In [1]: from IPython.display import Image

비지도 학습의 개요

비지도 학습(Unsupervised Learning)은 기계 학습의 일종으로, 데이터가 어떻게 구성되었는지를 알아내는 문제의 범주에 속한다. 이 방법은 지도 학습(Supervised Learning) 혹은 강화 학습(Reinforcement Learning)과는 달리 **입력값에 대한 목표치가 주어지지 않는다**.

- 차원 축소: PCA, LDA, SVD
- 군집화: KMeans Clustering, DBSCAN
- 군집화 평가

차원 축소

- feature의 갯수를 줄이는 것을 뛰어 넘어, 특징을 추출하는 역할을 하기도 함.
- 계산 비용을 감소하는 효과
- 전반적인 데이터에 대한 이해도를 높이는 효과

```
In [7]: from sklearn.preprocessing import StandardScaler
from sklearn.decomposition import PCA
from sklearn import datasets
import pandas as pd
```

데이터 로드 (iris 데이터)

```
In [9]: iris = datasets.load_iris()
In [10]: data = iris['data']
In [11]: data[:5]
```

```
Out[11]: array([[5.1, 3.5, 1.4, 0.2],
                 [4.9, 3., 1.4, 0.2],
                 [4.7, 3.2, 1.3, 0.2],
                 [4.6, 3.1, 1.5, 0.2],
                 [5., 3.6, 1.4, 0.2]])
In [12]: df = pd.DataFrame(data, columns=iris['feature names'])
In [13]: df.head()
Out[13]:
             sepal length (cm) sepal width (cm) petal length (cm) petal width (cm)
                          5.1
                                           3.5
                                                             1.4
                                                                              0.2
          0
                          4.9
                                                                              0.2
          1
                                           3.0
                                                             1.4
          2
                          4.7
                                           3.2
                                                             1.3
                                                                              0.2
          3
                          4.6
                                           3.1
                                                             1.5
                                                                              0.2
                          5.0
                                           3.6
                                                                              0.2
          4
                                                             1.4
In [14]: df['target'] = iris['target']
In [15]: df.head()
Out[15]:
             sepal length (cm) sepal width (cm) petal length (cm) petal width (cm) target
                          5.1
                                           3.5
                                                             1.4
                                                                              0.2
                                                                                       0
          0
                          4.9
                                           3.0
                                                             1.4
                                                                              0.2
          1
                                                                                       0
          2
                          4.7
                                           3.2
                                                             1.3
                                                                              0.2
                                                                                       0
          3
                          4.6
                                           3.1
                                                             1.5
                                                                              0.2
                                                                                       0
          4
                          5.0
                                           3.6
                                                             1.4
                                                                              0.2
                                                                                       0
```

주성분 분석 (PCA) 는 선형 차원 축소 기법입니다. 매우 인기 있게 사용되는 차원 축소 기법중 하나입니다.

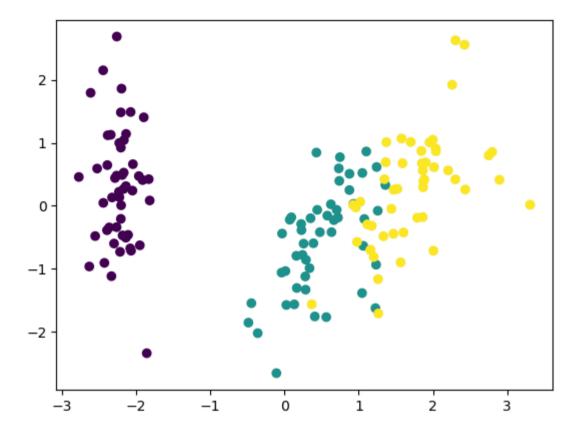
주요 특징중의 하나는 **분산(variance)을 최대한 보존**한다는 점입니다.

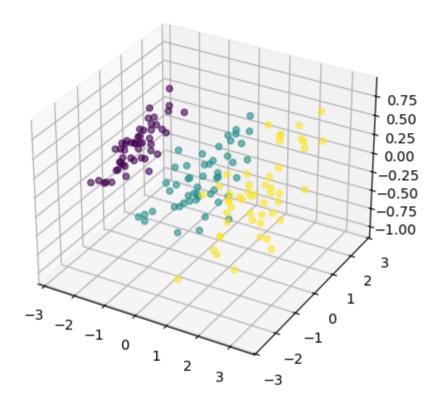
PCA의 원리에 관련된 블로그글

- components에 1보다 작은 값을 넣으면, 분산을 기준으로 차원 축소
- components에 1보다 큰 값을 넣으면, 해당 값을 기준으로 feature를 축소

```
In [20]: from sklearn.decomposition import PCA
In [21]: pca = PCA(n components=2)
In [22]: data scaled = StandardScaler().fit transform(df.loc[:, 'sepal length (cm)': 'petal width (cm)'])
In [23]: pca data = pca.fit transform(data scaled)
In [24]: data scaled[:5]
Out[24]: array([[-0.90068117, 1.01900435, -1.34022653, -1.3154443],
                [-1.14301691, -0.13197948, -1.34022653, -1.3154443],
                [-1.38535265, 0.32841405, -1.39706395, -1.3154443],
                [-1.50652052, 0.09821729, -1.2833891, -1.3154443],
                [-1.02184904, 1.24920112, -1.34022653, -1.3154443]])
In [25]: pca data[:5]
Out[25]: array([[-2.26470281, 0.4800266],
                [-2.08096115, -0.67413356],
                [-2.36422905, -0.34190802],
                [-2.29938422, -0.59739451],
                [-2.38984217, 0.64683538]])
In [26]: import matplotlib.pyplot as plt
         from matplotlib import cm
         import seaborn as sns
```

```
%matplotlib inline
In [27]: plt.scatter(pca data[:, 0], pca data[:, 1], c=df['target'])
Out[27]: <matplotlib.collections.PathCollection at 0x2145ab9ee10>
In [28]: pca = PCA(n components=0.99)
In [29]: pca data = pca.fit transform(data scaled)
In [30]: pca data[:5]
Out[30]: array([[-2.26470281, 0.4800266, 0.12770602],
                [-2.08096115, -0.67413356, 0.23460885],
                [-2.36422905, -0.34190802, -0.04420148],
                [-2.29938422, -0.59739451, -0.09129011],
                [-2.38984217, 0.64683538, -0.0157382]])
In [31]: from mpl toolkits.mplot3d import Axes3D
         import numpy as np
         fig = plt.figure(figsize=(10, 5))
         ax = fig.add subplot(111, projection='3d') # Axe3D object
         sample size = 50
         ax.scatter(pca data[:, 0], pca data[:, 1], pca data[:, 2], alpha=0.6, c=df['target'])
         plt.savefig('./tmp.svg')
         plt.title("ax.plot")
         plt.show()
```





LDA 차원 축소

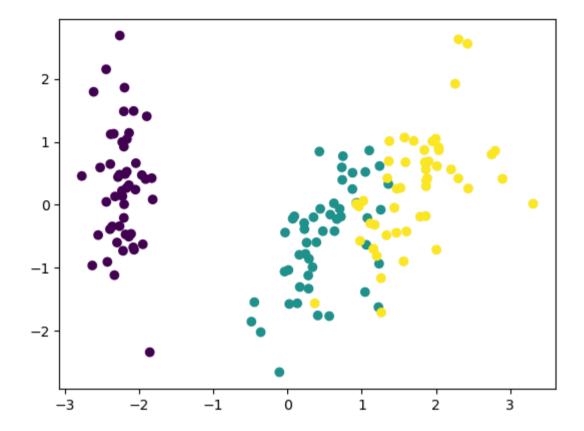
LDA(Linear Discriminant Analysis): 선형 판별 분석법 (PCA와 유사)

• LDA는 클래스(Class) 분리를 최대화하는 축을 찾기 위해 클래스 간 분산과 내부 분산의 비율을 최대화 하는 방식으로 차원 축소합니다.

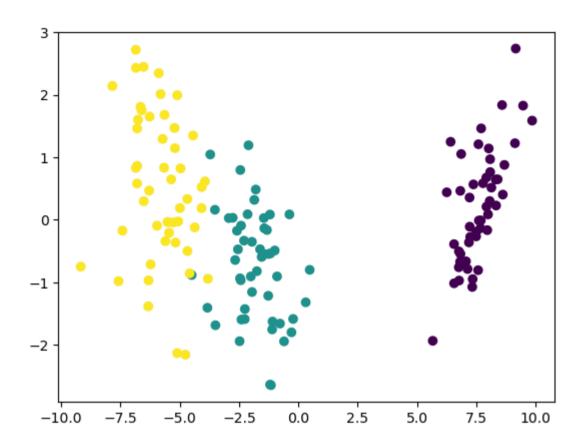
In [34]: from sklearn.discriminant_analysis import LinearDiscriminantAnalysis
from sklearn.preprocessing import StandardScaler

In [35]: df.head()

```
Out[35]:
            sepal length (cm) sepal width (cm) petal length (cm) petal width (cm) target
                                                                           0.2
         0
                         5.1
                                         3.5
                                                          1.4
                                                                                   0
                         4.9
                                          3.0
                                                                           0.2
         1
                                                          1.4
                                                                                   0
         2
                         4.7
                                          3.2
                                                          1.3
                                                                           0.2
                                                                                   0
                                          3.1
                                                          1.5
                                                                           0.2
         3
                         4.6
                                                                                   0
                         5.0
                                          3.6
          4
                                                          1.4
                                                                           0.2
                                                                                   0
In [36]: lda = LinearDiscriminantAnalysis(n components=2)
In [37]: data scaled = StandardScaler().fit transform(df.loc[:, 'sepal length (cm)': 'petal width (cm)'])
In [38]: lda data = lda.fit transform(data scaled, df['target'])
In [39]: lda_data[:5]
Out[39]: array([[ 8.06179978, 0.30042062],
                 [7.12868772, -0.78666043],
                 [7.48982797, -0.26538449],
                 [ 6.81320057, -0.67063107],
                 [ 8.13230933, 0.51446253]])
         시각화
In [41]: plt.scatter(pca_data[:, 0], pca_data[:, 1], c=df['target'])
         plt.show()
```



In [42]: plt.scatter(lda_data[:, 0], lda_data[:, 1], c=df['target'])
plt.show()

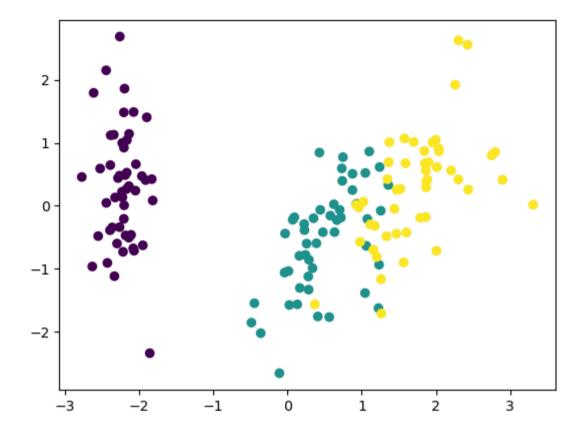


SVD (Singular Value Decomposition)

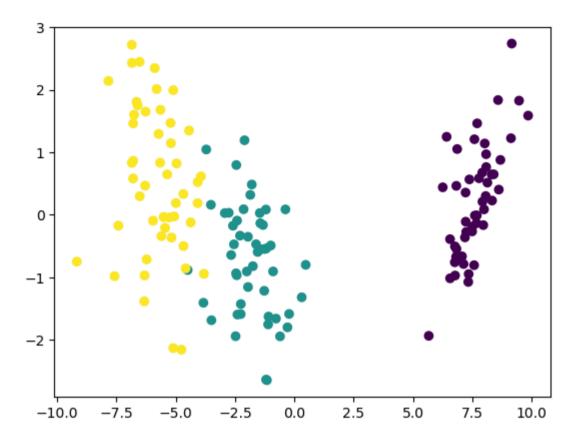
위키문서

- 상품의 추천 시스템에도 활용되어지는 알고리즘 (추천시스템)
- 특이값 분해기법입니다.
- PCA와 유사한 차원 축소 기법입니다.
- scikit-learn 패키지에서는 truncated SVD (aka LSA)을 사용합니다.

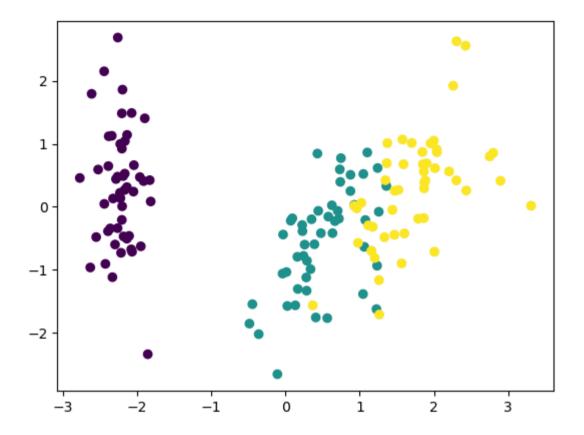
```
In [47]: df.head()
Out[47]:
            sepal length (cm) sepal width (cm) petal length (cm) petal width (cm) target
                         5.1
                                         3.5
                                                                          0.2
         0
                                                          1.4
                                                                                   0
                         4.9
                                          3.0
                                                          1.4
                                                                          0.2
         1
                                                                                   0
                                         3.2
                                                                          0.2
         2
                         4.7
                                                          1.3
                                                                                   0
                         4.6
                                         3.1
                                                          1.5
                                                                          0.2
         3
                                                                                   0
          4
                         5.0
                                         3.6
                                                          1.4
                                                                          0.2
                                                                                   0
In [48]: data scaled = StandardScaler().fit transform(df.loc[:, 'sepal length (cm)': 'petal width (cm)'])
In [49]: svd = TruncatedSVD(n components=2)
In [50]: svd_data = svd.fit_transform(data_scaled)
         시각화
         plt.scatter(pca_data[:, 0], pca_data[:, 1], c=df['target'])
         plt.show()
```



In [53]: plt.scatter(lda_data[:, 0], lda_data[:, 1], c=df['target'])
 plt.show()



In [54]: plt.scatter(svd_data[:, 0], svd_data[:, 1], c=df['target'])
 plt.show()



군집화

K-Means Clustering

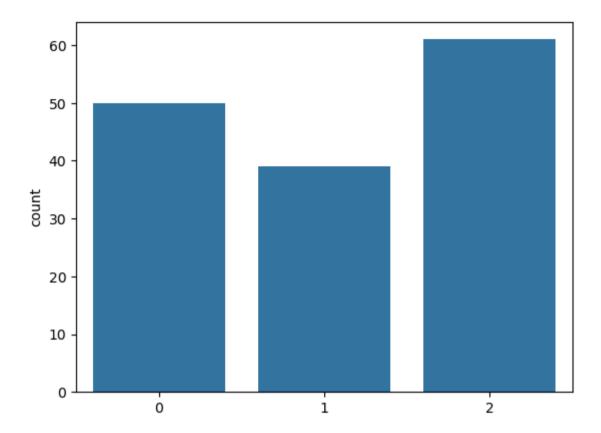
K-Means 알고리즘

군집화에서 가장 대중적으로 사용되는 알고리즘입니다. centroid라는 중점을 기준으로 가장 가까운 포인트들을 선택하는 군집화 기법입니다.

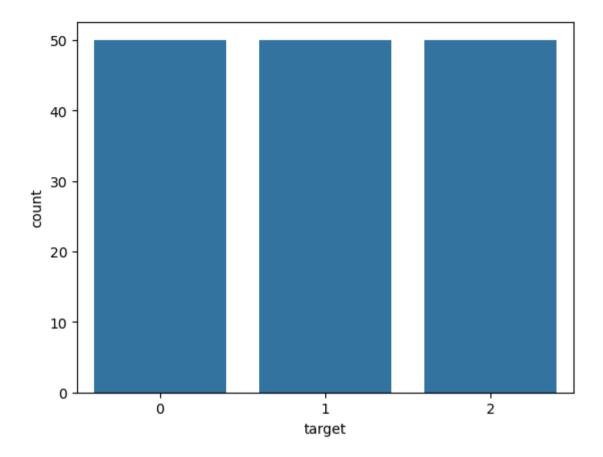
사용되는 예제

- 스팸 문자 분류
- 뉴스 기사 분류

```
In [59]: from sklearn.cluster import KMeans
In [60]: kmeans = KMeans(n clusters=3)
In [61]: cluster data = kmeans.fit transform(df.loc[:, 'sepal length (cm)': 'petal width (cm)'])
      C:\ProgramData\anaconda3\Lib\site-packages\sklearn\cluster\ kmeans.py:1429: UserWarning: KMeans is known to have a memory leak
      on Windows with MKL, when there are less chunks than available threads. You can avoid it by setting the environment variable OM
       P NUM THREADS=1.
        warnings.warn(
In [62]: cluster data[:5]
Out[62]: array([[0.14135063, 5.03132789, 3.41251117],
              [0.44763825, 5.08750645, 3.38963991],
              [0.4171091, 5.25229169, 3.56011415],
              [0.52533799, 5.12704282, 3.412319],
              [0.18862662, 5.07638109, 3.4603117]])
In [63]: kmeans.labels
2, 2, 2, 2, 2, 2, 2, 2, 2, 2, 1, 2, 2, 2, 2, 2, 2, 2, 2, 2, 2,
              2, 2, 2, 2, 2, 2, 2, 2, 2, 2, 2, 1, 2, 1, 1, 1, 1, 1, 1, 1, 1, 1,
              1, 1, 1, 2, 2, 1, 1, 1, 1, 2, 1, 2, 1, 2, 1, 1, 2, 2, 1, 1, 1, 1,
             1, 2, 1, 1, 1, 1, 2, 1, 1, 1, 2, 1, 1, 1, 2, 1, 1, 2])
In [64]: # List(df['target'])
In [65]: sns.countplot(x = kmeans.labels )
        plt.show()
```

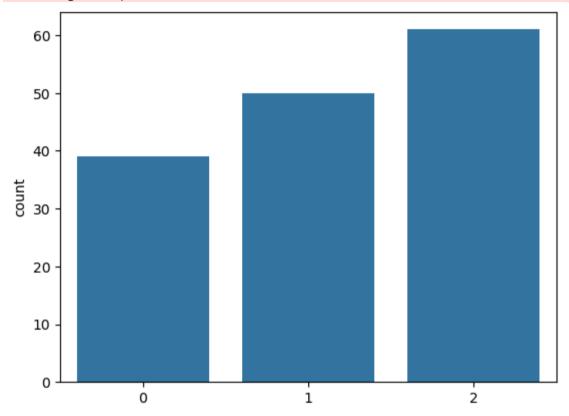


```
In [66]: sns.countplot(x = df['target'])
   plt.show()
```



C:\ProgramData\anaconda3\Lib\site-packages\sklearn\cluster_kmeans.py:1429: UserWarning: KMeans is known to have a memory leak on Windows with MKL, when there are less chunks than available threads. You can avoid it by setting the environment variable OM P NUM THREADS=1.

warnings.warn(



DBSCAN (Density-based spatial clustering of applications with noise)

밀도 기반 클러스터링

- 밀도가 높은 부분을 클러스터링 하는 방식
- 어느점을 기준으로 반경 x내에 점이 n개 이상 있으면 하나의 군집으로 인식하는 방식
- KMeans 에서는 n_cluster의 갯수를 반드시 지정해 주어야 하나, DBSCAN에서는 필요없음
- 기하학적인 clustering도 잘 찾아냄

In [71]: Image('https://image.slidesharecdn.com/pydatanyc2015-151119175854-lva1-app6891/95/pydata-nyc-2015-automatically-detecting-outl Out[71]: **DBSCAN** Parameters: epsilon, min_samples **B** DATADOG from sklearn.cluster import DBSCAN In [73]: dbscan = DBSCAN(eps=0.3, min_samples=2)

In [74]: dbscan_data = dbscan.fit_predict(df.loc[:, 'sepal length (cm)': 'petal width (cm)'])

dbscan_data

실루엣 스코어 (군집화 평가)

클러스터링의 품질을 정량적으로 평가해 주는 지표

- 1: 클러스터링의 품질이 좋다
- 0: 클러스터링의 품질이 안좋다 (클러스터링의 의미 없음)
- 음수: 잘못 분류됨

```
In [78]: from sklearn.metrics import silhouette_samples, silhouette_score

In [79]: score = silhouette_score(data_scaled, kmeans.labels_)

In [80]: score

Out[80]: 0.4472199222829889

In [81]: samples = silhouette_samples(data_scaled, kmeans.labels_)

In [82]: samples[:5]

Out[82]: array([0.73288201, 0.57609965, 0.68096769, 0.6265351 , 0.72667458])

api 참고(scikit-learn 공식 도큐먼트)
```

```
In [84]: def plot silhouette(X, num cluesters):
             for n clusters in num cluesters:
                 # Create a subplot with 1 row and 2 columns
                 fig, (ax1, ax2) = plt.subplots(1, 2)
                 fig.set size inches(18, 7)
                 # The 1st subplot is the silhouette plot
                 # The silhouette coefficient can range from -1, 1 but in this example all
                 # lie within [-0.1, 1]
                 ax1.set xlim([-0.1, 1])
                 # The (n clusters+1)*10 is for inserting blank space between silhouette
                 # plots of individual clusters, to demarcate them clearly.
                 ax1.set ylim([0, len(X) + (n clusters + 1) * 10])
                 # Initialize the clusterer with n clusters value and a random generator
                 # seed of 10 for reproducibility.
                 clusterer = KMeans(n clusters=n clusters, random state=10)
                 cluster labels = clusterer.fit predict(X)
                 # The silhouette score gives the average value for all the samples.
                 # This gives a perspective into the density and separation of the formed
                 # clusters
                 silhouette avg = silhouette score(X, cluster labels)
                 print("For n clusters =", n clusters,
                       "The average silhouette score is :", silhouette avg)
                 # Compute the silhouette scores for each sample
                 sample silhouette values = silhouette samples(X, cluster labels)
                 y lower = 10
                 for i in range(n clusters):
                     # Aggregate the silhouette scores for samples belonging to
                     # cluster i, and sort them
                     ith cluster silhouette values = \
                         sample silhouette values[cluster labels == i]
                     ith cluster silhouette values.sort()
                     size cluster i = ith cluster silhouette values.shape[0]
                     y upper = y lower + size cluster i
```

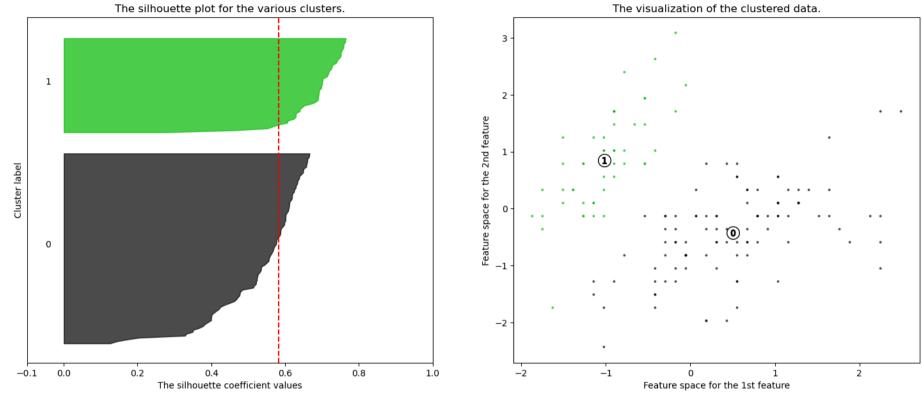
```
color = cm.nipy spectral(float(i) / n clusters)
   ax1.fill betweenx(np.arange(y lower, y upper),
                      0, ith cluster silhouette values,
                      facecolor=color, edgecolor=color, alpha=0.7)
    # Label the silhouette plots with their cluster numbers at the middle
    ax1.text(-0.05, v lower + 0.5 * size cluster i, str(i))
    # Compute the new v lower for next plot
    v lower = v upper + 10 # 10 for the 0 samples
ax1.set title("The silhouette plot for the various clusters.")
ax1.set xlabel("The silhouette coefficient values")
ax1.set ylabel("Cluster label")
# The vertical line for average silhouette score of all the values
ax1.axvline(x=silhouette avg, color="red", linestyle="--")
ax1.set yticks([]) # Clear the yaxis labels / ticks
ax1.set xticks([-0.1, 0, 0.2, 0.4, 0.6, 0.8, 1])
# 2nd Plot showing the actual clusters formed
colors = cm.nipy spectral(cluster labels.astype(float) / n clusters)
ax2.scatter(X[:, 0], X[:, 1], marker='.', s=30, lw=0, alpha=0.7,
            c=colors, edgecolor='k')
# Labeling the clusters
centers = clusterer.cluster centers
# Draw white circles at cluster centers
ax2.scatter(centers[:, 0], centers[:, 1], marker='o',
            c="white", alpha=1, s=200, edgecolor='k')
for i, c in enumerate(centers):
    ax2.scatter(c[0], c[1], marker='$%d$' % i, alpha=1,
                s=50, edgecolor='k')
ax2.set title("The visualization of the clustered data.")
ax2.set xlabel("Feature space for the 1st feature")
ax2.set ylabel("Feature space for the 2nd feature")
```

