

*Détectez des faux billets avec R ou Python*



ONCFM

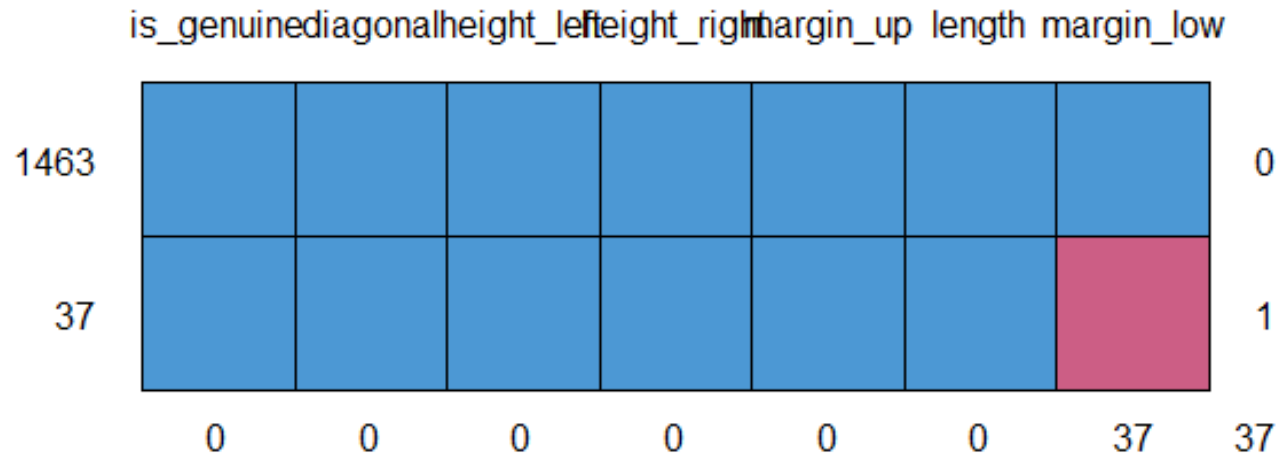
# ***SOMMAIRE***

## *Introduction*

- *Distribution des billets*
- *Algorithmes prédictifs*

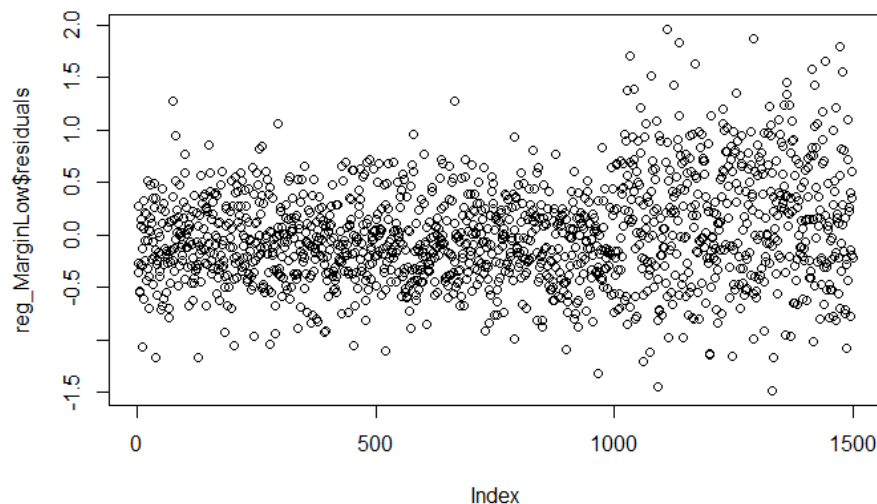
## *Conclusion*

# ***VALEURS NULLES***



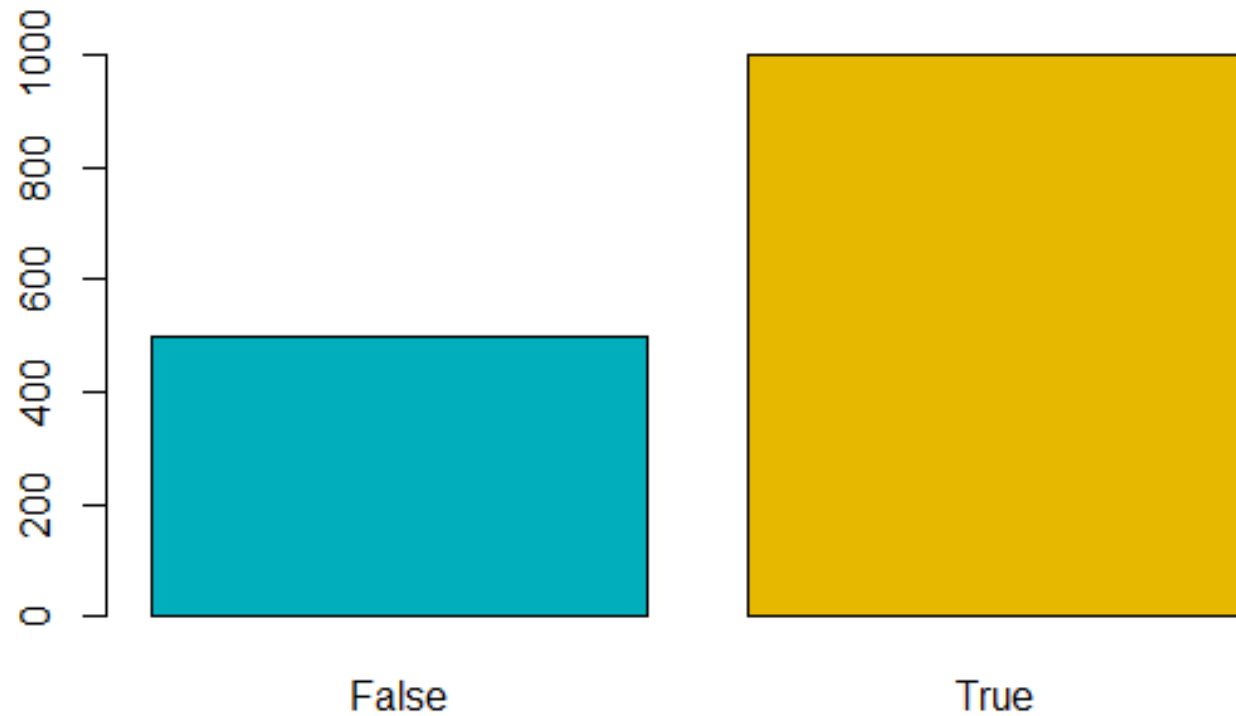
# *Info Régression Linéaire*

- *L'ensemble des variables sont corrélées à la variable « Margin Low »*
- *Test de Shapiro Wilk → les résidus ne suivent pas une loi normale*
- *Test de Breush Pagan → Homoscédasticité des résidus*
- *Le  $R^2$  multiple est égal à 0,48*

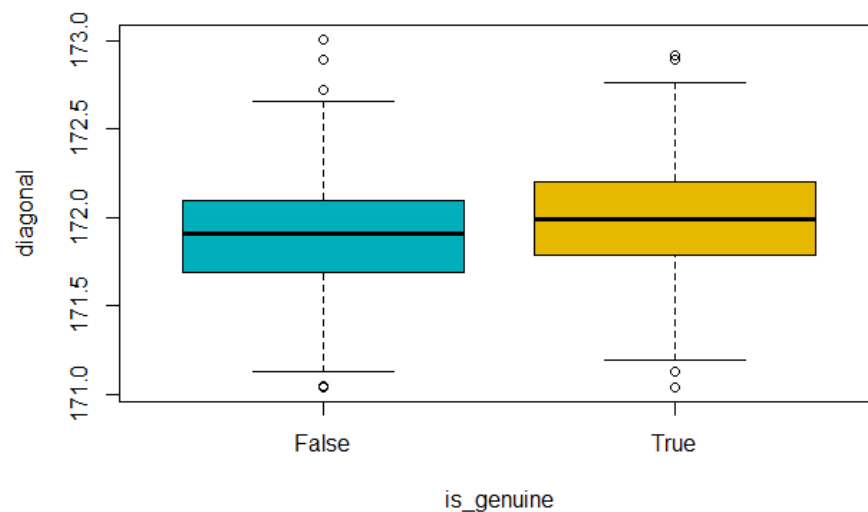
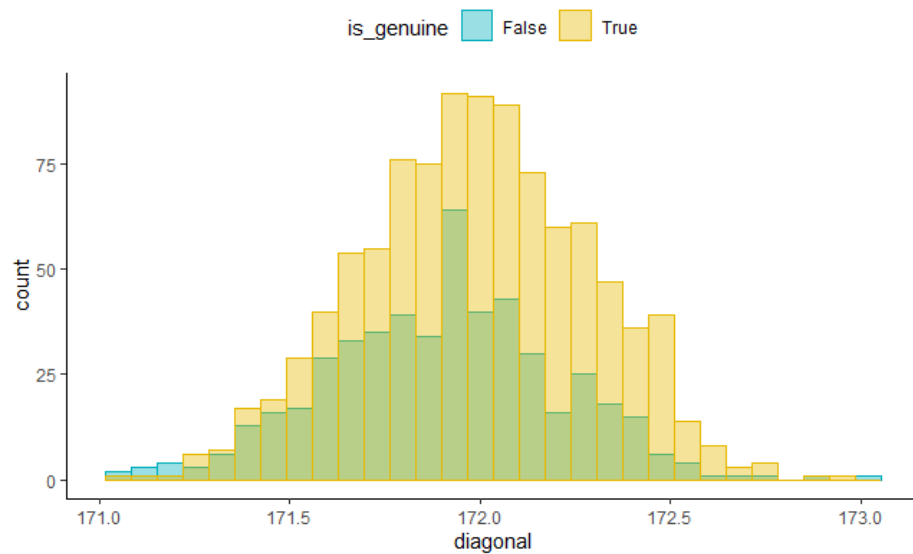


