



3. 机器学习算法



◆上机操作



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```
[1]: #coding: utf-8
```

```
[3]: import pandas as pd
import numpy as np
import matplotlib
import matplotlib.pyplot as plt
```

```
#读取Excel数据
#filefullpath = r"E:/DATA2/T+M.xlsx"
filefullpath = r"04data.xlsx"
df = pd.read_excel(filefullpath)
df.columns
```

```
[3]: Index(['ELEMENTS', 'TIME', 'T_MAX', 'T_MIN', 'T_AVG', 'T_SUN', 'TOW', 'PRECIPIT', 'WIND_DIRECTION', 'WIND_SPEED', 'CL', 'SO2', 'RATE'], dtype='object')
```

```
[4]: df.describe()
```

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```
[5]: from sklearn.preprocessing import MinMaxScaler
sc = MinMaxScaler(feature_range=(0, 1))
df = sc.fit_transform(df)
```

```
X = df[:, 0:16].copy()
y = df[:, 16].copy()
```

```
[6]: from sklearn.model_selection import train_test_split
train_X, test_X, train_y, test_y = train_test_split(X, y, test_size=0.25)
```



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```
[7]: import matplotlib.pyplot as plt
from math import sqrt
from matplotlib import pyplot
import pandas as pd
from numpy import concatenate
from sklearn.preprocessing import MinMaxScaler
from sklearn.metrics import mean_squared_error
from keras.models import Sequential
from keras.layers.core import Dense, Dropout, Activation
from keras.optimizers import Adam
```



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◆发生了什么?

◆如何解决?



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lab
JupyterLab
↗ 1.2.6

An extensible environment for interactive and reproducible computing, based on the Jupyter Notebook and Architecture.

[Launch](#)



jupyter
Notebook
↗ 6.0.3

Web-based, interactive computing notebook environment. Edit and run human-readable docs while describing the data analysis.

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PC
PyCharm
2022.1

Full-featured Python IDE by JetBrains. Supports code completion, linting, debugging, and domain-specific enhancements for web development and data science.

