# Московский государственный технический университет им. Н.Э. Баумана.

Факультет «Информатика и управление»

Кафедра ИУ5. Курс «Технологии машинного обучения»

Отчет по лабораторной работе №5: «Линейные модели, SVM и деревья решений»

Выполнил: Проверил:

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Подпись и дата:

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# Отчет по лаборторной работе №5 "Линейные модели, SVM и деревья решений"

```
In [237]: import numpy as np
          import pandas as pd
          import seaborn as sns
          import warnings
          import matplotlib.pyplot as plt
          from sklearn.preprocessing import LabelEncoder
          from sklearn.model selection import train test split
          from sklearn.linear model import LinearRegression
          from sklearn.svm import LinearSVC
          from sklearn.preprocessing import Normalizer
          from sklearn.metrics import accuracy score, confusion matrix, precision score, f1 score
          from sklearn.neighbors import KNeighborsRegressor, KNeighborsClassifier
          from sklearn.metrics import mean absolute error, mean squared error, r2 score
          from sklearn.tree import DecisionTreeClassifier
          from sklearn.model selection import GridSearchCV, KFold, ShuffleSplit
          %matplotlib inline
          sns.set(style="ticks")
          %matplotlib inline
          sns.set(style='ticks')
```

## подготовка датасета

#### **Medical Cost (personal datasets)**

```
In [175]: data = pd.read_csv('reg.csv')
```

```
In [176]: data.head()
Out[176]:
                           bmi children smoker
                                                  region
                                                            charges
               age
                     sex
                   female 27.900
                                                        16884.92400
                                     0
                                           yes southwest
               19
                    male 33.770
                                                         1725.55230
               18
                                               southeast
                    male 33.000
                                                         4449.46200
               28
                                     3
                                               southeast
               33
                    male 22.705
                                     0
                                               northwest 21984.47061
               32
                    male 28.880
                                     0
                                            no northwest
                                                         3866.85520
In [177]: data.shape
Out[177]: (1338, 7)
           data.isnull().sum()
In [178]:
Out[178]: age
                         0
                         0
           sex
           bmi
                         0
           children
                         0
           smoker
                         0
           region
                         0
           charges
                         0
           dtype: int64
In [179]: data.dtypes
Out[179]: age
                           int64
                          object
           sex
           bmi
                         float64
                           int64
           children
                          object
           smoker
                          object
           region
           charges
                         float64
           dtype: object
```

```
In [180]: cat coll = []
          for col in data.columns:
              if data[col].dtype == 'object':
                   cat coll.append(col)
          en cat = \{\}
          for col in cat coll:
              le = LabelEncoder()
              data[[col]] = le.fit transform(data[col])
              en cat[col] = le
          data.dtypes
Out[180]: age
                         int64
                         int64
          sex
          bmi
                       float64
          children
                         int64
                         int64
          smoker
          region
                         int64
          charges
                      float64
          dtype: object
Іп [181]: # разделение выборки на обучающую и тестовую
          x = data.iloc[:, 0:5]
          y = data.iloc[:, 6]
In [182]: x.dtypes
Out[182]: age
                         int64
                         int64
          sex
          bmi
                       float64
          children
                         int64
          smoker
                         int64
          dtype: object
In [183]: y.dtypes
Out[183]: dtype('float64')
```

```
In [184]: xtrain, xtest, ytrain, ytest = train_test_split(x, y, test_size=0.3, random_state=42)
len(xtrain), len(xtest), len(ytrain), len(ytest)
Out[184]: (936, 402, 936, 402)
```

