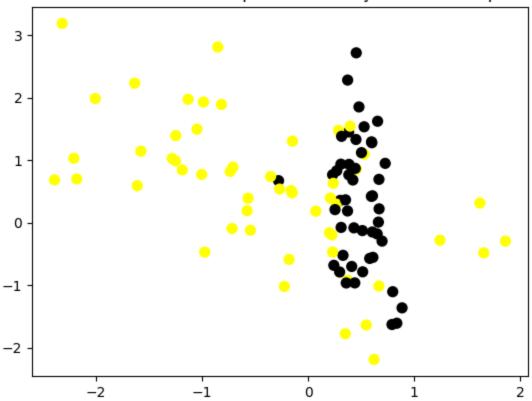
Seleção de Modelos & Métricas de avaliação

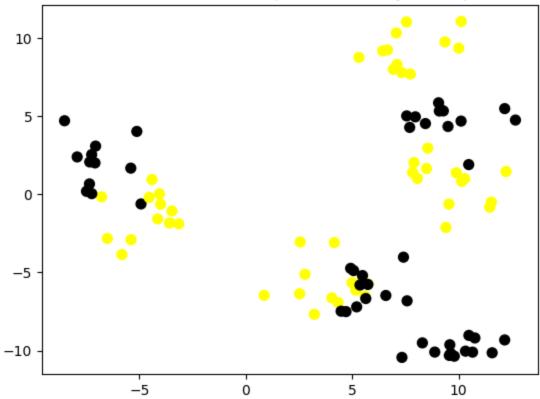
1 - Bibliotecas, Datasets e Funções de Plotagem

```
In [2]:
         # libs
         %matplotlib notebook
         import numpy as np
         import pandas as pd
         import seaborn as sns
         import matplotlib.pyplot as plt
         import matplotlib.patches as mpatches
         from matplotlib.colors import ListedColormap
         from sklearn.model selection import train test split
         from sklearn.datasets import make classification, make blobs
         from sklearn.datasets import load digits
         cmap bold = ListedColormap(['#FFFF00', '#00FF00', '#0000FF','#000000'])
In [3]:
         # Base de Dados Frutas
         fruits = pd.read table('./Data/fruit data with colors.txt')
         feature names fruits = ['height', 'width', 'mass', 'color score']
         X fruits = fruits[feature names fruits]
         y fruits = fruits['fruit label']
         target_names_fruits = ['apple', 'mandarin', 'orange', 'lemon']
         X fruits 2d = fruits[['height', 'width']]
         y fruits 2d = fruits['fruit label']
         X train, X test, y train, y test = train test split(X fruits, y fruits, random state=0)
         # Base de dados sintética para classificação binária simples
         plt.figure()
         plt.title('Base de dados sintética para classificação binária simples')
         X C2, y C2 = make classification(n samples = 100, n features=2,
                                         n redundant=0, n informative=2,
                                         n clusters per class=1, flip y = 0.1,
                                         class sep = 0.5, random state=0)
         plt.scatter(X C2[:, 0], X C2[:, 1], c=y C2,
                    marker= 'o', s=50, cmap=cmap bold)
         plt.show()
         # Base de dados sintética para classificação complexa
         X D2, Y D2 = make blobs(n samples = 100, n features = 2, centers = 8,
                                cluster std = 1.3, random state = 4)
         y D2 = y D2 % 2
         plt.figure()
         plt.title('Base de dados sintética para classificação complexa')
         plt.scatter(X_D2[:,0], X_D2[:,1], c=y D2,
                    marker= 'o', s=50, cmap=cmap bold)
         plt.show()
```

Base de dados sintética para classificação binária simples



Base de dados sintética para classificação complexa



```
def plot class regions for classifier subplot(clf, X, y,
                                               X test, y test,
                                               title, subplot,
                                               target names = None,
                                               plot decision_regions = True):
    numClasses = np.amax(y) + 1
    color_list_light = ['#FFFFAA', '#EFEFEF', '#AAFFAA', '#AAAAFF']
    color_list_bold = ['#EEEEE00', '#000000', '#000CC00', '#0000CC']
    cmap light = ListedColormap(color list light[0:numClasses])
    cmap bold = ListedColormap(color list bold[0:numClasses])
   h = 0.03
   k = 0.5
    x plot adjust = 0.1
   y_plot_adjust = 0.1
   plot symbol size = 50
   x \min = X[:, 0].\min()
   x max = X[:, 0].max()
    y \min = X[:, 1].min()
    y_max = X[:, 1].max()
   x^2, y^2 = np.meshgrid(np.arange(x min-k, x max+k, h), np.arange(y min-k, y max+k, h))
    P = clf.predict(np.c [x2.ravel(), y2.ravel()])
    P = P.reshape(x2.shape)
    if plot decision regions:
        subplot.contourf(x2, y2, P, cmap=cmap light, alpha = 0.8)
    subplot.scatter(X[:, 0], X[:, 1], c=y, cmap=cmap bold, s=plot symbol size, edgecolor =
    subplot.set x \lim (x \min - x \text{ plot adjust}, x \max + x \text{ plot adjust})
    subplot.set ylim(y min - y plot adjust, y max + y plot adjust)
    if (X test is not None):
        subplot.scatter(X test[:, 0], X test[:, 1], c=y test, cmap=cmap bold, s=plot symbol
        train score = clf.score(X, y)
        test score = clf.score(X test, y test)
        title = title + "\nTreinamento = {:.2f}, Teste = {:.2f}".format(train score, test
    subplot.set title(title)
    if (target names is not None):
        legend handles = []
        for i in range(0, len(target names)):
            patch = mpatches.Patch(color=color list bold[i], label=target names[i])
            legend handles.append(patch)
        subplot.legend(loc=0, handles=legend handles)
def plot class regions for classifier(clf, X, y,
                                       X test=None, y test=None,
                                       title=None,
                                       target names = None,
                                       plot decision regions = True):
    numClasses = np.amax(y) + 1
    color list light = ['#FFFFAA', '#EFEFEF', '#AAFFAA', '#AAAAFF']
    color_list_bold = ['#EEEEE00', '#000000', '#000CC00', '#0000CC']
    cmap light = ListedColormap(color list light[0:numClasses])
    cmap bold = ListedColormap(color list bold[0:numClasses])
   h = 0.03
    k = 0.5
    x plot adjust = 0.1
    y_plot_adjust = 0.1
```

```
plot symbol size = 50
x \min = X[:, 0].\min()
x max = X[:, 0].max()
y \min = X[:, 1].min()
y \max = X[:, 1].max()
x^2, y^2 = np.meshgrid(np.arange(x min-k, x max+k, h), np.arange(y min-k, y max+k, h))
P = clf.predict(np.c [x2.ravel(), y2.ravel()])
P = P.reshape(x2.shape)
plt.figure()
if plot decision regions:
    plt.contourf(x2, y2, P, cmap=cmap light, alpha = 0.8)
plt.scatter(X[:, 0], X[:, 1], c=y, cmap=cmap bold, s=plot symbol size, edgecolor = 'bl
plt.xlim(x min - x plot adjust, x max + x plot adjust)
plt.ylim(y_min - y_plot_adjust, y_max + y_plot_adjust)
if (X test is not None):
    plt.scatter(X test[:, 0], X test[:, 1], c=y test, cmap=cmap bold, s=plot symbol si
    train score = clf.score(X, y)
    test score = clf.score(X test, y test)
    title = title + "\nTreinamento = {:.2f}, Teste = {:.2f}".format(train score, test
if (target names is not None):
    legend handles = []
    for i in range(0, len(target names)):
        patch = mpatches.Patch(color=color list bold[i], label=target names[i])
        legend handles.append(patch)
    plt.legend(loc=0, handles=legend handles)
if (title is not None):
    plt.title(title)
plt.show()
```