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Documentation

Developer Blog

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<input checked="" type="checkbox"/> argh	
<input checked="" type="checkbox"/> asgiref	
<input checked="" type="checkbox"/> asn1crypto	Python asn.1 library with a focus on performance and a pythonic api
<input checked="" type="checkbox"/> astroid	A abstract syntax tree for python with inference support.
<input checked="" type="checkbox"/> astropy	Community-developed python library for astronomy
<input checked="" type="checkbox"/> astunparse	

405 packages available

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Name	Description	Version
bert-tensorflow		1.0.4
dask-tensorflow		0.0.2
keras	Deep learning library for theano and tensorflow	2.8.0
keras-gpu	Deep learning library for theano and tensorflow	2.6.0
neptune-tensorflow-keras		0.9.9
r-tensorflow		2.8.0
sagemaker-tensorflow-container		3.2.3.p...
sagemaker-tensor...		1.8.4
tensorflow	Tensorflow is a machine learning library.	2.7.0
tensorflow-base	Tensorflow is a machine learning library, base package contains only tensorflow.	2.7.0
tensorflow-cpu		2.7.0
tensorflow-datasets		4.4.0
tensorflow-eigen	Metapackage for selecting a tensorflow variant.	2.0.0
tensorflow-estimator		2.7.0
tensorflow-hub		0.9.0
tensorflow-lattice		2.0.9
tensorflow-metadata		1.2.0
tensorflow-mkl	Metapackage for selecting a tensorflow variant.	2.0.0

20 packages available matching "tensorflow"

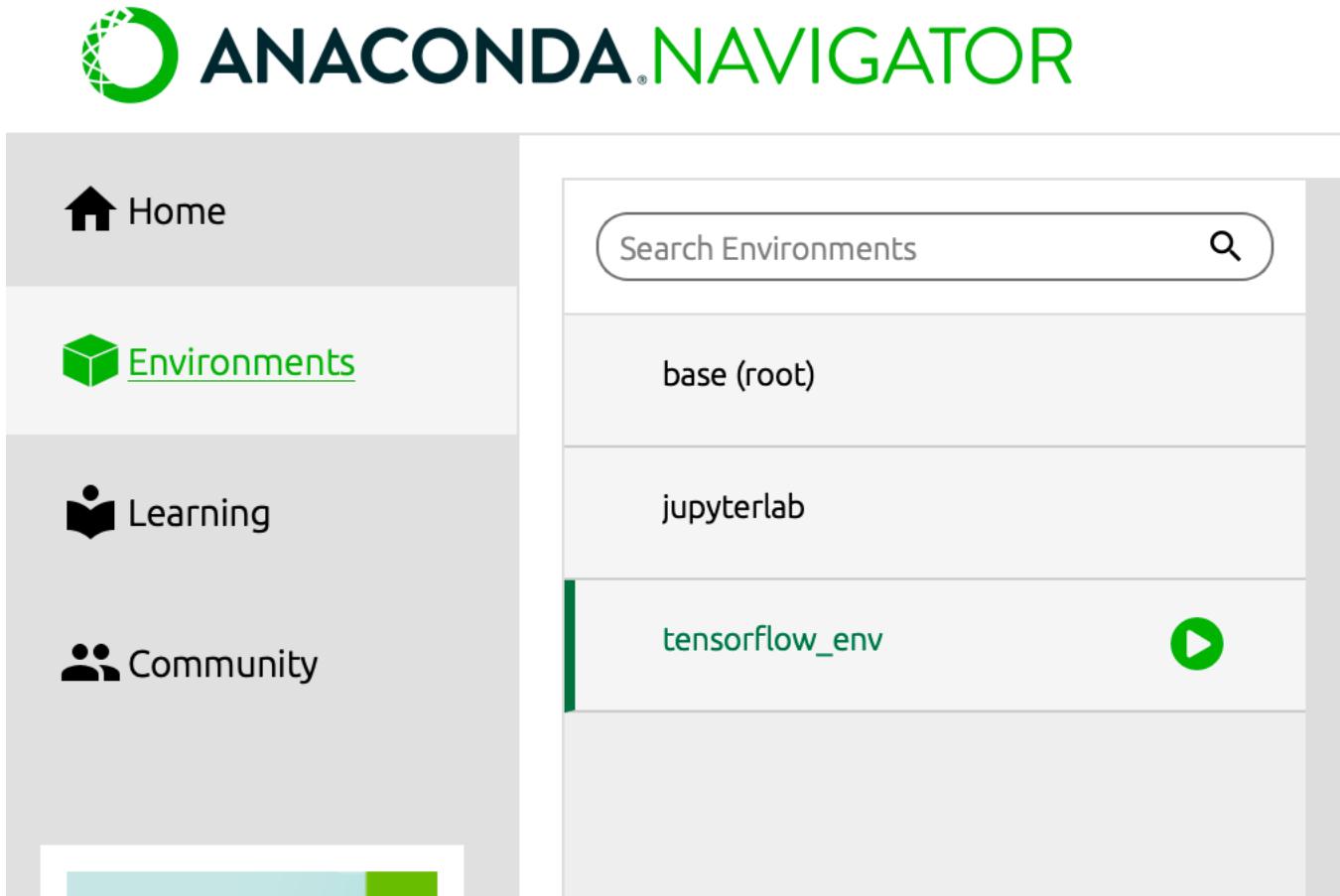
Create Clone Import Remove

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◆再试一下

◆发生了什么?

◆如何解决?

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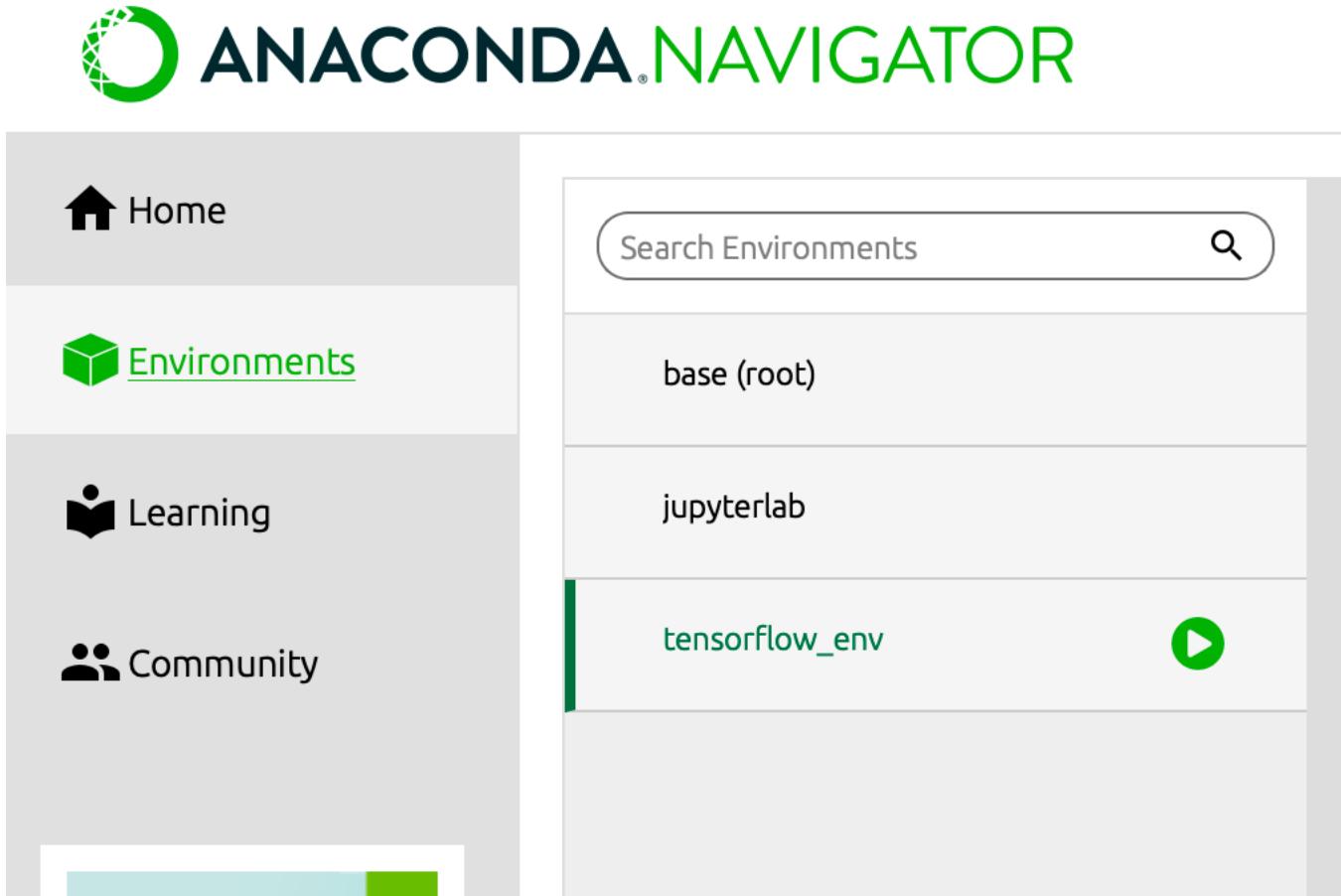


Name	Description	Version
<input checked="" type="checkbox"/> openpyxl	● A python library to read/write excel 2010 xlsx/xlsm files	3.0.9
