关于xgboost的一个小例子

问题描叙

如何根据已知的两个数据集的分布,自动确定边界划分标准,并且对测试集中的点进行分类。

python代码

""python

-- coding=utf-8 --

import numpy as np
import matplotlib.pyplot as plt
import xgboost as xgb

train data

```
def get_train_data(data_size=100):
  data_label = np.zeros((2*data_size, 1))
# class 1

x1 = np.reshape(np.random.normal(3, 1, data_size), (data_size, 1))
y1 = np.reshape(np.random.normal(4, 1, data_size), (data_size, 1))
data_train = np.concatenate((x1, y1), axis=1)
data_label[0:data_size, :] = 0
# class 2

x2 = np.reshape(np.random.normal(1, 1, data_size), (data_size, 1))
y2 = np.reshape(np.random.normal(0.5, 1, data_size), (data_size, 1))
data_train = np.concatenate((data_train, np.concatenate((x2, y2), axis=1)), axis=0)
data_label[data_size:2*data_size, :] = 1
```

return data_train, data_label

test data

```
def get_test_data(start, end, data_size=100):
data1 = (end - start) * np.random.random((data_size, 1)) + start
data2 = (end - start) * np.random.random((data_size, 1)) + start
data_test = np.concatenate((data1, data2), axis=1)
return data_test
```

show data distribution

```
def plot_data(train_data, data_size, test_data):
plt.figure()
plt.plot(train_data[0:data_size, 0], train_data[0:data_size, 1], 'g.',
train_data[data_size:2*data_size, 0], train_data[data_size:2*data_size, 1], 'b*',
test_data[:, 0], test_data[:, 1], 'rs')
plt.legend(['class1', 'class 2', 'test_data'])
plt.title('Distribution')
plt.grid(True)
plt.xlabel('axis1')
plt.ylabel('axis2')
plt.show()
```

plot predict res

```
def plot_predict_data(train_data, data_size, test_data, predict_res1, predict_res2):

plt.figure()

plt.subplot(1, 2, 1)

plt.plot(train_data[0:data_size, 0], train_data[0:data_size, 1], 'g.',

train_data[data_size:2*data_size, 0], train_data[data_size:2*data_size, 1], 'b*',

test_data[:, 0], test_data[:, 1], 'ms')

plt.legend(['class1', 'class2', 'test_data'])

plt.title('Distribution')

plt.grid(True)

plt.xlabel('axis1')
```

main function

```
if name == 'main':
  data_size = 100

train_data0, label_data = get_train_data(data_size) # train data generate

test_data0 = get_test_data(-1, 5, 10) # test data

plot_data(train_data0, data_size, test_data0) # plot

# data convert

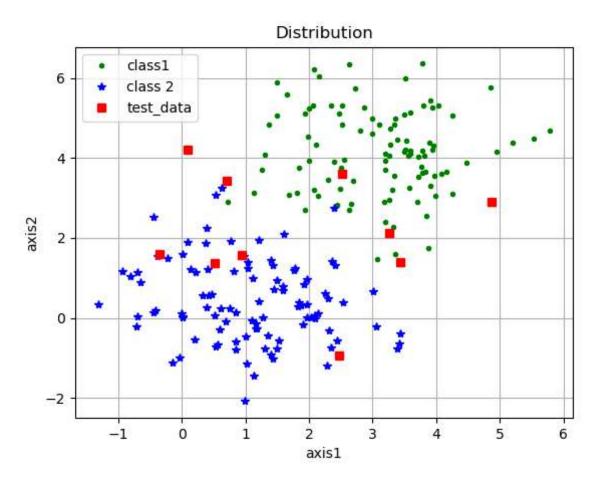
train_data = xgb.DMatrix(train_data0, label=label_data)

test_data = xgb.DMatrix(test_data0)
```

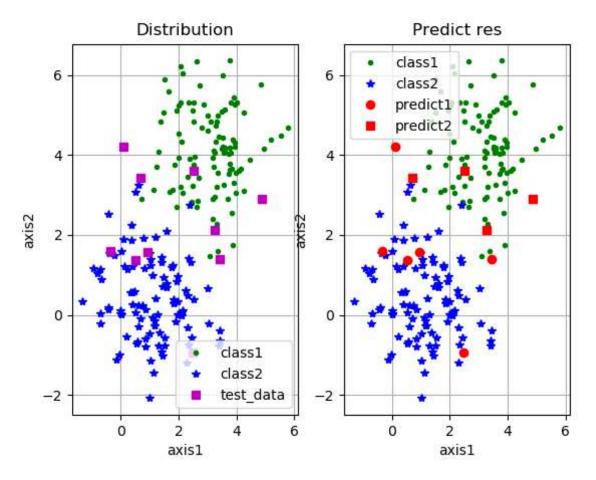
```
# data training
num_round = 50
param = {'booster': 'gbtree', 'eta': 0.1, 'max_depth': 5, 'objective': 'binary:logistic'}
bst = xgb.train(param, train_data, num_round)

# make prediction
predict_res = bst.predict(test_data)
print("predict_res")
index1 = predict_res > 0.5
res1 = test_data0[index1, :]
res2 = test_data0[~index1, :]

# plot prediction result
plot_predict_data(train_data0, data_size, test_data0, res1, res2)
```



原始数据与测试集



运行结果---分类结果

参考文献

m buddy的博客