2 - Exemplo de Validação Cruzada

```
In [6]:
    from sklearn.model_selection import cross_val_score
    from sklearn.svm import SVC

    dataset = load_digits()

X, y = dataset.data, dataset.target == 1
    clf = SVC(kernel='linear', C=1)

    print('Acurácia', cross_val_score(clf, X, y, cv=5))
    print('AUC', cross_val_score(clf, X, y, cv=5, scoring = 'roc_auc'))
    print('Recall', cross_val_score(clf, X, y, cv=5, scoring = 'recall'))

Acurácia [0.91944444 0.98611111 0.97214485 0.97493036 0.96935933]
```

Acurácia [0.91944444 0.98611111 0.97214485 0.97493036 0.96935933 AUC [0.9641871 0.9976571 0.99372205 0.99699002 0.98675611] Recall [0.81081081 0.89189189 0.83333333 0.83333333 0.83333333]

3 - Exemplo de GridSearch

```
In [8]:
    from sklearn.svm import SVC
    from sklearn.model_selection import GridSearchCV
    from sklearn.metrics import roc_auc_score

    dataset = load_digits()
    X, y = dataset.data, dataset.target == 1
    X_train, X_test, y_train, y_test = train_test_split(X, y, random_state=0)
```

```
clf = SVC(kernel='rbf')
grid values = {'gamma': [0.001, 0.01, 0.05, 0.1, 1, 10, 100]}
 # Acurácia é o Padrão
grid clf acc = GridSearchCV(clf, param grid = grid values)
grid clf acc.fit(X train, y train)
y decision fn scores acc = grid clf acc.decision function(X test)
print('Melhor parâmetro (max. acurácia): ', grid clf acc.best params )
print('Melhor escore (acurácia): ', grid clf acc.best score )
print()
 # AUC
grid clf auc = GridSearchCV(clf, param grid = grid values, scoring = 'roc auc')
grid clf auc.fit(X train, y train)
y decision fn scores auc = grid clf auc.decision function(X test)
 # roc auc score?
print('Conjunto de teste AUC: ', roc_auc_score(y_test, y decision fn scores auc))
print('Melhor parâmetro (max. AUC): ', grid clf auc.best params )
print('Melhor escore (AUC): ', grid clf auc.best score )
Melhor parâmetro (max. acurácia): {'qamma': 0.001}
```

```
Melhor parâmetro (max. acurácia): {'gamma': 0.001} Melhor escore (acurácia): 0.9985157648354676

Conjunto de teste AUC: 0.99982858122393

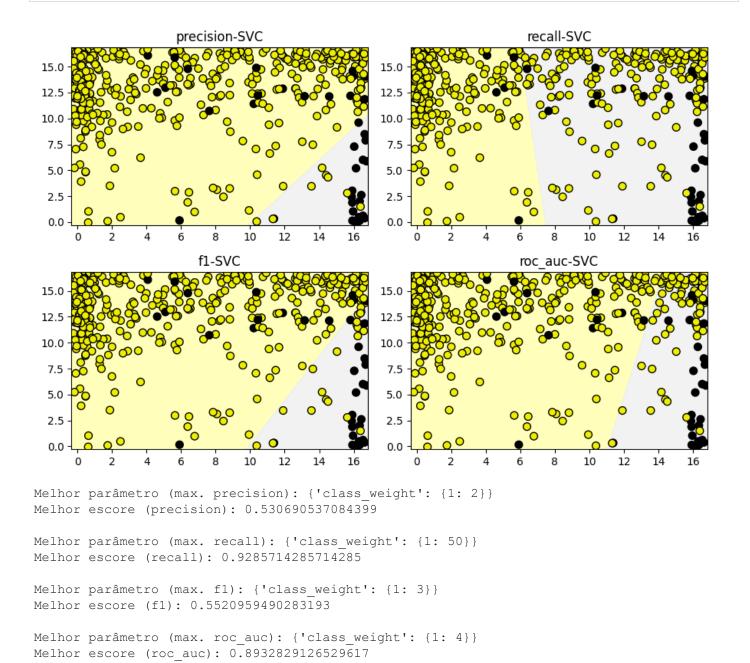
Melhor parâmetro (max. AUC): {'gamma': 0.001} Melhor escore (AUC): 1.0
```

4 - Lista completa das métricas de avaliação suportadas pelo sklearn.

