

Министерство науки и высшего образования Российской Федерации Федеральное государственное бюджетное образовательное учреждение высшего образования

«Московский государственный технический университет имени Н.Э. Баумана (национальный исследовательский университет)» (МГТУ им. Н.Э. Баумана)

Факультет «Информатика и системы управления» Кафедра ИУ5 «Системы обработки информации и управления»

Отчет

по дисциплине «Технология Машинного обучения»

Выполнил: студент группы ИУ5-62 Миронов Святослав подпись, дата

Задание:

- 1. Выберите набор данных (датасет) для решения задачи классификации или регресии.
- 2. В случае необходимости проведите удаление или заполнение пропусков и кодирование категориальных признаков.
- 3. С использованием метода train_test_split разделите выборку на обучающую и тестовую.
- 4. Обучите 1) одну из линейных моделей, 2) SVM и 3) дерево решений. Оцените качество моделей с помощью трех подходящих для задачи метрик. Сравните качество полученных моделей.
- 5. Произведите для каждой модели подбор одного гиперпараметра с использованием GridSearchCV и кросс-валидации.
- 6. Повторите пункт 4 для найденных оптимальных значений гиперпараметров. Сравните качество полученных моделей с качеством моделей, полученных в пункте 4.

Lab5

June 3, 2019

In [1]: !pip install seaborn

```
!pip install lightgbm
Requirement already satisfied: seaborn in /srv/conda/lib/python3.6/site-packages (0.9.0)
Requirement already satisfied: pandas>=0.15.2 in /srv/conda/lib/python3.6/site-packages (from a
Requirement already satisfied: matplotlib>=1.4.3 in /srv/conda/lib/python3.6/site-packages (free
Requirement already satisfied: numpy>=1.9.3 in /srv/conda/lib/python3.6/site-packages (from se
Requirement already satisfied: scipy>=0.14.0 in /srv/conda/lib/python3.6/site-packages (from se
Requirement already satisfied: python-dateutil>=2.5.0 in /srv/conda/lib/python3.6/site-package
Requirement already satisfied: pytz>=2011k in /srv/conda/lib/python3.6/site-packages (from paner)
Requirement already satisfied: cycler>=0.10 in /srv/conda/lib/python3.6/site-packages (from ma
Requirement already satisfied: kiwisolver>=1.0.1 in /srv/conda/lib/python3.6/site-packages (from the condition of the conditi
Requirement already satisfied: pyparsing!=2.0.4,!=2.1.2,!=2.1.6,>=2.0.1 in /srv/conda/lib/pyth-
Requirement already satisfied: six>=1.5 in /srv/conda/lib/python3.6/site-packages (from python
Requirement already satisfied: setuptools in /srv/conda/lib/python3.6/site-packages (from kiwis
Requirement already satisfied: lightgbm in /srv/conda/lib/python3.6/site-packages (2.2.3)
Requirement already satisfied: numpy in /srv/conda/lib/python3.6/site-packages (from lightgbm)
Requirement already satisfied: scipy in /srv/conda/lib/python3.6/site-packages (from lightgbm)
Requirement already satisfied: scikit-learn in /srv/conda/lib/python3.6/site-packages (from li
In [2]: import numpy as np
               import pandas as pd
               from sklearn import datasets
               import matplotlib.pyplot as plt
               import seaborn as sns
               import lightgbm
               from sklearn.metrics import accuracy_score, balanced_accuracy_score
               from sklearn.metrics import precision_score, recall_score, f1_score, classification_re
               from sklearn.metrics import confusion_matrix
               from sklearn.metrics import mean_absolute_error, mean_squared_error, mean_squared_log_e
               from sklearn.metrics import roc_curve, roc_auc_score
               from sklearn.model_selection import train_test_split, GridSearchCV
               from sklearn.neighbors import KNeighborsRegressor, KNeighborsClassifier
               from sklearn.model_selection import learning_curve, validation_curve
```

1 Data Set Information:

This database contains 76 attributes, but all published experiments refer to using a subset of 14 of them. In particular, the Cleveland database is the only one that has been used by ML researchers to this date. The "goal" field refers to the presence of heart disease in the patient. It is integer valued from 0 (no presence) to 4.