<input checked="" type="checkbox"/> keras	● Deep learning library for theano and tensorflow	2.11.0
<input checked="" type="checkbox"/> keras-preprocessing	● Data preprocessing and data augmentation module of the keras deep learning library	1.1.2
<input checked="" type="checkbox"/> scikit-learn	● A set of python modules for machine learning and data mining	1.2.2
<input checked="" type="checkbox"/> pandas	● High-performance, easy-to-use data structures and data analysis tools.	1.5.3
<input checked="" type="checkbox"/> pandas-datareader	● Up to date remote data access for pandas, works for multiple versions of pandas	0.9.0
<input checked="" type="checkbox"/> matplotlib	● Publication quality figures in python	3.7.1

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```

# 全连接神经网络
model = Sequential()
input = X.shape[1]
# 隐藏层128
model.add(Dense(128, input_shape=(input,)))
model.add(Activation('relu'))
# Dropout层用于防止过拟合
#model.add(Dropout(0.2))
# 隐藏层128
model.add(Dense(128))
model.add(Activation('sigmoid'))
model.add(Dropout(0.2))
# 没有激活函数用于输出层, 因为这是一个回归问题, 我们希望直接预测数值, 而不需要采用激活函数进行变换。
model.add(Dense(1))
# 使用高效的 ADAM 优化算法以及优化的最小均方误差损失函数
# model.compile(loss='mean_squared_error', optimizer=Adam())

from keras.optimizers import Adam, RMSprop, Adadelta
# adamoptimizer = adam(lr=0.1, beta_1=0.8, beta_2=0.999, decay=0.001)
# model.compile(optimizer='adam', loss='mse',metrics=['accuracy'])
adamoptimizer = RMSprop(lr=0.001, rho=0.9, epsilon=1e-06)
model.compile(optimizer='RMSprop', loss='mse',metrics=['accuracy'])

# early stopping
from keras.callbacks import EarlyStopping
early_stopping = EarlyStopping(monitor='val_loss', patience=50, verbose=2)
# 训练
history = model.fit(train_X, train_y, epochs=300, batch_size=10, validation_data=(test_X, test_y), verbose=2, shuffle=False, callbacks=[early_stopping])
# loss曲线
pyplot.plot(history.history['loss'], label='train')
pyplot.plot(history.history['val_loss'], label='test')
pyplot.legend()
pyplot.show()

