## task2

## May 19, 2025



```
[2]: def evaluate_model(y_true, y_pred, model_name):
    # Convert predictions to binary labels compatible with ground truth
    # Most models use: 1 for inliers, -1 for outliers
    # Convert to match test_ground_truth: 1 for normal, -1 for anomaly
    accuracy = accuracy_score(y_true, y_pred)
    print(f"{model_name} Accuracy: {accuracy:.4f}")
```

```
print(f"{model_name} Classification Report:")
    print(classification_report(y_true, y_pred))
    print(f"{model_name} Confusion Matrix:")
    print(confusion_matrix(y_true, y_pred))
    print("\n")
    return accuracy
# Try multiple models
# 1. Isolation Forest
print("Training Isolation Forest...")
iso_forest = IsolationForest(random_state=42, contamination='auto')
iso_forest.fit(X_train) # Training on normal data only
iso_forest_preds = iso_forest.predict(X_test)
iso forest accuracy = evaluate model(test ground truth, iso forest preds, __

¬"Isolation Forest")
# 2. One-Class SVM
print("Training One-Class SVM...")
ocsvm = OneClassSVM(gamma='auto', nu=0.1)
ocsvm.fit(X_train) # Training on normal data only
ocsvm_preds = ocsvm.predict(X_test)
ocsvm_accuracy = evaluate_model(test_ground_truth, ocsvm_preds, "One-Class SVM")
# 3. Local Outlier Factor
print("Training Local Outlier Factor...")
lof = LocalOutlierFactor(novelty=True, contamination=0.1)
lof.fit(X_train) # Training on normal data only
lof_preds = lof.predict(X_test)
lof_accuracy = evaluate_model(test_ground_truth, lof_preds, "Local Outlier_

→Factor")
# 4. Elliptic Envelope
print("Training Elliptic Envelope...")
ee = EllipticEnvelope(contamination=0.1, random_state=42)
ee.fit(X_train) # Training on normal data only
ee_preds = ee.predict(X_test)
ee_accuracy = evaluate_model(test_ground_truth, ee_preds, "Elliptic Envelope")
Training Isolation Forest...
Isolation Forest Accuracy: 0.7672
Isolation Forest Classification Report:
              precision recall f1-score
                                              support
          -1
                   0.68
                             1.00
                                       0.81
                                                 5000
```

| 1            | 1.00 | 0.53 | 0.70 | 5000  |
|--------------|------|------|------|-------|
| accuracy     |      |      | 0.77 | 10000 |
| macro avg    | 0.84 | 0.77 | 0.75 | 10000 |
| weighted avg | 0.84 | 0.77 | 0.75 | 10000 |

Isolation Forest Confusion Matrix:

[[5000 0] [2328 2672]]

Training One-Class SVM...

One-Class SVM Accuracy: 0.8139

One-Class SVM Classification Report:

|              | precision | recall | f1-score | support |
|--------------|-----------|--------|----------|---------|
| -1           | 0.87      | 0.73   | 0.80     | 5000    |
| 1            | 0.77      | 0.75   | 0.83     | 5000    |
| -            | 0.11      | 0.00   | 0.00     | 0000    |
| accuracy     |           |        | 0.81     | 10000   |
| macro avg    | 0.82      | 0.81   | 0.81     | 10000   |
| weighted avg | 0.82      | 0.81   | 0.81     | 10000   |

One-Class SVM Confusion Matrix:

[[3670 1330]

[ 531 4469]]

 ${\tt Training\ Local\ Outlier\ Factor...}$ 

Local Outlier Factor Accuracy: 0.9462

Local Outlier Factor Classification Report:

|              | precision | recall | f1-score | support |
|--------------|-----------|--------|----------|---------|
|              |           |        |          |         |
| -1           | 0.90      | 1.00   | 0.95     | 5000    |
| 1            | 1.00      | 0.89   | 0.94     | 5000    |
|              |           |        |          |         |
| accuracy     |           |        | 0.95     | 10000   |
| macro avg    | 0.95      | 0.95   | 0.95     | 10000   |
| weighted avg | 0.95      | 0.95   | 0.95     | 10000   |

Local Outlier Factor Confusion Matrix:

[[5000 0]

[ 538 4462]]

Training Elliptic Envelope...

