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pre_scr.shape)\n", "            fpr_level = np.arange(0, 1, 0.01)\n", "            fpr, tpr, threshold = metrics.roc_curve(y,
pre_scr)\n", "            interp = interpolate.interp1d(fpr, tpr)\n", "            tpr_at_fpr = [interp(x) for x in
fpr_level]\n", "            roc_auc = metrics.auc(fpr, tpr)\n", "            plt.plot(fpr, tpr, color=colors[i], label='%s
ROC(area = %0.2f)' % (algo, roc_auc))\n", "            i += 1\n", "            plt.xlabel('FPR')\n", "            plt.ylabel('TPR')\n", "
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= metrics.precision_recall_curve(y, y_scores)\n", " pr_auc = round(precision_n_scores(y, y_scores),
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以看到，对原始11维数据进行PCA降维之后，存在3个簇距离较远，因此其他簇显得比较集中。在3个较

```

远
的簇中，2个为异常值，1个为正常值（左上角），算法将其3个都判定为异常值（基于最近邻）。另外，观察集中分布的区域可以发现，算法将正常值识别为异常值的出现频率比将异常值识别为正常值的频率要高。" ]}, {"cell_type": "markdown", "metadata": {}, "source": [ "### 这里尝试对PCA降维后的数据进行判定函数可视化，由于数据量太大，进行抽样绘制" ]}, {"cell_type": "code", "execution_count": 22, "metadata": {}, "outputs": [ {"data": { "image/png": "iVBORw0KGgoAAAANSUhEUgAAAW4AAAD8CAYAAABXeo5zAAAAAHNCVQICAgIfAhkiAAAAAlwSFlzAAALEgAACxIB0t1+/AAAADl0RVh0U29mdHdhcmUAAbWF0cGxvdGxpYiB2ZXJzaW9uIDIuMi4yLCBo dHRwOi8vbWF0cGxvdGxpYi5vcmcvhp/UCwAAE9tjREFUeJzt3X9sHOWdx/HP12unwUmOpMGHWgx23Cs0+BLywypPQZdAEep7QYB0V0pdmpSjvsZUoinqqUf+4FCVWV75UAQqQeZSiBpThESPQ6joroQSQAq9OCWY5kcb2uaHCxeMS6DlzSV2vfhRGPH2bV37Z2debzvl7TandnZ2a9H448fP/PjMXcXACAcVU kXAAAOdsENAIeHuAEgMAQ3AASG4AaAwBDcABAYghsAAkNwA0BgCG4ACEx1HCs977zzvLGxMY5V A8CUtGvXrrfdva6QZWMJ7sbGRnV1dcWxagCYkszsUKHL0IUCAlEhuAEgMAQ3AAQmlj5uAFPfYzMn1 dPTo+PHjyddSlCmT5+u+vp61dTUTHgdBDeACenp6dGsWbPU2NgoM0u6nCC4u/r6+tT06N58+ZN eD10IQCYkOPHj2vu3LmEdhHMTHPnpz30fykFB7eZzcZFTN7elLWIDOTqmxUaqqip47O+P+RgATQ WgXrxTbrJiukjsk7ZP0F5P+1jF0dkptbVj/fzR96FA0LumtrXF+MwCEoaAwT5nVS/pbSf8ebznShg3DoT2 kvz+aDwBptGLFirJedFhoV8m/SfonSadirEWSdPhwcfMBoNKMKG9xmtlrSW+6+a5zl2syy8y6ent7j1z QRRcVNx9AIGI6eHXDDTdo6dKlam5uVkdHhyRp5syZ2rBhgy677DItW7ZMR48eISQdOnRIK1eu1MKF C7Vy5UodzrYl165dq3Xr1umqq65SU1OTtm/frltwVXz58/X2rVrT3/XunXr1NLSoubmZt19991n1bJ58 2atX7/+9PRDDz2kr33tayX5Oc/g7mM+JH1bUo+kg5L+V1K/pK1jfWbp0qU+UVu3utfWukvDj9raaD6A 9Ni7d2/hC8f4i93X1+fu7v39/d7c3Oxwv/22S/KnnnrK3d2//vWv+ze/+U13d1+9erU/8sgj7u6+efNmv/7 