```

有验证集的话, 可以使用 'val_acc', 'val_loss' 作为监测指标。
 patience, 允许在多少 epochs 中没有改进。
 verbose=2, 每个 epoch 输出一行记录。

batch_size 控制训练时的数据批次大小, 直接影响训练速度和内存占用。训练时一个 batch 的样本会被计算一次梯度下降, 使目标函数优化一步。

dropout会在每次训练迭代中随机关闭一些神经元。被关闭的神经元将不参与前向传播和反向传播。这样, 每个神经元都需要学习如何与其他神经元共同工作, 而不是依赖某些特定的神经元。这种随机性有助于防止网络对训练数据的过度拟合。

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K Keras

Star 57,763

About Keras

Getting started

Developer guides

Keras API reference

Models API

Layers API

Callbacks API

Optimizers

SGD

RMSprop

Adam

AdamW

Adadelta

Adagrad

Adamax

Search Keras documentation...



» Keras API reference / Optimizers

Optimizers

Usage with `compile()` & `fit()`

An optimizer is one of the two arguments required for compiling a Keras model:

```
from tensorflow import keras
from tensorflow.keras import layers

model = keras.Sequential()
model.add(layers.Dense(64, kernel_initializer='uniform', input_shape=(10,)))
model.add(layers.Activation('softmax'))

opt = keras.optimizers.Adam(learning_rate=0.01)
model.compile(loss='categorical_crossentropy', optimizer=opt)
```

You can either instantiate an optimizer before passing it to `model.compile()`, as in the above example, or you can pass it by its string identifier. In the latter case, the default parameters for the optimizer will be used.

```
# pass optimizer by name: default parameters will be used
model.compile(loss='categorical_crossentropy', optimizer='adam')
```

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Available optimizers

- SGD
- RMSprop
- Adam
- AdamW
- Adadelta
- Adagrad
- Adamax
- Adafactor
- Nadam
- Ftrl

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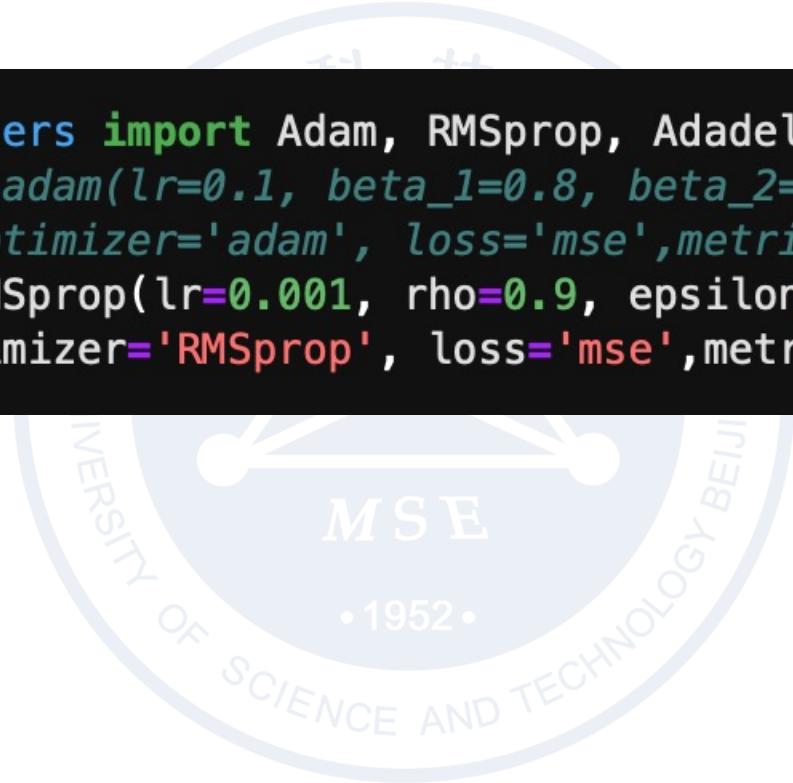