# *DISTRIBUTION DES BILLETS*

# ***RÉPARTITION***

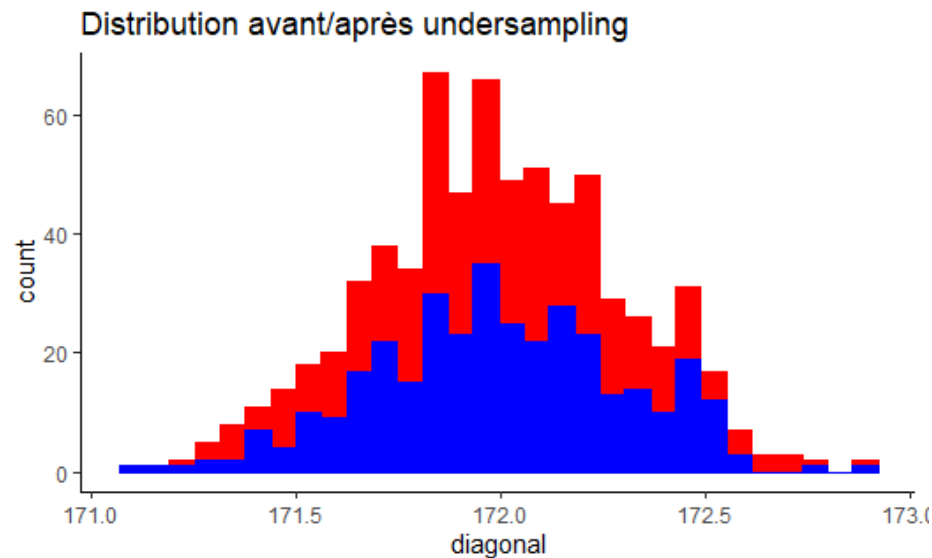
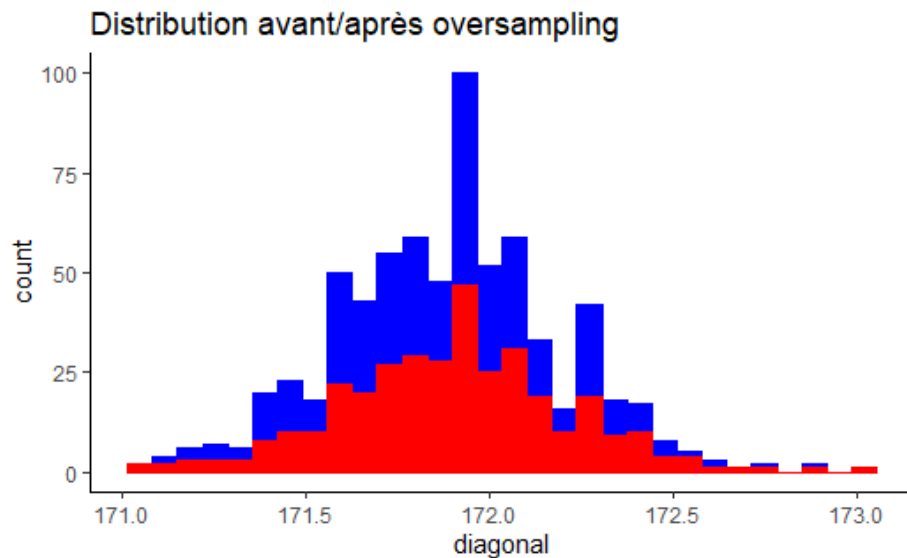


# ***VARIABLE DIAGONAL***



MOY. (mm) = 171,9 / 172  
ÉCART-TYPE (mm) = 0,31 / 0,3

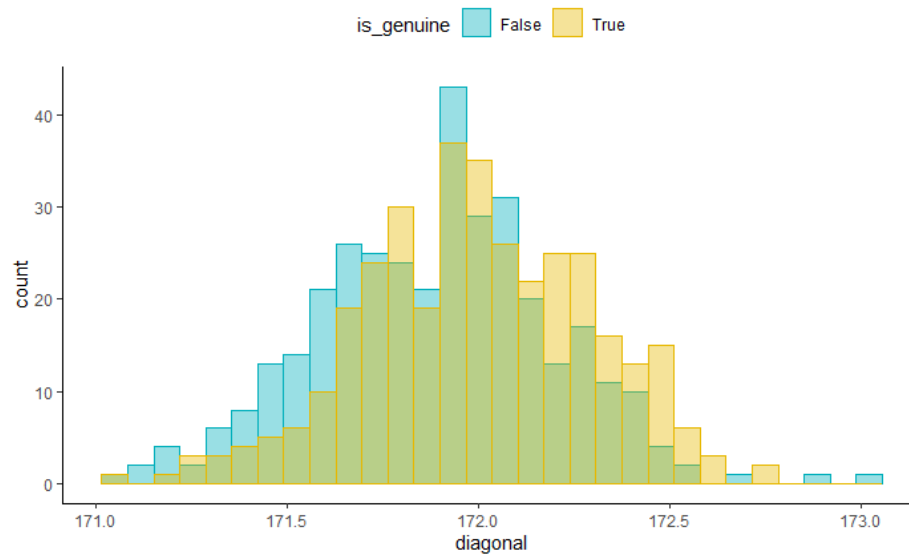
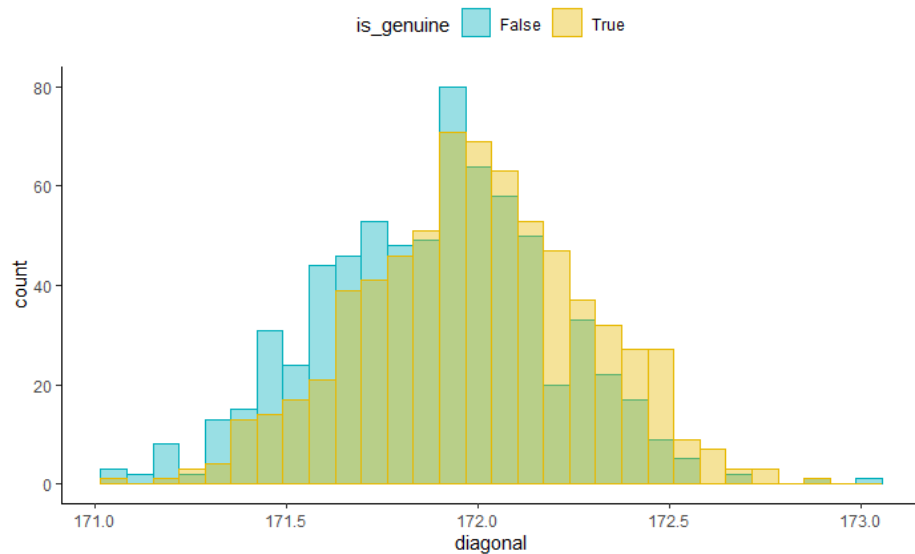
# ***VARIABLE DIAGONAL avec RESAMPLING***



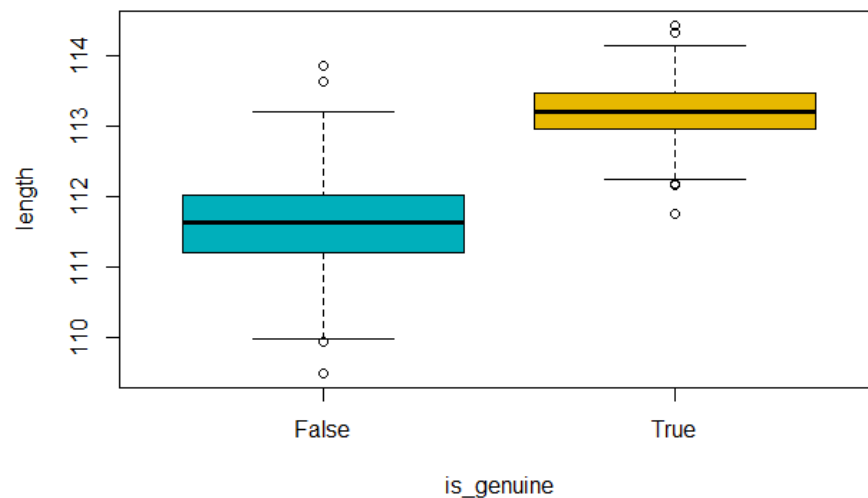
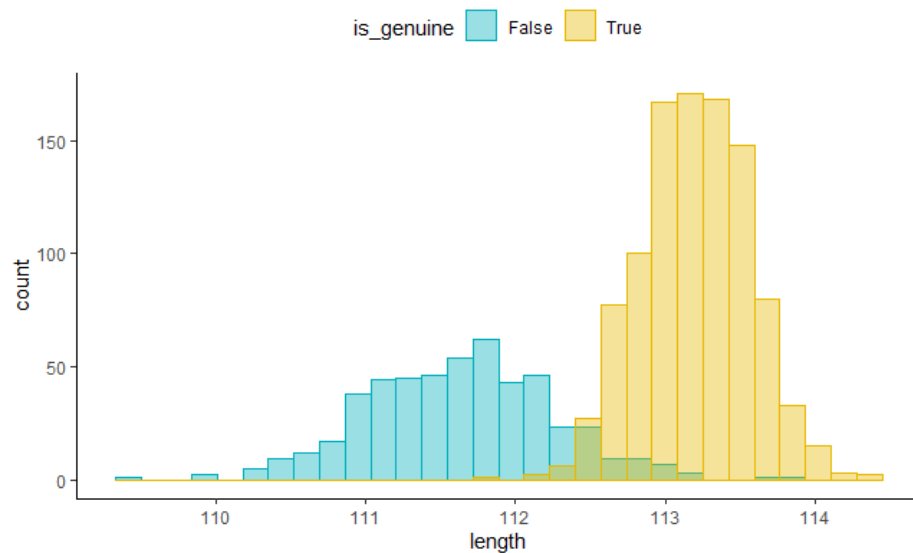
MOY. (mm) = 171,9 (Faux) / 171,9 (Vrai)  
ÉCART-TYPE (mm) = 0,31 / 0,31



# ***VARIABLE DIAGONAL*** avec **RESAMPLING**

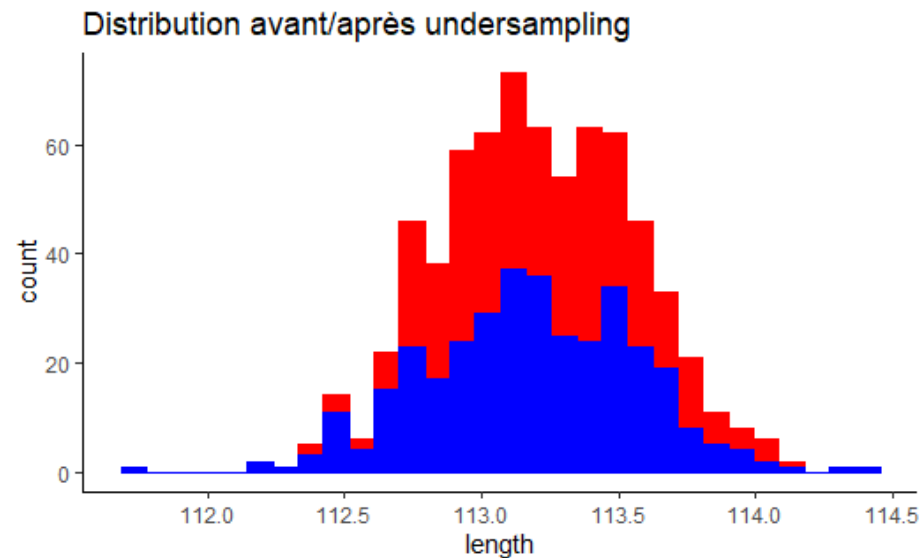
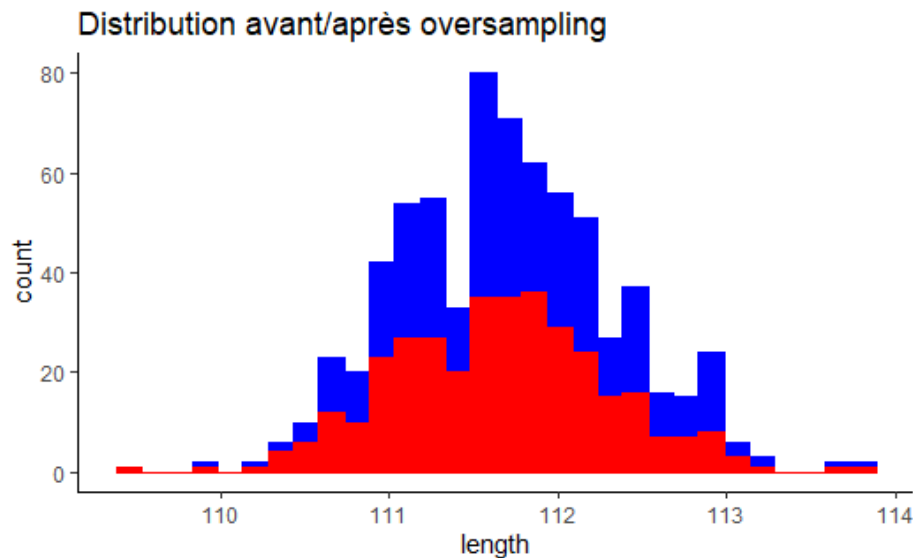


