

ADP_Red\stats\2.anova.py

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1  # %% Chapter 6. Statistics - ANOVA
2  import numpy as np
3  import pandas as pd
4  import seaborn as sns
5  import matplotlib.pyplot as plt
6
7  import scipy.stats as stats
8
9
10 # %% 1. 데이터 수집
11 df = pd.read_csv('../ADP_Python/data/iris.csv')
12
13 print(df.shape)
14 print(df.info())
15
16 # Check binary variable
17 for i, var in enumerate(df.columns):
18     print(i, var, len(df[var].unique()))
19
20 # Check data summary
21 print(df.describe())
22
23 # 2. 데이터 결측치 보정
24 print(df.isna().sum())
25
26 # 3. 라벨 인코딩
27 # 4. 데이터타입, 더미변환 (One-Hot Encoding)
28 # 5. 파생변수 생성
29 # 6. 정규화 또는 스케일 작업
30 # Boxplot for scaling check
31 sns.boxplot(df)
32 plt.tight_layout()
33 plt.show()
34
35 # 7. 데이터 분리
36 # 8. 모델 학습 - ML
37
38
39 # %%
40 mtcars = pd.read_csv('../ADP_Python/data/mtcars.csv')
41 print(mtcars.shape)
42 print(mtcars.info())
43
44 for i, var in enumerate(mtcars.columns):
45     print(i, var, len(mtcars[var].unique()))
46
47 print(mtcars.describe())
48 print(mtcars.isna().sum())
49
50 df2_sample = mtcars[['mpg', 'am', 'cyl']]
51
52 from pandas.plotting import scatter_matrix
53
54 scatter_matrix(df2_sample)
55 plt.show()
56
57
```

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58
59 # %% 9. 모델 학습 - Stats
60 import scipy.stats as stats
61 import statsmodels.api as sm
62 import statsmodels.formula.api as smf
63
64 from statsmodels.stats.anova import anova_lm
65
66 df_A = df[df.target == 'Iris-setosa']['sepal width']
67 df_B = df[df.target == 'Iris-versicolor']['sepal width']
68 df_C = df[df.target == 'Iris-virginica']['sepal width']
69
70 # ANOVA 정규성 체크 Shapiro (위반 시 Kruskal)
71 print(stats.shapiro(df_A))
72 print(stats.shapiro(df_B))
73 print(stats.shapiro(df_C))
74
75 # ANOVA 등분산성 체크 Levene (위반 시 Welch)
76 print(stats.levene(df_A, df_B, df_C))
77
78 # one-way ANOVA using statsmodels
79 df_sample = df[['sepal width', 'target']]
80 df_sample.columns = ['sepal_width', 'target']
81
82 model = smf.ols(
83     formula='sepal_width ~ 1 + target', data=df_sample
84 ).fit()
85
86 print(model.summary())
87
88 # one-way ANOVA using scipy.stats
89 anova = stats.f_oneway(df_A, df_B, df_C)
90 print(anova)
91
92 # one-way ANOVA using pingouin
93
94 # %% two-way ANOVA using statsmodels
95 model2 = smf.ols(
96     formula='mpg ~ 1 + am*cyl', data=df2_sample
97 ).fit()
98
99 print(model2.summary())
100 print(anova_lm(model2, typ=2))
101
102 sns.lineplot(data=df2_sample, x='cyl', y='mpg', hue='am')
103 plt.show()
104
105 # %% 10. 앙상블
106 # 11. 모델 평가
107 # one-way ANOVA post-hoc
108 from statsmodels.stats.multicomp import pairwise_tukeyhsd, MultiComparison
109
110 mc = MultiComparison(data=df['sepal width'], groups=df['target'])
111 tukeyhsd = mc.tukeyhsd(alpha=0.05)
112 tukeyhsd.plot_simultaneous()
113
114 print(tukeyhsd.summary())
115
116 from statsmodels.graphics.factorplots import interaction_plot
117 interaction_plot(x=df2_sample['cyl'], trace=df2_sample['am'], response=df2_sample['mpg'],
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118         colors=['red', 'blue'], markers=['D', 'o'])
119
120     plt.show()
121     # 12. 하이퍼 파라미터 튜닝
122     # 13. 예측값 저장
123     # References
```