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```
from keras.optimizers import Adam, RMSprop, Adadelta
# adamoptimizer = adam(lr=0.1, beta_1=0.8, beta_2=0.999, decay=0.001)
# model.compile(optimizer='adam', loss='mse',metrics=["accuracy"])
adamoptimizer = RMSprop(lr=0.001, rho=0.9, epsilon=1e-06)
model.compile(optimizer='RMSprop', loss='mse',metrics=["accuracy"] )
```



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```
Epoch 1/300
/Users/yan/opt/anaconda3/envs/tensorflow_env/lib/python3.9/site-packages/keras/optimizers/optimizer_v2/rmsprop.py:143: UserWarning: The `lr` argument is deprecated, use `learning_rate` instead.
  super().__init__(name, **kwargs)
2023-03-31 12:53:39.776276: W tensorflow/tsl/platform/profile_utils/cpu_utils.cc:128] Failed to get CPU frequency: 0 Hz
26/26 - 0s - loss: 0.1855 - accuracy: 0.0000e+00 - val_loss: 0.0297 - val_accuracy: 0.0000e+00 - 240ms/epoch - 9ms/step
Epoch 2/300
26/26 - 0s - loss: 0.1380 - accuracy: 0.0078 - val_loss: 0.0222 - val_accuracy: 0.0000e+00 - 29ms/epoch - 1ms/step
Epoch 3/300
26/26 - 0s - loss: 0.1308 - accuracy: 0.0078 - val_loss: 0.0437 - val_accuracy: 0.0000e+00 - 28ms/epoch - 1ms/step
Epoch 4/300
26/26 - 0s - loss: 0.1292 - accuracy: 0.0039 - val_loss: 0.0240 - val_accuracy: 0.0000e+00 - 26ms/epoch - 991us/step
Epoch 5/300
26/26 - 0s - loss: 0.1145 - accuracy: 0.0039 - val_loss: 0.0242 - val_accuracy: 0.0000e+00 - 25ms/epoch - 967us/step
Epoch 6/300
26/26 - 0s - loss: 0.1029 - accuracy: 0.0039 - val_loss: 0.0619 - val_accuracy: 0.0000e+00 - 24ms/epoch - 921us/step
Epoch 7/300
26/26 - 0s - loss: 0.0902 - accuracy: 0.0078 - val_loss: 0.0229 - val_accuracy: 0.0000e+00 - 25ms/epoch - 973us/step
Epoch 8/300
26/26 - 0s - loss: 0.0658 - accuracy: 0.0039 - val_loss: 0.0203 - val_accuracy: 0.0000e+00 - 23ms/epoch - 900us/step
Epoch 9/300
26/26 - 0s - loss: 0.0719 - accuracy: 0.0039 - val_loss: 0.0222 - val_accuracy: 0.0000e+00 - 25ms/epoch - 965us/step
Epoch 10/300
26/26 - 0s - loss: 0.0731 - accuracy: 0.0039 - val_loss: 0.0279 - val_accuracy: 0.0000e+00 - 25ms/epoch - 972us/step
```

