Final Reports - MATH620152

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Final Reports - MATH620152
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```

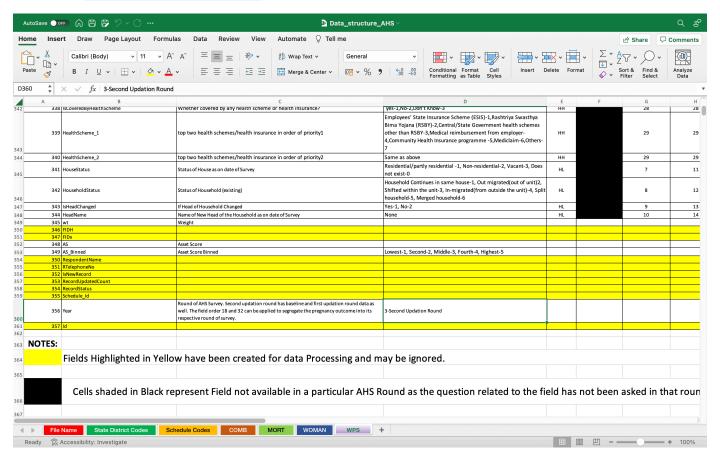
总览

- 1. Notebook 程序文件结构:
 - Task-1.ipynb 包含:4个类, 18个各类知识点汇总;
 - o Task-2.ipynb 包含:2个类及 Seaborn 绘图, 8个各类知识点汇总;
 - o Task-3.ipynb 包含:基于 Pytorch 实现的全连接神经网络, 4 个各类知识点汇总;
 - o Task-4.ipynb 包含:基于 gurobipy 实现的神经网络, 2 个各类知识点汇总;
 - O R stratup.R 包含:基于 R 的初学者级的应用;
- 2. 分列的 torchex_main.py 以及 AsData.py 文件
 - o AsData.py 提供 Pytorch 的 Dateset 定义模块
 - o torchex main.py 方便命令行调用
- 3. 文件夹 doc 提供了由 **syphinx** 自动生成并建立的程序说明文档(仅限于 python)
- 4. 文件夹 __pycache__ 是有 python 运行中生成的缓存文件夹,可以忽略;

Task_1

classTask_1.data_pd(path)

基于源数据 Data_structure_AHS.xlsx



• 实现方法:

- 1. 多表数据读入,多级索引结构导入
- 2. 表的基础数据清洗 (NA处理、删除非必要数据)
- 3. 数据按条件筛选 (iloc mask): 处理原表中黄色和黑色的mask逻辑
- 4. 数据框整合 (merge连接)
- 5. 数据查询,输出保存和简单变形(两种 pivot)

```
if __name__ == '__main__':
    data = data_pd("./2022期末数据/Data_structure_AHS.xlsx")
    # 读取数据并作基础结构化调整
    data.read_data_all()
    # 清洗数据
    data.one_time_yellow()
    ret = data.black_na_ret('COMB')
    # 数据展示
    # data.show_data(data.data_all['COMB'])
    # 数据查询
    data.search_district(10,2)
```

```
data.search_district(10,40) # not found

# 数据合并

df = data.merge_data("ABC") # 报错 Undefined dataframe!

df = data.merge_data('WOMAN')

# 输出基本表结构信息

data.get_shape()

# 数据保存

data.output(df, './output/output',False)
```

```
## 输出
You are using pandas:1.4.2 and numpy:1.21.5
Nice to see you! This project is designed as Pandas Class 1.
There are 4 other sheets parsed in xlsx and they are: ['COMB', 'MORT', 'WOMAN',
'WPS'].
______
There are 20 data can be ignored since they are marked yellow.
There are 21 data can be ignored since they are marked yellow.
There are 45 data can be ignored since they are marked yellow.
There are 38 data can be ignored since they are marked black.
_____
State Code 10 District Code 2 is PURBA CHAMPARAN.
ID not found!
_____
Undefined dataframe!
______
Merge Succeed!
______
Sheet COMB's shape is (83, 7)
Sheet MORT's shape is (104, 7)
Sheet WOMAN's shape is (158, 7)
Sheet WPS's shape is (324, 7)
```