6693dfc2aNX7TTTTf5qVOn/Mknn/RZs2Z5d3e3Dw4O+plIS/yVv14547sGBgZ8+fLl/uqrr7q7+/Lly33nz p3+/vvve1NTk584ccLd3T/xiU94d3f3WTXn2naSunycPB56jNvidvd/dvd6d2+U9FIJz7n750v/JyTS2ip1d EgNDZJZ9NzRwYfJlGgxHry6//77T7esjxw5ogMHDmjatGlavXq1JGnp0qU6ePCgJGnHjh363Oc+J0m65 ZZb9NJLL51ez3XXXScz04IFC3T++edrwYlFqqqqUnNz8+nPP/7441qyZlKWL16sPXv2aO/evWfUMmPG DF199dV6+umntX/fp08eVILFiyY9M84WiovwGltjaiBKSWMg1fPP/+8nn32We3YsUO1tbVasWKFjh8/r pqamtOn3WUyGQ0MDOT8/MhT8z7wgQ9lkqqqqk6/HpoeGBjQ73//e33ve9/Tzp07NWfOHK1duzbn +di33XabvvWtb+lJH/uYvYjFL07q58unqAtw3P15d18dSyUApq6YDI69++67mjNnjmpra7V//369/PLLYy 7/yU9+Uo899pgkqbOzU1deeWXB3/Xee+9pxowZOvfcc3X06FE988wzOZe7/PLldeTlET366KO6+eab C/9hipDKFjeAKWbjxjMvOjCk2tpo/iSsWrVKDz74oBYuXKhLLrIEy5YtG3P5+++X7feequ++93vqq6uTg8 //HDB33XZZZdp8eLFam5uVINTk6644oq8y37mM5/R7t27NWfOnLXXwyl+sRLq6WlxRIIAZja9u3bp/ nz5xf+gc7OqE/78OGopb1x45TtE129erXWr1+vlStX5nw/17Yzs13u3lI+rlXCyDyaG2VDh6UTp2Knqd gaB87dkwXX3yxzjnLnLyHXQp0IQBAicyePVu/+c1vYv8eWtwAEBiCGwACQ3ADQGAibgAIDMENABNU 7tu5DiG4AVSkfjBh4DgBlAWcdzV9eDBg5o/f76+9KUvqbm5Wddee63+/Oc/a/fu3Vq2bjkWLlyOG2+8 Ue+8846kqIV81113afny5brvvvtKdjvXciO4AcRuaEjCQ4eie7oODUIYivA+cOCabr/9du3Zs0ezZ8/WE0 88o5S984Qv6zne+o+7ubi1YsED33HPP6eWPHtUm7du3684775QkvfPOO3ruued077336rrrrtP69eu1 Z88evfbaa9q9e7ckaePGjerq6lj3d7e2b9+u7u7uyRc+CQQ3gNjFOSThvHnztGjRIknRLVx/+9vf6tixY1q +fLkkac2aNXrhhRdOL3/TTTed8fIS3M613LhyEkDs4hyScOQtWDOZjl4dOzbm8jNmzMj5+cnezrWcaH EDiF05hyQ899xzNWfOHL344ouSpB/96EenW98TUEjtXMuJFjeA2MV0V9e8tmzZoi9/+cvq7+9XU1NT UbdvHa2Y27mWC7d1BTAhxd7WtYLU6jqyud7WIRY3gJLgSMLSoY8bAAJDcAOYsDi6Wqe6Umwzghv AhEyfPl19fX2EdxHcXX19fZo+ffqk1kMfN4AJqa+vV09Pj3p7e5MuJsjTp09XfX39pNZBcAOYkjqGs2bN y/pMioSXSUAEBiCGwACQ3ADQGAibgAIDMENAIeHuAEgMAQ3AASG4AaAwBDcABAYghsAAkNwA0BgCG4ACAzBDQCBIbgBIDAENwAEhuAGgMAQ3AAQGIlBAAJDcANAYAhuaAgMwQ0AgSG4ASAwBDcABlbgBoDAENwAEBiCGwA CQ3ADQGAibgAIDMENAIeHuAEgMAQ3AASG4AaAwBDcABAYghsAAkNwA0BgCG4ACAzBDQCBIbgBIDAENwAEhuAGgMAQ3AAQGIlBAAJDcANAYAhuaAgMwQ0AgSG4ASAwBDcABlbgBoDAjBvcZnahmf 3czPaZ2R4zu6MchQEAcqsuYjkBSXe6+y/NbjakXWb2M3ffG3NtAlAcxm1xu/ub7v7L7Os/Sdon6YK4C wMA5FZUH7eZNUpaLokXcRQDABhfwcFtZjMIPSHpq+7+Xo7328ysy8y6ent7S1kjAGCEgoLbzGoUhX anu/8k1zLu3uHuLe7eUldXV8oaQAQjFhJWiUnaLgmfu38//pIAAGMppMV9haRbjF1tZruzj0/HXBcAlI9 xTwd095ckWRlQAOAUgCsnASAwBDcABlbgBoDAENwAEBiCGwACQ3ADQGAibgAIDMENAIeHuAEg

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