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1 import numpy as np
2 from sklearn import metrics
3 import matplotlib.pyplot as plt
4 score = np.array([0.97, 0.93, 0.65, 0.52, 0.37, 0.89, 0.71, 0.56, 0.54, 0.16])
5 y = np.array([1,1,1,1,1,0,0,0,0,0])
6 FPR = []
7 TPR = []
8 thresholds = np.arange(0.0, 1.01, 0.0001)
9 P = sum(y)
10 N = len(y) - P
11 for thresh in thresholds:
12     FP=0
13     TP=0
14     thresh = round(thresh,2)
15     for i in range(len(score)):
16         if (score[i] >= thresh):
17             if y[i] == 1:
18                 TP = TP + 1
19             if y[i] == 0:
20                 FP = FP + 1
21     FPR.append(FP/N)
22     TPR.append(TP/P)
23
24 auc = metrics.auc(FPR, TPR)
25 plt.plot(FPR, TPR, linestyle='--', marker='o', color='darkorange', lw = 2, label='ROC curve', clip_on=False)
26 plt.plot([0, 1], [0, 1], color='navy', linestyle='--')
27 plt.xlim([0.0, 1.0])
28 plt.ylim([0.0, 1.0])
29 plt.xlabel('False Positive Rate')
30 plt.ylabel('True Positive Rate')
31 plt.title('ROC curve, AUC = %.2f'%auc)
32 plt.legend(loc="lower right")
33 plt.savefig('AUC_example.png')
34 plt.show()

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