliers. However, in the Novelty Detection we train the model on Outliers free dataset then fed the unseen data into it to find the outliers in the provided unseen dataset.

```
X = iris_lof_result[iris_lof_result['LOF_Tags'] == 0][['sepal length (cm)','sepal wi
In [57]:
          y = iris_lof_result[iris_lof_result['LOF_Tags'] == 0][['Label']].copy(deep=True)
In [58]:
          X.shape, y.shape
Out[58]: ((135, 4), (135, 1))
          X_test = iris_lof_result[iris_lof_result['LOF_Tags'] == 1][['sepal length (cm)','sep
In [59]:
          y_test = iris_lof_result[iris_lof_result['LOF_Tags'] == 1][['Label']].copy(deep=True
          X_test.shape, y_test.shape
In [60]:
Out[60]: ((15, 4), (15, 1))
In [61]:
         novl_lof = LocalOutlierFactor(n_neighbors=25,algorithm='kd_tree',novelty=True,contam
         novl_lof.fit(X)
In [62]:
Out[62]: LocalOutlierFactor(algorithm='kd_tree', contamination=0.1, leaf_size=15,
                            n neighbors=25, novelty=True)
```

I have used the dataset cleaned in the above Outlier Detection, so I'm using the outliers free features as a train data and the observations which were declared Outliers in the above steps as a test set.

```
In [63]: novl_lof.offset_
Out[63]: -1.1626892158234219
```

When novelty is set to True be aware that you must only use predict, decision_function and score_samples on new unseen data and not on the training samples as this would lead to wrong results.

```
In [64]: novl_lof.decision_function(X_test.iloc[0:2,:])
Out[64]: array([-0.11498067, -0.43240855])
```

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For the majority of test records the shifted opposite LOF scores are away from 0 and all are negatives thus all are classified as Outliers. If the shifted opposite score is a large and positive number then it is an inlier.

The shifted opposite LOF score is +ve thus Random Test Input is labelled as Inlier.

This is the opposite of LOF score returned by score_samples the higher this score means obervation is an inlier. In our case, all the scores are -ve thus all are labelled as Outliers.

• The offset from training data is -1.16 and the opposite LOF score for the test data is greater than the offset value thus all are marked as Outliers.

```
In [70]: novl_lof.score_samples([[1.33717756, 1.00979142, 1.16971425, 1.05217993]])
Out[70]: array([-1.14805323])
```

• The opposite LOF score of the random test input is less than -1.16 thus it is marked as Inlier.

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	sepal length (cm)	sepal width (cm)	petal length (cm)	petal width (cm)	-ve_lof
13	-1.870024	-0.131979	-1.510739	-1.447076	-1.236249
16	-0.537178	1.939791	-1.397064	-1.052180	-1.289631
18	-0.173674	1.709595	-1.169714	-1.183812	-1.292014
38	-1.748856	-0.131979	-1.397064	-1.315444	-1.189058
62	0.189830	-1.973554	0.137547	-0.262387	-1.258150
68	0.432165	-1.973554	0.421734	0.395774	-1.226455
85	0.189830	0.788808	0.421734	0.527406	-1.182377
98	-0.900681	-1.282963	-0.430828	-0.130755	-1.297815
100	0.553333	0.558611	1.274295	1.712096	-1.165327
106	-1.143017	-1.282963	0.421734	0.659038	-1.282379
119	0.189830	-1.973554	0.705921	0.395774	-1.216806
130	1.886180	-0.592373	1.331133	0.922303	-1.215249
135	2.249683	-0.131979	1.331133	1.448832	-1.335775

In [74]: X_test['Oppo_LOF_score'] = novl_lof.score_samples(X_test)

In [75]: X_test[X_test['Oppo_LOF_score'] < novl_lof.offset_]</pre>

Out[75]:		sepal length (cm)	sepal width (cm)	petal length (cm)	petal width (cm)	Oppo_LOF_score
	5	-0.537178	1.939791	-1.169714	-1.052180	-1.277670
	14	-0.052506	2.169988	-1.453901	-1.315444	-1.595098
	15	-0.173674	3.090775	-1.283389	-1.052180	-2.313203
	32	-0.779513	2.400185	-1.283389	-1.447076	-1.555941
	33	-0.416010	2.630382	-1.340227	-1.315444	-1.796314
	41	-1.627688	-1.743357	-1.397064	-1.183812	-1.894371
	57	-1.143017	-1.513160	-0.260315	-0.262387	-1.369038
	60	-1.021849	-2.433947	-0.146641	-0.262387	-1.609306
	93	-1.021849	-1.743357	-0.260315	-0.262387	-1.362242
	105	2.128516	-0.131979	1.615320	1.185567	-1.307791
	109	1.643844	1.249201	1.331133	1.712096	-1.409057
	117	2.249683	1.709595	1.672157	1.317199	-1.913670
	118	2.249683	-1.052767	1.785832	1.448832	-1.688327
	122	2.249683	-0.592373	1.672157	1.053935	-1.471846
	131	2.492019	1.709595	1.501645	1.053935	-1.998284

In my analysis I found that LOF works good with a small dimensional dataset to find the local and global outliers. Few points we need to consider while working with NOVELTY DETECTION using LOF:

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- SciKit-Learn implements two "modes" for LocalOutlierFactor, where one is unsupervised(NOVELTY=FALSE) and one is semi-supervised(NOVELTY=True).
- Novelty: boolean, default False By default, LocalOutlierFactor is only meant to be
 used for outlier detection (novelty=False). Set novelty to True if you want to use
 LocalOutlierFactor for novelty detection. In this case be aware that that you should
 only use predict, decision_function and score_samples on new unseen data and not on
 the training set.

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