# ***VARIABLE LONGUEUR***



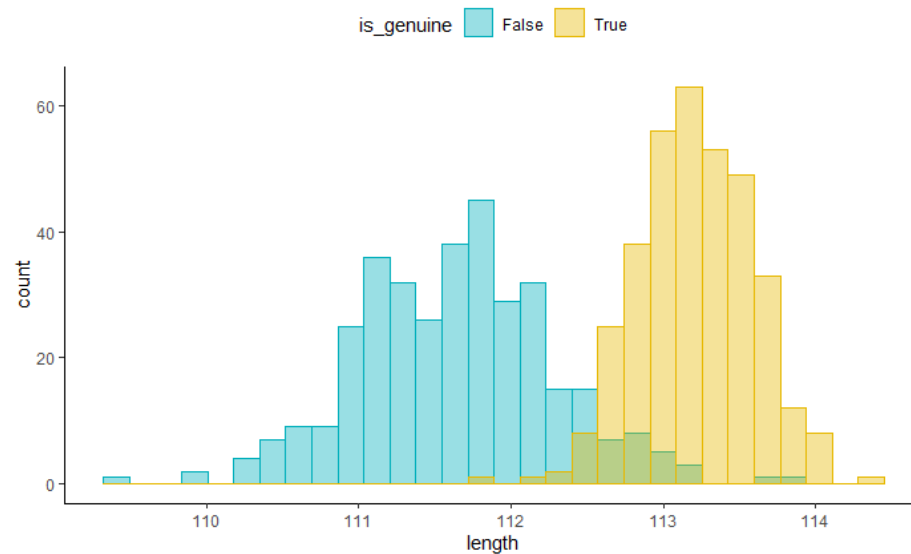
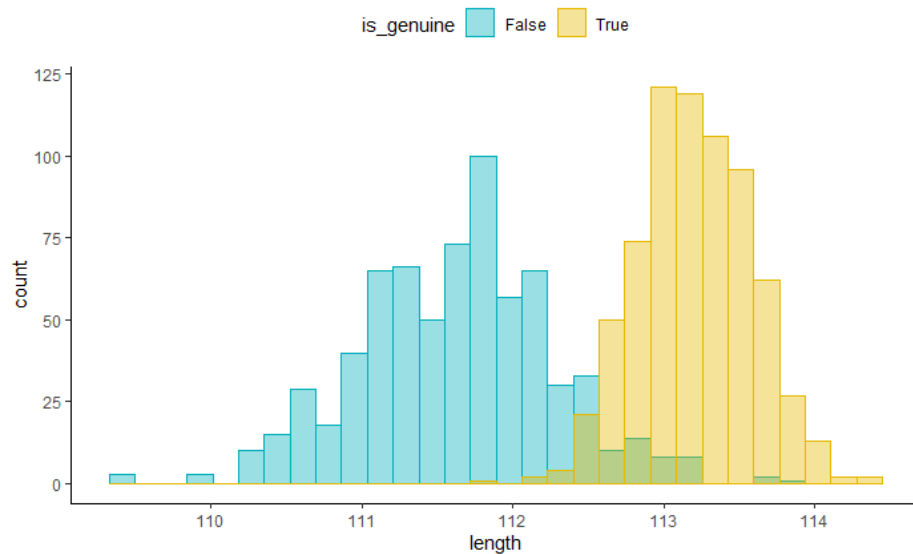
MOY. (mm) = 111,6 / 113,2  
ÉCART-TYPE (mm) = 0,62 / 0,36

# ***VARIABLE LONGUEUR* avec RESAMPLING**

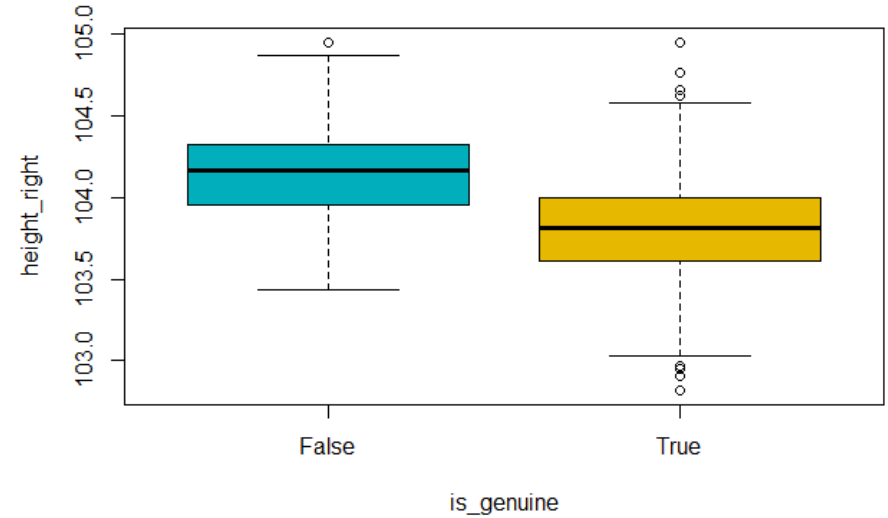
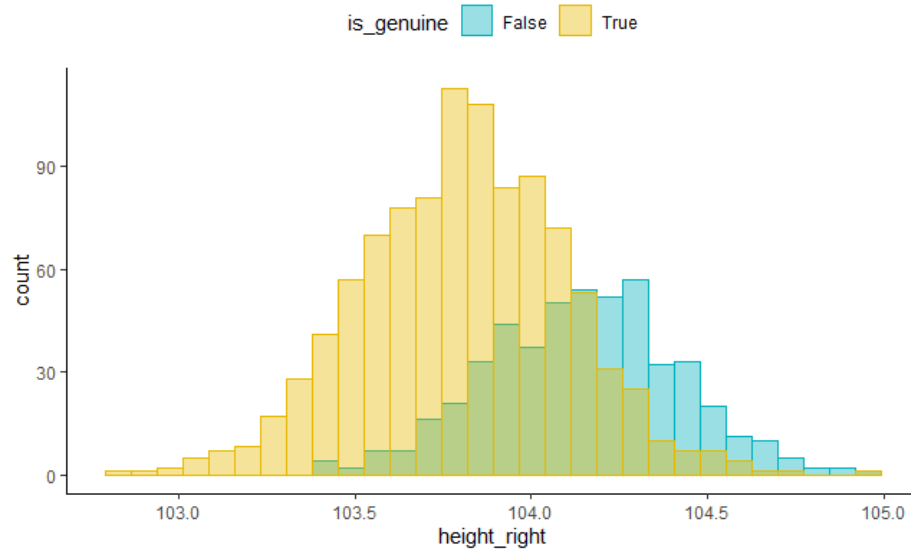


MOY. (mm) = 112,5 (Faux) / 112,4 (Vrai)  
ÉCART-TYPE (mm) = 0,93 / 0,94

# ***VARIABLE LONGUEUR avec RESAMPLING***

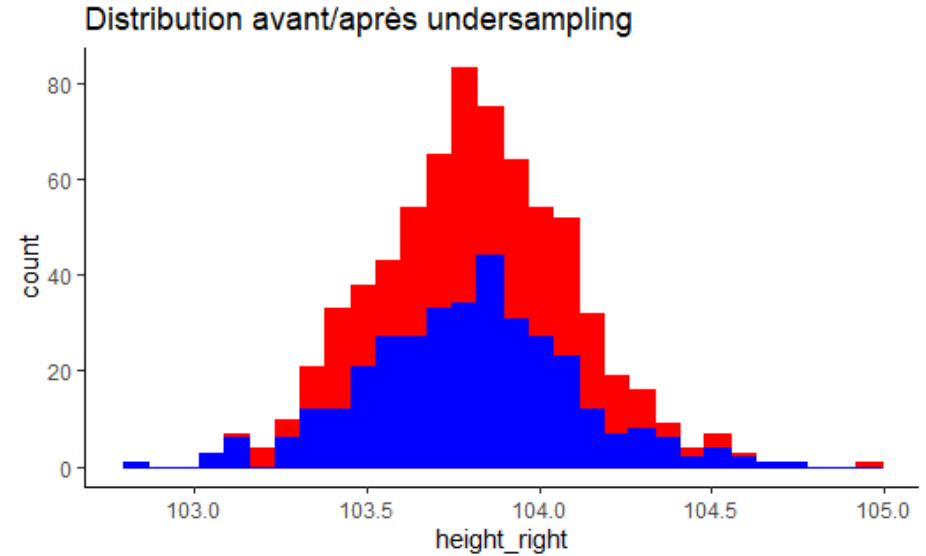
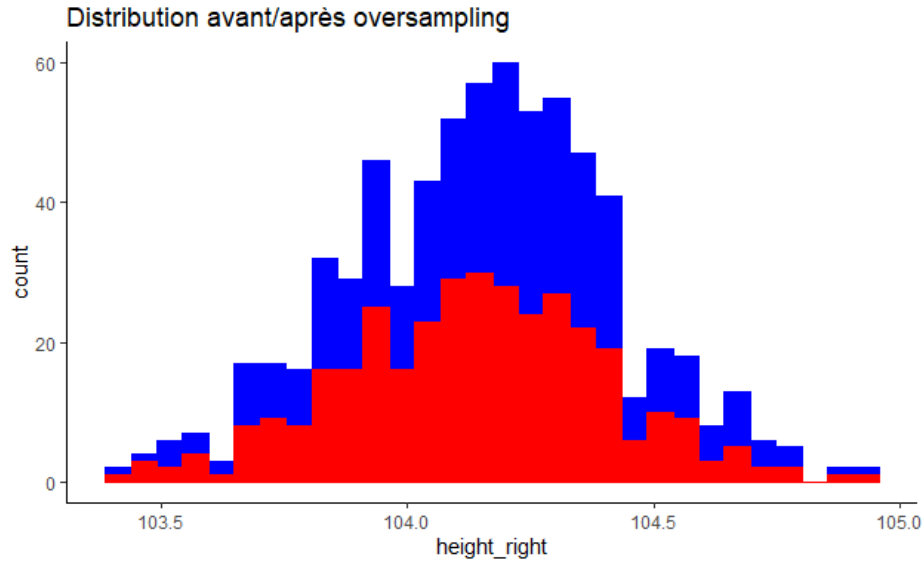