• 附加: 长宽表变形

● 说明文档(部分)

class Task_1.data_pd(path)

基类: object

black_na_ret(name)

处理有黑色标注的数据;

参数: name(str) - 待处理数据框的名字;

返回: ret(DataFrame): 去除有黑色标注的数据后的数据框.

get_shape()

输出所有表的结构信息:

merge_data(name)

根据给定的表名合并 Schedule 中的 description; 数据框整合 (merge连接);

参数: name(str) - 待处理数据框的名字; 返回: df(DataFrame): 合并后的数据框.

one_time_yellow()

一次性处理所有数据框中的黄色无用数据:

output(df, file_name, is_csv=True)

参数:

- df(DataFrame) 待保存的数据框;
- file_name(str) 保存文件名,不用带后缀;
- is_csv(Bool) 是否保存为csv格式,否则存为xlsx格式;

classTask_1.data_cloud(path)

基于源数据 小说.txt

- 实现方法
 - 1. txt 文件读入 (中英文自动识别)
 - 2. jieba分词(在词处理过程中使用)
 - 3. 中英文基础词云图片展示
 - 4. 中英文mask-词云图片展示
 - 5. 中文使用过滤停词库的词云图展示

```
if __name__ == '__main__':
   data = data cloud('./2022期末数据/小说.txt')
   # 展示英文文字前300个
```

```
data.show_text()

# 分別输出中英文词云图
data.gen_wordcloud('english',n = -1,file_name = "./output/wcd1.png")
data.gen_wordcloud('chinese',n = 20000,file_name = "./output/wcd2.png")

# 输出中文有 mask 的词云图
data.mask(type = 'chinese', n = 10000, file_name = "./output/wcd3.png")

# 输出中文有 mask 的过滤停词库的词云图
data.stop_words_mask(n = 10000, file_name = "./output/wcd4.png")
```

• 说明文档(部分)

class Task_1.data_cloud(path)

基类: object

gen()

txt 文件读入 (中英文自动识别);

gen_wordcloud(type='english', n=300, file_name='wcd1.png', max_words=250)

依据指定文档前 n 个词语生成词云图片;

参数: • type(str) - 'english' or 'chinese';

• n(int) - 文章前 n 个词:

• file_name - 存储图片文件名;

• max_words - 词云提取最大文字数量;

返回: 是否成功的信息.

mask(type='english', pic='./data_cloud/pic2.png', n=300, file_name='wcd3.png', max_words=250)

mask 词云图像: 将从 pic 路径读取 mask 图片;

参数: • type(str) - 'english' or 'chinese';

• pic(str) - mask图片路径;

• n(int) - 采用文档前 n 个词;

file_name(str) - 保存图片路径;

• max_words(int) - 词云图像中最大词个数;

返回: 是否成功的信息.

show_text(type='english', n=300)

展示指定文档;

参数: • type(str) - 'english' or 'chinese';

• n(int) - 展示文章前 n 个词;

classTask_1.data_learn(path)