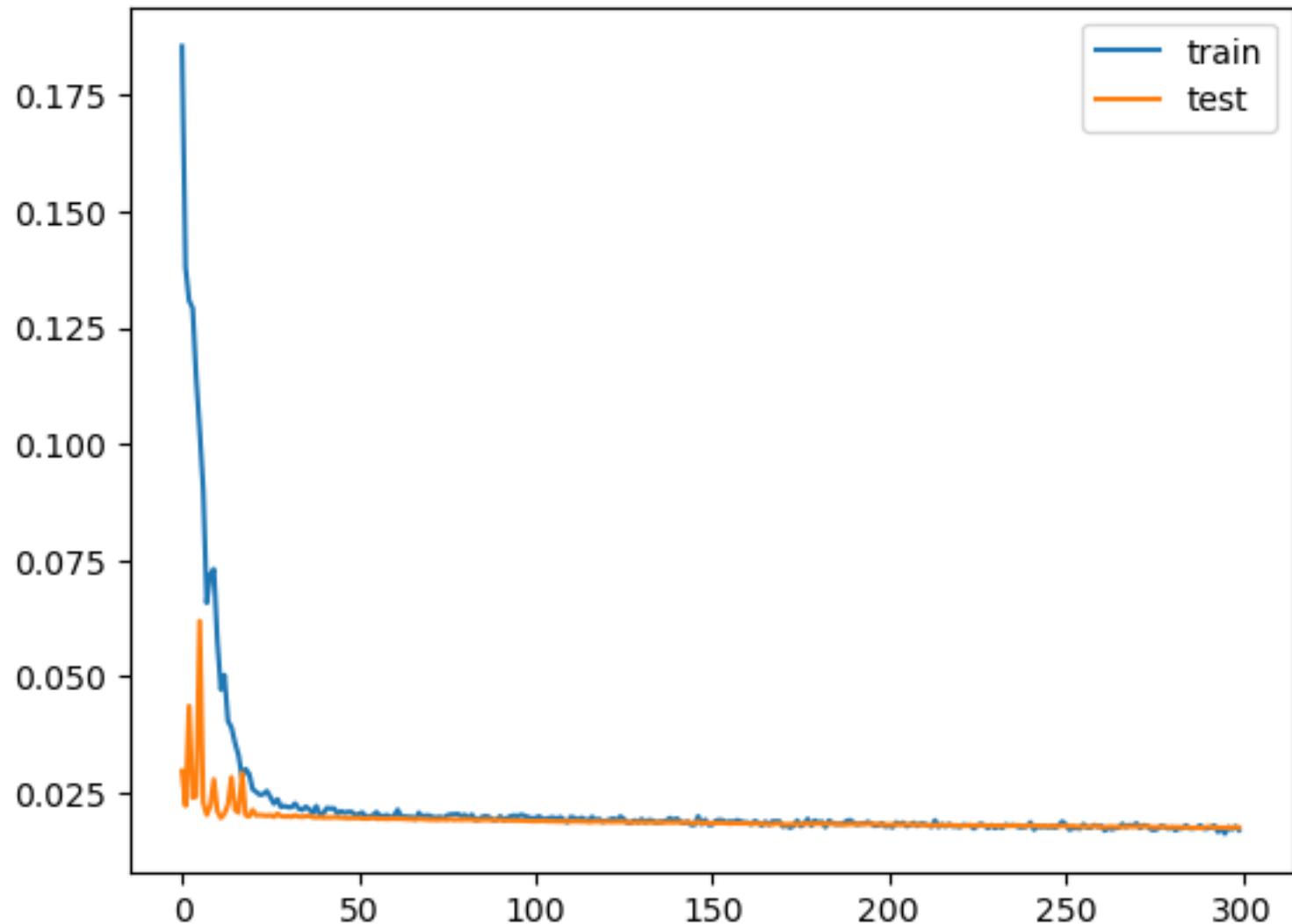
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```
# 预测
yhat = model.predict(test_X)
# 预测y逆标准化
inv_yhat0 = concatenate((test_X, yhat), axis=1)
inv_yhat1 = sc.inverse_transform(inv_yhat0)
inv_yhat = inv_yhat1[:, -1]
# 原始y逆标准化
test_y = test_y.reshape((len(test_y), 1))
inv_y0 = concatenate((test_X, test_y), axis=1)
inv_y1 = sc.inverse_transform(inv_y0)
inv_y = inv_y1[:, -1]
# 计算 RMSE
rmse = sqrt(mean_squared_error(inv_y, inv_yhat))
print('Test RMSE: %.3f' % rmse)
plt.plot(inv_y)
plt.plot(inv_yhat)