# ***VARIABLE LARGEUR DROITE***



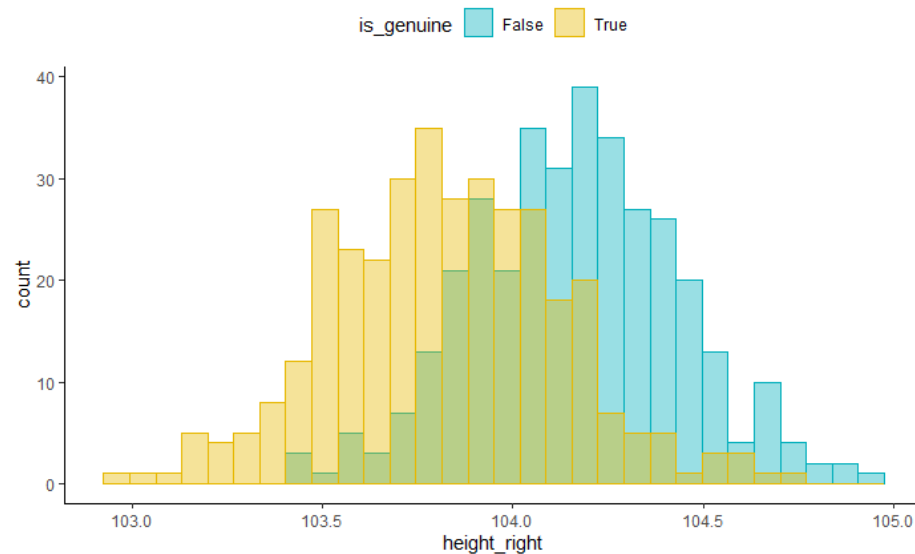
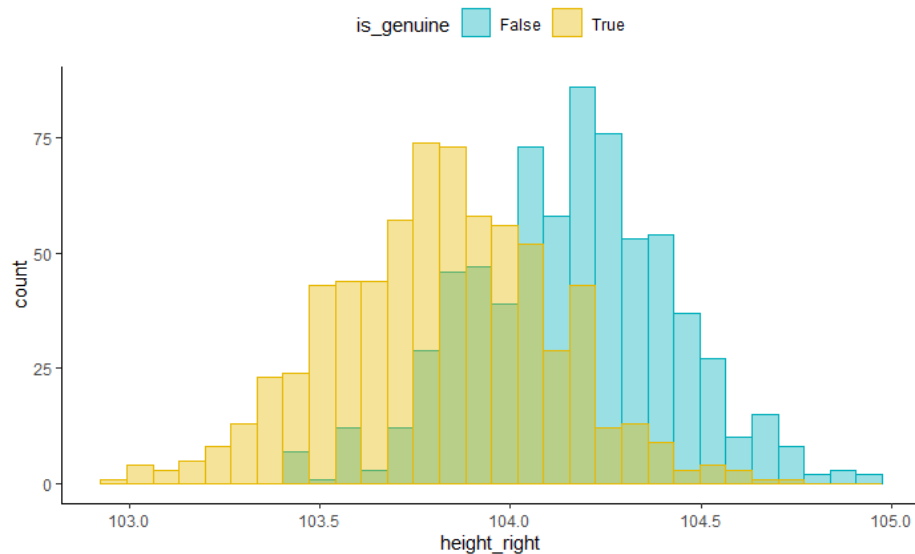
MOY. (mm) = 104,1 / 103,8  
ÉCART-TYPE (mm) = 0,27 / 0,29

# ***VARIABLE* LARGEUR DROITE avec RESAMPLING**

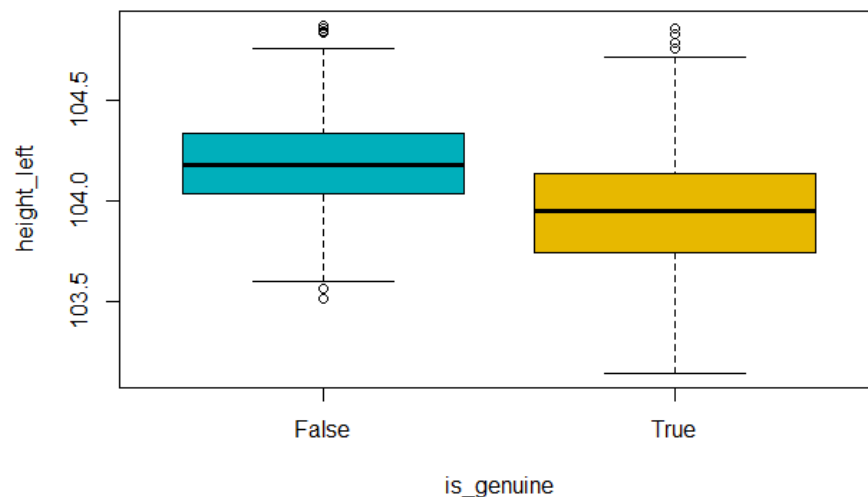
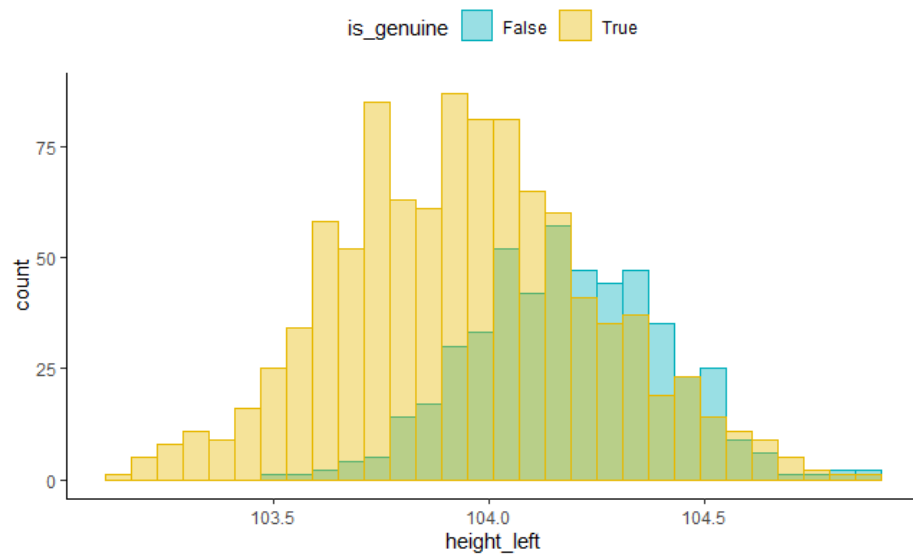


MOY. (mm) = 104 (Faux) / 104 (Vrai)  
ÉCART-TYPE (mm) = 0,33 / 0,33

# ***VARIABLE LARGEUR DROITE avec RESAMPLING***



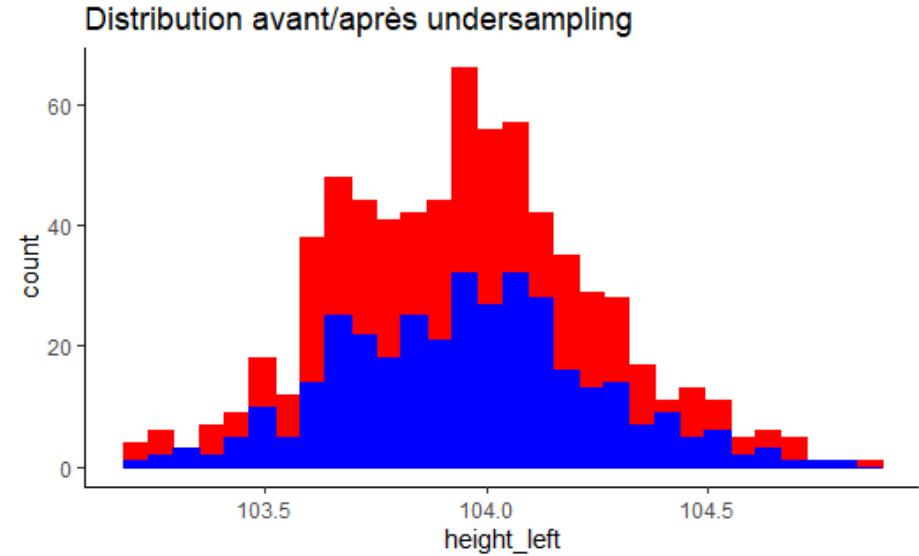
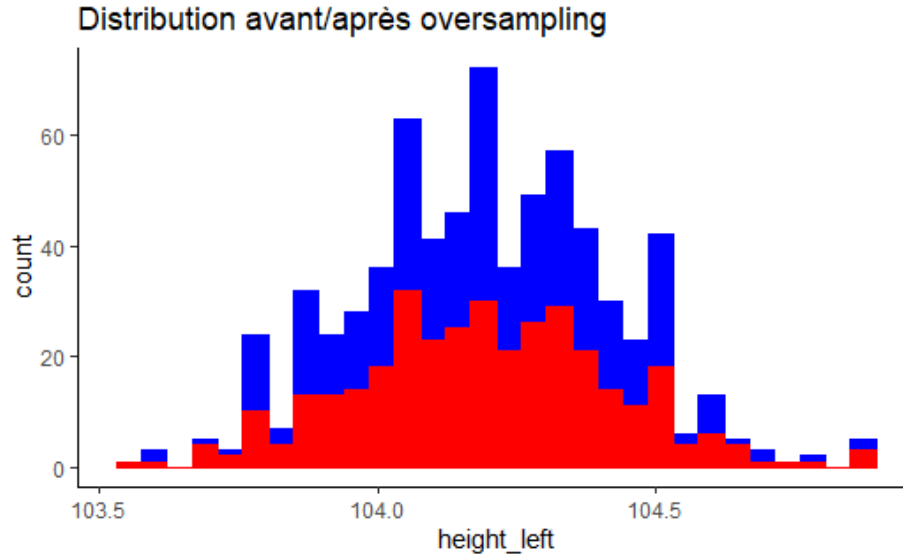
# ***VARIABLE LARGEUR GAUCHE***