5 - Otimizando o classificador usando métricas de desempenho diferentes

```
In [25]:
          from sklearn.datasets import load digits
          from sklearn.model selection import GridSearchCV
          dataset = load digits()
          X, y = dataset.data, dataset.target == 1
          X train, X test, y train, y test = train test split(X, y, random state=0)
          jitter delta = 0.25
          X twovar train = X train[:,[20,59]] + np.random.rand(X train.shape[0], 2) - jitter delta
          X twovar test = X test[:,[20,59]] + np.random.rand(X test.shape[0], 2) - jitter delta
          clf = SVC(kernel = 'linear').fit(X_twovar_train, y_train)
          grid values = {'class weight':['balanced', {1:2}, {1:3}, {1:4}, {1:5}, {1:10}, {1:20}, {1:50}]}
          plt.figure(figsize=(9,6))
          for i, eval metric in enumerate(('precision', 'recall', 'f1', 'roc auc')):
              grid clf custom = GridSearchCV(clf, param grid=grid values, scoring=eval metric)
              grid clf custom.fit(X twovar train, y train)
              print('Melhor parâmetro (max. {0}): {1}'.format(eval metric, grid clf custom.best pare
              print('Melhor escore ({0}): {1}\n'.format(eval metric, grid clf custom.best score ))
              plt.subplots adjust(wspace=0.3, hspace=0.3)
              plot class regions for classifier subplot(grid clf custom, X twovar test, y test, None
                                                       None, None, plt.subplot(2, 2, i+1))
              plt.title(eval metric+'-SVC')
```

```
plt.tight_layout()
plt.show()
```



6 - Curva de precisão-recall para classificador SVC - pesos de classe balanceados

```
In [27]:
    from sklearn.metrics import precision_recall_curve

    dataset = load_digits()
    X, y = dataset.data, dataset.target == 1
    X_train, X_test, y_train, y_test = train_test_split(X, y, random_state=0)

    jitter_delta = 0.25
    X_twovar_train = X_train[:,[20,59]]+ np.random.rand(X_train.shape[0], 2) - jitter_delta
    X_twovar_test = X_test[:,[20,59]] + np.random.rand(X_test.shape[0], 2) - jitter_delta

    clf = SVC(kernel='linear', class_weight='balanced').fit(X_twovar_train, y_train)

    y_scores = clf.decision_function(X_twovar_test)

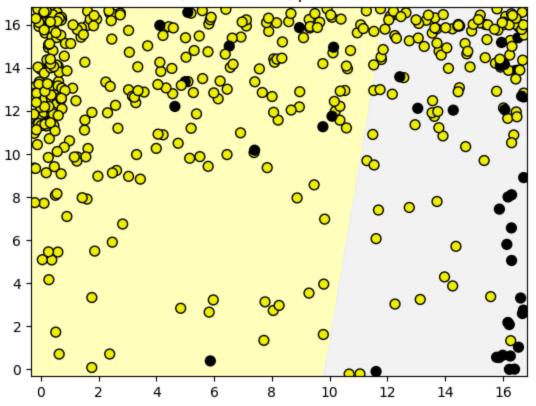
    precision, recall, thresholds = precision_recall_curve(y_test, y_scores)
    closest_zero = np.argmin(np.abs(thresholds))
    closest_zero_p = precision[closest_zero]
```

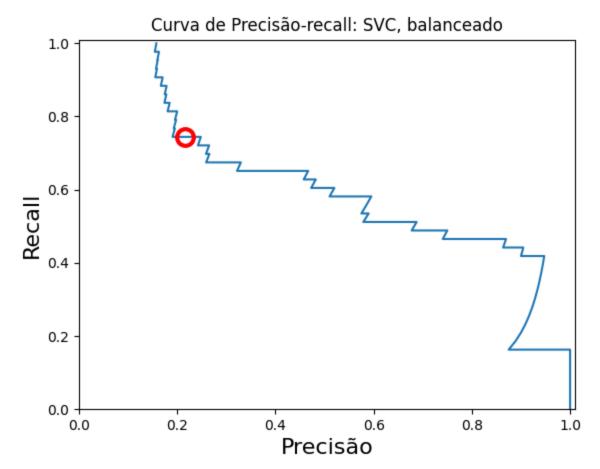
```
closest_zero_r = recall[closest_zero]

plot_class_regions_for_classifier(clf, X_twovar_test, y_test)
plt.title("SVC, balanceado, para acurácia")
plt.show()

plt.figure()
plt.xlim([0.0, 1.01])
plt.ylim([0.0, 1.01])
plt.ylim([0.0, 1.01])
plt.title ("Curva de Precisão-recall: SVC, balanceado")
plt.plot(precision, recall, label = 'Curva de Precisão-recall')
plt.plot(closest_zero_p, closest_zero_r, 'o', markersize=12, fillstyle='none', c='r', mew-plt.xlabel('Precisão', fontsize=16)
plt.ylabel('Recall', fontsize=16)
# plt.axes().set_aspect('equal')
plt.show()
print('No zero, precisão: {:.2f}, recall: {:.2f}'.format(closest_zero_p, closest_zero_r))
```