plt.show()
```

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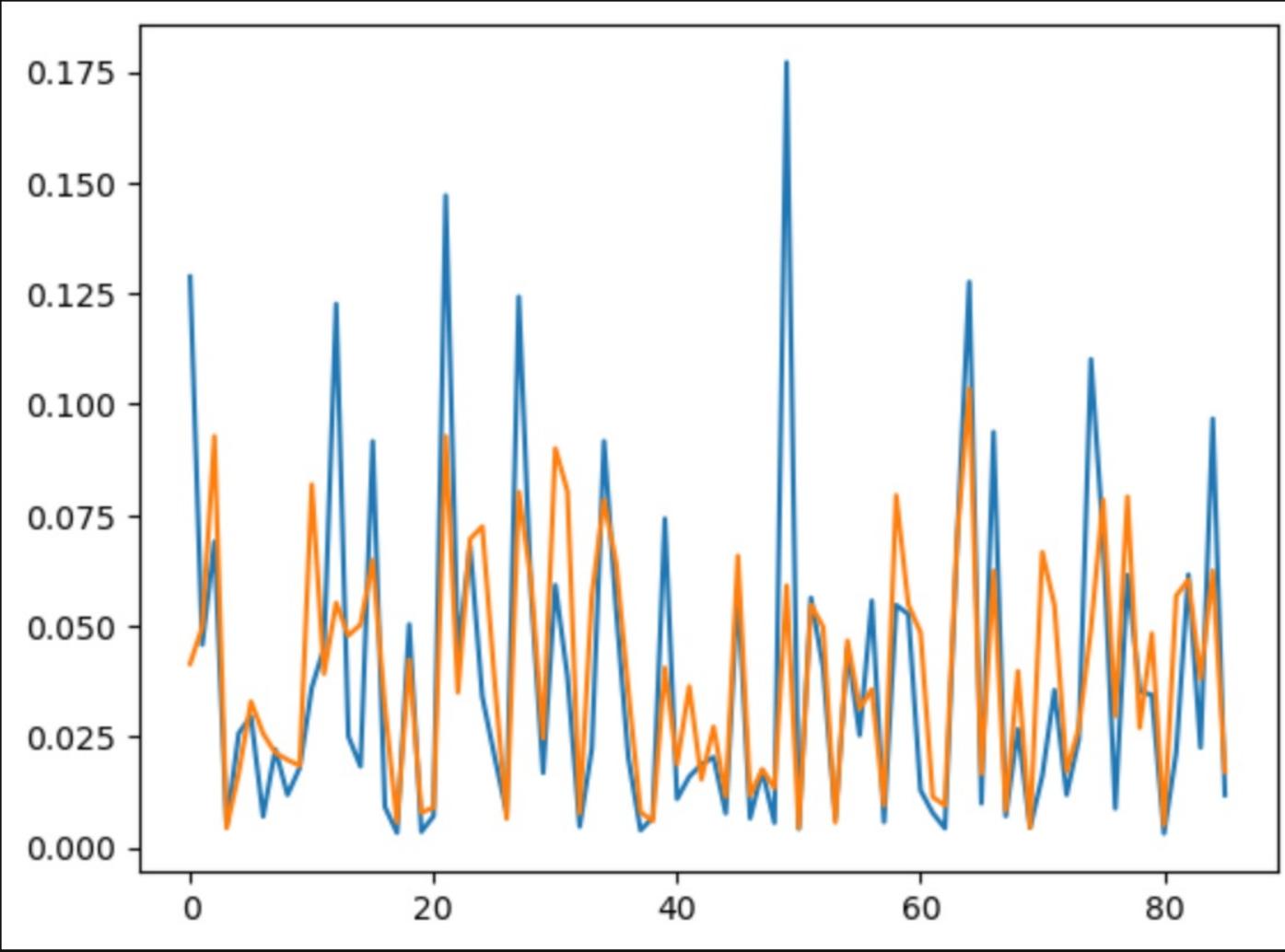




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3/3 [=====] - 0s 754us/step
Test RMSE: 0.026





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```
plt.figure(figsize=(4, 4), dpi=300)
plt.scatter(inv_y, inv_yhat, alpha=0.6)
# plt.scatter(corr_testtar, corr_testtar_fit, alpha=0.6)
plt.plot([0, 0.3], [0, 0.3], "r-")
plt.xlabel('Measured values', fontsize=16)
plt.ylabel('Predicted values', fontsize=16)
plt.show()
```