MOY. (mm) = 104,2 / 103,9  
ÉCART-TYPE (mm) = 0,22 / 0,3

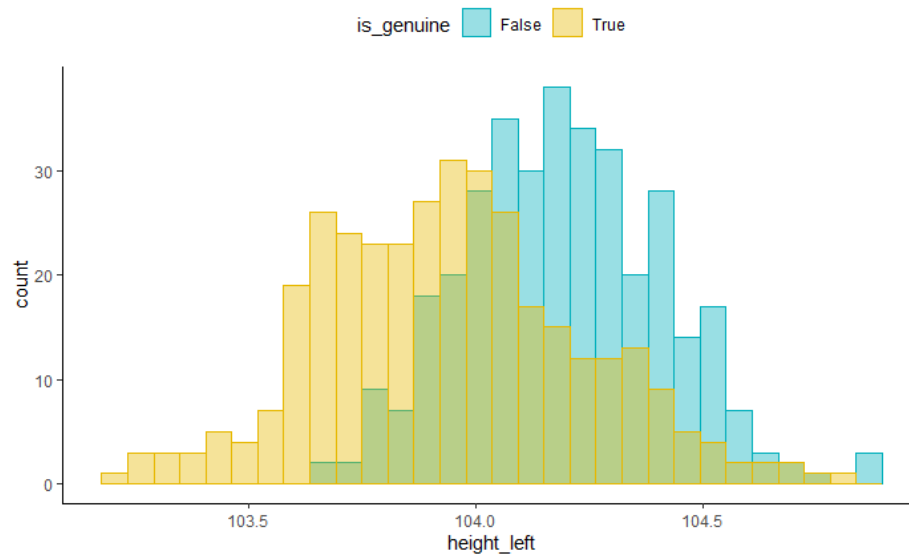
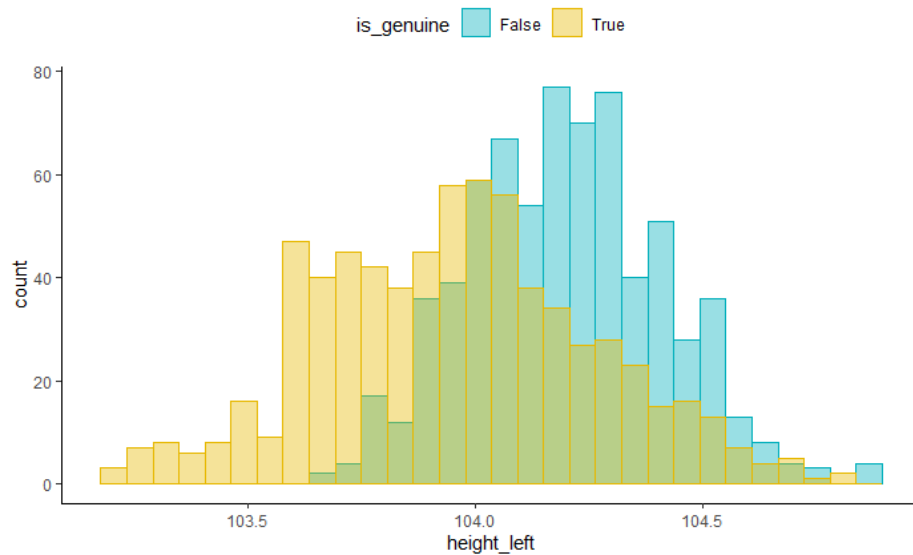


# ***VARIABLE LARGEUR GAUCHE avec RESAMPLING***

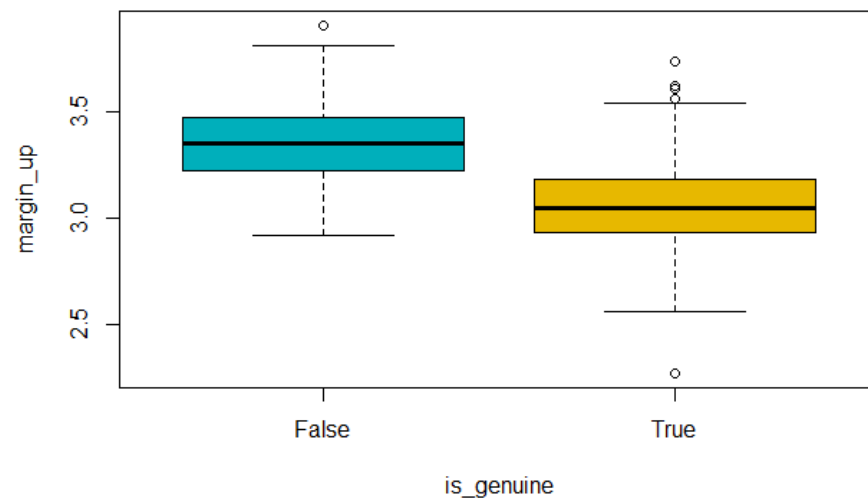
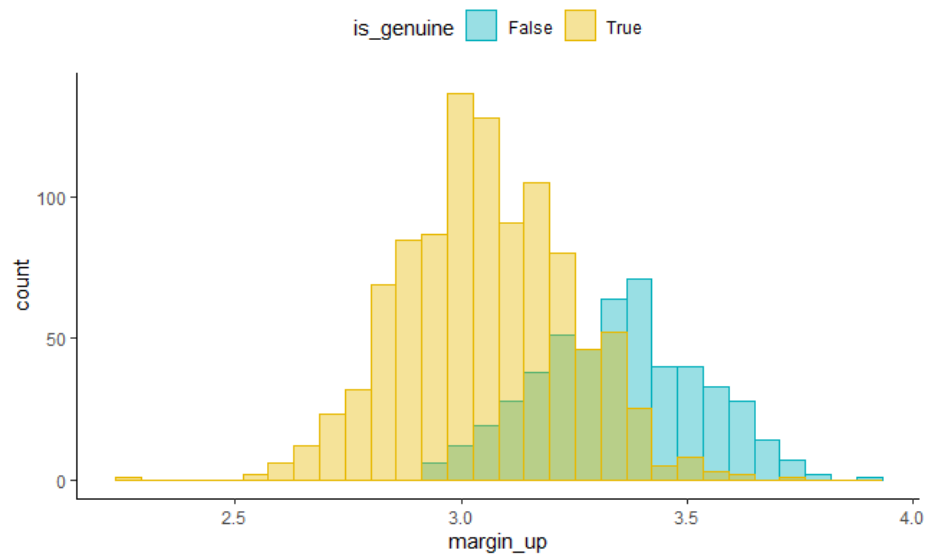


MOY. (mm) = 104,1 (Faux) / 104,1 (Vrai)  
ÉCART-TYPE (mm) = 0,3 / 0,3

# ***VARIABLE LARGEUR GAUCHE avec RESAMPLING***

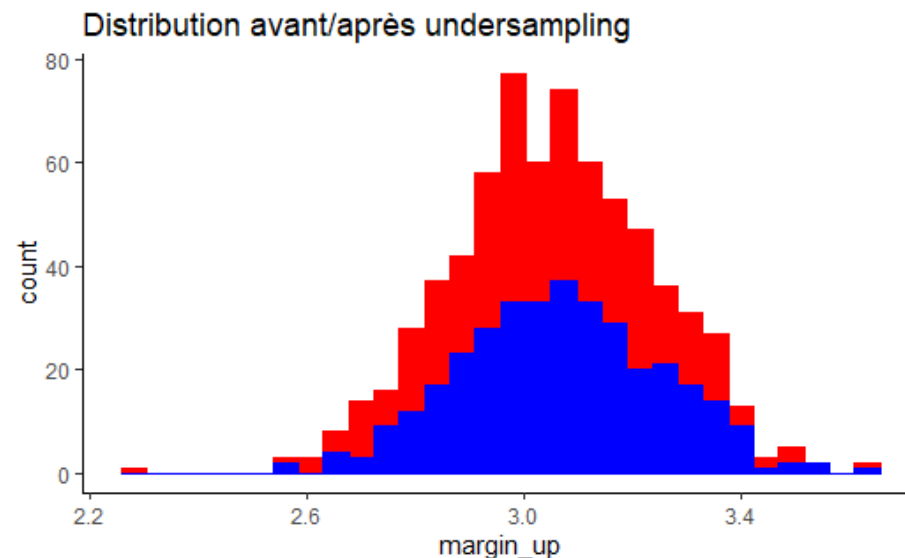
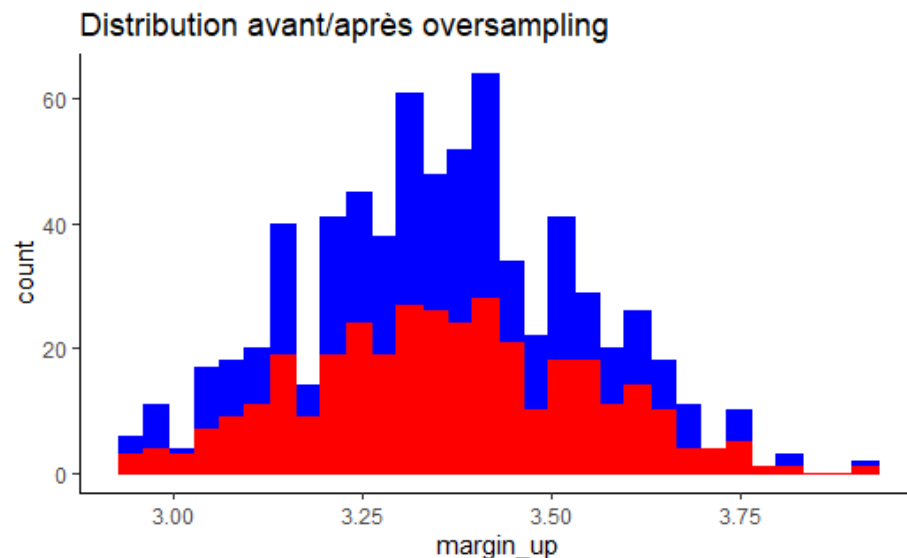