SVC, balanceado, para acurácia



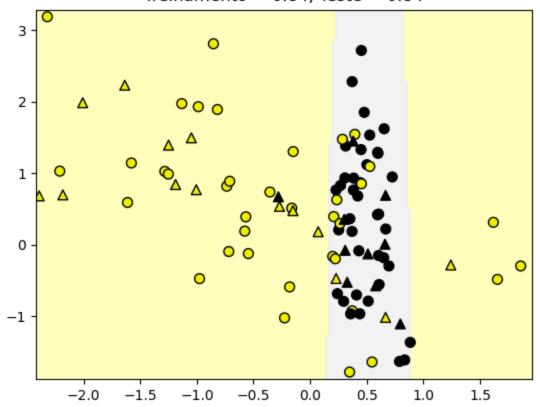


No zero, precisão: 0.22, recall: 0.74

Classificadores Naive Bayes

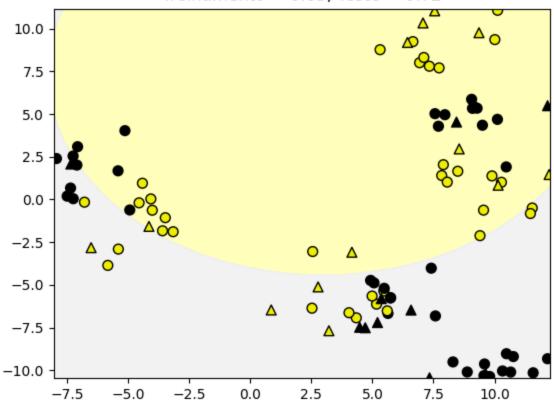
7 - Exemplo de classificador Gaussiano Naive Bayes

Classificador Gausseano Naive Bayes Treinamento = 0.84, Teste = 0.84



8 - Exemplo de classificador Gaussiano Naive Bayes em uma base de dados complexa

Classificador Gausseano Naive Bayes Treinamento = 0.63, Teste = 0.72



Conjuntos de árvores de decisão

8 - Florestas Aleatórias

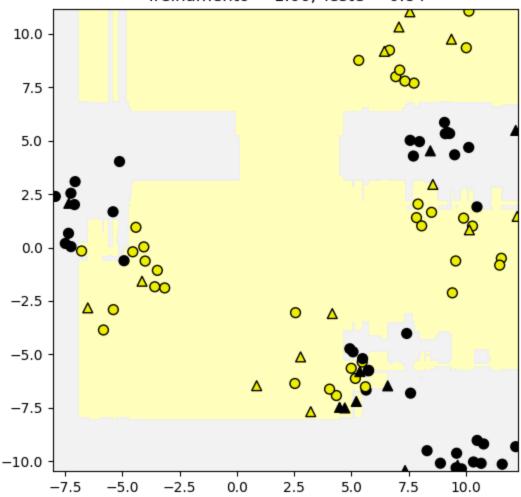
```
In [31]: from sklearn.ensemble import RandomForestClassifier

X_train, X_test, y_train, y_test = train_test_split(X_D2, y_D2, random_state = 0)
fig, subaxes = plt.subplots(1, 1, figsize=(6, 6))

clf = RandomForestClassifier().fit(X_train, y_train)

title = 'Floresta Aleatória'
plot_class_regions_for_classifier_subplot(clf, X_train, y_train, X_test,y_test, title, subplt.show()
```

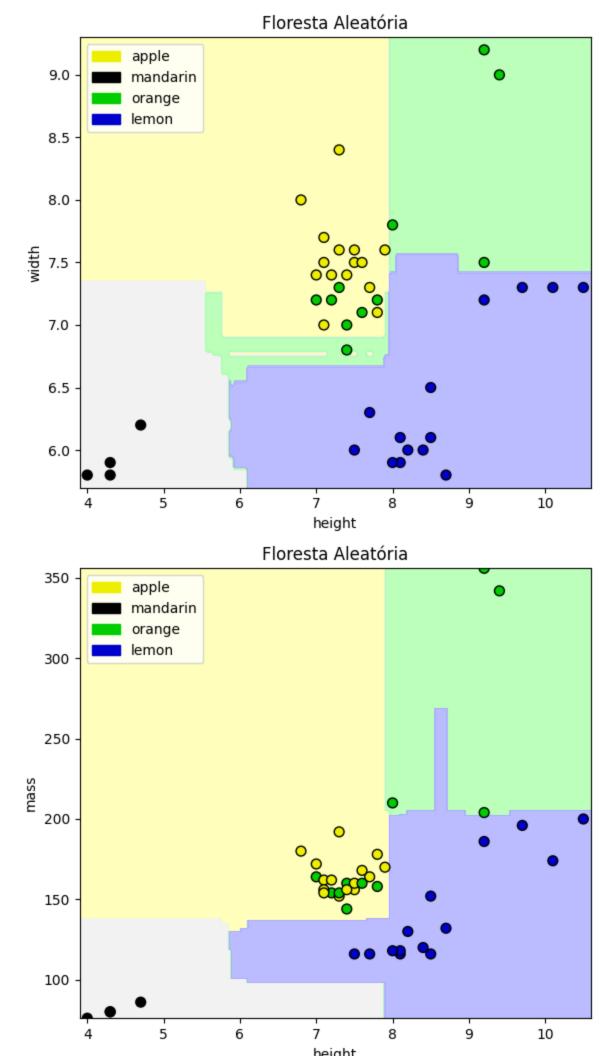
Floresta Aleatória Treinamento = 1.00, Teste = 0.84