基于源数据 NMDS coordinates.csv

- 实现方法
 - 1. 用formual (str)形式获取测试、训练数据
 - 2. 贝叶斯岭回归以及ARD回归
 - 3. 贝叶斯岭回归结果的 seaborn 图示
 - 4. kMeans方法及预测
 - 5. DBSCAN方法及预测
 - 6. 支持向量机 (SVC) 方法及预测
 - 7. 支持超参的网格搜索方式

```
if __name__ == '__main__':
   data = data learn('./2022期末数据/NMDS coordinates.csv')
   # 获取bayes回归模型
   model_bayes = data.bayes_ridge_re('NMDS1~X_Vel',test_ratio = 0.1)
   # 获取测试集数据
   _,_,X_test,y_test = data.gen_data('NMDS1~X_Vel',ratio = 0.1)
   # 可视化
   bayes plot(model bayes, X test, y test, file name="./output/output fig.png")
   # 获取Kmeans模型
   model kmean = data.cluster model(formula = 'mean rug+sd rug',
                                    type = 'kmean' ,n_cluster=3)
   print(f"Predict class for ([14.1234,1.2666]) is
         {model_kmean.predict([[14.1234,1.2666]])}") # 使用模型进行预测
   # 获取DBSCN模型
   model dbscan = data.cluster model(formula = 'mean rug+sd rug',
                                     type = 'DBSCAN' ,eps=0.1)
   print(f"DBSCAN predict {np.unique(model dbscan.labels )} classes.")
   # 获取svc模型并且进行归一化处理
   model_svc = data.svm_svc('SEASON~X_Vel+MidPt',kernal='rbf'
                            ,test_ratio = 0.1,is_scale= True)
   # 获取测试集数据
   _,_,X_test,y_test = data.gen_data('SEASON~X_Vel+MidPt',
                                    ratio = 0.1,is scale= True)
   y pred = model svc.predict(X test)
   # 搜索上一个模型的最优超参
   param_grid = dict(gamma = np.logspace(-2,1,2), coef0 = np.logspace(0,5,10))
    _ = data.search_hyper_para(model_svc,param_grid,n_split = 10)
```

```
You are using sklearn:1.0.2.
Nice to see you! This project is designed as Sklearn Class.
Notice: This is unsupervised learning since y is omitted!
Kmeans Score is -2749.8407722635643
Predict class for ([14.1234,1.2666]) is [1]
Notice: This is unsupervised learning since y is omitted!
DBSCAN predict [ 0 1 2 3 4 5 6 7 8 9 10 11 12 13 14 15 16 17 18 19 20 21 22 23
24] classes.
Self predict score is 0.5168667810177244
Notice: Please establish the model first!
The best parametes are {'coef0': 1.0, 'gamma': 10.0} with a score of 0.5610169491525424
```

● 说明文档(部分)

```
class Task_1.data_learn(path) ¶
  基类: object
   bayes_ridge_re(formula, degree=10, bias=False, test_ratio=0.0, is_ARD=False, is_scale=False)
     贝叶斯回归模型拟合,返回为指定模型;
              • formula(str) - 回归公式;

    degree(int) - 模型参数, 多项式拟合阶数;

              • bias(bool) - True or False 是否采用偏置项:

    test_ratio(float) - 0~1数值,测试数据比例,设置为0时则默认训练用全量数据;

              • is_ARD(bool) - True or False 采用ARD回归或者贝叶斯回归;
               • is_scale(bool) - True or Flase 是否对数据进行归一化处理;
      返回:
             拟合后的模型.
   cluster_model(formula, type='kmean', random_seed=0, is_scale=False, **kwarg)
     聚类方法集成,返回为指定模型;
      参数:
              • formula(str) - 回归公式;
              • type(str) - 聚类模型类型, 默认为 kmean:
              random_seed(int) - 随机种子;

    kwarg - 传入模型必须参数;

              • is_scale(bool) - True or Flase 是否对数据进行归一化处理;
      返回:
             拟合后的模型.
   gen_data(formula, ratio=0.1, is_scale=False)
     用formual (str格式)形式获取测试训练数据;
```

classTask_1.WebSchedules(name, web)

- 实现方法
 - 1. 请求 Chrome 浏览器发布页面并解析

● 说明文档

```
| additional content of the conten
```

classTask_2.elastic(path)