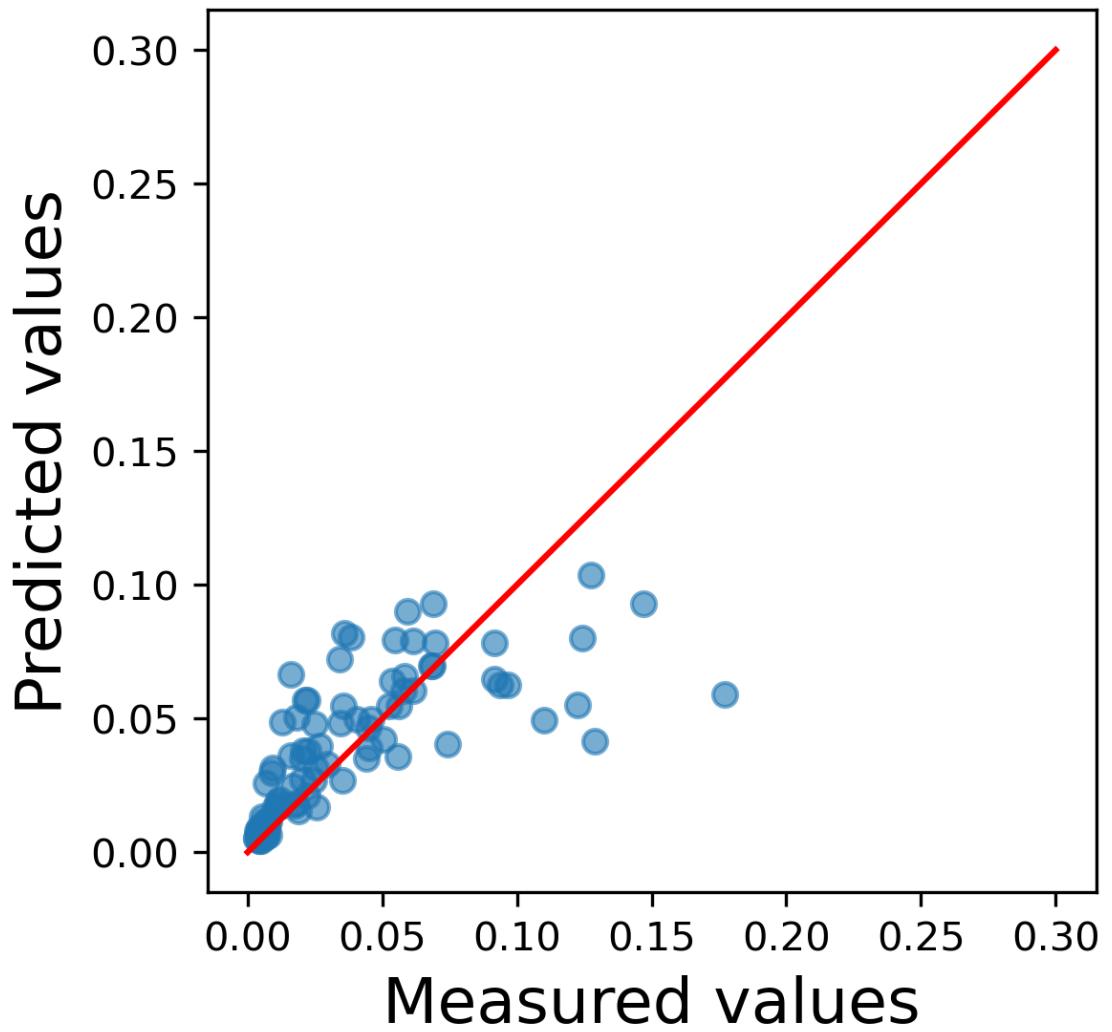
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#求R方值

```
from sklearn.metrics import r2_score
r2_score(inv_y, inv_yhat)
```

0.5072356834641385



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