1.1 Attribute Information:

- 1. age
- 2. sex

- 3. chest pain type (4 values)
- 4. resting blood pressure
- 5. serum cholestoral in mg/dl
- 6. fasting blood sugar > 120 mg/dl
- 7. resting electrocardiographic results (values 0,1,2)
- 8. maximum heart rate achieved
- 9. exercise induced angina
- 10. oldpeak = ST depression induced by exercise relative to rest
- 11. the slope of the peak exercise ST segment
- 12. number of major vessels (0-3) colored by flourosopy
- 13. thal: 3 = normal; 6 = fixed defect; 7 = reversable defect

```
In [4]: df.shape
Out[4]: (303, 14)
In [5]: df.head()
Out [5]:
             age
                  sex
                         ср
                             trestbps
                                         chol
                                                fbs
                                                      restecg
                                                                 thalach
                                                                            exang
                                                                                    oldpeak
                                                                                               slope
         0
              63
                     1
                         3
                                   145
                                          233
                                                   1
                                                             0
                                                                      150
                                                                                0
                                                                                         2.3
                                                                                                   0
              37
                         2
                                   130
                                          250
                                                                      187
                                                                                0
                                                                                         3.5
                                                                                                   0
         1
                     1
                                                   0
                                                             1
         2
                                                                                                   2
              41
                     0
                          1
                                   130
                                          204
                                                   0
                                                             0
                                                                      172
                                                                                0
                                                                                         1.4
         3
              56
                     1
                          1
                                   120
                                          236
                                                   0
                                                                      178
                                                                                0
                                                                                         0.8
                                                                                                   2
                                                             1
              57
                                                                      163
                                                                                                   2
                     0
                          0
                                   120
                                          354
                                                   0
                                                             1
                                                                                1
                                                                                         0.6
                 thal
                        target
             ca
         0
              0
                     1
                              1
              0
                     2
                              1
         1
```

```
In [6]: df.dtypes
Out[6]: age
                      int64
                      int64
        sex
                      int64
        ср
        trestbps
                      int64
        chol
                      int64
        fbs
                      int64
        restecg
                      int64
        thalach
                      int64
        exang
                      int64
        oldpeak
                    float64
        slope
                      int64
        ca
                      int64
        thal
                      int64
        target
                      int64
        dtype: object
In [7]: df.isnull().sum()
Out[7]: age
                    0
        sex
        ср
        trestbps
        chol
        fbs
                    0
        restecg
        thalach
        exang
        oldpeak
        slope
                    0
        ca
        thal
        target
        dtype: int64
In [8]: df['target'].unique()
Out[8]: array([1, 0])
In [9]: #sns.pairplot(df, hue= "target")
```



```
In [14]: from sklearn.linear_model import SGDClassifier
In [15]: clas = SGDClassifier().fit(X_train, y_train)
In [16]: print(accuracy_score(clas.predict(X_test), y_test))