# ***VARIABLE MARGE HAUTE***



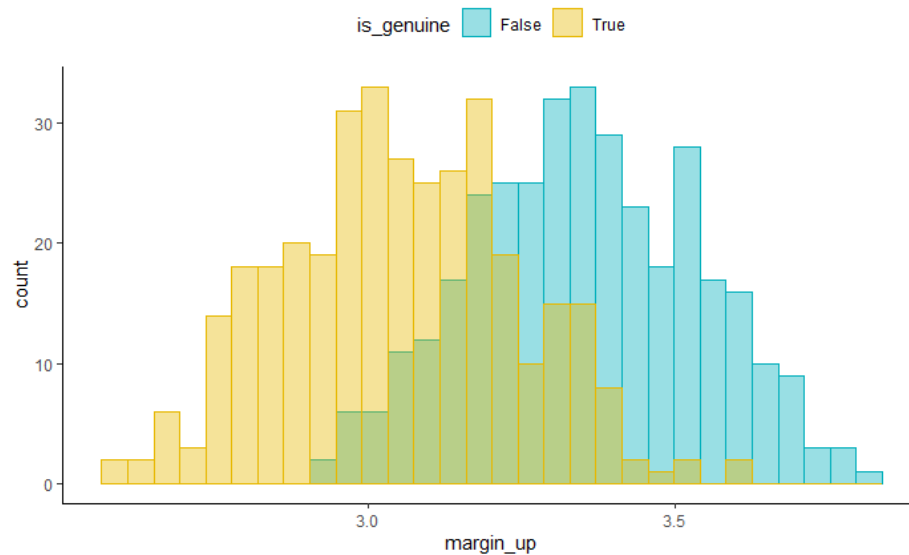
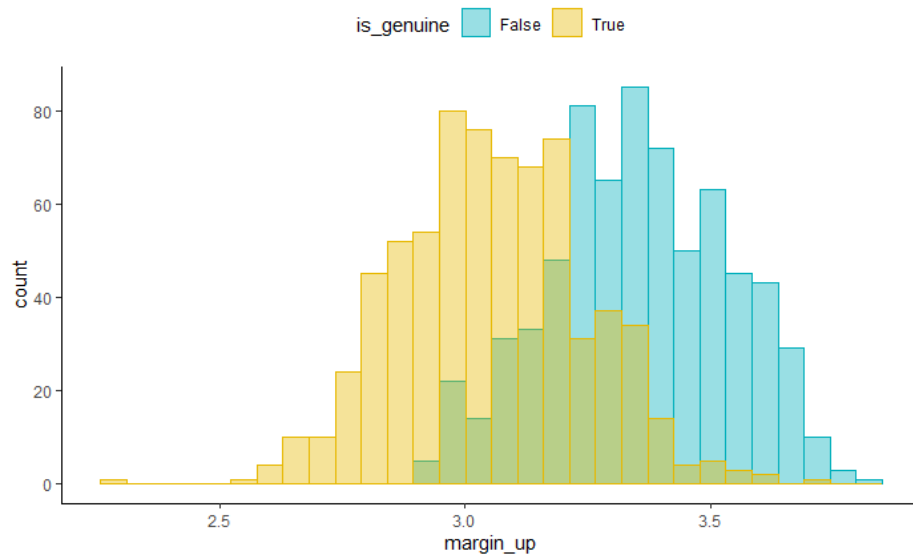
MOY. (mm) = 3,35 / 3,052  
ÉCART-TYPE (mm) = 0,18 / 0,19

# ***VARIABLE MARGE HAUTE avec RESAMPLING***

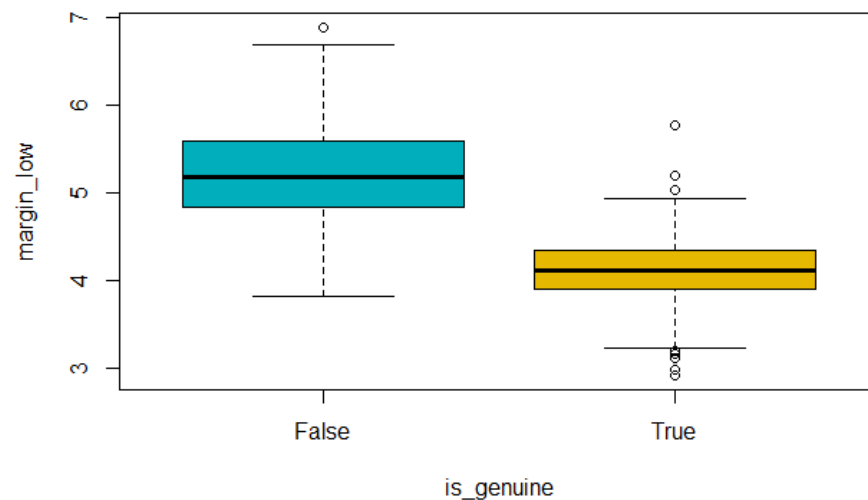
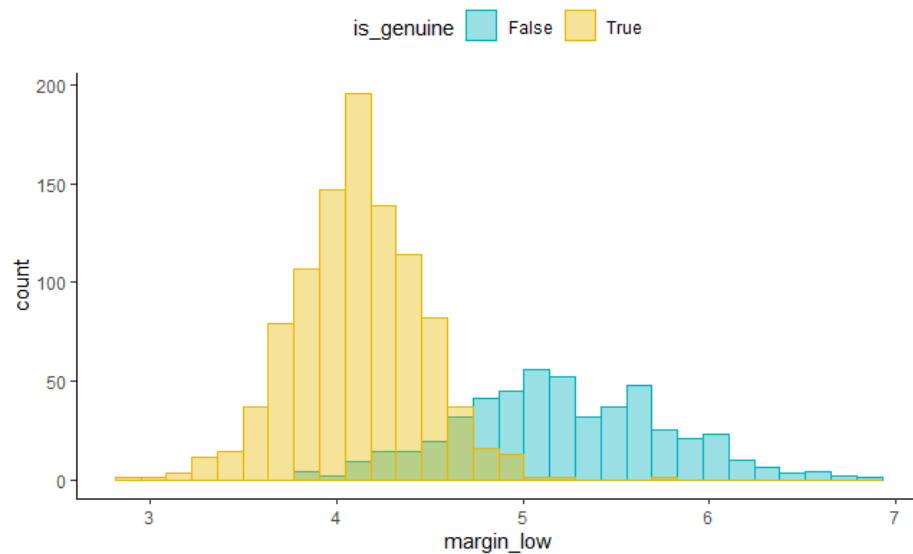


MOY. (mm) = 3,205 (Faux) / 3,209 (Vrai)  
ÉCART-TYPE (mm) = 0,24 / 0,24

# ***VARIABLE MARGE HAUTE avec RESAMPLING***

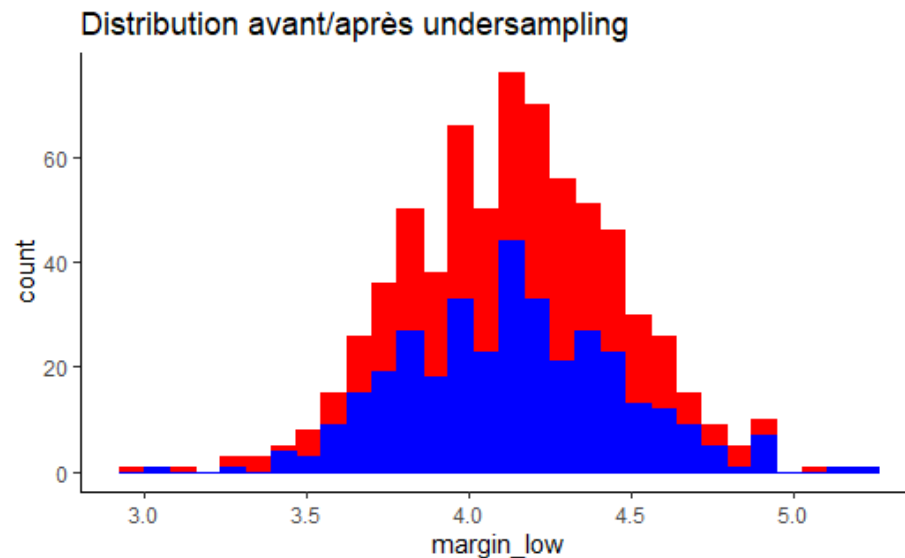
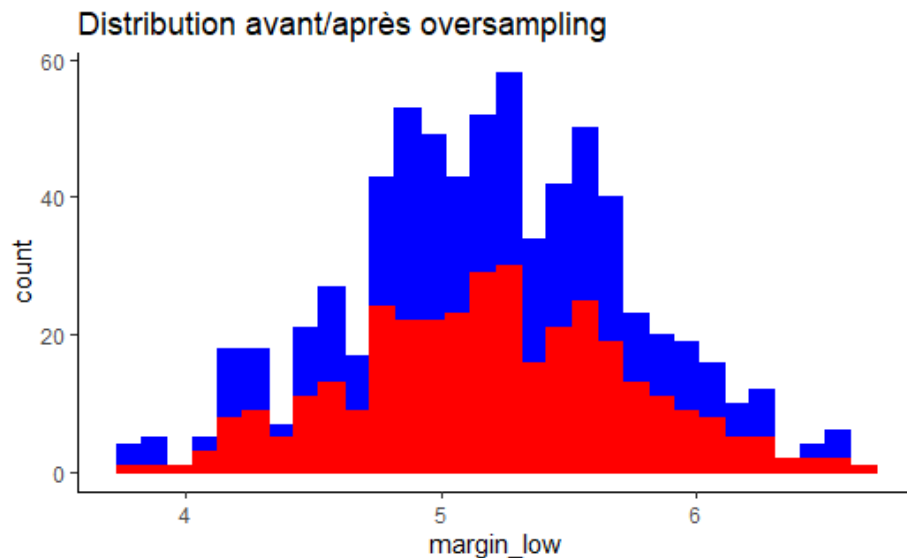


# ***VARIABLE MARGE BASSE***



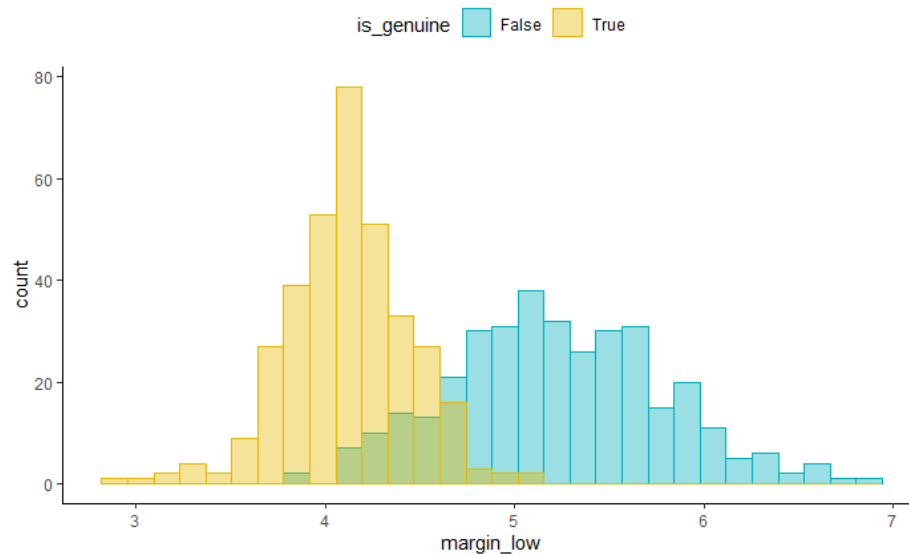
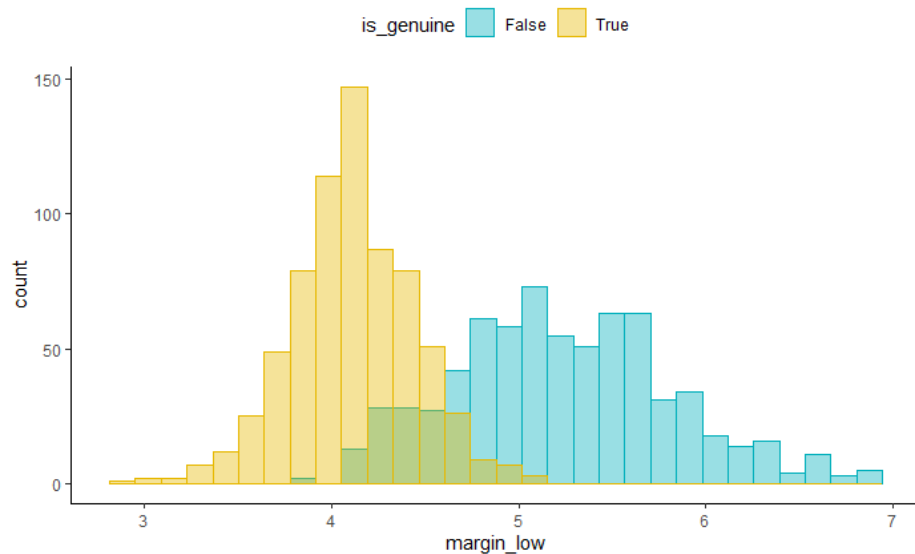
MOY. (mm) = 5,216 / 4,118  
ÉCART-TYPE (mm) = 0,55 / 0,33