## обучение моделей

## линейная регрессия

```
In [187]: y_predtest = lr.predict(xtest)
y_predtest
```

```
Out[187]: array([ 8504.25952786, 6897.83941087, 36805.01178274, 9525.01640181,
                 26834.15783554, 11236.53827843, -56.51533813, 16996.53931939,
                   558.86901551, 11292.49638115, 28504.83781808, 9398.41804442,
                  5353.29915879, 38679.23753917, 40572.74207294, 37372.20787154,
                 15387.38620563, 36033.31348368, 9292.40371143, 31304.88883148,
                  4274.20100087, 10592.29487706, 2708.68730205, 6493.02810907,
                 11227.74003336, 12498.97075764, 14877.16806499, 5963.85891638,
                  9503.12017865, 2360.10282672, 9434.17913244, 12999.67895742,
                  4585.98098388, 3265.96837276, 4840.89651399, 12653.62349137,
                  2194.59265213, 9123.3897013, 33175.85413453, 32812.24167496,
                  4132.88277765, 4243.29138982, 14495.05758702, 11538.30865769,
                  9023.27584285, 12650.54437942, 5036.97193595, 3406.53561573,
                 35766.6625433 , 9379.5276352 , 16062.93310871, 2535.59415356,
                 12177.97650916, 1021.65843332, 13742.82492927, 12262.32230678,
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                  7882.95348274, 10601.851235 , 14739.66577893, 5838.39141632,
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                 14648.59354772, 7593.31481706, 5486.83345982, 9502.5701467,
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```

```
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25427.37443824. 17854.94388055. 26247.97836193. 10117.77315891.
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```

```
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11053.07298477, 15473.32869085, 6927.81509017, 1581.73171449,
14816.69180385, 602.544856651)
```

```
In [188]: y_predtrain = lr.predict(xtrain)
y_predtrain
```

```
Out[188]: array([ 1.38256364e+04,
                                    8.84686317e+03,
                                                      1.35354871e+04,
                                                                       3.58512392e+04,
                   3.38103569e+04,
                                    3.55911066e+04,
                                                      6.13903101e+03,
                                                                       5.67096539e+03,
                   1.67676441e+04.
                                    7.95099695e+03,
                                                      3.77437564e+04,
                                                                       5.22458952e+03,
                   8.16931607e+03,
                                    1.05685742e+04,
                                                      3.04312340e+04,
                                                                       5.03648650e+03,
                   3.33007217e+03,
                                    1.61765824e+04,
                                                      3.33935980e+03,
                                                                       6.42236104e+03,
                   9.87609203e+03, -5.24914346e+02,
                                                      2.98210581e+04,
                                                                       8.10253272e+03,
                   1.03688911e+04,
                                    5.83263995e+03,
                                                      7.93654581e+03,
                                                                       1.18355359e+04,
                   2.93262858e+04.
                                    9.78747712e+03.
                                                      1.10151810e+04,
                                                                       5.93664857e+03.
                   3.99691789e+03,
                                    1.28137343e+03,
                                                      8.07719180e+03,
                                                                       1.14957032e+04,
                   1.05625879e+04,
                                    9.04557861e+03,
                                                      5.88077324e+03,
                                                                       4.47638952e+03,