基于源数据 confirmes.csv

- 实现方法
 - 1. 弹性网络模型拟合及预测
 - 2. 多任务弹性网络模型拟合及预测

```
if __name__ == '__main__':
   data = elastic("./2022期末数据/confirmes.csv")
   # 弹性网络模型拟合
   params = {"alpha":1.0, "l1_ratio":0.5, "fit_intercept":True,
              "precompute": False, "max iter": 1000, "copy X": True,
              "tol":1e-4, "warm_start":False, "positive":False, \
              "selection": "cyclic"}
   model = data.elsastic_net(target = ['contact'],x = ['mort','gueri'],
                              params=params, test_ratio=0.3)
   print(f"Predict value when ['mort', 'queri'] = [250,10000]:
          {model.predict([[250,10000]])}")
   # 多任务弹性网络模型拟合
   params = {"alpha":1.0, "l1_ratio":0.5, "fit_intercept":True,
              "max iter":1000, "copy X":True, "tol":1e-4, "warm start":False,
              "random_state":False, "selection":"cyclic"}
   model m = data.multi elsastic net(target = ['cas', 'contact'],
                                      x = ['communautaire', 'mort', 'gueri'],
                                      params=params, test_ratio=0.3)
   print(f"Predict values when ['communautaire', 'mort', 'gueri'] = [4,250,10000]:
          {model m.predict([[4,250,10000]])}")
```

• 说明文档

class Task 2.elastic(path)

基类: object

elsastic_net(target, x, params, test_ratio=0.0, random_seed=0)

生成弹性网络模型,返回为指定模型;

参数: • **list**) (x(str) - 回归因变量(此时只能有一个);

• list) - 回归自变量;

• test_ratio(float) - 0~1数值,测试数据比例,设置为0时则默认训练用全量数据;

• random_seed(int) - 随机种子;

• params(dict) - 所使用的参数字典;

返回: 拟合后的模型enet

multi_elsastic_net(target, x, params, test_ratio=0.0, random_seed=0)

生成多任务弹性网络模型,返回为指定模型;

参数: • list) (x(str) - 回归因变量;

• list) - 回归自变量;

• test_ratio(float) - 0~1数值,测试数据比例,设置为O时则默认训练用全量数据;

• random_seed(int) - 随机种子;

• params(dict) - 所使用的参数字典;

返回: 拟合后的模型mten

classTask_2.Linear()

基于源数据 zone_c_confirmesGeo.csv

- 实现方法
 - 1. 支持多元线性回归模型的拟合(区间估计)
 - 2. 支持各种拟合优度数据的输出: AIC, BIC, R2, F统计量等
 - 3. 支持预测(区间估计)
 - 4. 支持带有线性约束条件的回归
 - 5. statsmodels 库 api 的实现和比较

注意:

- 1. 输出中的 Rc 就是 R-squared
- 2. 在小样本下,区间估计会稍有出入,因为采用的是正态分布分位数而非精确T分布
- 3. 本实例仅依靠 numpy 进行矩阵向量算法
- 4. 实际上,本实例也实现了 Ridge 岭回归 ,但 statsmodels 库并没有直接的实现方式

```
file = pd.read_csv("./2022期末数据/zone_c_confirmesGeo.csv")
X, y = np.array(file['lat']), np.array(file['lon'])
X = sm.add_constant(X)
reg_learn = Linear(y,2,X)
reg_learn.fit()
```

```
## 输出
OLS Progressing...
OLS Regression Results
______
{\tt const} = -5.511065436104366 \ , \ [0.025 \ 0.975] : [-11.171965634004241, 0.1498347617955087]
t test = -1.908122008363944
x_1 = -0.7714117686812897, [0.025 0.975]:[-1.1584240710853375,-0.3843994662772418]
t test = -3.9067674521540314
_____
Ruc = 0.9899007999359839
Rc = 0.07621400226135157
F-statistic = 15.2628319252101
Log-Likelihood = -364.1299342197638
AIC = 732.2598684395276
BIC = 738.7220856732368
_____
matrix([[-5.51106544],
      [-0.77141177]])
```

• 说明文档

class Task_2.Linear(Y, k, X)

基类: object

fit(is_detail=True, I2=0.0)

拟合模型,返回拟合参数 b;

参数: • is_detail(bool) - True or False 是否输出详细拟合信息;

• I2(float) - Ridge 回归的超参;

返回: 拟合参数 b.

fit_Constrain(R, q)

带有限制条件的回归; 限制条件为: Rb - q = 0;

参数: • R(np.matrix) - R矩阵

• q(np.matrix) - q矩阵

返回: 拟合参数 b.

predict(X0, Y0=None)

使用模型进行预测:

参数: • XO(list) - X数据;

• YO(list) - Y数据, 如果有则默认输出拟合优度;

返回: YO_predict(list) 预测值.

