

로지스틱 회귀



럭키백의 확률

데이터 준비하기

```
In [1]: import pandas as pd

fish = pd.read_csv('https://bit.ly/fish_csv_data')
fish.head()
#Species -> y

Out[1]:
   Species  Weight  Length  Diagonal  Height  Width
0   Bream    242.0    25.4     30.0   11.5200  4.0200
1   Bream    290.0    26.3     31.2   12.4800  4.3056
2   Bream    340.0    26.5     31.1   12.3778  4.6961
3   Bream    363.0    29.0     33.5   12.7300  4.4555
4   Bream    430.0    29.0     34.0   12.4440  5.1340

In [2]: print(pd.unique(fish['Species'])) # species 열에서 고유한 값을 출력
['Bream' 'Roach' 'Whitefish' 'Parkki' 'Perch' 'Pike' 'Smelt']

In [3]: fish_input = fish[['Weight', 'Length', 'Diagonal', 'Height', 'Width']].to_numpy() # 나머지 열을 feature

In [4]: print(fish_input[:5])

[[242.    25.4    30.    11.52    4.02   ]
 [290.    26.3    31.2    12.48    4.3056]
 [340.    26.5    31.1    12.3778  4.6961]
 [363.    29.    33.5    12.73    4.4555]
 [430.    29.    34.    12.444   5.134   ]]

In [5]: fish_target = fish['Species'].to_numpy() # target

In [6]: from sklearn.model_selection import train_test_split

train_input, test_input, train_target, test_target = train_test_split(
    fish_input, fish_target, random_state=42) # 학습, 테스트 데이터 분할

In [7]: from sklearn.preprocessing import StandardScaler
# 훈련, 테스트 데이터 표준화 전처리 진행
ss = StandardScaler()
ss.fit(train_input)
train_scaled = ss.transform(train_input)
test_scaled = ss.transform(test_input)
print(train_scaled.shape)
print(test_scaled.shape)

(119, 5)
(40, 5)
```

로지스틱 회귀

```
In [8]: import numpy as np
import matplotlib.pyplot as plt

z = np.arange(-5, 5, 0.1)
phi = 1 / (1 + np.exp(-z))

plt.plot(z, phi)
plt.xlabel('z')
plt.ylabel('phi')
plt.show()

1.0
0.8
0.6
0.4
0.2
0.0
-4 -2 0 2 4
z
phi
```

로지스틱 회귀로 이진 분류 수행하기

```
In [ ]: char_arr = np.array(['A', 'B', 'C', 'D', 'E'])
print(char_arr[[True, False, True, False, False]])

['A' 'C']

In [10]: bream_smelt_indexes = (train_target == 'Bream') | (train_target == 'Smelt')
# bream_smelt_indexes 비열은 훈련 세트 중 "Bream"또는 "Smelt" 일때 True 값 할 당 이외는 False
train_bream_smelt = train_scaled[bream_smelt_indexes]
target_bream_smelt = train_target[bream_smelt_indexes]
print('train_bream_smelt', train_bream_smelt.shape)
print('target_bream_smelt', target_bream_smelt.shape)

train_bream_smelt (33, 5)
target_bream_smelt (33,)

In [11]: from sklearn.linear_model import LogisticRegression

lr = LogisticRegression()
lr.fit(train_bream_smelt, target_bream_smelt) # 모델 훈련

Out[11]:
▼ LogisticRegression
LogisticRegression()

In [12]: print(lr.predict(train_bream_smelt[:5])) # train_bream_smelt의 처음 5개 샘플 출력

['Bream' 'Smelt' 'Bream' 'Bream' 'Bream']

In [13]: print(lr.predict_proba(train_bream_smelt[:5])) # 처음 5개 샘플의 예측 확률 출력
# 첫번째 열이 클래스 0에 대한 확률, 두 번째 열이 클래스 1에 대한 확률

[[0.99759855 0.00240145]
 [0.02735183 0.97264817]
 [0.99486072 0.00513928]
 [0.98584202 0.01415798]
 [0.99767269 0.00232731]]

In [14]: print(lr.classes_)

['Bream' 'Smelt']

In [15]: print(lr.coef_, lr.intercept_)

[[-0.4037798 -0.57620209 -0.66280298 -1.01290277 -0.73168947]] [-2.16155132]

In [16]: decisions = lr.decision_function(train_bream_smelt[:5]) # sigmoid 값에 들어가기전 z 값
print(decisions)

[-6.02927744  3.57123907 -5.26568906 -4.24321775 -6.0607117 ]

In [17]: from scipy.special import expit

print(expit(decisions))

[0.00240145 0.97264817 0.00513928 0.01415798 0.00232731]
```

로지스틱 회귀로 다중 분류 수행하기

```
In [18]: lr = LogisticRegression(C=20, max_iter=1000)
# max_iter=1000으로 반복 횟수를 1000으로 설정
# LogisticRegression에서 규제를 제어하는 매개변수 C, C가 커지면 alpha값은 감소
lr.fit(train_scaled, train_target)

print(lr.score(train_scaled, train_target))
print(lr.score(test_scaled, test_target))

0.9327731092436975
0.925

In [20]: print(lr.predict(test_scaled[:5]))

['Perch' 'Smelt' 'Pike' 'Roach' 'Perch']

In [21]: proba = lr.predict_proba(test_scaled[:5]) # 확률값 출력
print(np.round(proba, decimals=3)) # 소수점 4째 자리에서 반올림

[[0.    0.014 0.841 0.    0.136 0.007 0.003]
 [0.    0.003 0.044 0.    0.007 0.946 0.    ]
 [0.    0.    0.034 0.935 0.015 0.016 0.    ]
 [0.011 0.034 0.306 0.007 0.567 0.    0.076]
 [0.    0.    0.904 0.002 0.089 0.002 0.001]]

In [22]: print(lr.classes_)

['Bream' 'Parkki' 'Perch' 'Pike' 'Roach' 'Smelt' 'Whitefish']

In [23]: print(lr.coef_.shape, lr.intercept_.shape)

(7, 5) (7,)

In [25]: decision = lr.decision_function(test_scaled[:5]) # z값
print(np.round(decision, decimals=2)) # 소수점 3째 자리에서 반올림

[[ -6.5    1.03    5.16   -2.73    3.34    0.33   -0.63]
 [-10.86    1.93    4.77   -2.4    2.98    7.84   -4.26]
 [ -4.34   -6.23    3.17    6.49    2.36    2.42   -3.87]
 [ -0.68    0.45    2.65   -1.19    3.26   -5.75    1.26]
 [ -6.4    -1.99    5.82   -0.11    3.5   -0.11   -0.71]]

In [27]: from scipy.special import softmax

proba = softmax(decision, axis=1) # 즉 샘플에 대해 소프트 맥스 계산
print(np.round(proba, decimals=3))

[[0.    0.014 0.841 0.    0.136 0.007 0.003]
 [0.    0.003 0.044 0.    0.007 0.946 0.    ]
 [0.    0.    0.034 0.935 0.015 0.016 0.    ]
 [0.011 0.034 0.306 0.007 0.567 0.    0.076]
 [0.    0.    0.904 0.002 0.089 0.002 0.001]]

In [ ]:
```