                   7.08441041e+03.
                                    3.40634889e+04,
                                                      3.34643225e+04,
                                                                       3.40543859e+03.
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                                    2.88466581e+04,
                                                      1.12328980e+04,
                                                                       4.37549228e+03,
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                                    3.94212298e+03,
                                                      9.56114464e+03,
                                                                       2.97400191e+04,
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                                                      3.81022308e+03,
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                                                                       5.75518906e+03,
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                                    2.95562387e+04,
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                   5.38602056e+03,
                                    3.65154329e+03.
                                                      6.43634258e+03,
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```

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                  8.57801668e+03,
                                    3.04539673e+04,
                                                      2.81257094e+04.
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                  3.25396959e+04,
                                    1.04314714e+04,
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 1.30266867e+04,
                  4.01794731e+04,
                                    1.82308505e+03,
                                                      2.58840790e+04,
 2.77942375e+04,
                  9.29791333e+03,
                                    2.74469864e+04,
                                                      2.98585845e+04,
 9.35259859e+03,
                  3.00540451e+04,
                                    2.25595345e+04,
                                                      1.09954071e+04,
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                  1.00649966e+04,
                                    1.16188836e+04,
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                 3.46586123e+03,
                                 1.51788598e+04,
                                                   6.98562997e+03,
1.10727595e+04,
                 5.50439045e+03,
                                  2.78586873e+04,
                                                   4.83730834e+03,
3.12839249e+04,
                 8.17187182e+03,
                                  3.24698649e+03,
                                                   6.62554816e+03,
                                 1.34016067e+04,
2.64446810e+04,
                 7.44094918e+03,
                                                   4.63354592e+03,
3.50240453e+04,
                 3.46896141e+04, -1.73218496e+02,
                                                   3.76287847e+04.
                                  2.70339002e+04,
6.55195417e+03,
                 1.02354355e+04,
                                                   3.11108555e+02,
9.31404544e+03,
                 5.36035178e+03,
                                  4.04213128e+03,
                                                   1.11868619e+04,
1.63545972e+04,
                 4.77072754e+03, 1.17500197e+04,
                                                   4.53089760e+03,
5.76455552e+03,
                 1.11959737e+04,
                                  3.96183887e+04,
                                                   6.15440343e+03,
1.31758370e+04,
                 2.29926071e+02,
                                  1.41847828e+04,
                                                   4.35553560e+03,
7.79429761e+03,
                1.11813902e+04,
                                  3.75033567e+04,
                                                   1.19707890e+041)
```