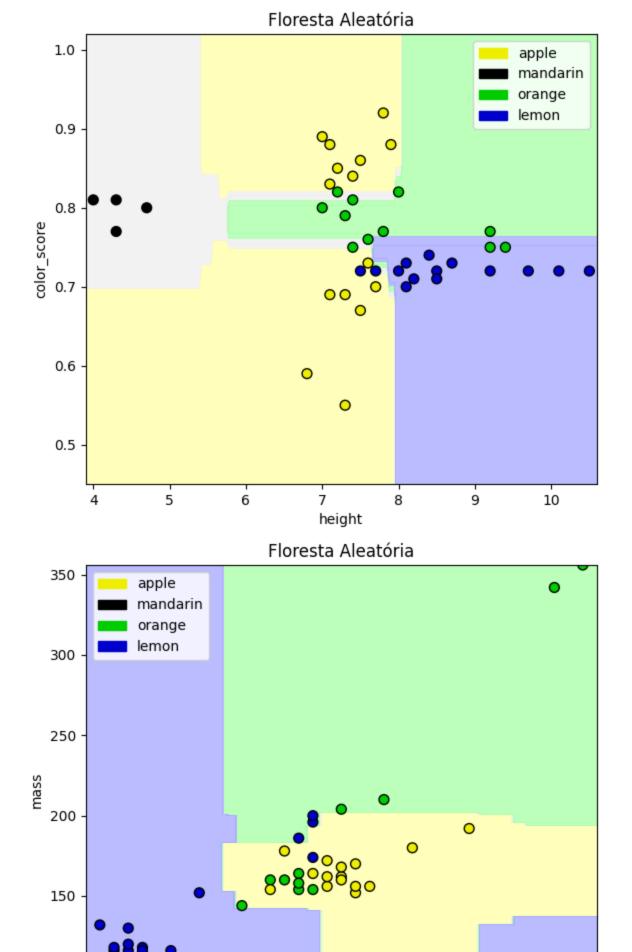
9 - Floresta aleatória na base de dados frutas

```
In [32]:
          from sklearn.ensemble import RandomForestClassifier
          X train, X test, y train, y test = train test split(X fruits.to numpy(), y fruits.to numpy
          fig, subaxes = plt.subplots(6, 1, figsize=(6, 32))
          title = 'Floresta Aleatória'
          pair list = [[0,1], [0,2], [0,3], [1,2], [1,3], [2,3]]
          for pair, axis in zip(pair list, subaxes):
              X = X train[:, pair]
              y = y train
              clf = RandomForestClassifier(n jobs=8, max depth = 2).fit(X, y)
              plot class regions for classifier subplot(clf, X, y, None,
                                                        None, title, axis,
                                                        target names fruits)
              axis.set_xlabel(feature_names_fruits[pair[0]])
              axis.set ylabel(feature names fruits[pair[1]])
          plt.tight layout()
          plt.show()
          clf = RandomForestClassifier(n estimators = 10, random state=0).fit(X train, y train)
```

```
print('Acurácia no treinamento: {:.2f}'.format(clf.score(X_train, y_train)))
print('Acurácia no teste: {:.2f}'.format(clf.score(X_test, y_test)))
```