Seaborn

- 实现各种数据分布可视化
- 基于源数据

```
file = pd.read_csv("./2022期末数据/regions_cas.csv")

# 添加分类数据

file["kind"] = 59 * ["a"] + 59 * ["b"] + 61 * ["c"]

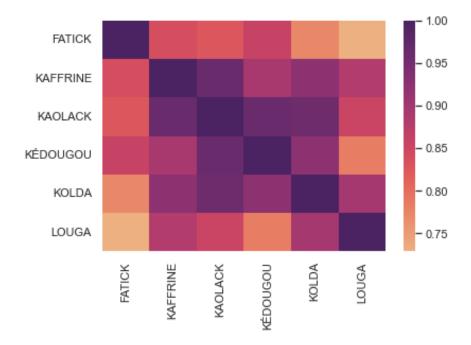
file["type_1"] = 100 * ["T"] + 79 * ["F"]

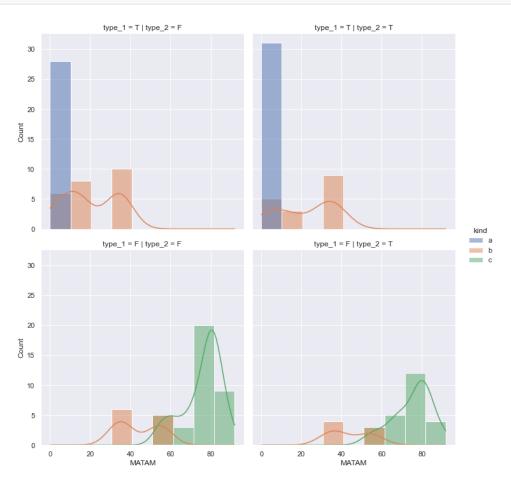
file = file.iloc[np.random.permutation(len(file))] # 随机打乱

file["type_2"] = 100 * ["F"] + 79 * ["T"]
```

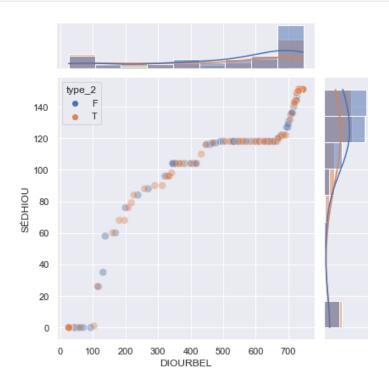
• 使用举例:

```
sns.heatmap(data = file[file.columns[3:9]].corr(), cmap = 'flare')
```





```
g = sns.JointGrid(data = file, x = "DIOURBEL", y = "SÉDHIOU", hue = 'type_2')
g.plot_joint(sns.scatterplot, s = 80, alpha = .4) # 点的大小和透明度
g.plot_marginals(sns.histplot, kde=True)
```