Elliptic Envelope Accuracy: 0.8533

Elliptic Envelope Classification Report:

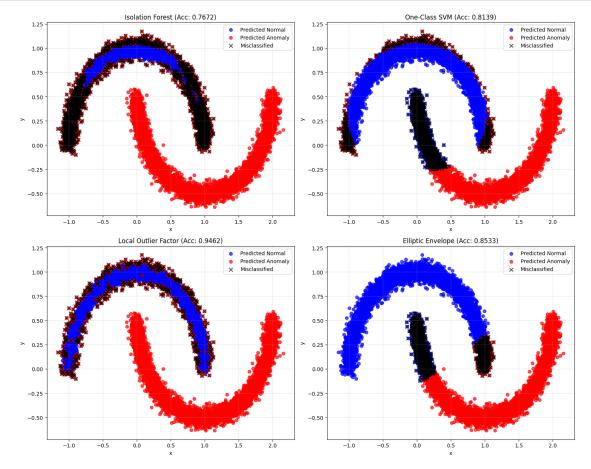
```
recall f1-score
                  precision
                                                   support
                       0.89
                                 0.81
                                            0.85
                                                      5000
              -1
               1
                       0.82
                                 0.90
                                            0.86
                                                      5000
                                            0.85
                                                     10000
        accuracy
       macro avg
                       0.86
                                  0.85
                                            0.85
                                                     10000
    weighted avg
                       0.86
                                 0.85
                                            0.85
                                                     10000
    Elliptic Envelope Confusion Matrix:
    [[4033 967]
     [ 500 4500]]
[3]: results = {
         "Isolation Forest": {"accuracy": iso_forest_accuracy, "predictions": ___
      ⇒iso_forest_preds},
         "One-Class SVM": {"accuracy": ocsvm_accuracy, "predictions": ocsvm_preds},
         "Local Outlier Factor": {"accuracy": lof_accuracy, "predictions": __
      ⇔lof_preds},
         "Elliptic Envelope": {"accuracy": ee accuracy, "predictions": ee_preds}
     best model name = max(results, key=lambda x: results[x]["accuracy"])
     best_accuracy = results[best_model_name]["accuracy"]
     best_predictions = results[best_model_name]["predictions"]
     print(f"\nPerformance Summary:")
     for model, data in results.items():
         print(f"{model}: {data['accuracy']:.4f}")
     print(f"\nBest performing model: {best_model_name} with accuracy:
      ⇔{best accuracy:.4f}")
    Performance Summary:
    Isolation Forest: 0.7672
    One-Class SVM: 0.8139
    Local Outlier Factor: 0.9462
    Elliptic Envelope: 0.8533
    Best performing model: Local Outlier Factor with accuracy: 0.9462
[4]: fig, axes = plt.subplots(2, 2, figsize=(15, 12))
     axes = axes.flatten()
```

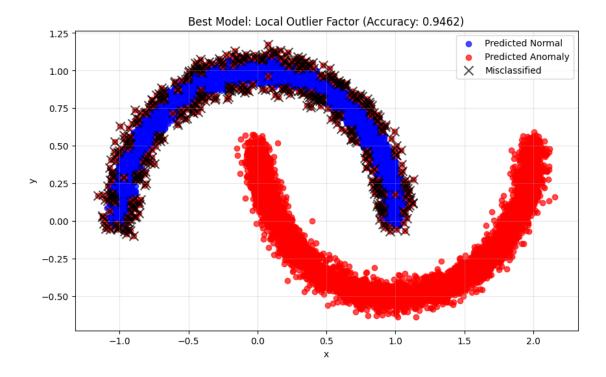
for i, (model\_name, data) in enumerate(results.items()):

```
y_pred = data["predictions"]
    # Plot points classified as normal (inliers)
   normal_points = X_test[y_pred == 1]
   axes[i].scatter(normal_points[:, 0], normal_points[:, 1], c='blue', alpha=0.
 # Plot points classified as anomalies (outliers)
   anomaly_points = X_test[y_pred == -1]
    axes[i].scatter(anomaly points[:, 0], anomaly points[:, 1], c='red',__
 →alpha=0.7, label='Predicted Anomaly')
    # Highlight misclassifications
   misclassified = X_test[test_ground_truth != y_pred]
   axes[i].scatter(misclassified[:, 0], misclassified[:, 1], c='black', __
 →marker='x', s=50,
                alpha=0.7, label='Misclassified')
   axes[i].set_title(f"{model_name} (Acc: {results[model_name]['accuracy']:.

4f})")
   axes[i].set xlabel("x")
   axes[i].set ylabel("y")
   axes[i].legend(loc='upper right')
   axes[i].grid(True, alpha=0.3)
plt.tight_layout()
plt.show()
# Now visualize the best model in more detail
plt.figure(figsize=(10, 6))
# Plot points classified as normal (inliers)
normal_points = X_test[best_predictions == 1]
plt.scatter(normal_points[:, 0], normal_points[:, 1], c='blue', alpha=0.7,
 ⇔label='Predicted Normal')
# Plot points classified as anomalies (outliers)
anomaly_points = X_test[best_predictions == -1]
plt.scatter(anomaly_points[:, 0], anomaly_points[:, 1], c='red', alpha=0.7, ___
 ⇔label='Predicted Anomaly')
# Highlight misclassifications
misclassified = X_test[test_ground_truth != best_predictions]
plt.scatter(misclassified[:, 0], misclassified[:, 1], c='black', marker='x', __
 ⇔s=100, alpha=0.7, label='Misclassified')
```

```
plt.title(f"Best Model: {best_model_name} (Accuracy: {best_accuracy:.4f})")
plt.xlabel("x")
plt.ylabel("y")
plt.legend()
plt.grid(True, alpha=0.3)
plt.show()
```





```
[5]: # Fine-tune the best-performing model dynamically
     print(f"Fine-tuning {best_model_name}...")
     if best_model_name == "One-Class SVM":
         best_params = {"nu": 0.1, "gamma": 'auto'}
         best_accuracy = 0
         for nu in [0.01, 0.05, 0.1, 0.15, 0.2]:
             for gamma in ['auto', 'scale', 0.01, 0.1, 1.0]:
                 model = OneClassSVM(gamma=gamma, nu=nu)
                 model.fit(X_train)
                 preds = model.predict(X_test)
                 accuracy = accuracy_score(test_ground_truth, preds)
                 if accuracy > best_accuracy:
                     best_accuracy = accuracy
                     best_params = {"nu": nu, "gamma": gamma}
         print(f"Best {best_model_name} parameters: {best_params}")
         print(f"Best accuracy: {best_accuracy:.4f}")
         final_model = OneClassSVM(**best_params)
     elif best_model_name == "Isolation Forest":
```

```
best_params = {"n_estimators": 100, "max_samples": 'auto'}
    best_accuracy = 0
    for n_estimators in [50, 100, 200]:
        for max_samples in ['auto', 0.5, 0.8]:
            model = IsolationForest(n_estimators=n_estimators,__

→max_samples=max_samples, random_state=42)
            model.fit(X_train)
            preds = model.predict(X_test)
            accuracy = accuracy_score(test_ground_truth, preds)
            if accuracy > best_accuracy:
                best_accuracy = accuracy
                best_params = {"n_estimators": n_estimators, "max_samples": __
 →max_samples}
    print(f"Best {best_model_name} parameters: {best_params}")
    print(f"Best accuracy: {best_accuracy:.4f}")
    final_model = IsolationForest(**best_params, random_state=42)
elif best_model_name == "Local Outlier Factor":
    best_params = {"n_neighbors": 20, "contamination": 0.1}
    best_accuracy = 0
    for n_neighbors in [5, 10, 20, 30]:
        for contamination in [0.05, 0.1, 0.2]:
            model = LocalOutlierFactor(novelty=True, n_neighbors=n_neighbors,_u
 ⇔contamination=contamination)
            model.fit(X_train)
            preds = model.predict(X_test)
            accuracy = accuracy_score(test_ground_truth, preds)
            if accuracy > best_accuracy:
                best_accuracy = accuracy
                best_params = {"n_neighbors": n_neighbors, "contamination": __
 ⇔contamination}
    print(f"Best {best_model_name} parameters: {best_params}")
    print(f"Best accuracy: {best_accuracy:.4f}")
    final_model = LocalOutlierFactor(**best_params, novelty=True)
elif best_model_name == "Elliptic Envelope":
    best_params = {"contamination": 0.1}
    best_accuracy = 0
```

```
for contamination in [0.05, 0.1, 0.2]:
             model = EllipticEnvelope(contamination=contamination, random_state=42)
             model.fit(X_train)
             preds = model.predict(X_test)
             accuracy = accuracy_score(test_ground_truth, preds)
             if accuracy > best_accuracy:
                 best_accuracy = accuracy
                 best_params = {"contamination": contamination}
         print(f"Best {best_model_name} parameters: {best_params}")
         print(f"Best accuracy: {best_accuracy:.4f}")
         final_model = EllipticEnvelope(**best_params, random_state=42)
     # Train and evaluate the final model
     final_model.fit(X_train)
     final_preds = final_model.predict(X_test)
     final_accuracy = evaluate_model(test_ground_truth, final_preds, f"Optimized_
      →{best_model_name}")
    Fine-tuning Local Outlier Factor...
    Best Local Outlier Factor parameters: {'n_neighbors': 10, 'contamination': 0.05}
    Best accuracy: 0.9738
    Optimized Local Outlier Factor Accuracy: 0.9738
    Optimized Local Outlier Factor Classification Report:
                  precision
                               recall f1-score
                                                   support
              -1
                       0.95
                                 1.00
                                           0.97
                                                      5000
               1
                       1.00
                                 0.95
                                           0.97
                                                      5000
                                                     10000
        accuracy
                                           0.97
                                           0.97
                                                     10000
       macro avg
                       0.98
                                 0.97
    weighted avg
                       0.98
                                 0.97
                                           0.97
                                                     10000
    Optimized Local Outlier Factor Confusion Matrix:
    ΓΓ5000
              07
     [ 262 4738]]
[6]: def plot_results(X_test, ground_truth, predictions, title, accuracy):
         plt.figure(figsize=(10, 6))
         # Plot points classified as normal (inliers)
         normal_points = X_test[predictions == 1]
```

```
plt.scatter(normal_points[:, 0], normal_points[:, 1], c='blue', alpha=0.7,_
 ⇔label='Predicted Normal')
    # Plot points classified as anomalies (outliers)
   anomaly_points = X_test[predictions == -1]
   plt.scatter(anomaly_points[:, 0], anomaly_points[:, 1], c='red', alpha=0.7,_
 ⇔label='Predicted Anomaly')
    # Highlight misclassifications
   misclassified = X_test[ground_truth != predictions]
   plt.scatter(misclassified[:, 0], misclassified[:, 1], c='black',__
 marker='x', s=100, alpha=0.7, label='Misclassified')
   plt.title(f"{title}\nAccuracy: {accuracy:.4f}")
   plt.xlabel("x")
   plt.ylabel("y")
   plt.legend()
   plt.grid(True, alpha=0.3)
   plt.show()
plot_results(X_test, test_ground_truth, final_preds, f"Optimized_
```