# ***VARIABLE MARGE BASSE avec RESAMPLING***



MOY. (mm) = 4,651 (Faux) / 4,650 (Vrai)  
ÉCART-TYPE (mm) = 0,72 / 0,71

# ***VARIABLE MARGE BASSE avec RESAMPLING***

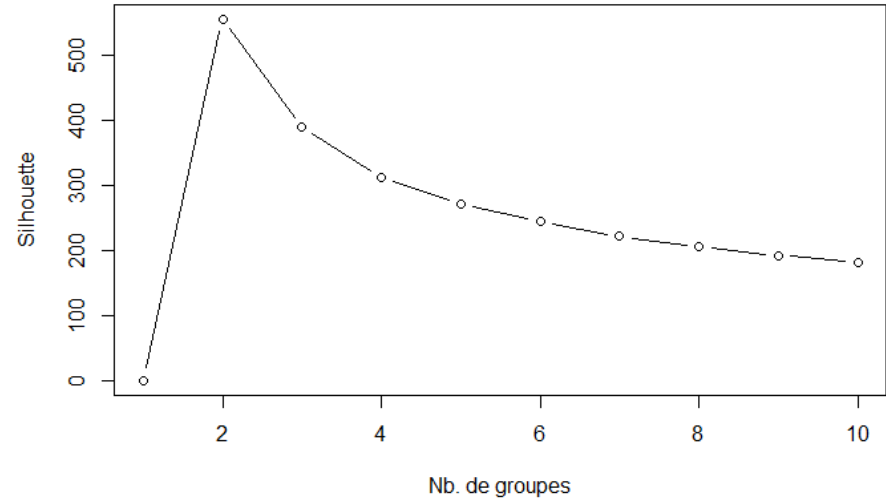
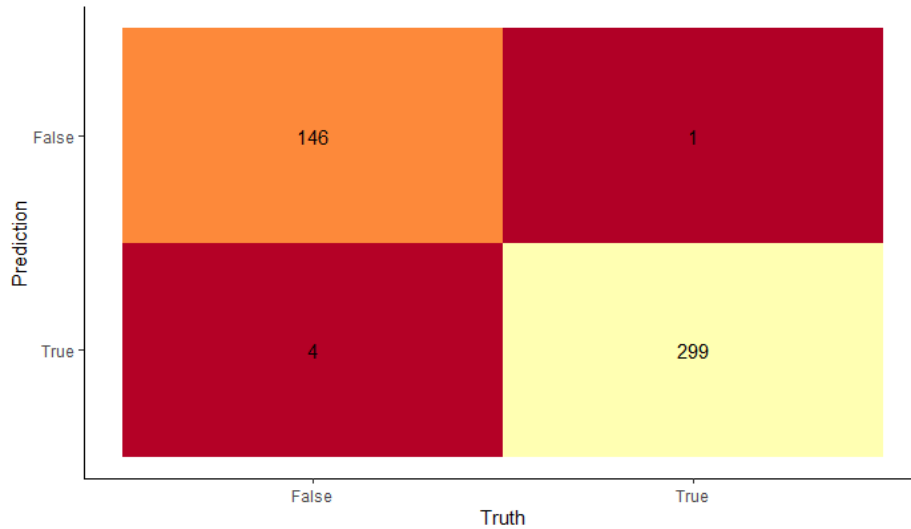




# *ALGORITHMES PRÉDICTIFS*

# ***SANS RESAMPLING***

Matrice de confusion: Kmeans sans resampling



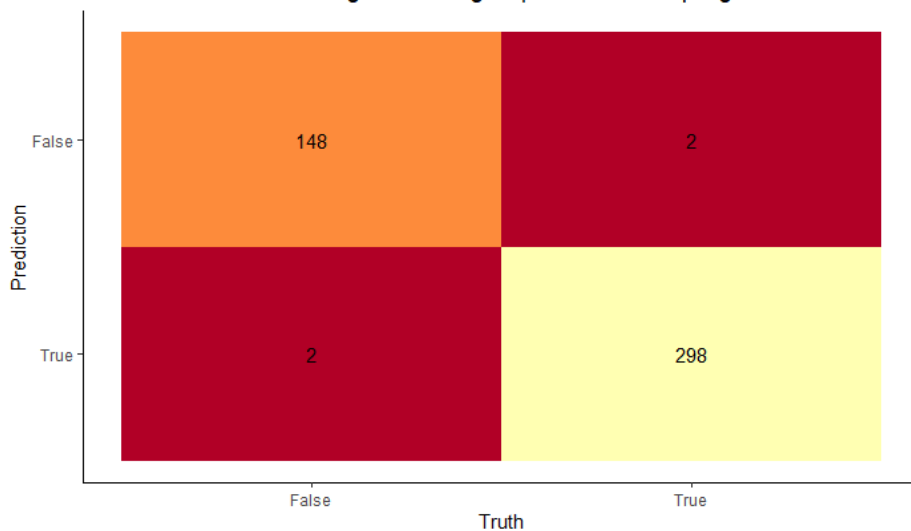
Accuracy = 0.99 / Recall = 0,97 / F-score = 0,98 / Precision = 0,99

# ***SANS RESAMPLING***

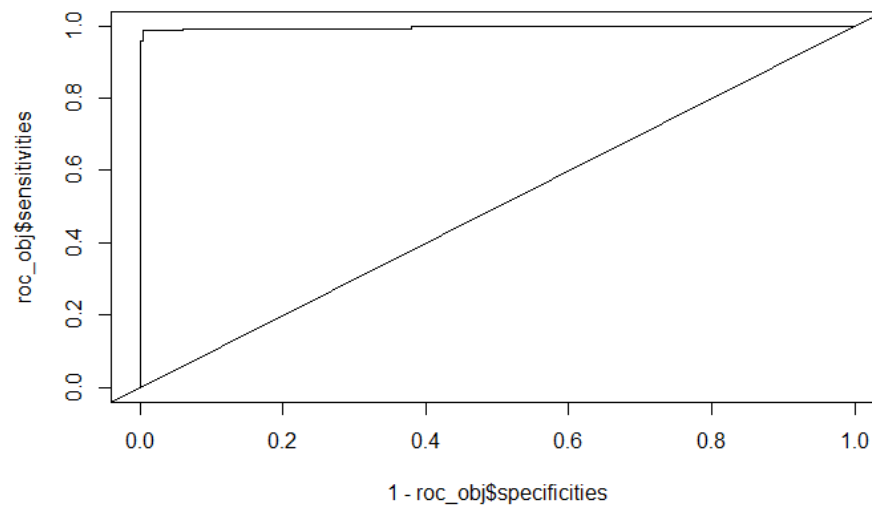


# ***SANS RESAMPLING***

Matrice de confusion: Régression Logistique sans resampling



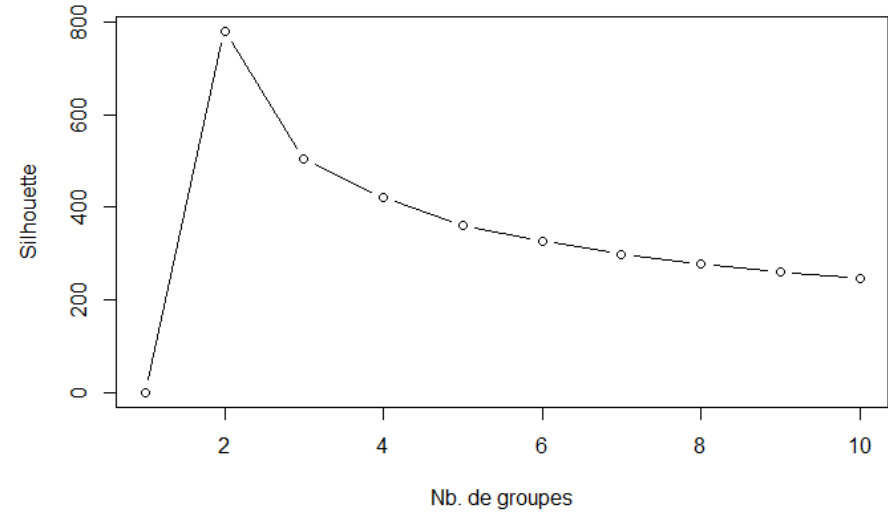
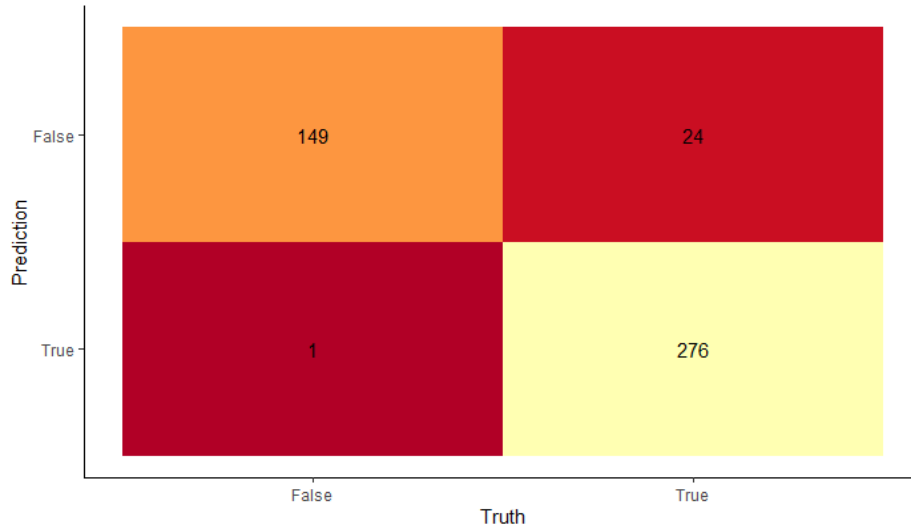
Accuracy = 0.9911 / Recall = 0,9867 /  
F-score = 0,9867 / Precision = 0,9867