In [189]: ytest.values

```
Out[189]: array([ 9095.06825 , 5272.1758 , 29330.98315 , 9301.89355 ,
               33750.2918 , 4536.259 , 2117.33885 , 14210.53595 ,
                3732.6251 , 10264.4421 , 18259.216 , 7256.7231 ,
                3947.4131 , 46151.1245 , 48673.5588 , 44202.6536 ,
                9800.8882 , 42969.8527 , 8233.0975 , 21774.32215 ,
                5080.096 , 7441.501 , 1256.299 , 2755.02095 ,
               11085.5868 , 10923.9332 , 12644.589 , 18804.7524 ,
                9715.841 , 1131.5066 , 15828.82173 , 11842.62375 ,
                2020.5523 , 5693.4305 , 2904.088 , 7448.40395 ,
                2597.779 , 7337.748 , 23887.6627 , 38709.176
                4687.797 , 2643.2685 , 11674.13 , 12124.9924 ,
                4889.9995 , 12333.828 , 3579.8287 , 4391.652
               42124.5153 , 4463.2051 , 13887.204 , 1719.4363 ,
               28476.73499 , 1708.92575 , 10594.2257 , 25333.33284 ,
                3645.0894 , 38746.3551 , 11848.141 , 10564.8845 ,
               13880.949 , 4753.6368 , 27941.28758 , 8017.06115 ,
               23045.56616 , 4133.64165 , 17942.106 , 25992.82104 ,
                3594.17085 , 1682.597 , 6079.6715 , 9411.005
                8283.6807 , 6338.0756 , 7152.6714 , 4889.0368 ,
                4846.92015 , 11454.0215 , 4349.462 , 9101.798
                1391.5287 , 28101.33305 , 5152.134 , 38511.6283 ,
               44501.3982 , 41097.16175 , 4837.5823 , 10601.63225 ,
                8310.83915 , 11264.541 , 15230.32405 , 27037.9141 ,
               23401.30575 , 5031.26955 , 38282.7495 , 6875.961
               19719.6947 , 1880.07 , 18765.87545 , 6402.29135 ,
                4527.18295 , 1743.214 , 5709.1644 , 12363.547
               13129.60345 , 1727.54 , 7731.4271 , 21195.818
                1702.4553 , 23244.7902 , 23082.95533 , 2927.0647
               13019.16105 , 37701.8768 , 9778.3472 , 1980.07
               30259.99556 , 22478.6 , 6313.759 , 2789.0574
                5594.8455 , 7261.741 , 11396.9002 , 1986.9334 ,
                4719.73655 , 7749.1564 , 7345.7266 , 9288.0267 ,
               12244.531 , 1837.2819 , 3972.9247 , 5934.3798
                5836.5204 , 7935.29115 , 5649.715 , 12347.172
               12404.8791 , 22144.032 , 42983.4585 , 37270.1512 ,
                5267.81815 , 9866.30485 , 2322.6218 , 33471.97189 ,
                2137.6536 , 23306.547 , 5261.46945 , 3761.292
               11436.73815 , 4751.07 , 46661.4424 , 2690.1138 ,
                1146.7966 , 37607.5277 , 6373.55735 , 4518.82625 ,
               13555.0049 , 8547.6913 , 34439.8559 , 39125.33225 ,
               13607.36875 , 2710.82855 , 14988.432 , 2396.0959 ,
```

```
, 7162.0122 , 48824.45
 3591.48
                                    , 43578,9394
39556.4945 , 2632.992 , 9182.17
                                    , 6238.298
 5757.41345 , 4239.89265 , 2154.361
                                   , 21978.6769
         , 13831,1152 , 32734,1863 , 11830,6072
16297.846
29523.1656 , 3167.45585 , 8428.0693 , 5012.471
 5209.57885 , 2855.43755 , 20277.80751 , 3554.203
 8569.8618 , 10594.50155 , 3597.596 , 7323.734819,
 2731.9122 , 38711.
                    , 12981.3457 , 9283.562
 2709.1119 , 12096.6512 , 2198.18985 , 8932.084
 3176.2877 , 24393.6224 , 4266.1658 , 22493.65964 ,
17085.2676 , 16577.7795 , 8827.2099 , 4296.2712 ,
7804.1605 , 3208.787 , 12957.118 , 22192.43711 ,
 9432.9253 , 17043.3414 , 6593.5083 , 4137.5227 ,
 4779.6023 , 14001.2867 , 12629.8967 , 5245.2269 ,
 2404.7338 , 6948.7008 , 6435.6237 , 42560.4304
 2055.3249 , 34672.1472 , 1731.677 , 1639.5631
 9377.9047 , 10977.2063 , 1534.3045 , 9644.2525 ,
 4529.477 , 37829.7242 , 9991.03765 , 8125.7845 ,
 3877.30425 , 5979.731 , 43896.3763 , 1674.6323
13204.28565 , 44585.45587 , 3021.80915 , 3392.9768