Task_3

Pytorh 实例

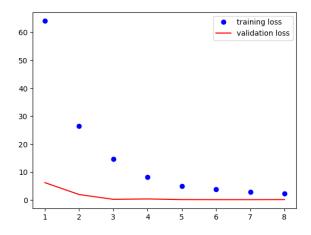
- 基于源数据: NMDS_coordinates.csv
- 实现:
 - 1. Dataset 自定义, (实现在 AsData.py 中, 需要在这里import)
 - 2. 全连接神经网络 Net() 类(继承自 nn.Module)
 - 3. 网络训练和测试
 - 4. 使用 argparse 提供自定义参数设计并提供保存模型端口等
- Torch 环境:

```
[(base) → ~ conda env list
# conda environments:
#
                         /Users/vielyi/miniforge3
                        /Users/vielyi/opt/anaconda3
base
                         /Users/vielyi/opt/anaconda3/envs/gurobi
gurobi
pytorch
                         /Users/vielyi/opt/anaconda3/envs/pytorch
tf_m1
                         /Users/vielyi/opt/anaconda3/envs/tf_m1
[(base) → ~ conda activate pytorch
[(pytorch) → ~ conda list | grep torch
# packages in environment at /Users/vielyi/opt/anaconda3/envs/pytorch:
pytorch
                          1.14.0.dev20221026
                                                      py3.8_0
                                                                pytorch-nightly
torch
                          1.12.1
                                                    pypi 0
                                                              igva
                                                              рурі
torch-summary
                          1.4.5
                                                    pypi_0
torchaudio
                          0.14.0.dev20221026
                                                    py38_cpu
                                                               pytorch-nightly
torchtext
                          0.13.1
                                                    pypi_0
                                                           pypi
torchvision
                          0.15.0.dev20221026
                                                                pytorch-nightly
                                                    py38_cpu
(pytorch) → ~ ■
```

• 程序使用:

```
[(pytorch) → ~ cd desktop
[(pytorch) → desktop cd project
[(pytorch) → project python torchex_main.py
You are using mps!
Train Epoch: 1 [0/1554 (0%)]
                                 Total Loss: 2957.136963
Train Epoch: 1 [160/1554 (10%)]
                                 Total Loss: 382.936737
Train Epoch: 1 [320/1554 (20%)]
                                 Total Loss: 658.736450
Train Epoch: 1 [480/1554 (31%)]
                                 Total Loss: 646.766052
Train Epoch: 1 [640/1554 (41%)]
                                 Total Loss: 576.973083
Train Epoch: 1 [800/1554 (51%)]
                                 Total Loss: 240.902542
Train Epoch: 1 [960/1554 (61%)]
                                 Total Loss: 546.607361
Train Epoch: 1 [1120/1554 (71%)]
                                         Total Loss: 1049.800659
Train Epoch: 1 [1280/1554 (82%)]
                                         Total Loss: 569.356995
Train Epoch: 1 [1440/1554 (92%)]
                                         Total Loss: 830.842773
Test set: Average loss: 0.7345
Train Epoch: 2 [0/1554 (0%)]
                                 Total Loss: 159.353867
Train Epoch: 2 [160/1554 (10%)]
                                 Total Loss: 535.890991
Train Epoch: 2 [320/1554 (20%)]
                                 Total Loss: 241.793671
Train Epoch: 2 [480/1554 (31%)]
                                 Total Loss: 195.771927
Train Epoch: 2 [640/1554 (41%)]
                                 Total Loss: 636.808289
Train Epoch: 2 [800/1554 (51%)]
                                 Total Loss: 850.460205
Train Epoch: 2 [960/1554 (61%)] Total Loss: 366.976715
Train Epoch: 2 [1120/1554 (71%)]
                                         Total Loss: 346.055969
Train Epoch: 2 [1280/1554 (82%)]
                                         Total Loss: 395.705231
Train Epoch: 2 [1440/1554 (92%)]
                                         Total Loss: 248.143280
```

• 输出结果:



• 其他可获取参数

```
[(pytorch) → project python torchex_main.py -h
usage: torchex_main.py [-h] [--batch-size N] [--test-batch-size N] [--epochs N] [--lr LR]
                        [--gamma M] [--no-cuda] [--dry-run] [--seed S] [--log-interval N]
                       [--save-model]
Example for Pytorch
optional arguments:
                       show this help message and exit
  -h, --help
  --batch-size N
                       input batch size for training (default: 16)
  --test-batch-size N input batch size for testing (default: 16)
  --epochs N
                       number of epochs to train (default: 8)
  --lr LR
                       learning rate (default: 0.5)
  --gamma M
                       Learning rate step gamma (default: 0.7)
  --no-cuda
                       disables CUDA training
  --dry-run
                       quickly check a single pass
  --seed S
                       random seed (default: 1)
  --log-interval N
                       how many batches to wait before logging training status
                     For Saving the current Model
  --save-model
```