neigne



100

6.5

6.0

7.0

8.0

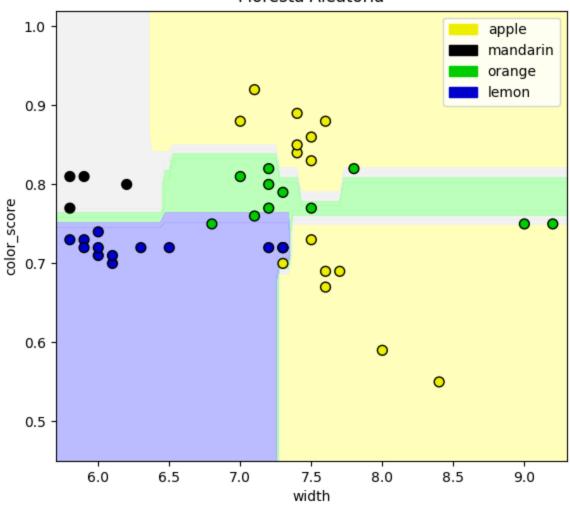
8.5

9.0

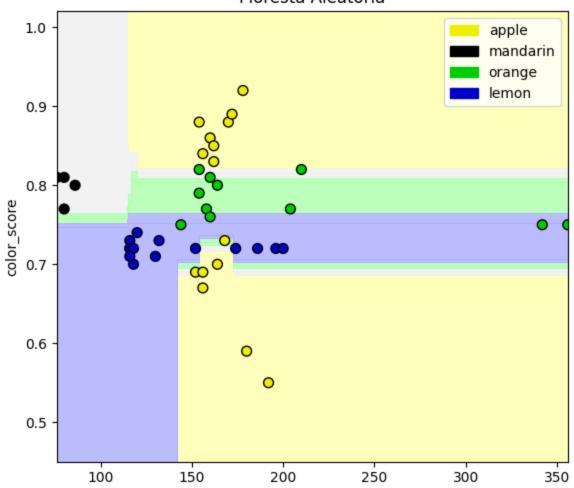
7.5

wiath





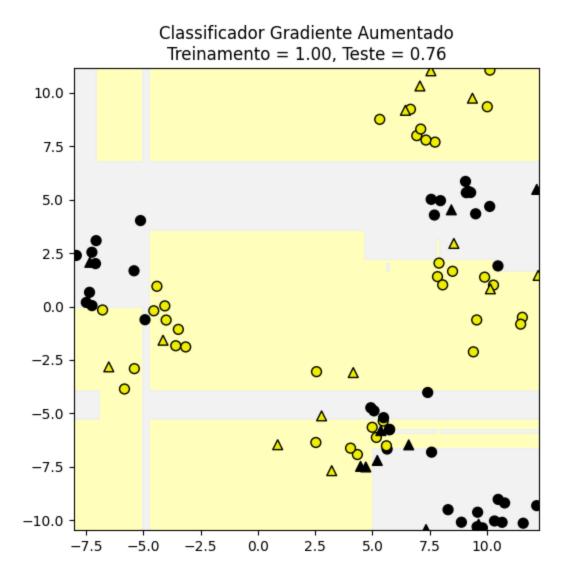
Floresta Aleatória



Acurácia no treinamento: 1.00 Acurácia no teste: 0.80

10 - Árvores de decisão com o gradiente aumentado (Gradient-boosted)

```
In [33]:
    from sklearn.ensemble import GradientBoostingClassifier
    X_train, X_test, y_train, y_test = train_test_split(X_D2, y_D2, random_state = 0)
    fig, subaxes = plt.subplots(1, 1, figsize=(6, 6))
    clf = GradientBoostingClassifier().fit(X_train, y_train)
    title = 'Classificador Gradiente Aumentado'
    plot_class_regions_for_classifier_subplot(clf, X_train, y_train, X_test, y_test, title, subaxes)
    plt.show()
```

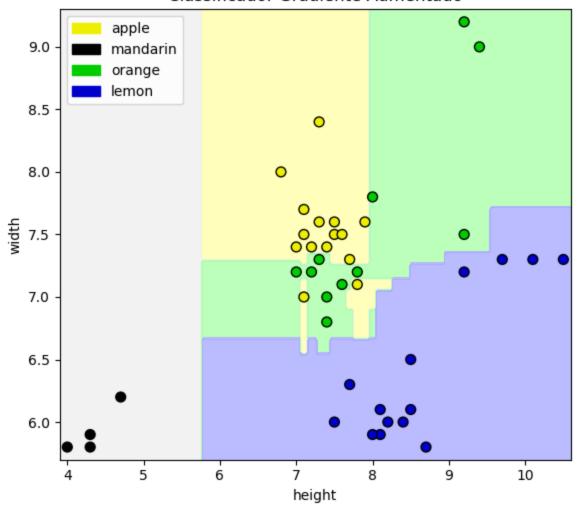


11 - Árvores com gradiente aumentado no dataset de frutas

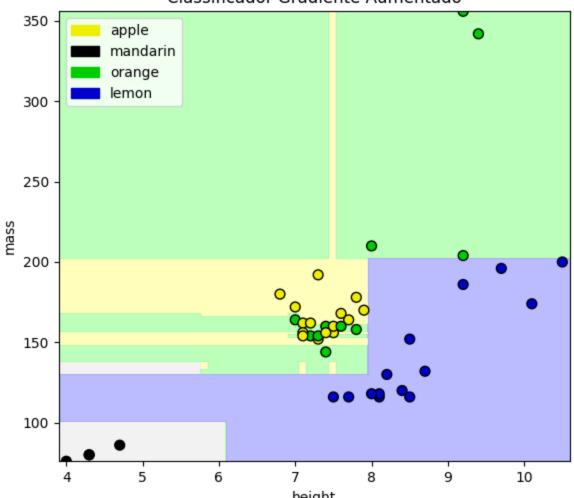
```
In [35]: X_train, X_test, y_train, y_test = train_test_split(X_fruits.to_numpy(), y_fruits.to_numpy
```

```
fig, subaxes = plt.subplots(6, 1, figsize=(6, 32))
clf = GradientBoostingClassifier?
pair_list = [[0,1], [0,2], [0,3], [1,2], [1,3], [2,3]]
for pair, axis in zip(pair list, subaxes):
   X = X train[:, pair]
   y = y_{train}
   clf = GradientBoostingClassifier().fit(X, y)
   plot class regions for classifier subplot(clf, X, y, None,
                                             None, title, axis,
                                             target names fruits)
   axis.set xlabel(feature names fruits[pair[0]])
    axis.set ylabel(feature names fruits[pair[1]])
plt.tight layout()
plt.show()
clf = GradientBoostingClassifier().fit(X train, y train)
print('Acurácia no treinamento: {:.2f}'.format(clf.score(X_train, y_train)))
print('Acurácia no teste: {:.2f}'.format(clf.score(X test, y test)))
```