1632.03625 , 2699.56835 , 20177.67113 , 4076.497
12592.5345 , 1621.3402 , 1875.344 , 7196.867
3161.454 , 12029.2867 , 2719.27975 , 18218.16139 ,
12146.971 , 3292.52985 , 8688.85885 , 6113.23105 ,
 8059.6791 , 13415.0381 , 18246.4955 , 47055.5321 ,
12222.8983 , 6067.12675 , 63770.42801 , 9872.701
9193.8385 , 8534.6718 , 27117.99378 , 8596.8278 ,
12475.3513 , 13405.3903 , 2150.469 , 13747.87235 ,
 6610.1097 , 39047.285 , 27375.90478 , 9048.0273 ,
 8988.15875 , 14901.5167 , 10096.97 , 8835.26495 ,
38415.474 , 2721.3208 , 9877.6077 , 47269.854
 4237.12655 , 2534.39375 , 2205.9808 , 10965.446
15006.57945 , 10736.87075 , 9788.8659 , 10422.91665 ,
 9304.7019 , 3378.91 , 2155.6815 , 38126.2465
35491.64 , 6356.2707 , 24059.68019 , 16450.8947
12925.886 , 36950.2567 , 2459.7201 , 46889.2612 ,
 5124.1887 , 14133.03775 , 6414.178 , 1720.3537 ,
15817.9857 , 13462.52 , 2103.08 , 12105.32
20781.48892 , 12235.8392 , 41949.2441 , 12643.3778 ,
21223.6758 , 7954.517 , 15170.069 , 3659.346
8232.6388 , 8027.968
                      , 13919.8229 , 10791.96
17878.90068 , 10601.412
                      , 13217.0945 , 11944.59435 ,
```

```
14358.36437 , 32548.3405 , 5699.8375 , 2352.96845 ,
                  4340.4409 , 9391.346
                                          , 42211.1382 , 8823.279
                14256.1928 , 7133.9025 , 5312.16985 , 3906.127
                  2203.47185 , 28340.18885 , 5484.4673 , 1622.1885
                11299.343
                           , 8026.6666 , 11737.84884 , 2913.569
                  9861.025
                           , 2473.3341 , 39983.42595 , 36307.7983
                44400.4064 , 3172.018
                                          , 7742.1098 , 6185.3208
                            , 21771.3423 , 6858.4796 , 17179.522
                 1880.487
                 42760.5022 , 5478.0368 , 12638.195
                                                       , 5989.52365 ,
                  9566.9909 , 10370.91255 , 19594.80965 , 11576.13
                  6360.9936 , 4032.2407 , 2585.269
                                                       , 11658.37915 ,
                21082.16
                            , 10807.4863 , 9724.53
                                                       , 3201.24515 ,
                 3309.7926 , 5969.723 , 8269.044
                                                       , 9414.92
                23967.38305 , 47928.03
                                          , 11842.442
                                                       , 7421.19455 ,
                12950.0712 , 11033.6617 , 6082.405
                                                       , 3989.841
                 7537.1639 , 3484.331 , 8116.68
                                                       , 17626.23951 ,
                11837.16
                            , 9541.69555 , 4399.731
                                                       , 2200.83085 ,
                11363.2832 , 1964.78
                                        1)
In [190]: # средняя абсолютная ошибка
          print('ma (train): {}'.format(mean absolute error(ytrain, y predtrain)))
          print('ma (test): {}'.format(mean absolute error(ytest, y predtest)))
          ma (train): 4253.809194427617
          ma (test): 4171.01308409371
In [191]: # средняя квадратичная ошибка
          print('ms (train): {}'.format(mean squared error(ytrain, y predtrain)))
          print('ms (test): {}'.format(mean squared error(ytest, y predtest)))
          ms (train): 37878481.85624297
          ms (test): 34003912.39316076
In [192]: # среднее квадратичное отклонение
          print('sg (train): {}'.format(r2 score(ytrain, y predtrain)))
          print('sq (test): {}'.format(r2 score(ytest, y predtest)))
          sq (train): 0.7413880155089706
          sq (test): 0.7680881643600721
```