AUC = 0.997  
Les billets sont considérés comme  
faux à partir d'un score de 0,76

# OVERSAMPLING

Matrice de confusion: Kmeans avec oversampling



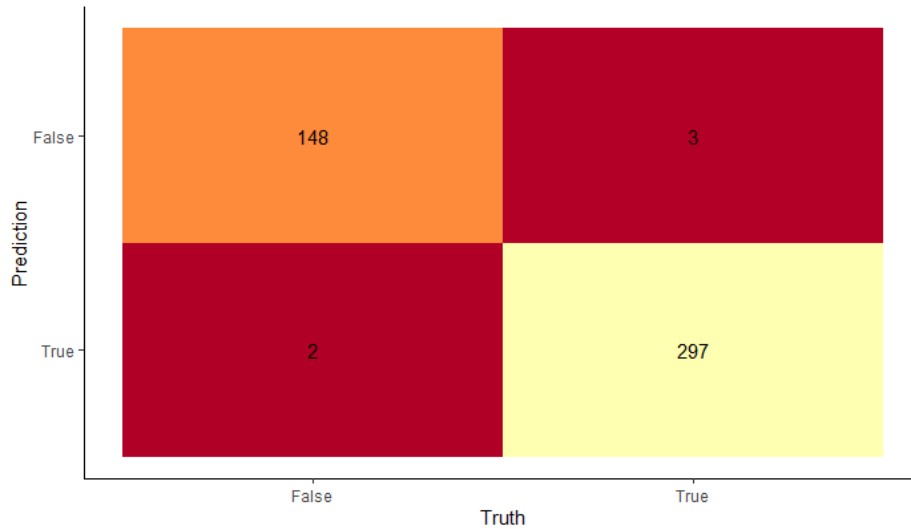
Accuracy = 0.94 / Recall = 0,99 / F-score = 0,92 / Precision = 0,86

# ***OVERSAMPLING***

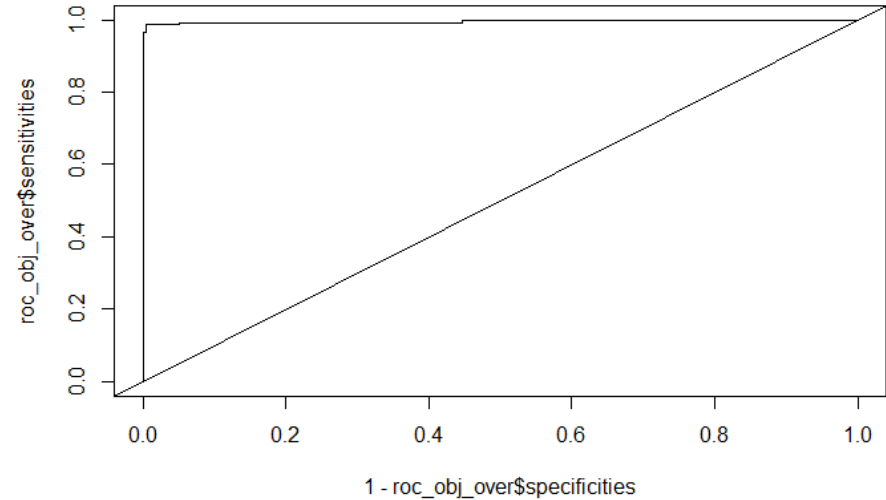


# OVERSAMPLING

Matrice de confusion: Regression Logistique avec oversampling



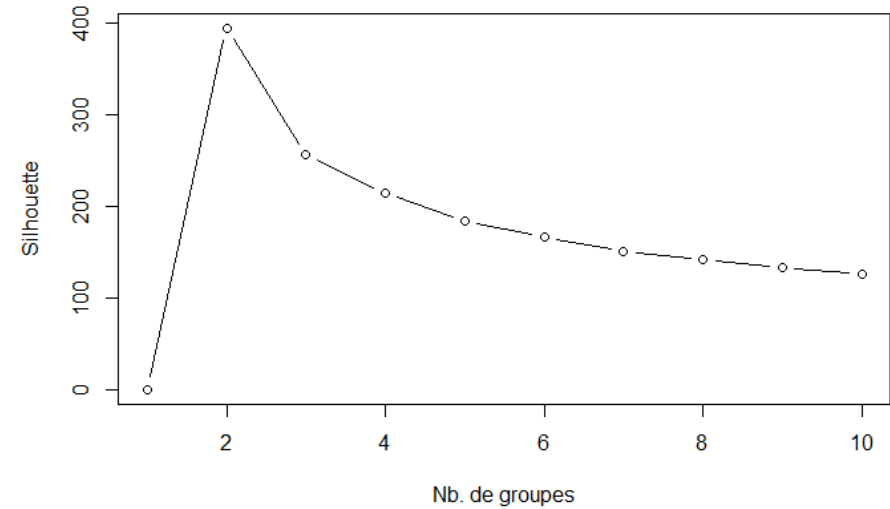
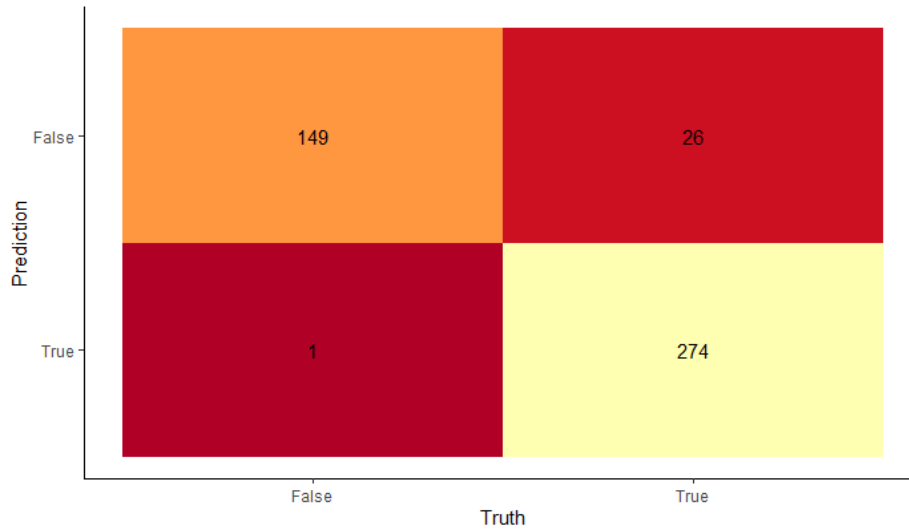
Accuracy = 0.99 / Recall = 0,99 / F-score = 0,98 / Precision = 98



AUC = 0.996  
Les billets sont considérés comme faux à partir d'un score de 0,57

# ***UNDERSAMPLING***

Matrice de confusion: Kmeans avec undersampling



Accuracy = 0.94 / Recall = 0,99 / F-score = 0,92 / Precision = 0,85

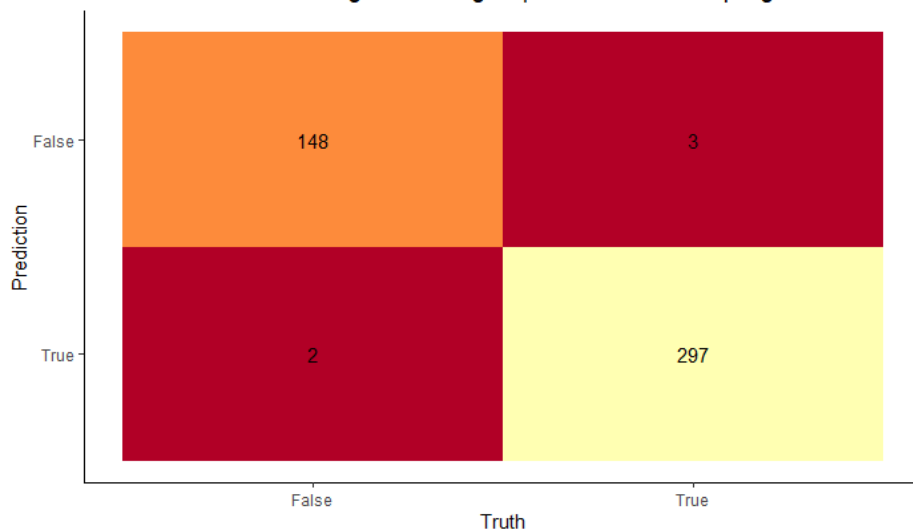


# ***UNDERSAMPLING***

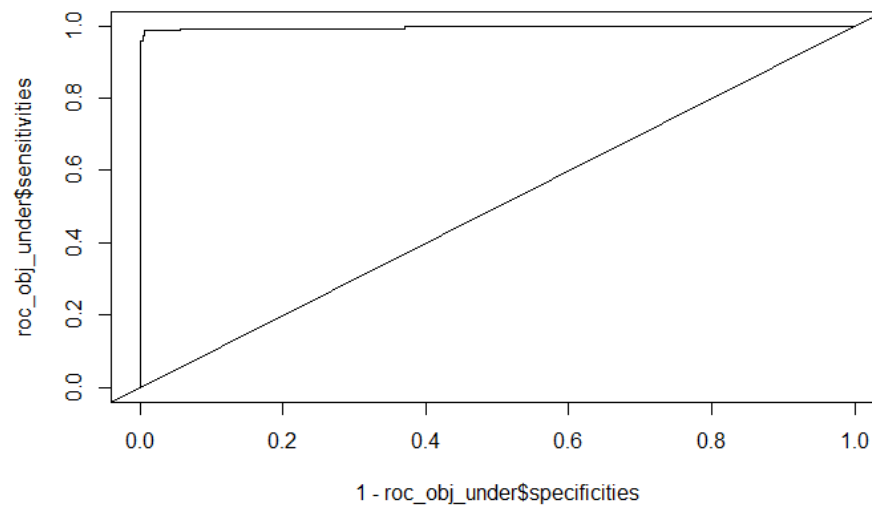


# UNDERSAMPLING

Matrice de confusion: Regression Logistique avec undersampling



Accuracy = 0.99 / Recall = 0,99 / F-score = 0,98 / Precision = 0,98



AUC = 0.997

Les billets sont considérés comme faux à partir d'un score de 0,77

# CONCLUSION

- *Distribution des billets : des faux bien différents*
- *Algorithmes prédictifs : avantage à la régression logistique*