

2RegresionLogistica

June 19, 2019

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In [70]: #José Antonio Garrido Sualdea
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In [71]: #####  
#REGRESIÓN LOGÍSTICA  
#####
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In [72]: import numpy as np  
import pandas as pd  
import matplotlib.pyplot as plt  
import scipy.optimize as opt
```

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In [73]: #dataframe donde cargamos los datos  
nombres_columnas = ['examen1', 'examen2', 'admission']  
data = pd.read_csv('ex2data1.csv', names=nombres_columnas)  
data.head()
```

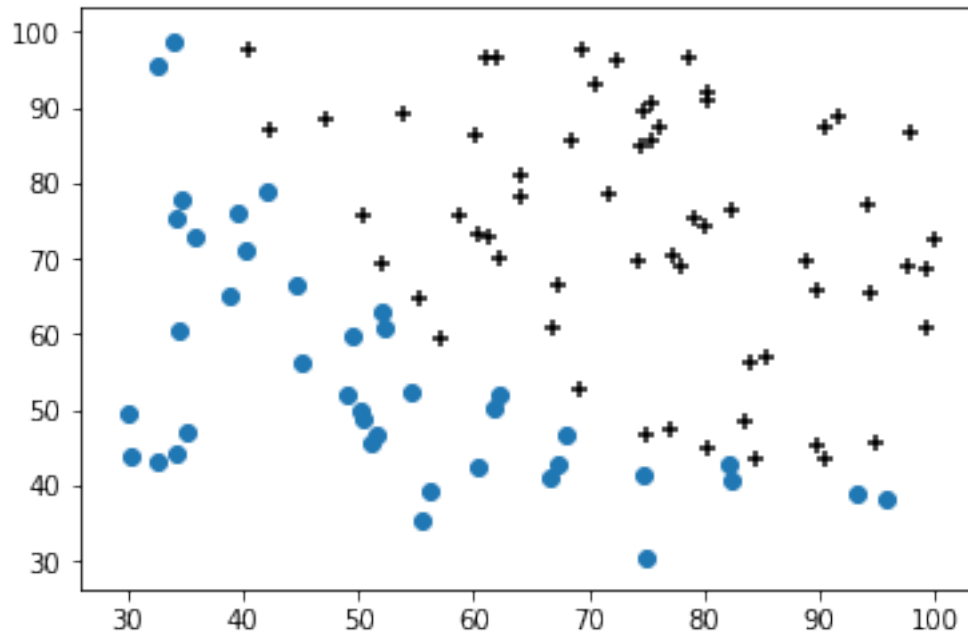
```
Out [73]:
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	examen1	examen2	admission
0	34.623660	78.024693	0
1	30.286711	43.894998	0
2	35.847409	72.902198	0
3	60.182599	86.308552	1
4	79.032736	75.344376	1

```
In [74]: X = data[['examen1', 'examen2', ]].values  
Y = data['admission'].values  
(m, n) = X.shape  
X = np.c_[X, np.ones(m)]
```

```
In [75]: # Obtiene un vector con los índices de los ejemplos positivos  
posPos = np.where (Y == 1)  
# Dibuja los ejemplos positivos  
plt.scatter(X[posPos, 0], X[posPos, 1], marker='+', c='k')  
  
# Obtiene un vector con los índices de los ejemplos negativos  
posNeg = np.where (Y == 0)  
# Dibuja los ejemplos negativos  
plt.scatter(X[posNeg, 0], X[posNeg, 1], marker='o')
```

```
Out [75]: <matplotlib.collections.PathCollection at 0x1f844737b00>
```



```
In [76]: #función sigmoide
def g(z):
    return 1/(1 + np.exp(-z))

#función de coste
def coste(T, X, Y, m):
    return -(1/m)*((np.log(g(X.dot(T))).transpose().dot(Y)
        + (np.log(1-g(X.dot(T))).transpose().dot(1-Y)))