Task 4

Python最优化算法

- 1. 入门级实例:线性规划问题实例(及非线性约束)
- 2. 更多约束: TSP问题求解
- 基于数据源

```
data = pd.read_csv("./2022期末数据/11 (1).tsv" , sep = "\t")
```

• 举例:

```
## 输出
Gurobi Optimizer version 9.5.2 build v9.5.2rc0 (mac64[rosetta2])
Thread count: 8 physical cores, 8 logical processors, using up to 8 threads
Optimize a model with 5 rows, 2 columns and 10 nonzeros
Model fingerprint: 0xe06fe8d1
Model has 5 quadratic constraints
Coefficient statistics:
 Matrix range
                 [1e-02, 6e-01]
 QMatrix range [3e-02, 2e-01]
 Objective range [1e+01, 2e+01]
 Bounds range
                [0e+00, 0e+00]
                 [1e+00, 1e+00]
 RHS range
 QRHS range [1e+02, 1e+02]
Presolve time: 0.00s
Presolved: 20 rows, 15 columns, 33 nonzeros
Presolved model has 5 second-order cone constraints
Ordering time: 0.00s
Barrier statistics:
Dense cols : 1
AA' NZ : 1.080e+02
 Factor NZ : 2.120e+02
Factor Ops: 2.874e+03 (less than 1 second per iteration)
 Threads : 1
                 Objective
                                        Residual
Barrier solved model in 7 iterations and 0.02 seconds (0.00 work units)
Optimal objective 5.95073794e+02
```

```
print(f"optimal objective value is {model.objVal}.")
# 查看变量取值
for v in model.getVars():
    print('%s %g' % (v.varName, v.x))
```

```
## 输出
optimal objective value is 595.0737937549338.
tpm 14.3987
tmm 30.71
```

● TSP 问题

```
model = gurobipy.Model('TSP')
x = model.addVars(city_num, city_num, vtype = gurobipy.GRB.BINARY, name = 'x')
utility = model.addVars(city_num, lb = 0,
                       vtype = gurobipy.GRB.CONTINUOUS, name = 'utility')
model.setObjective(sum(x[i,j] * distance[i,j]
                      for i in range(city_num) for j
                       in range(city_num)), GRB.MINIMIZE)
# 设置约束
for j in range(city_num):
    model.addConstr(gurobipy.quicksum(x[i,j] for i in range(city_num)) == 1)
for i in range(city num):
    for j in range(1, city_num):
        if (i != j):
           model.addConstr(utility[i] - utility[j]
                           + city_num * x[i,j] <= city_num - 1)
model.update()
# 显示求解过程
model.Params.LogToConsole = True
# 限制求解时间
model.Params.TimeLimit =50
# 开始优化求解
model.optimize()
print(f"optimal objective value is {model.objVal}.")
# 将结果输出成路径
u_value = []
for i in range(city num):
    u_value.append(utility[i].x) # 加载 utility[i] 的值
sequence = sorted(enumerate(u_value), key = lambda y:y[1]) # 按照 utility 值排序
for item in sequence:
    print(item[0] + 1,'->',end=' ')
print(1)
```

optimal objective value is 1.136092581758076.

1 -> 5 -> 26 -> 7 -> 30 -> 25 -> 28 -> 29 -> 2 -> 22 -> 3 -> 4 -> 6 -> 21 -> 23 -> 27 -> 12 -> 24 -> 11 -> 13 -> 14 -> 8 -> 9 -> 10 -> 20 -> 16 -> 17 -> 15 -> 18 -> 19 -> 1

R_startup

主要内容:

- 主成分分析
- 支持向量机的应用和自动调参设计
- R 神经网络的应用和结果评估
- 决策树生成和绘图
- 广义线性回归应用
- R集成学习:梯度提升树
- 基本作图:包括柱状图、箱形图、饼状图等
- 偏最小二乘回归PLS和主成分回归PCR