Classificador Gradiente Aumentado

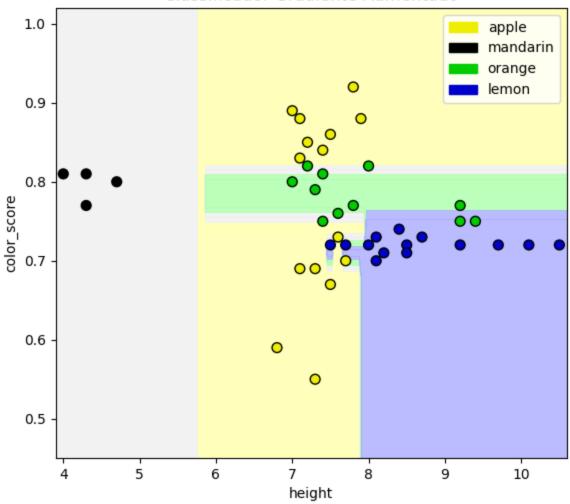


Classificador Gradiente Aumentado

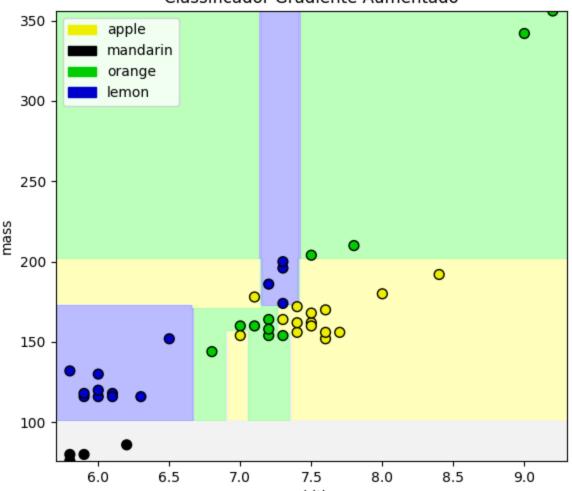


neigne



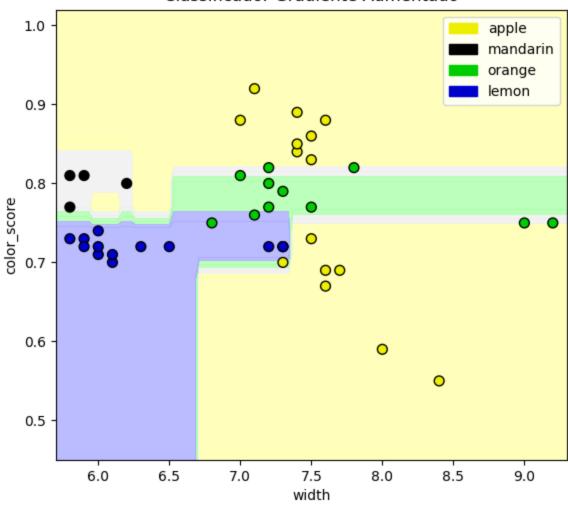


Classificador Gradiente Aumentado

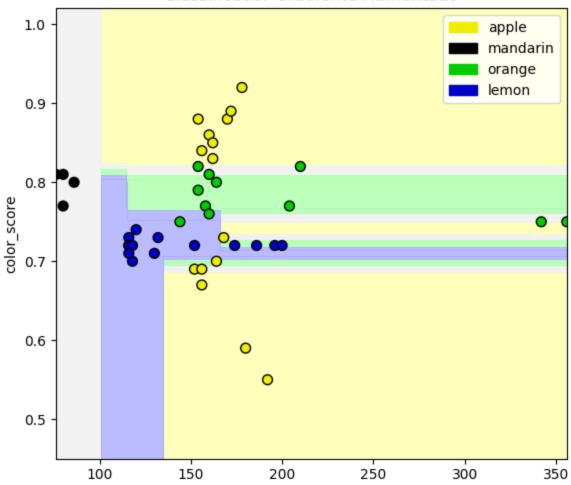


wiatr

Classificador Gradiente Aumentado



Classificador Gradiente Aumentado



```
Acurácia no treinamento: 1.00
Acurácia no teste: 0.80
```

Modelos lineares para classificação multi-classe

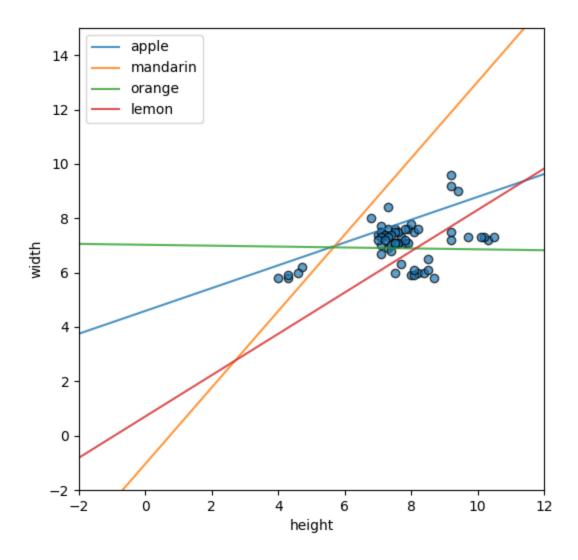
12 - Função LinearSVC (Um contra todos)

```
In [37]:
          from sklearn.svm import LinearSVC
          X train, X test, y train, y test = train test split(X fruits 2d, y fruits 2d, random state
          clf = LinearSVC(C=5, random state = 67).fit(X train, y train)
          print('Coeficientes:\n', clf.coef)
          print('Interceptos:\n', clf.intercept)
         Coeficientes:
          [[-0.30006303 0.71557482]
          [-1.62785586 1.15837035]
          [ 0.00721513  0.43311565]
          [ 1.2474674 -1.64209043]]
         Interceptos:
          [-3.28519908 1.19823407 -3.04188368 1.16397746]
         /Users/marinaramalhetedesouza/opt/anaconda3/envs/ml-impa/lib/python3.8/site-packages/sklea
         rn/svm/ base.py:1206: ConvergenceWarning: Liblinear failed to converge, increase the numbe
         r of iterations.
           warnings.warn(
```

!! -> coeficiente de regressão = declive da linha de regressão, pesos, estimativas de parâmetro -> intercepto = valor previsto quando x=0

13 - Plot dos resultados multi-classe

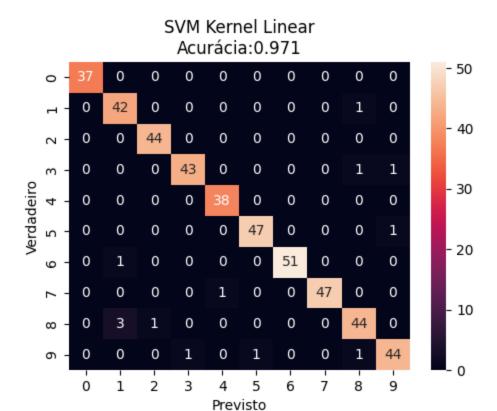
```
In [38]:
          plt.figure(figsize=(6,6))
          colors = ['r', 'g', 'b', 'y']
          cmap fruits = ListedColormap(['#FF0000', '#00FF00', '#000FF','#FFFF00'])
          plt.scatter(X fruits 2d[['height']], X fruits 2d[['width']],
                     cmap=cmap fruits, edgecolor = 'black', alpha=.7)
          # falta c=y fruits 2d
          x \ 0 \ range = np.linspace(-10, 15)
          for w, b, color in zip(clf.coef , clf.intercept , ['r', 'g', 'b', 'y']):
              plt.plot(x 0 range, -(x 0 range * w[0] + b) / w[1], alpha=.8)
          plt.legend(target names fruits)
          plt.xlabel('height')
          plt.ylabel('width')
          plt.xlim(-2, 12)
          plt.ylim(-2, 15)
          plt.show()
```