• 빨간 점선은 평균 실루엣 계수를 의미합니다.

```
In [86]: plot_silhouette(data_scaled, [2, 3, 4, 5])
```

C:\ProgramData\anaconda3\Lib\site-packages\sklearn\cluster_kmeans.py:1429: UserWarning: KMeans is known to have a memory leak
on Windows with MKL, when there are less chunks than available threads. You can avoid it by setting the environment variable OM
P_NUM_THREADS=1.
 warnings.warn(

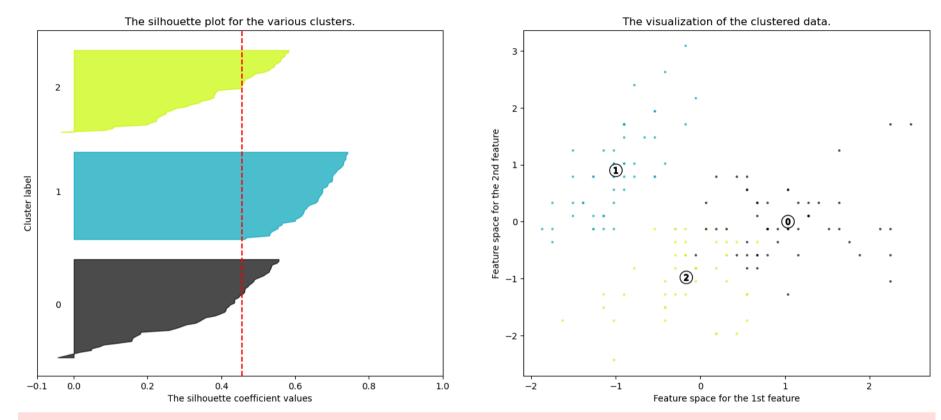
For n clusters = 2 The average silhouette score is : 0.5817500491982808



For n_clusters = 3 The average silhouette_score is : 0.4565352255831263

C:\ProgramData\anaconda3\Lib\site-packages\sklearn\cluster_kmeans.py:1429: UserWarning: KMeans is known to have a memory leak on Windows with MKL, when there are less chunks than available threads. You can avoid it by setting the environment variable OM P_NUM_THREADS=1.

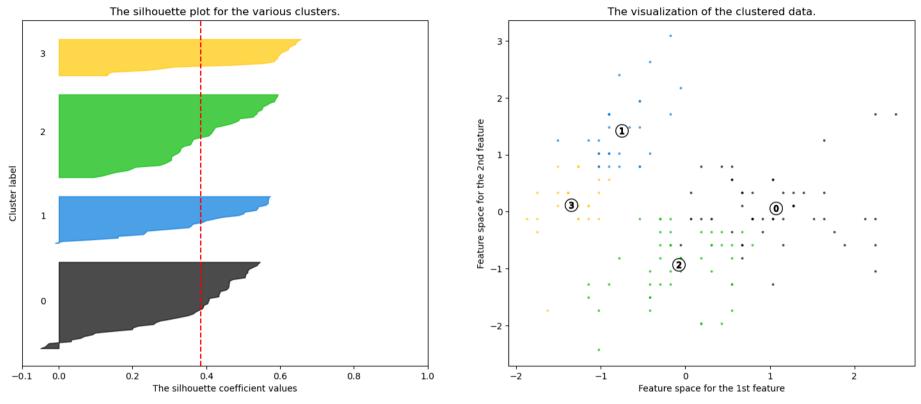
warnings.warn(



C:\ProgramData\anaconda3\Lib\site-packages\sklearn\cluster_kmeans.py:1429: UserWarning: KMeans is known to have a memory leak on Windows with MKL, when there are less chunks than available threads. You can avoid it by setting the environment variable OM P_NUM_THREADS=1.

warnings.warn(

For n_clusters = 4 The average silhouette_score is : 0.3850454053045392



For n_clusters = 5 The average silhouette_score is : 0.34380827431664635

C:\ProgramData\anaconda3\Lib\site-packages\sklearn\cluster_kmeans.py:1429: UserWarning: KMeans is known to have a memory leak on Windows with MKL, when there are less chunks than available threads. You can avoid it by setting the environment variable OM P_NUM_THREADS=1.

warnings.warn(

The visualization of the clustered data.

The silhouette plot for the various clusters.