         print(f1 score(clas.predict(X test), y test, average='macro'))
         print(precision_score(clas.predict(X_test), y_test, average='macro'))
0.7704918032786885
0.7704301075268818
0.771551724137931
In [17]: from sklearn.svm import SVC, NuSVC, LinearSVC, OneClassSVM, SVR, NuSVR, LinearSVR
In [18]: clas=LinearSVC(C=1.0, max_iter=10000)
         clas.fit(X_train, y_train)
Out[18]: LinearSVC(C=1.0, class_weight=None, dual=True, fit_intercept=True,
              intercept_scaling=1, loss='squared_hinge', max_iter=10000,
              multi_class='ovr', penalty='12', random_state=None, tol=0.0001,
              verbose=0)
In [19]: print(accuracy_score(clas.predict(X_test), y_test))
         print(f1_score(clas.predict(X_test), y_test, average='macro'))
         print(precision_score(clas.predict(X_test), y_test, average='macro'))
0.8688524590163934
0.8679653679653679
0.8669181034482758
In [20]: from sklearn.tree import DecisionTreeClassifier
In [21]: clas = DecisionTreeClassifier(max_depth=3)
         clas.fit(X_train, y_train)
Out [21]: DecisionTreeClassifier(class weight=None, criterion='gini', max depth=3,
                     max_features=None, max_leaf_nodes=None,
                     min_impurity_decrease=0.0, min_impurity_split=None,
                     min_samples_leaf=1, min_samples_split=2,
                     min_weight_fraction_leaf=0.0, presort=False, random_state=None,
                     splitter='best')
In [22]: print(accuracy_score(clas.predict(X_test), y_test))
         print(f1_score(clas.predict(X_test), y_test, average='macro'))
         print(precision_score(clas.predict(X_test), y_test, average='macro'))
0.819672131147541
0.8194780737153617
0.8200431034482758
```

```
In [23]: from sklearn.model_selection import GridSearchCV
In [36]: clas = SGDClassifier()
        param = {'max_iter':range(1,5000,500)}
         GV = GridSearchCV(clas, param, cv=3)
         GV.fit(X_train, y_train)
Out[36]: GridSearchCV(cv=3, error score='raise-deprecating',
                estimator=SGDClassifier(alpha=0.0001, average=False, class_weight=None,
                early_stopping=False, epsilon=0.1, eta0=0.0, fit_intercept=True,
                11_ratio=0.15, learning_rate='optimal', loss='hinge', max_iter=None,
                n_iter=None, n_iter_no_change=5, n_jobs=None, penalty='12',
                power_t=0.5, random_state=None, shuffle=True, tol=None,
                validation_fraction=0.1, verbose=0, warm_start=False),
                fit_params=None, iid='warn', n_jobs=None,
                param_grid={'max_iter': range(1, 5000, 50)},
                pre_dispatch='2*n_jobs', refit=True, return_train_score='warn',
                scoring=None, verbose=0)
In [37]: GV.best_estimator_
Out[37]: SGDClassifier(alpha=0.0001, average=False, class_weight=None,
                early_stopping=False, epsilon=0.1, eta0=0.0, fit_intercept=True,
                l1_ratio=0.15, learning_rate='optimal', loss='hinge', max_iter=1801,
                n_iter=None, n_iter_no_change=5, n_jobs=None, penalty='12',
                power_t=0.5, random_state=None, shuffle=True, tol=None,
                validation_fraction=0.1, verbose=0, warm_start=False)
In [38]: print(accuracy_score(GV.predict(X_test), y_test))
0.8360655737704918
In [42]: clas = LinearSVC()
         param = {'max iter':range(100,20000,1000)}
         GV = GridSearchCV(clas, param, cv=3)
         GV.fit(X_train, y_train)
Out[42]: GridSearchCV(cv=3, error_score='raise-deprecating',
                estimator=LinearSVC(C=1.0, class_weight=None, dual=True, fit_intercept=True,
              intercept_scaling=1, loss='squared_hinge', max_iter=1000,
              multi_class='ovr', penalty='12', random_state=None, tol=0.0001,
              verbose=0),
                fit_params=None, iid='warn', n_jobs=None,
                param_grid={'max_iter': range(100, 20000, 1000)},
                pre_dispatch='2*n_jobs', refit=True, return_train_score='warn',
                scoring=None, verbose=0)
In [43]: GV.best_estimator_
```

```
Out[43]: LinearSVC(C=1.0, class_weight=None, dual=True, fit_intercept=True,
              intercept_scaling=1, loss='squared_hinge', max_iter=16100,
              multi_class='ovr', penalty='12', random_state=None, tol=0.0001,
              verbose=0)
In [44]: print(accuracy_score(GV.predict(X_test), y_test))
0.8852459016393442
In [30]: clas = DecisionTreeClassifier()
         param = {'max_depth':range(1,30)}
         GV = GridSearchCV(clas, param, cv=3)
         GV.fit(X_train, y_train)
Out[30]: GridSearchCV(cv=3, error score='raise-deprecating',
                estimator=DecisionTreeClassifier(class_weight=None, criterion='gini', max_dept:
                     max_features=None, max_leaf_nodes=None,
                     min_impurity_decrease=0.0, min_impurity_split=None,
                     min_samples_leaf=1, min_samples_split=2,
                     min_weight_fraction_leaf=0.0, presort=False, random_state=None,
                     splitter='best'),
                fit_params=None, iid='warn', n_jobs=None,
                param_grid={'max_depth': range(1, 30)}, pre_dispatch='2*n_jobs',
                refit=True, return train score='warn', scoring=None, verbose=0)
In [31]: GV.best_estimator_
Out[31]: DecisionTreeClassifier(class_weight=None, criterion='gini', max_depth=5,
                     max features=None, max leaf nodes=None,
                     min_impurity_decrease=0.0, min_impurity_split=None,
                     min_samples_leaf=1, min_samples_split=2,
                     min_weight_fraction_leaf=0.0, presort=False, random_state=None,
                     splitter='best')
In [32]: print(accuracy_score(GV.predict(X_test), y_test))
0.819672131147541
In [0]:
```