### svm

```
In [240]: datac = pd.read_csv('clas.csv')[:1000]
In [241]: datac.head()
```

Out[241]:

Agency		Agency Type	Distribution Channel	Product Name	Claim	Duration	Destination	Net Sales	Commision (in value)	Gender	Age
0	СВН	Travel Agency	Offline	Comprehensive Plan	No	186	MALAYSIA	-29.0	9.57	F	81
1	СВН	Travel Agency	Offline	Comprehensive Plan	No	186	MALAYSIA	-29.0	9.57	F	71
2	CWT	Travel Agency	Online	Rental Vehicle Excess Insurance	No	65	AUSTRALIA	-49.5	29.70	NaN	32
3	CWT	Travel Agency	Online	Rental Vehicle Excess Insurance	No	60	AUSTRALIA	-39.6	23.76	NaN	32
4	CWT	Travel Agency	Online	Rental Vehicle Excess Insurance	No	79	ITALY	-19.8	11.88	NaN	41

In [242]: datac.shape

Out[242]: (1000, 11)

```
In [243]: datac.isnull().sum()
Out[243]: Agency
                                     0
          Agency Type
                                     0
          Distribution Channel
                                     0
          Product Name
                                     0
          Claim
                                     0
          Duration
                                     0
          Destination
                                     0
          Net Sales
                                     0
          Commision (in value)
                                     0
          Gender
                                   767
                                     0
          Age
          dtype: int64
In [244]: datac.dtypes
Out[244]: Agency
                                    object
          Agency Type
                                    object
                                    object
          Distribution Channel
          Product Name
                                    object
          Claim
                                    object
          Duration
                                     int64
          Destination
                                    object
          Net Sales
                                   float64
          Commission (in value)
                                   float64
                                    object
          Gender
                                     int64
          Age
          dtype: object
In [245]: datac = datac.drop(columns='Gender')
```

```
In [246]: cat coll = []
          for col in datac.columns:
              if datac[col].dtype == 'object':
                  cat coll.append(col)
          en cat = \{\}
          for col in cat coll:
              le = LabelEncoder()
              datac[[col]] = le.fit transform(datac[col])
              en cat[col] = le
          datac.dtypes
Out[246]: Agency
                                     int64
          Agency Type
                                     int64
          Distribution Channel
                                     int64
          Product Name
                                     int64
          Claim
                                     int64
          Duration
                                     int64
          Destination
                                     int64
          Net Sales
                                   float64
          Commission (in value)
                                   float64
          Age
                                     int64
          dtype: object
In [247]: datac.isnull().sum()
Out[247]: Agency
                                   0
          Agency Type
          Distribution Channel
          Product Name
          Claim
          Duration
          Destination
          Net Sales
          Commission (in value)
          Age
          dtype: int64
```

```
In [248]: xc, yc = datac[datac.columns[range(9)]], datac[datac.columns[[9]]]]
          print('x:\n', xc.columns)
          print('y:\n', yc.columns)
           Index(['Agency', 'Agency Type', 'Distribution Channel', 'Product Name',
                 'Claim', 'Duration', 'Destination', 'Net Sales',
                 'Commission (in value)'l,
                dtype='object')
          у:
           Index(['Age'], dtype='object')
In [249]: normx = Normalizer().fit(xc)
          xc n = normx.transform(xc)
          xc n
Out[249]: array([[ 0.01049344, 0.00524672, 0.
                                                      , ..., 0.14166138,
                  -0.15215482, 0.05021109],
                 [ 0.01049344, 0.00524672, 0.
                                                      , ..., 0.14166138,
                  -0.15215482, 0.05021109],
                 [0.05696054, 0.01139211, 0.01139211, ..., 0.
                  -0.56390935, 0.33834561],
                 [0.07063224, 0.01177204, 0.01177204, ..., 0.28252897,
                  0.43556549, 0.
                 [ 0.17459279, 0.0290988 , 0.0290988 , ..., 0.64017356,
                   0.61107476, 0.
                 [0.05049332, 0.00841555, 0.00841555, ..., 0.40394654,
                   0.67324423, 0.
                                         11)
In [250]: xtrainc, xtestc, ytrainc, ytestc = train test split(xc n, yc, test size=0.3, random state=42)
          len(xtrainc), len(xtestc), len(ytrainc), len(ytestc)
Out[250]: (700, 300, 700, 300)
```

```
In [251]: lsvc = LinearSVC(C=1.0, max iter=1000, verbose=10)
Out[251]: 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=10)
In [252]: lsvc.fit(xtrainc, ytrainc.values.ravel())
          [LibLinear]
Out[252]: 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=10)
In [253]: ypred ctrain = lsvc.predict(xtrainc)
          y pred ctest = lsvc.predict(xtestc)
          print('train accuracy (%): {} %'.format(accuracy score(ytrainc, ypred ctrain) * 100))
          print('test accuracy (%): {} %'.format(accuracy score(ytestc, y pred ctest) * 100))
          train accuracy (%): 47.714285714285715 %
```

test accuracy (%): 48.33333333333333 %

```
In [254]: print('матрица ошибок: строки — истинное значение, столбцы — предсказанное значение')
          print('train\n', confusion matrix(ytrainc, ypred ctrain))
          print('test\n', confusion matrix(ytestc, y pred ctest))
          матрица ошибок: строки — истинное значение, столбцы — предсказанное значение
          train
           [[0 0 0 \dots 0 0]]
           [0 0 0 ... 0 0 0]
           [0 0 0 ... 0 0 0]
           [ 0 0 0 ... 0 0 01
           [ 0 0 0 ... 0 0 0]
           [ 0 0 0 ... 0 0 13]]
          test
           [0 0 0 ... 0 0 0]
           [0 0 0 ... 0 0 0]
           [0 0 0 ... 0 0 0]
           . . .
           [0 0 0 ... 0 0 0]
           [0 0 0 ... 0 0 0]
           [0 0 0 ... 0 0 2]]
In [255]: print('train:', precision score(ytrainc, ypred ctrain, average='weighted'))
          print('test:', precision score(ytestc, y pred ctest, average='weighted'))
          train: 0.2759646923534461
          test: 0.2881639900770335
In [256]: print('train:', f1 score(ytrainc, ypred_ctrain, average='weighted'))
          print('test:', f1 score(ytestc, y pred ctest, average='weighted'))
          train: 0.3424345726881972
          test: 0.3568002352372158
```

#### дерево

```
In [286]: tree = DecisionTreeClassifier(random_state=42)
```

```
In [287]: tree.fit(xtrainc, ytrainc)
Out[287]: DecisionTreeClassifier(class weight=None, criterion='gini', max depth=None,
                                 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=42, splitter='best')
In [288]: list(zip(xc.columns.values, tree.feature importances ))
Out[288]: [('Agency', 0.08722336840906048),
           ('Agency Type', 0.07539056269469359),
           ('Distribution Channel', 0.08379155489597753),
           ('Product Name', 0.1080609600647266),
           ('Claim', 0.00212916098890403),
           ('Duration', 0.15053149373080293),
           ('Destination', 0.14379668828474473),
           ('Net Sales', 0.11815727830594033),
           ('Commission (in value)', 0.2309189326251498)]
In [289]: yt predtrain = tree.predict(xtrainc)
          yt predtest = tree.predict(xtestc)
In [290]: print('train accuracy (%): {} %'.format(accuracy score(ytrainc, yt predtrain) * 100))
          print('test accuracy (%): {} %'.format(accuracy score(ytestc, yt predtest) * 100))
          train accuracy (%): 97.42857142857143 %
```

test accuracy (%): 36.0 %

```
In [291]: print('матрица ошибок:')
          print('train\n', confusion matrix(ytrainc, yt predtrain))
          print('test\n', confusion matrix(ytestc, yt predtest))
          матрица ошибок:
          train
          [[ 3 0 0 ... 0 0 0]
           [ 0 3 0 ... 0 0 0]
           [0 0 3 ... 0 0 0]
           [ 0 0 0 ... 1 0 0]
           [ 0 0 0 ... 0 0 0]
          [ 0 0 0 ... 0 0 18]]
          test
          [0 0 0 ... 0 0 0]
          [0 0 0 ... 0 0 0]
           [0 0 0 ... 0 0 0]
           . . .
           [0 0 0 ... 0 0 0]
           [0 0 0 ... 0 0 0]
           [0 0 0 ... 0 0 3]]
In [292]: print('train:', precision score(ytrainc, yt predtrain, average='weighted'))
          print('test:', precision score(ytestc, yt predtest, average='weighted'))
          train: 0.9741021561623425
          test: 0.3756529581529582
In [293]: print('train:', f1 score(ytrainc, yt predtrain, average='weighted'))
          print('test:', f1 score(ytestc, yt predtest, average='weighted'))
          train: 0.9730199683483137
          test: 0.36515105795545705
```

подбор одного гиперпараметра с использованием GridSearchCV и кросс-валидации

```
In [328]: param = [\{'C': np.array(np.arange(0.8, 3.1, 0.1)),
                         'max iter': np.array([1000, 5000, 10000, 25000, 50000])}]
          lsvc grid = GridSearchCV(LinearSVC(), param, cv=ShuffleSplit(n splits=20, test size=0.3), scoring='accuracy',
                                   n jobs=-1,
          lsvc grid.fit(xc n, yc.values.ravel())
          # считает ~2 мин
Out[328]: GridSearchCV(cv=ShuffleSplit(n splits=20, random state=None, test size=0.3, train size=None),
                       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),
                       iid='warn', n jobs=-1,
                       param grid=[{'C': array([0.8, 0.9, 1., 1.1, 1.2, 1.3, 1.4, 1.5, 1.6, 1.7, 1.8, 1.9, 2.,
                 2.1, 2.2, 2.3, 2.4, 2.5, 2.6, 2.7, 2.8, 2.9, 3. 1),
                                    'max iter': array([ 1000, 5000, 10000, 25000, 50000])}],
                       pre dispatch='2*n jobs', refit=True, return train score=False,
                       scoring='accuracy', verbose=0)
In [329]: lsvc grid.best params
Out[329]: {'C': 2.5, 'max iter': 1000}
In [330]: lsvc grid.best estimator
Out[330]: LinearSVC(C=2.5, 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)
In [331]: lsvc grid.best score
Out[331]: 0.4776666666666667
```

```
In [332]: param = [{'random state': np.array([42]),
                         'max depth': np.array([None, 10, 50, 100]),
                         'min samples split': np.array(range(2, 11)),
                         'min samples leaf': np.array(range(1, 11))
          tree grid = GridSearchCV(DecisionTreeClassifier(), param, cv=ShuffleSplit(n splits=20, test size=0.3), scorin
          g='accuracy',
                                   n jobs=-1,
          tree grid.fit(xc n, yc.values.ravel())
Out[332]: GridSearchCV(cv=ShuffleSplit(n splits=20, random state=None, test size=0.3, train size=None),
                       error score='raise-deprecating',
                       estimator=DecisionTreeClassifier(class weight=None,
                                                        criterion='gini', max depth=None,
                                                        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 fractio....0,
                                                        presort=False, random state=None,
                                                        splitter='best'),
                       iid='warn', n jobs=-1,
                       param grid=[{'max depth': array([None, 10, 50, 100], dtype=object),
                                    'min samples leaf': array([ 1, 2, 3, 4, 5, 6, 7, 8, 9, 10]),
                                    'min samples split': array([2, 3, 4, 5, 6, 7, 8, 9, 10]),
                                    'random state': array([42])}],
                       pre dispatch='2*n jobs', refit=True, return train score=False,
                       scoring='accuracy', verbose=0)
In [333]: tree grid.best params
Out[333]: {'max depth': 10,
           'min samples leaf': 9,
           'min samples split': 2,
           'random state': 42}
```

#### обучим снова с найденными гиперпараметрами

```
In [337]: tree_grid.best_estimator_.fit(xtrainc, ytrainc.values.ravel())

yt_predtrainnew = tree_grid.best_estimator_.predict(xtrainc)
yt_predtestnew = tree_grid.best_estimator_.predict(xtestc)

print('train accuracy (%): {} %'.format(accuracy_score(ytrainc, yt_predtrain) * 100))
print('test accuracy (%): {} %'.format(accuracy_score(ytestc, yt_predtest) * 100))

print('new train accuracy (%): {} %'.format(accuracy_score(ytrainc, yt_predtrainnew) * 100))
print('new test accuracy (%): {} %'.format(accuracy_score(ytestc, yt_predtestnew) * 100))

train accuracy (%): 97.42857142857143 %
test accuracy (%): 36.0 %
```

с новыми гиперпараметрами модель обучилась лучше