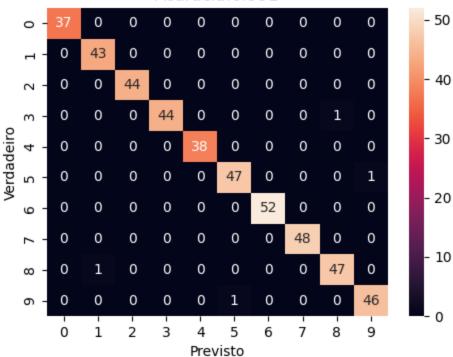
Avaliação para classificação multi-classe

14 - Matriz de confusão multi-classe

```
In [39]:
           from sklearn.metrics import confusion matrix
          from sklearn.metrics import accuracy score, precision score, recall score, f1 score
          dataset = load digits()
          X, y = dataset.data, dataset.target
          X train mc, X test mc, y train mc, y test mc = train test split(X, y, random state=0)
           ##
          svm = SVC(kernel = 'linear').fit(X train mc, y train mc)
          svm predicted mc = svm.predict(X test mc)
          confusion mc = confusion matrix(y test mc, svm predicted mc)
          df cm = pd.DataFrame(confusion mc,
                                 index = [i \text{ for } i \text{ in } range(0,10)], columns = <math>[i \text{ for } i \text{ in } range(0,10)])
          plt.figure(figsize=(5.5,4))
          sns.heatmap(df cm, annot=True)
          plt.title('SVM Kernel Linear\nAcurácia:{0:.3f}'.format(accuracy_score(y_test_mc, svm_pred)
          plt.ylabel('Verdadeiro')
          plt.xlabel('Previsto')
```



SVM Kernel RBF Acurácia:0.991



15 - Reporte de classificação multi-classe

```
In [40]: from sklearn.metrics import classification_report
    print(classification_report(y_test_mc, svm_predicted_mc))
```

	precision	recall	f1-score	support
0	1.00	1.00	1.00	37
1	0.98	1.00	0.99	43
2	1.00	1.00	1.00	44
3	1.00	0.98	0.99	45
4	1.00	1.00	1.00	38
5	0.98	0.98	0.98	48
6	1.00	1.00	1.00	52
7	1.00	1.00	1.00	48
8	0.98	0.98	0.98	48
9	0.98	0.98	0.98	47
accuracy			0.99	450
macro avg	0.99	0.99	0.99	450
weighted avg	0.99	0.99	0.99	450

16 - Micro vs. Macro metrics

Precisão Micro-média = 0.99 (trata as instâncias igualmente)

```
Precisão Macro-média = 0.99 (trata as classes igualmente)

Micro-média f1 = 0.99 (trata as instâncias igualmente)

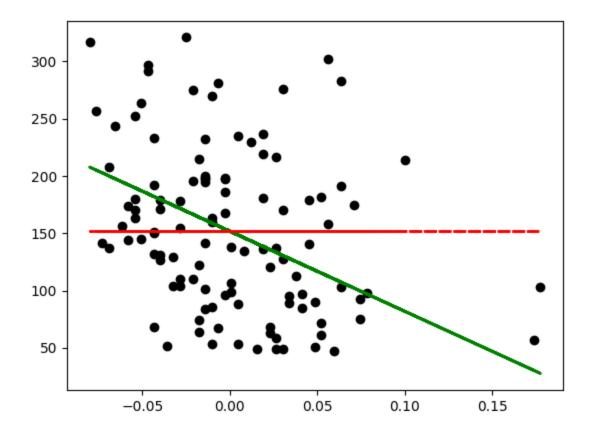
Macro-média f1 = 0.99 (trata as classes igualmente)
```

Métrica para Regressão

17 - Exemplo com a função LinearRegression()

```
In [42]:
          %matplotlib notebook
          import matplotlib.pyplot as plt
          import numpy as np
          from sklearn.model selection import train test split
          from sklearn import datasets
          from sklearn.linear model import LinearRegression
          from sklearn.metrics import mean squared error, r2 score
          from sklearn.dummy import DummyRegressor
          diabetes = datasets.load diabetes()
          X = diabetes.data[:, None, 6]
          y = diabetes.target
          X train, X test, y train, y test = train test split(X, y, random state=0)
          lm = LinearRegression().fit(X train, y train)
          lm dummy mean = DummyRegressor(strategy = 'mean').fit(X train, y train)
          y predict = lm.predict(X test)
          y predict dummy mean = lm dummy mean.predict(X test)
          print('Coeficientes: ', lm.coef)
          print("Erro quadrado médio (dummy): {:.2f}".format(mean squared error(y test,
                                                                                y predict dummy mean)
          print("Erro quadrado médio (linear model): {:.2f}".format(mean squared error(y test, y pre
          print("Escore r2 (dummy): {:.2f}".format(r2 score(y test, y predict dummy mean)))
          print("Escore r2 (linear model): {:.2f}".format(r2 score(y test, y predict)))
          # Plot outputs
          plt.scatter(X test, y test, color='black')
          plt.plot(X test, y predict, color='green', linewidth=2)
          plt.plot(X test, y predict dummy mean, color='red', linestyle = 'dashed',
                   linewidth=2, label = 'dummy')
          plt.show()
```

```
Coeficientes: [-698.80206267]
Erro quadrado médio (dummy): 4965.13
Erro quadrado médio (linear model): 4646.74
Escore r2 (dummy): -0.00
Escore r2 (linear model): 0.06
```



In []: