实验六

基于集成学习的Amazon用户评价质量预测

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1. 集成模型实现

Bagging

```
import multiprocessing as mp
import copy
import numpy as np
from sklearn.datasets import dump_svmlight_file
class Bagging():
    base_models 使用的模型
   n_models 模型数量
features 使用特征比例
   <u>init</u> (self , base_models = None, n_models = 10, features = 1):
           self.models = list(base_models)
        else:
            self.models = []
            for i in range(n_models):
               self.models.append(copy.deepcopy(base_models))
       self.n_models = n_models
self.features = features
    def fit(self, x, y):
       n, m = np.shape(x)
if self.features < 1: # 选择特征
            self.feature_select = [np.random.choice(m, int(m*self.features) , replace=False) for i in range(self.n_mod
            self.feature_select = [list(range(m))] * self.n_models
        for i in range(self.n_models):
           print('.', end='')
            rnd = np.random.choice(n, n , replace=True) # 有放回随机抽取训练样本
            x_train = x[rnd, :][:, self.feature_select[i]]
y_train = y[rnd]
            self.models[i].fit(x_train, y_train) # 训练模型
    def predict(self, x):
        for i in range(self.n_models): #每个模型预测
           result.append(self.models[i].predict(x[:, self.feature_select[i]]))
        return np.array([np.argmax(np.bincount(x)) for x in np.array(result).T]) # 返回预测数最多类别
    def predict_proba(self, x):
        result = []
        for i in range(self.n_models):
           result.append(self.models[i].predict_proba(x[:, self.feature_select[i]])[:,1])
        return np.array([sum(x) / len(x) for x in np.array(result).T]) # 返回预测为1的概率
```

Bagging 采用有放回抽样的方式,抽取多组训练样本,训练多个模型,再用这些模型的预测结果取多数投票。

AdaBoost

```
class AdaBoost():
    base_models 使用的模型
    n_models 模型数量
    features 使用特征比例
        __init__(self , base_models = None, n_models = 10, features = 1): self.n_models = n_models
        self.base_models = base_models
        self.features = features
    def fit(self, x, y):
        n, m = np.shape(x)
        model_weights = []
        models = []
        sample_weight = np.ones(n) / n # 初始化样本权重为1/n
        if self.features < 1:</pre>
            self.feature_select = [np.random.choice(m, int(m*self.features) , replace=False) for i in range(self.n_mode
        else:
            self.feature_select = [list(range(m))] * self.n_models
         for i in range(self.n_models):
            print('.', end='')
train_x = x[:, self.feature_select[i]]
model = copy.deepcopy(self.base_models)
            model.fit(train_x, y, sample_weight = sample_weight)
pred = model.predict(train_x)
             error_rate = sum((y != pred) * sample_weight) # 计算错误率
             if error_rate > 0.5:
            print("Error: need to use a best model")
m_w = 1.0 * error_rate / (1 - error_rate)
                                                                # 计算模型权重
             models.append(model)
             model_weights.append(m_w)
             sample_weight *= ((y==pred) * m_w + (y!=pred)) #更新样本权重 sample_weight = sample_weight / sum(sample_weight) # 样本权重归一化
        self.models = models
        self.model_weights = np.array([np.log2(1 / w) for w in model_weights])
self.model_weights /= sum(self.model_weights)
                                                                                          #计算模型权重
    def predict(self, x):
        result = np.array([self.models[i].predict(x[:, self.feature_select[i]]) for i in range(self.n_models)])
result = result.T
        pred = []
         for y in result:
             dt = {}
             for k in set(y):
                dt[k] = 0
             for i in range(len(y)):
                 dt[y[i]] += self.model_weights[i] # 计算各类的概率
            pred.append(max(dt, key=dt.get)) # 选择概率最高的作为预测结果
        return np.array(pred)
    def predict_proba(self, x):
        result = result.T

result = result.T
         return (result*self.model_weights).mean(axis=1) # 各模型概率取平均
```

AdaBoost使用一个训练集,每次训练一个模型,并用训练模型的预测结果更新样本权重并计算模型权重。根据各模型的预测结果和模型权重加权作为预测的结果。

2. 读取数据

		pandas _df = pd.		csv('./data/train.csv', sep='\t')					
In [2]:	train_	_df							
Out[2]:		reviewerID	asin	reviewText	overall	votes_up	votes_all	label	
	0	7885	3901	First off, allow me to correct a common mistak	5.0	6	7	0	
	1	52087	47978	I am really troubled by this Story and Enterta	3.0	99	134	0	
	2	5701	3667	A near-perfect film version of a downright glo	4.0	14	14	1	
	3	47191	40892	Keep your expectations low. Really really low	1.0	4	7	0	
	4	40957	15367	"they dont make em like this no more"well	5.0	3	6	0	
	57034	58315	29374	If you like beautifully shot, well acted films	2.0	12	21	0	
	57035	23328	45548	This is a great set of films Wayne did Fox and	5.0	15	18	0	
	57036	27203	42453	It's what's known as a comedy of manners. It's	3.0	4	5	0	
	57037	33992	44891	Ellen can do no wrong as far a creating wonder	5.0	4	5	0	
	57038	27478	19198	I agree with everyone else that this is a grea	2.0	5	5	1	

主要的数据为reviewText,即顾客的评论内容。拆分训练集和验证集,并用 TFIDF提取文本特征。

将文本转化为数字向量。

```
In [15]: train_vec = tfidf.transform(train_x)
    train_vec.toarray().shape
Out[15]: (42779, 5000)
In [16]: test_vec = tfidf.transform(test_x)
```

3. 使用决策树和SVM训练

```
In [18]: from sklearn.tree import DecisionTreeClassifier
    from sklearn.metrics import roc_auc_score
    dt = DecisionTreeClassifier(max_depth=10)
    dt.fit(np.array(train_vec.todense()), np.array(train_y))
    y_pred = dt.predict(np.array(test_vec.todense()))
    roc_auc_score(y_pred, test_y)
Out[18]: 0.6290368491643882
```

决策树的预测结果AUC为0.629

```
from sklearn.svm import LinearSVC
svc =LinearSVC()
svc.fit(np.array(train_vec.todense()), np.array(train_y))
y_pred = svc.predict(np.array(test_vec.todense()))
roc_auc_score(y_pred, test_y)
0.6404753407109138
```

线性SVM的预测结果AUC为0.640

4.Bagging集成

```
In [26]: bagging_dt = Bagging(base_models=DecisionTreeClassifier(max_depth=3), n_models=100)
bagging_dt.fit(np.array(train_vec.todense()), np.array(train_y))

In [27]: y_pred = bagging_dt.predict(np.array(test_vec.todense()))
    roc_auc_score(y_pred, test_y)

Out[27]: 0.7635381593714928
```

100个决策树模型的bagging集成,预测结果AUC为0.763

```
In [36]: from sklearn.svm import LinearSVC
    bagging_svc = Bagging(base_models=LinearSVC(C=0.01), n_models=100)
    bagging_svc.fit(np.array(train_vec.todense()), np.array(train_y))

In [37]: y_pred = bagging_svc.predict(np.array(test_vec.todense()))
    roc_auc_score(y_pred, test_y)

Put[37]: 0.7636121246140892
```

100个线性SVM的bagging集成,预测结果AUC为0.764

5.AdaBoost集成

```
[52]: adaboost_dt = AdaBoost(base_models=DecisionTreeClassifier(max_depth = 3), n_models=100)
    adaboost_dt.fit(np.array(train_vec.todense()), np.array(train_y))
    y_pred = adaboost_dt.predict(np.array(test_vec.todense()))
    roc_auc_score(y_pred, test_y)

[52]: 0.8052593424068099
```

100个决策树模型的AdaBoost集成,预测结果AUC为0.805

```
[60]: adaboost_svc = AdaBoost(base_models=LinearSVC(C=0.01), n_models=100)
    adaboost_svc.fit(np.array(train_vec.todense()), np.array(train_y))
    y_pred = adaboost_svc.predict(np.array(test_vec.todense()))
    roc_auc_score(y_pred, test_y)

60]: 0.8331189234283753
```

100个线性SVM模型的AdaBoost集成,预测结果为0.833

6.预测

读取测试集数据,用上述集成模型进行预测,并将预测结果取平均值作为最终的结果,并输出csv文件。

```
[67]: test_df = pd.read_csv('./data/test.csv', sep='\t')
    test_x = tfidf.transform(test_df['reviewText'])

[68]: bagging_dt_prob = bagging_dt.predict_proba(test_x)

[69]: adaboost_dt_prob = adaboost_dt.predict_proba(test_x)

[71]: test_df['Predicted'] = (bagging_dt_prob + adaboost_dt_prob) / 2
    test_df.to_csv("result.csv", columns = ['Id', 'Predicted'], index=False)
```

7.总结

实验中对比了决策树和SVM的Bagging和AdaBoost的预测结果的AUC值:

	Base	Bagging	AdaBoost
决策树	0.629	0.763	0.805
线性SVM	0.640	0.764	0.833

可以看到Bagging 和 AdaBoost集成后的预测效果都比单独的模型要好。而且实验中AdaBoost集成比Bagging效果更好。因为AdaBoost给每个分类器不同的权重,对于分类误差小的分类器会有更大的权重,而Bagging只是训练样本的不同,所以在多个模型的集成下,AdaBoost的效果要更好。