#función de gradiente
def gradiente(T, X, Y, m):
    return (1/m)*X.transpose().dot((g(X.dot(T))-Y))
```

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In [77]: T = np.array([0,0,0])
print(coste(T, X, Y, m))
print(gradiente(T, X, Y, m))

0.6931471805599452
[-12.00921659 -11.26284221 -0.1      ]
```

```
In [78]: #para obtener el valor de los parámetros THETA
#que minimizan la función de coste
result = opt.fmin_tnc(
    func=coste,
    x0=np.array([0,0,0]),
```

```

        fprime=gradiente, args=(X, Y, m)
    )
    theta_opt = result[0]

In [79]: print(theta_opt)
         print(coste(theta_opt, X, Y, m)) #coste óptimo

[ 0.20623159  0.20147149 -25.16131856]
0.20349770158947494

In [80]: n_aciertos = 0
         for i in range(m):
             prediccion = 0
             if g(X[i].dot(theta_opt)) > 0.5:
                 prediccion = 1
             if prediccion == Y[i]:
                 n_aciertos += 1

         print('{} %'.format(100 * n_aciertos / m))

89.0 %

In [81]: #####
         #REGRESIÓN LOGÍSTICA REGULARIZADA
         #####

In [82]: import numpy as np
         import pandas as pd
         import matplotlib.pyplot as plt
         import scipy.optimize as opt
         from sklearn.preprocessing import PolynomialFeatures

In [83]: #dataframe donde cargamos los datos
         nombres_columnas = ['test1', 'test2', 'pasa']
         data = pd.read_csv('ex2data2.csv', names=nombres_columnas)
         data.head()

Out[83]:
         test1    test2  pasa
0  0.051267  0.69956    1
1 -0.092742  0.68494    1
2 -0.213710  0.69225    1
3 -0.375000  0.50219    1
4 -0.513250  0.46564    1

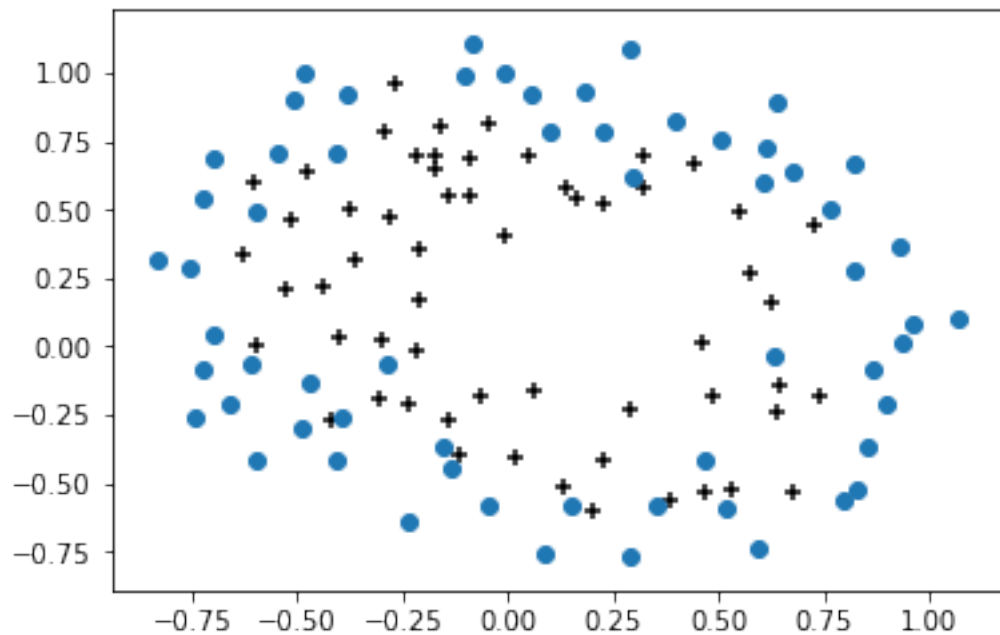
In [84]: X = data[['test1', 'test2', ]].values
         Y = data['pasa'].values

```

```
In [85]: # Obtiene un vector con los índices de los ejemplos positivos
posPos = np.where (Y == 1)
# Dibuja los ejemplos positivos
plt.scatter(X[posPos, 0], X[posPos, 1], marker='+', c='k')

# Obtiene un vector con los índices de los ejemplos negativos
posNeg = np.where (Y == 0)
# Dibuja los ejemplos negativos
plt.scatter(X[posNeg, 0], X[posNeg, 1], marker='o', c='b')
```

Out [85]: <matplotlib.collections.PathCollection at 0x1f8447a4710>



```
In [86]: pf = PolynomialFeatures(degree=6)
X = pf.fit_transform(X)
(m, n) = X.shape
```

```
In [87]: #función sigmoide
def g(z):
    return 1/(1 + np.exp(-z))

#función de coste
def coste(T, X, Y, m, l):
    return -(1/m)*((
        np.log(g(X.dot(T))).transpose().dot(Y)
        + (np.log(1-g(X.dot(T))).transpose().dot(1-Y))
    ) + (1/(2*m))*np.sum(T**2))
```

```

#función de gradiente
def gradiente(T, X, Y, m, l):
    T_ = T.copy()
    T_[0] = 0
    return (1/m)*X.transpose().dot((g(X.dot(T))-Y)) + (l/m)*T_

In [88]: T = np.array([0]*n)
        l = 1
        print(coste(T, X, Y, m, l))
        print(gradiente(T, X, Y, m, l))

0.6931471805599453
[8.47457627e-03  1.87880932e-02  7.77711864e-05  5.03446395e-02
 1.15013308e-02  3.76648474e-02  1.83559872e-02  7.32393391e-03
 8.19244468e-03  2.34764889e-02  3.93486234e-02  2.23923907e-03
 1.28600503e-02  3.09593720e-03  3.93028171e-02  1.99707467e-02
 4.32983232e-03  3.38643902e-03  5.83822078e-03  4.47629067e-03
 3.10079849e-02  3.10312442e-02  1.09740238e-03  6.31570797e-03
 4.08503006e-04  7.26504316e-03  1.37646175e-03  3.87936363e-02]

In [89]: result = opt.fmin_tnc(
            func=coste,
            x0=np.array([0]*n),
            fprime=gradiente, args=(X, Y, m, l)
        )
        theta_opt = result[0]

In [90]: print(theta_opt)
        print(coste(theta_opt, X, Y, m, l)) #coste óptimo

[ 1.25441469  0.62276766  1.19242768 -2.00505525 -0.87290718 -1.36184269
  0.12573857 -0.35536843 -0.35603623 -0.17096338 -1.45784634 -0.06683329
 -0.61498633 -0.25080271 -1.18096021 -0.2256683  -0.20562885 -0.0638233
 -0.27187029 -0.27658993 -0.46836026 -1.03247356  0.01627586 -0.29695277
  0.00581073 -0.32631633 -0.12073381 -0.9302299 ]
0.5357749521779849

In [91]: n_aciertos = 0
        for i in range(m):
            prediccion = 0
            if g(X[i].dot(theta_opt)) > 0.5:
                prediccion = 1
            if prediccion == Y[i]:
                n_aciertos += 1

        print('{} %'.format(100 * n_aciertos / m))

```

83.05084745762711 %