

```

%matplotlib inline
import numpy as np
import math
import matplotlib.pyplot as plt
import pylab
import pandas as pd

#df = pd.read_excel('/data_ml_v2-03.xlsx')
#mylist = df['data'].tolist()

file = '/data_ml_v2-03.xlsx'

xl = pd.ExcelFile(file)

print(xl.sheet_names)

df1 = xl.parse('data')

['data']

data_list = df1['x1,x2,label,score'].values

print(len(data_list))

350

data = []
data.clear()
for i in range(len(data_list)):
    string = data_list[i]
    lt = string.split(',')
    new_lt = []
    for j in range(len(lt)):
        new_lt.append(float(lt[j]))
    data.append(new_lt)

print(len(data)) # список со списками вида [x1, x2, label, score]

350

N = 350

x1_false = []
x2_false = []
x1_true = []
x2_true = []
for i in range(N):
    if (data[i][2] == -1):
        x1_false.append(data[i][0])
        x2_false.append(data[i][1])
    else:

```

```

x1_true.append(data[i][0])
x2_true.append(data[i][1])

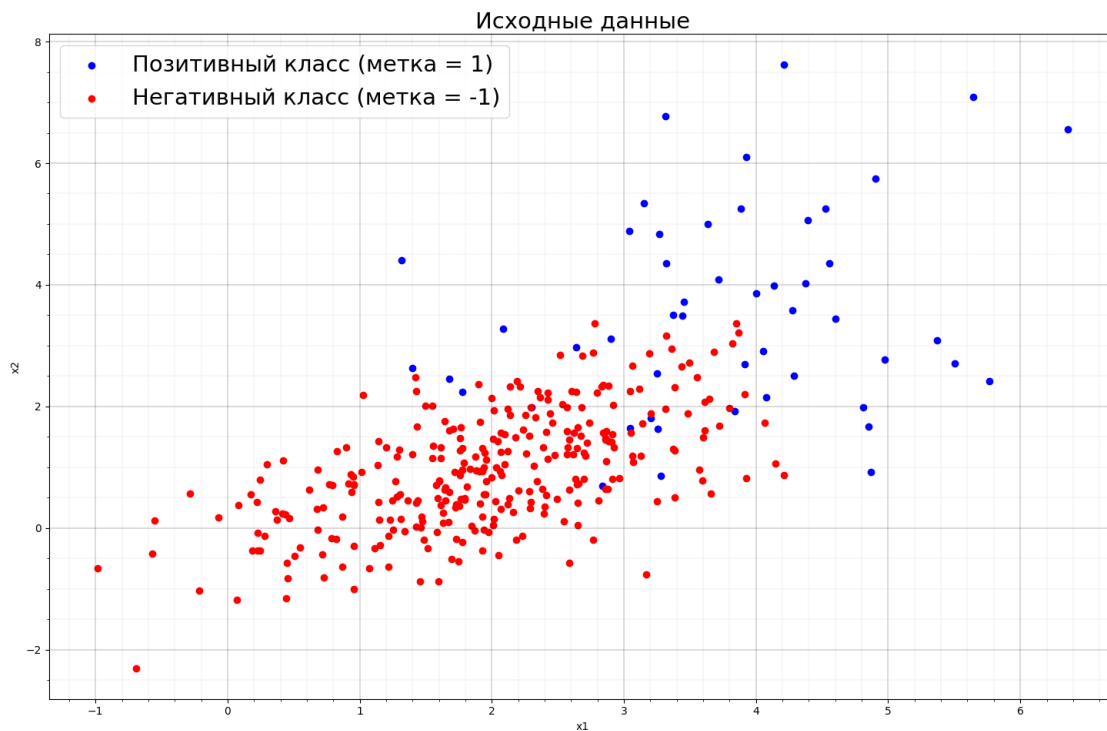
print(len(x1_false),',',len(x2_false),' |
',len(x1_true),',',len(x2_true))

300 , 300 | 50 , 50

fig, ax = plt.subplots()
fig.set_figwidth(15)
fig.set_figheight(10)
ax.set_title(label="Исходные данные",fontdict={'fontsize': 21})
pylab.scatter(x1_true,x2_true,color='b',label='Позитивный класс (метка
= 1)',lw=1)
pylab.scatter(x1_false,x2_false,color='r',label='Негативный класс
(метка = -1)',lw=1)

ax.set_xlabel(xlabel="x1")
ax.set_ylabel(ylabel="x2")
plt.rcParams.update({'font.size': 21})
ax.minorticks_on()
ax.grid(which='major', color = 'k', linewidth = 0.2)
ax.grid(which='minor', color = 'k', linewidth = 0.1, linestyle = ':')
fig.tight_layout()
plt.legend()
plt.show()

```



```

x1_false = []
x2_false = []

```

```

x1_true = []
x2_true = []
for i in range(N):
    #print(type(data[i][0]))
    #print(data[i][0] , data[i][1])
    if (data[i][3] <= 0):
        x1_false.append(data[i][0])
        x2_false.append(data[i][1])
    else:
        x1_true.append(data[i][0])
        x2_true.append(data[i][1])

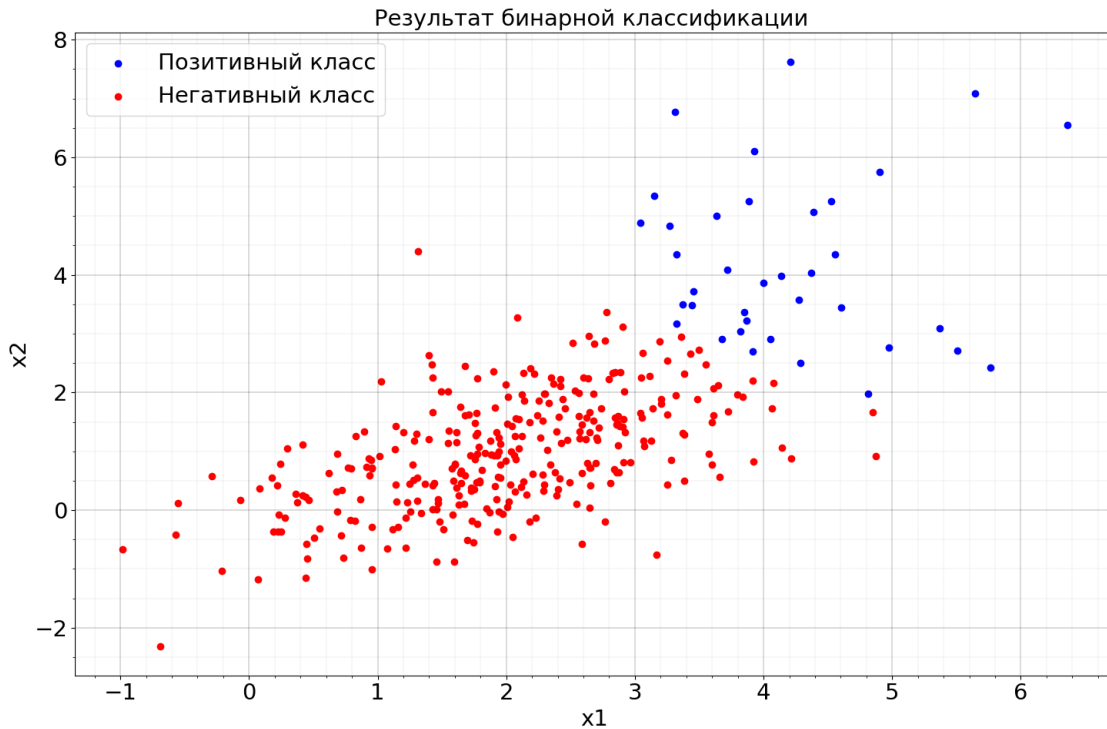
print(len(x1_false),',',len(x2_false),'|',
',len(x1_true),',',len(x2_true))

313 , 313 | 37 , 37

fig, ax = plt.subplots()
fig.set_figwidth(15)
fig.set_figheight(10)
ax.set_title(label="Результат бинарной классификации
",fontdict={'fontsize': 21})
pylab.scatter(x1_true,x2_true,color='b',label='Позитивный класс',lw=1)
pylab.scatter(x1_false,x2_false,color='r',label='Негативный
класс',lw=1)

ax.set_xlabel(xlabel="x1")
ax.set_ylabel(ylabel="x2")
plt.rcParams.update({'font.size': 21})
ax.minorticks_on()
ax.grid(which='major', color = 'k', linewidth = 0.2)
ax.grid(which='minor', color = 'k', linewidth = 0.1, linestyle = ':')
fig.tight_layout()
plt.legend()
plt.show()

```



```

TP = 0
FN = 0
FP = 0
TN = 0
x1_TP = []
x2_TP = []
x1_FN = []
x2_FN = []
x1_FP = []
x2_FP = []
x1_TN = []
x2_TN = []
lt = []
data_full = []
for i in range(N):
    if (data[i][2] == 1 and data[i][3] > 0):
        x1_TP.append(data[i][0])
        x2_TP.append(data[i][1])
        lt = data[i]
        lt.append(1)
        data_full.append(lt)
        TP += 1
    elif (data[i][2] == 1 and data[i][3] <= 0):
        x1_FN.append(data[i][0])
        x2_FN.append(data[i][1])
        lt = data[i]
        lt.append(2)
        data_full.append(lt)

```

```

        FN += 1
    elif (data[i][2] == -1 and data[i][3] > 0):
        x1_FP.append(data[i][0])
        x2_FP.append(data[i][1])
        lt = data[i]
        lt.append(3)
        data_full.append(lt)
        FP += 1
    elif (data[i][2] == -1 and data[i][3] <= 0):
        x1_TN.append(data[i][0])
        x2_TN.append(data[i][1])
        lt = data[i]
        lt.append(4)
        data_full.append(lt)
        TN += 1

print('Количество:', len(data_full))
print('Confusion matrix')
print('_____')
print('|', TP, '|', FN, '|')
print('_____')
print('|', FP, '|', TN, '|')
print('_____')

```

Количество: 350
Confusion matrix

```

| 32 | 18 |
| 5  | 295 |
_____

```

```
print(TP + TN + FP + FN)
```

350

#data_full

```

from sklearn.datasets import make_classification
from sklearn.linear_model import LogisticRegression
from sklearn.model_selection import train_test_split
from sklearn.metrics import roc_curve, auc, precision_recall_curve
from sklearn.metrics import roc_auc_score

y_true = []
y_score = []
for i in range(len(data_full)):
    y_true.append(data_full[i][2])
    y_score.append(data_full[i][3])
print(y_true, y_score)

```



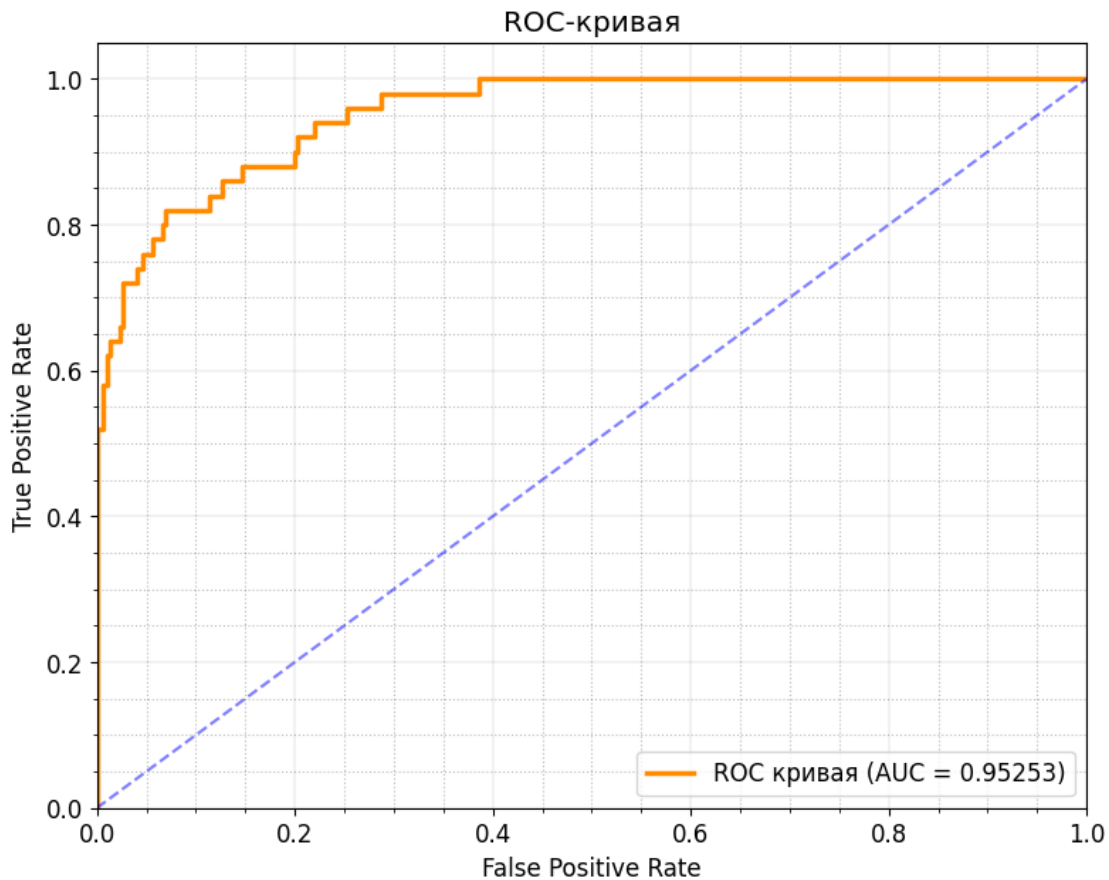
```
-3.3143, -2.8824, -4.0965, 0.05208, -1.6421, -1.7851, -2.1364, -  
3.3678, -1.4154, -0.6359, -2.9938, -5.6963, -2.1382, -2.1399, -  
0.60469, -3.1397, -2.593, -3.1519, -2.6756, -2.7201, -2.7159, -3.8237,  
-4.1703, -3.7797, -1.6032, -3.6606, -0.15357, -4.5895, -2.5092, -  
3.6007, -3.2795, -1.2782, -2.5749, -2.2311, -1.7534, -4.4335, -4.0972,  
-4.0968, -1.8404, -3.1464, -3.3445, -1.733, -0.61867, -1.6598, -  
2.1961, -2.538, -2.2601, -2.5926, 0.028802, -1.9121, -3.8742, -3.497,  
-0.29226, -4.3084, -3.4094, -3.4441, -1.6704, -3.3545, -2.6001, -  
0.11454, -3.2918, -1.531, -1.4857, -3.5017, -1.2785, -2.976, -1.6773,  
-4.3832, -3.193, -1.5291, -2.2753, -4.4665, -1.3864, -5.4212, -  
0.53913, -0.91299, -1.3043, -2.07, -1.6159, -2.8118, -3.0455, -3.878,  
-3.0121, -1.3897, -2.6133, -3.546, -3.1778, -3.339, -1.2127, -2.728, -  
2.6658, -2.8649, -0.93558, -2.5585, -4.6917, -2.6738, -1.4646, -  
3.3176, -0.52149, -3.7372, -1.3746, -3.4003, -0.85995, -3.4099, -  
4.9048, -1.9712, -2.8404, -1.8712, -2.434, -3.0207, -2.5415, -1.6477,  
-2.0286, -1.8876, -1.9957, -2.4907, -3.1572, -4.2076, -2.439, 0.2514,  
-2.1535, -1.0435, -2.1437, -3.8702, -2.2157, -4.1225, -4.4452, -  
1.7133, -2.298, -3.8537, -4.472, -2.3088, -1.8765, -1.6589, -4.1044, -  
0.57547, -4.2778, -3.6009, -1.4005, -2.4616, -1.3685, 0.52394, -  
2.2122, -1.6654, -2.6141, -0.28205, 1.7397, -0.60974, 0.95799, -  
1.6119, -1.673, 1.0004, -0.55806, -0.27843, 1.3711, -1.7984, -0.27541,  
-1.3297, 1.058, 1.2733, -0.27696, 0.76978, 1.6626, 3.0516, 1.0606,  
0.037896, -0.17203, 0.54667, 1.6202, -1.1047, 0.99978, 2.1915, 4.0744,  
-1.2125, 0.32406, -0.49949, 0.13122, 0.95454, -0.66765, -2.2072, -  
0.74071, 1.3006, 1.007, 0.052208, 0.35831, 1.1958, 2.8344, 2.7078,  
2.0184, 0.29738, 2.4211, -1.5414, 1.1875, -1.5695, 4.6015, 4.5664]
```

```
fpr, tpr, treshold = roc_curve(y_true, y_score)  
roc_auc = auc(fpr, tpr)  
# строим график  
plt.figure(figsize=(9, 7))  
plt.plot(fpr, tpr, color='darkorange', linewidth = 2.5,  
         label='ROC кривая (AUC = %0.5f)' % roc_auc)  
plt.plot([0, 1], [0, 1], color='blue', alpha = 0.5, linestyle='--')  
plt.xlim([0.0, 1.0])  
plt.ylim([0.0, 1.05])  
plt.xlabel('False Positive Rate')  
plt.ylabel('True Positive Rate')  
plt.title('ROC-кривая')  
plt.legend(loc="lower right")  
plt.minorticks_on()  
# Определяем внешний вид линий основной сетки:  
plt.grid(which='major',  
         color = 'k', alpha = 0.25,  
         linewidth = 0.3)  
  
# Определяем внешний вид линий вспомогательной  
# сетки:  
plt.grid(which='minor',  
         color = 'k', alpha = 0.25,
```

```

linestyle = ':')
plt.rcParams['font.size'] = '12'
plt.show()

```



```
roc_auc
```

```
0.9525333333333332
```

```

precision, recall, thresholds = precision_recall_curve(y_true,
y_score)
pr_auc = auc(recall, precision)
# строим график
plt.figure(figsize=(9, 7))
plt.plot(recall, precision, color='darkorange',linewidth = 2.5,
label='PR кривая (AUC = %0.5f)' % pr_auc)
plt.plot([0, 1], [37/350, 37/350], color='blue', alpha = 0.5,
linestyle='--')
plt.xlim([0.0, 1.005])
plt.ylim([0.0, 1.05])
plt.xlabel('Recall')
plt.ylabel('Precision')
plt.title('PR-кривая')
plt.legend(loc="lower right")
plt.minorticks_on()

```

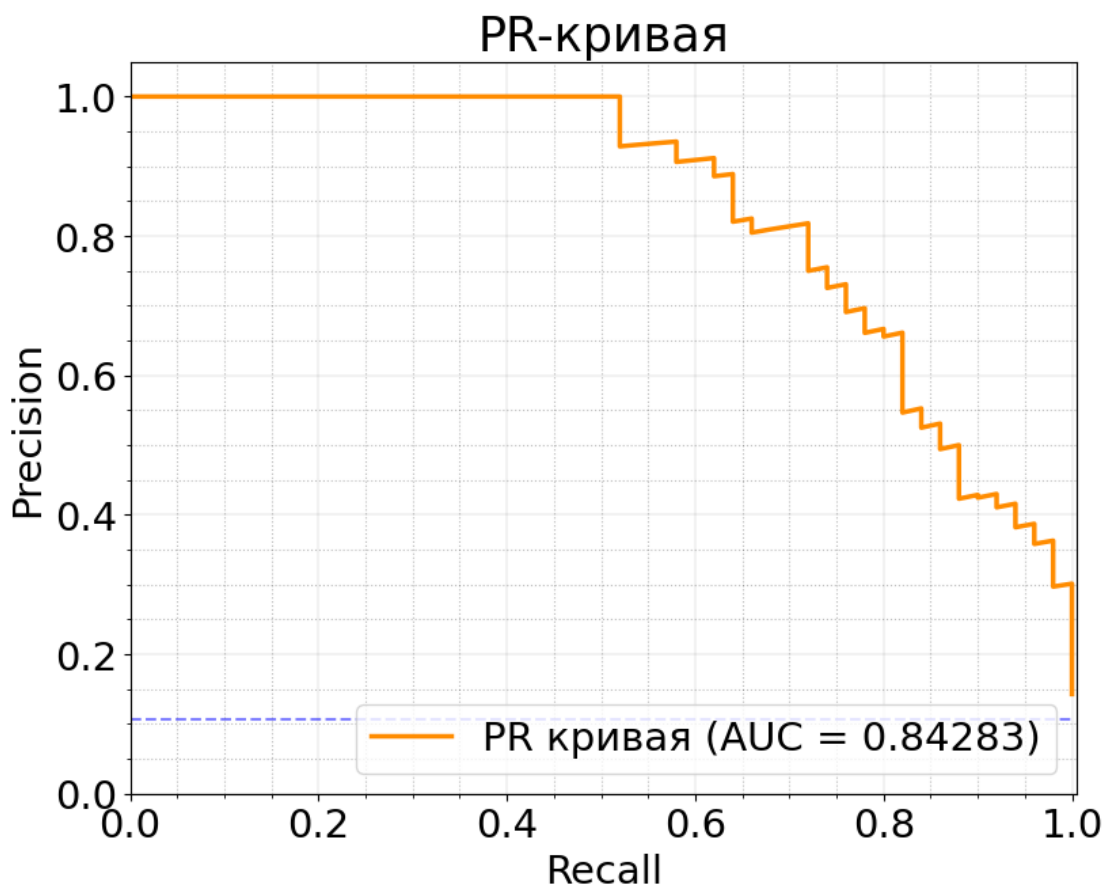


```

# Определяем внешний вид линий основной сетки:
plt.grid(which='major',
         color = 'k', alpha = 0.25,
         linewidth = 0.3)

# Определяем внешний вид линий вспомогательной
# сетки:
plt.grid(which='minor',
         color = 'k', alpha = 0.25,
         linestyle = ':')
plt.rcParams['font.size'] = '12'
plt.show()

```



Гипотезы U - критерия Манна-Уитни H0: Классификационные очки положительного класса превышают очки отрицательного класса H1: Классификационные очки положительного класса не превышают очки отрицательного класса

```

from scipy.stats import mannwhitneyu

s_pos = []
s_neg = []
Rp = 0

```

```

Rn = 0
for i in range(N):
    if (data_full[i][3] <= 0):
        s_neg.append(abs(data_full[i][3]))
        Rn += abs(data_full[i][3])
    else:
        s_pos.append(data_full[i][3])
        Rp += data_full[i][3]
print(len(s_pos), len(s_neg))

```

37 313

```

U1, p = mannwhitneyu(s_pos, s_neg)
print(U1, p)

```

2644.0 6.468675862682975e-08

```

nx, ny = len(s_pos), len(s_neg)
U2 = nx*ny - U1
print(U2)

```

8937.0

Rp

50.647526000000006

Up = Rp + ((50*51)/2)

Up

1325.647526

Rn

792.7434999999997

Un = Rn + ((300*301)/2)

Un

45942.7435

AUC_r = Un / (Up + Un)

AUC_r

0.971954883650031

SPEC = TN / (TN + FP)

SENS = TP / (TP + FN)

```

print(SENS , SPEC)

```

0.64 0.9833333333333333

```

print(abs(SENS - SPEC))
0.34333333333333327

y_true = []
y_score = []
for i in range(len(data_full)):
    y_true.append(data_full[i][2])
    y_score.append(data_full[i][3])

fpr, tpr, treshold = roc_curve(y_true, y_score)
roc_auc = auc(fpr, tpr)
print(fpr)

[0.          0.          0.          0.00666667 0.00666667 0.01
 0.01        0.01333333 0.01333333 0.02333333 0.02333333 0.02666667
 0.02666667 0.04         0.04         0.04666667 0.04666667 0.05666667
 0.05666667 0.06666667 0.06666667 0.07         0.07         0.11333333
 0.11333333 0.12666667 0.12666667 0.14666667 0.14666667 0.2
 0.2         0.20333333 0.20333333 0.22         0.22         0.25333333
 0.25333333 0.28666667 0.28666667 0.38666667 0.38666667 1.          ]

criteria = []
cr = []
fc1 = []
fc1_list = []
fc2 = []
fc2_list = []
fc3 = []
fc3_list = []

cr.clear()
fc1.clear()
fc1_list.clear()
fc2.clear()
fc2_list.clear()
fc3.clear()
fc3_list.clear()
for i in range(len(fpr)):
    cr = []
    cr.append(abs(tpr[i] - fpr[i]))
    fc1.append(abs(tpr[i] - fpr[i]))
    cr.append(fpr[i])
    cr.append(tpr[i])
    fc1_list.append(cr)

    cr = []
    cr.append(tpr[i] + fpr[i] - 1)
    fc2.append(tpr[i] + fpr[i] - 1)
    cr.append(fpr[i])
    cr.append(tpr[i])

```

```

fc2_list.append(cr)

cr = []
cr.append((1 - tpr[i])**2 + (fpr[i] - 1)**2)
fc3.append((1 - tpr[i])**2 + (fpr[i] - 1)**2)
cr.append(fpr[i])
cr.append(tpr[i])
fc3_list.append(cr)

import numpy as np
optimal_idx1 = np.argmax(tpr - fpr)
optimal_threshold1 = thresholds[optimal_idx1]
print(optimal_idx1, optimal_threshold1)

optimal_idx2 = np.argmin(abs(tpr + fpr - 1))
optimal_threshold2 = thresholds[optimal_idx2]
print(optimal_idx2, optimal_threshold2)

optimal_idx3 = np.argmin((1 - tpr)**2 + (fpr - 1)**2)
optimal_threshold3 = thresholds[optimal_idx3]
print(optimal_idx3, optimal_threshold3)

22 -4.3084
27 -4.2076
41 -3.8742

print('Первый ', fc1[fc1.index(max(fc1))], 'позиция',
      fc1.index(max(fc1)))
print('Второй ', fc2[fc2.index(max(fc2))], 'позиция',
      fc2.index(max(fc2)))
print('Третий ', fc3[fc3.index(min(fc3))], 'позиция',
      fc3.index(min(fc3)))

Первый  0.75 позиция 22
Второй  1.0 позиция 41
Третий  0.0 позиция 41

fpr, tpr, treshold = roc_curve(y_true, y_score)
roc_auc = auc(fpr, tpr)
# строим график
plt.figure(figsize=(9, 7))
plt.plot(fpr, tpr, color='darkorange',linewidth = 2.5,
         label='ROC кривая (AUC = %0.5f)' % roc_auc)
plt.plot([0, 1], [0, 1], color='blue', alpha = 0.5, linestyle='--')

plt.scatter(fpr[22], tpr[22], c = 'red',linewidth = 2.5,label='|SENS -
SPEC|->min') # цвет точек
plt.scatter(fpr[27], tpr[27], c = 'blue',linewidth =
2.5,label='Youden's index') # цвет точек
plt.scatter(fpr[40], tpr[40], c = 'green',linewidth = 2.5,label='(1 -
SENS)^2 + (SPEC - 1)^2 -> min') # цвет точек

```

```

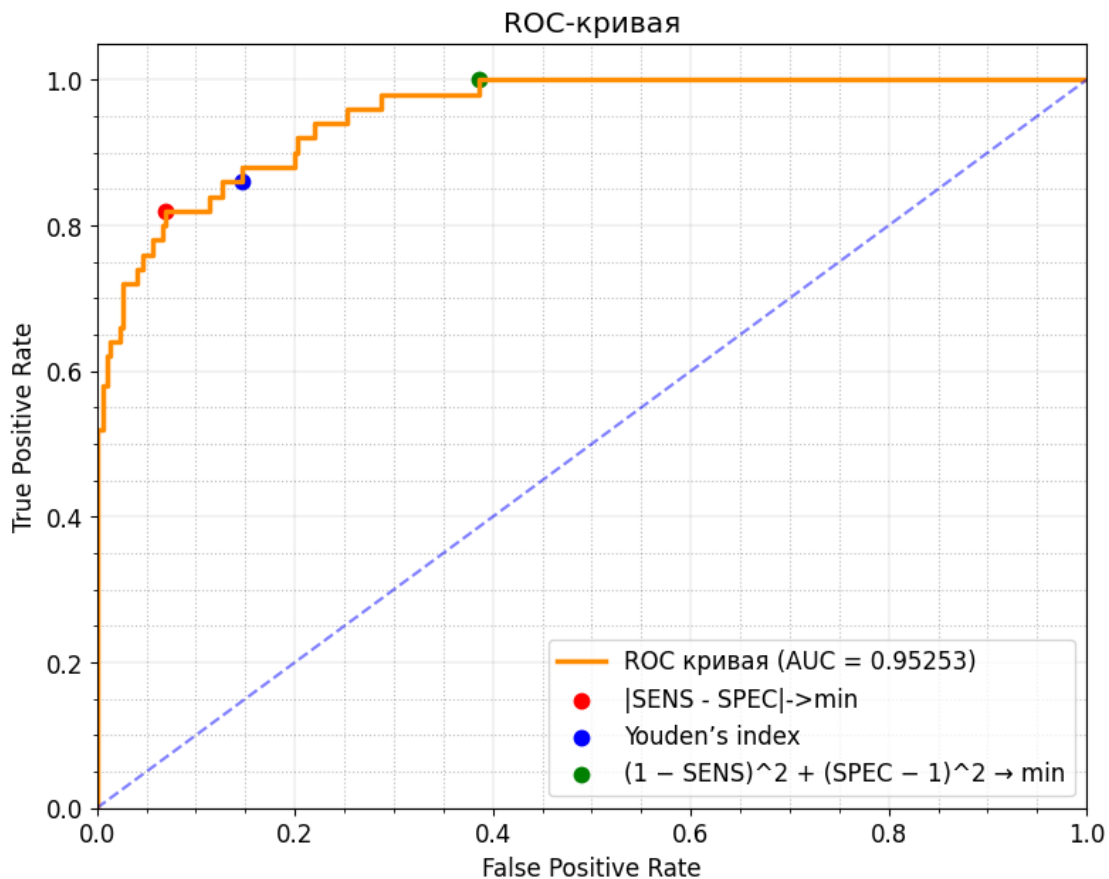
plt.xlim([0.0, 1.0])
plt.ylim([0.0, 1.05])
plt.xlabel('False Positive Rate')
plt.ylabel('True Positive Rate')
plt.title('ROC-кривая')
plt.legend(loc="lower right")
plt.minorticks_on()
plt.grid(which='major',
        color = 'k', alpha = 0.25,
        linewidth = 0.3)

```

```

plt.grid(which='minor',
        color = 'k', alpha = 0.25,
        linestyle = ':')
plt.rcParams['font.size'] = '12'
plt.show()

```



```
len(data_full)
```

```
350
```

```
data_full_pos = []
data_full_neg = []
```

```

for i in range(len(data_full)):
    if (data_full[i][2] == 1):
        data_full_pos.append(data_full[i])
    else:
        data_full_neg.append(data_full[i])
print(len(data_full_pos), len(data_full_neg))

50 300

res_number = []
res_roc_auc = []
res_pr_auc = []

y_pos = []
score_pos = []
lst_pos = []

y_neg = []
score_neg = []
lst_neg = []
for j in range(25):
    y_pos = []
    score_pos = []
    lst_pos = []
    y_neg = []
    score_neg = []
    lst_neg = []
    y_true = []
    y_score = []
    print('Находим для ', 2*(j+1), 2*(j+1)*6)
    lst_pos = np.random.randint(0, 50, 2*(j+1))
    lst_neg = np.random.randint(0, 300, 2*(j+1)*6)
    print(len(lst_pos), len(lst_neg))
    print(lst_pos)
    print(lst_neg)
    for pos in lst_pos:
        y_pos.append(data_full_pos[pos][2])
        score_pos.append(data_full_pos[pos][3])
    for neg in lst_neg:
        y_neg.append(data_full_neg[neg][2])
        score_neg.append(data_full_neg[neg][3])
    y_true = y_pos + y_neg
    y_score = score_pos + score_neg
    print(len(y_true), len(y_score))
    fpr, tpr, treshold = roc_curve(y_true, y_score)
    roc_auc = auc(fpr, tpr)
    precision, recall, thresholds = precision_recall_curve(y_true,
y_score)
    pr_auc = auc(recall, precision)
    res_number.append(2*(j+1) + 2*(j+1)*6)

```

```
res_roc_auc.append(roc_auc)
res_pr_auc.append(pr_auc)
```

Находим для 2 12

2 12

[31 25]

[259 62 181 9 229 174 45 184 115 287 168 25]

14 14

Находим для 4 24

4 24

[5 28 45 46]

[135 192 136 118 36 85 89 79 23 108 40 98 295 232 11 286 266

91

23 29 217 227 174 26]

28 28

Находим для 6 36

6 36

[46 42 31 23 45 6]

[138 95 164 79 292 101 45 183 0 136 277 205 219 59 121 98 260

177

29 122 95 14 171 211 34 32 10 236 59 48 42 298 121 224 36

94]

42 42

Находим для 8 48

8 48

[32 47 19 12 16 14 17 33]

[248 162 132 183 2 79 71 113 284 126 134 57 162 29 135 237 13

134

257 21 207 101 226 282 269 205 222 279 200 230 167 254 256 156 188

58

232 83 116 34 215 52 87 208 115 274 244 249]

56 56

Находим для 10 60

10 60

[31 25 24 37 48 12 38 32 44 46]

[208 219 116 207 242 84 76 54 185 144 270 10 161 143 119 223 289

52

108 298 266 117 46 238 217 118 53 113 288 117 282 172 43 140 66

292

143 206 207 212 82 104 69 233 0 119 235 0 288 200 218 269 17

109

61 6 243 286 268 97]

70 70

Находим для 12 72

12 72

[27 48 27 47 26 35 41 28 32 2 34 20]

[68 201 192 242 22 50 58 66 55 7 141 142 232 4 182 98 238

194

107 157 251 75 34 168 166 256 16 160 67 17 111 60 2 258 1

247

219 20 299 209 232 49 228 4 75 106 97 8 16 294 205 22 112
68
136 11 66 120 136 74 232 257 75 22 254 63 83 286 20 273 193
148]
84 84
Находим для 14 84
14 84
[28 42 6 46 4 0 11 11 33 25 44 42 43 36]
[55 12 180 27 213 244 123 291 22 278 88 110 38 130 44 38 250
13
249 149 7 213 25 179 254 220 127 187 160 218 14 220 129 138 170
214
34 26 280 137 202 101 145 250 113 80 191 126 219 20 60 235 143
190
173 89 183 179 142 29 83 264 279 202 171 115 188 189 274 116 58
36
217 155 259 108 18 59 89 92 144 228 98 287]
98 98
Находим для 16 96
16 96
[27 0 27 45 32 35 44 4 3 28 23 19 44 22 44 47]
[203 237 146 104 38 49 13 189 247 19 107 77 195 278 91 297 49
198
198 148 46 155 8 37 106 79 239 178 231 85 116 33 268 7 96
192
239 5 8 195 129 3 57 14 183 157 280 113 2 230 288 288 161
60
1 6 205 231 217 97 277 264 169 5 27 222 221 55 81 49 287
44
298 124 201 133 15 72 154 56 123 76 30 172 87 234 127 182 111
107
141 279 56 266 262 277]
112 112
Находим для 18 108
18 108
[5 28 35 5 2 15 41 4 37 12 12 42 33 35 34 0 18 41]
[146 294 72 183 249 128 64 281 70 242 33 62 296 146 146 57 22
32
92 73 279 94 248 38 192 7 11 18 83 219 117 216 97 11 6
72
204 109 207 31 253 0 252 236 190 240 62 230 227 20 177 247 141
276
237 201 160 112 38 103 292 59 255 3 155 274 288 204 91 115 232
109
185 226 185 28 54 5 287 227 63 14 64 39 82 217 193 240 13
177
211 102 287 192 62 11 211 0 188 117 260 140 199 200 165 191 23
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Находим для 20 120

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 162 210 147 227 226 210 265 184 19 53 294 63 73 264 67 52 175
 100
 126 7 268 4 17 154 55 14 152 209 129 211 71 276 26 254 299
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 Находим для 22 132
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 90 212 239 136 58 168 123 194 227 104 226 182 297 201 66 150 260
 299
 157 198 283 110 36 207 279 159 299 212 285 242 53 271 255 53 111
 248
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 240 119 215 200 33 22]
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 248 250 117 161 210 234 85 23 174 2 211 75 69 246 186 158 232
 285
 214 65 161 43 191 267 2 224 113 149 294 89 180 191 74 254 2
 112
 97 240 288 75 122 293 85 144 51 237 269 16 40 168 231 248 40

127
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113 136 156 63 188 1 207 198 284 16 258 36 87 175 275 35 200
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168 168
Находим для 26 156
26 156
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15 43]
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39 207 24 259 236 154 115 77 80 63 182 176 57 152 175 126 275
238
101 241 40 19 158 163 209 201 274 213 53 223 1 122 284 65 222
235
283 266 178 3 143 291 10 237 293 130 258 188 107 121 214 170 157
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265 201 240 117 200 83 226 292 277 135 174 140 97 287 90 28 96
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Находим для 28 168
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8 102 263 290 230 100 264 56 220 221 42 205 96 41 244 179 226
276
153 64 202 93 225 221 99 293 6 238 270 19 268 229 161 99 159
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24 154 276 77 157 1 215 218 278 225 91 130 255 63 135 112 61
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246 139 203 46 247 9 100 22 141 53 198 230 167 78 289 36 234
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67
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137 179 138 292 15 139 237 208 252 251 221 127 82 265 76 275 162
276
197 92 252 106 88 16 211 198 121 153 62 61 31 186 194 150 220

120
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61 13 286 221 218 295 47 7 99 153 228 264]
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Находим для 34 204
34 204
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215
1 158 72 70 260 41 286 189 256 169 162 140 61 179 23 78 119
235
15 38 261 68 139 113 87 144 31 107 176 4 58 136 136 66 114
249
111 87 85 68 245 92 13 12 164 41 78 81 79 26 295 232 30
151
87 263 290 290 101 76 214 33 30 257 171 285 139 15 198 195 226
80
110 227 45 254 271 288 160 132 149 285 122 22 246 96 76 128 296
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2 249 202 245 231 172 90 268 188 197 180 44 44 64 56 8 3
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Находим для 36 216
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246 67 248 2 237 194 68 50 147 285 37 199 81 257 161 292 88
106
127 98 175 199 51 226 31 240 1 108 65 34 264 99 225 168 226

235
192 290 289 272 85 118 272 117 218 143 65 131 190 48 179 122 267
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230
78 236 116 79 294 139 267 243 284 59 254 230 287 177 276 226 85
226
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234
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273
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Находим для 38 228
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127 287 11 201 283 105 59 226 131 278 89 78 235 139 73 80 267
224
276 142 178 201 219 197 225 72 88 186 18 165 165 148 198 46 295
236
150 282 215 248 125 293 142 42 112 197 297 103 254 87 110 28 228
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240 269 15 136 250 186 262 225 210 262 141 250 94 280 299 102 212
2
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198
239 154 279 240 106 172 270 78 184 219 279 238 2 151 109 233 133
188
101 16 19 235 161 273 204 261 251 68 172 244 63 224 104 140 214
279
120 246 169 158 168 204 114 149 83 294 193 143 28 117 115 2 135
132
68 180 171 25 184 255 138 172 147 245 44 89]
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Находим для 40 240
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179 198 234 122 122 86 177 148 274 78 224 168 293 154 268 99 2
281

136 67 52 62 296 125 187 200 22 51 245 119 295 126 38 99 80
130

69 200 263 133 239 11 197 241 160 64 143 251 239 202 163 279 96
295

194 85 11 208 143 209 267 28 120 290 122 73 98 290 129 288 38
61

197 30 256 37 285 194 156 234 129 171 283 269 219 129 164 287 298
18

145 96 26 179 257 88 74 272 296 234 261 14 156 40 150 77 13
206

18 13 123 211 269 169 213 44 110 234 153 290 36 132 293 290 213
23

288 271 277 100 132 20 135 151 14 6 165 129 254 272 201 158 102
115

115 49 74 228 289 158 70 18 99 261 73 234 37 138 0 8 162
238

81 14 89 158 14 118 60 295 187 208 68 205 143 65 147 56 6
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144 119 3 156 224 117]

280 280

Находим для 42 252

42 252

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197 218 146 8 37 201 10 75 96 240 187 49 3 213 249 28 230
268

58 112 112 178 155 282 43 128 90 281 246 174 142 89 47 163 285
248

239 226 80 164 116 83 223 235 297 244 188 292 102 230 271 287 56
154

141 59 29 216 161 228 78 195 59 269 216 106 65 20 196 7 25
126

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125
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62
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230
116 66 23 211 165 204 107 108 279 81 147 220 70 67 104 100 193
134
165 197 249 81 92 54 147 148 197 285 5 203 58 12 31 32 232
252
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155 279 258 135 48 285 25 255 82 94 156 205 239 11 205 298 203
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Находим для 44 264
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243 185 1 150 190 285 244 61 206 5 168 113 11 216 292 100 121
148
286 188 178 105 150 149 57 232 266 137 19 297 231 35 255 294 187
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205 282 79 115 65 184 43 151 103 39 90 1 283 61 192 163 159
238
99 149 294 68 225 250 253 79 284 173 198 243 233 172 71 177 101
194
41 180 105 186 158 79 13 58 296 202 145 89 202 257 208 24 50
123
0 72 169 133 39 188 66 179 186 105 137 185 214 93 22 42 210
142
288 74 142 216 250 268 142 117 43 73 155 62 169 230 296 48 184
20
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224
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223
178 115 292 47 252 30 118 28 171 185 37 86 96 211 1 105 208
59
138 163 173 194 191 115 156 113 97 248 66 12 220 263 96 79 11
213
153 28 219 218 244 183 291 24 85 194 286 140 294 257 299 118 233
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257
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Находим для 46 276

46 276
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193
266 287 78 135 256 43 18 185 67 170 257 224 144 241 278 56 46
66
260 0 293 111 203 20 128 83 256 249 1 174 1 251 124 250 163
125
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14
227 123 56 288 5 139 270 3 90 167 258 206 191 40 137 184 106
101
69 33 259 76 21 133 145 262 208 223 121 271 113 281 114 50 133
86
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68
169 198 83 16 118 77 254 199 11 179 46 33 10 272 163 42 115
154
194 190 280 273 192 10 115 256 199 167 50 129 268 128 182 236 263
0
113 253 264 198 192 177 278 299 236 276 220 248 146 290 206 101 132
47
196 53 27 271 250 118 226 167 156 13 147 193 226 19 10 169 3
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105 243 43 67 125 42 6 271 288 156 210 132 236 174 106 287 78
145
8 284 185 241 196 89]
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Находим для 48 288
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3 25 27 27 6 29 7 32 8 41 29 8 9 32 34 15 19 2 19 7 42 19 31
16]
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294 231 242 80 33 103 12 67 249 266 142 197 41 248 294 257 236
174

266 135 71 19 198 172 105 148 10 180 112 86 68 281 153 193 247
222
16 274 163 187 236 78 43 128 31 81 144 53 299 28 71 249 80
187
97 242 148 280 128 299 101 133 138 218 275 96 94 82 29 164 187
26
212 231 17 7 186 140 13 22 143 144 172 141 174 217 157 257 190
74
156 202 32 45 2 27 136 159 243 70 250 143 245 34 4 102 122
156
157 134 117 26 16 5 124 107 171 205 230 91 100 136 80 130 237
250
203 100 29 193 4 161 9 133 54 218 155 200 256 153 233 21 102
70
43 274 215 60 264 106 171 230 247 96 206 130 101 219 62 272 227
64
167 4 62 77 174 178 203 84 0 69 69 275 161 107 132 136 226
86
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178
92 23 238 237 97 296 238 271 40 17 261 297 211 121 220 30 112
284
204 152 203 205 137 113 4 273 195 99 66 241 183 263 184 193 138
94]
336 336
Находим для 50 300
50 300
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10 29]
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199
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18
33 115 233 213 76 211 216 288 90 194 32 187 55 114 30 280 220
13
157 127 99 107 248 45 249 94 159 65 258 174 189 165 234 109 285
172
147 66 225 173 289 38 178 273 49 296 131 232 16 183 160 86 164
169
169 225 281 182 188 192 30 144 135 281 250 156 21 106 297 288 106
278
23 165 70 173 265 159 190 15 32 7 104 256 233 241 73 199 273
155
273 69 38 62 119 97 17 141 188 44 211 149 129 64 176 233 277
275

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118 281 130 133 282 181 122 32 30 15 180 131 156 198 276 119 62
195
71 20 29 35 297 151 107 282 158 286 201 85 186 29 135 108 155
299
263 154 31 38 215 151 62 50 65 76 127 44 4 250 80 66 128
234
68 205 20 6 291 59 10 108 299 72 114 267 4 65 297 72 234
138
132 55 27 3 252 67 21 181 58 52 159 57 256 253 67 135 268
277
101 183 195 258 240 221 123 65 191 144 115 183 295 174 91 201 248
128
63 73 147 98 60 244 34 111 252 203 30 294 98 279 149 272 101
44
35 0 101 108 228 222 45 276 145 253 156 178]
350 350
```

```
for i in range(len(res_number)):
    print('N = ', res_number[i], 'AUC_roc = ', res_roc_auc[i], 'AUC_pr
= ', res_pr_auc[i])
```

```
N = 14 AUC_roc = 1.0 AUC_pr = 1.0
N = 28 AUC_roc = 0.9583333333333334 AUC_pr = 0.8110119047619048
N = 42 AUC_roc = 0.9490740740740741 AUC_pr = 0.8249158249158248
N = 56 AUC_roc = 0.9270833333333334 AUC_pr = 0.8359035633484163
N = 70 AUC_roc = 0.9883333333333334 AUC_pr = 0.9431150793650794
N = 84 AUC_roc = 0.9305555555555556 AUC_pr = 0.7587742899301868
N = 98 AUC_roc = 0.9345238095238095 AUC_pr = 0.8112766059177312
N = 112 AUC_roc = 0.9505208333333334 AUC_pr = 0.7690231895909501
N = 126 AUC_roc = 0.9614197530864197 AUC_pr = 0.9183107040341085
N = 140 AUC_roc = 0.9579166666666666 AUC_pr = 0.8655275535958681
N = 154 AUC_roc = 0.9724517906336088 AUC_pr = 0.899070997571901
N = 168 AUC_roc = 0.9560185185185186 AUC_pr = 0.8673632360806022
N = 182 AUC_roc = 0.9349112426035503 AUC_pr = 0.8122622019682073
N = 196 AUC_roc = 0.9696003401360545 AUC_pr = 0.8833157379644636
N = 210 AUC_roc = 0.9866666666666666 AUC_pr = 0.9405669221709113
N = 224 AUC_roc = 0.9549153645833334 AUC_pr = 0.8661270833879822
N = 238 AUC_roc = 0.9629469434832757 AUC_pr = 0.8763182730837359
N = 252 AUC_roc = 0.9502314814814814 AUC_pr = 0.8091353324260337
N = 266 AUC_roc = 0.9818790397045245 AUC_pr = 0.9245918316138543
N = 280 AUC_roc = 0.9408333333333332 AUC_pr = 0.7772522388340942
N = 294 AUC_roc = 0.9444444444444444 AUC_pr = 0.831844142412522
N = 308 AUC_roc = 0.9566115702479339 AUC_pr = 0.867208067404442
N = 322 AUC_roc = 0.9639256458727158 AUC_pr = 0.8814291497903424
N = 336 AUC_roc = 0.9559461805555556 AUC_pr = 0.8403726506958965
N = 350 AUC_roc = 0.9392666666666667 AUC_pr = 0.7891118376144272
```

```
print(len(res_number), len(res_roc_auc), len(res_pr_auc))
```

```
25 25 25
```

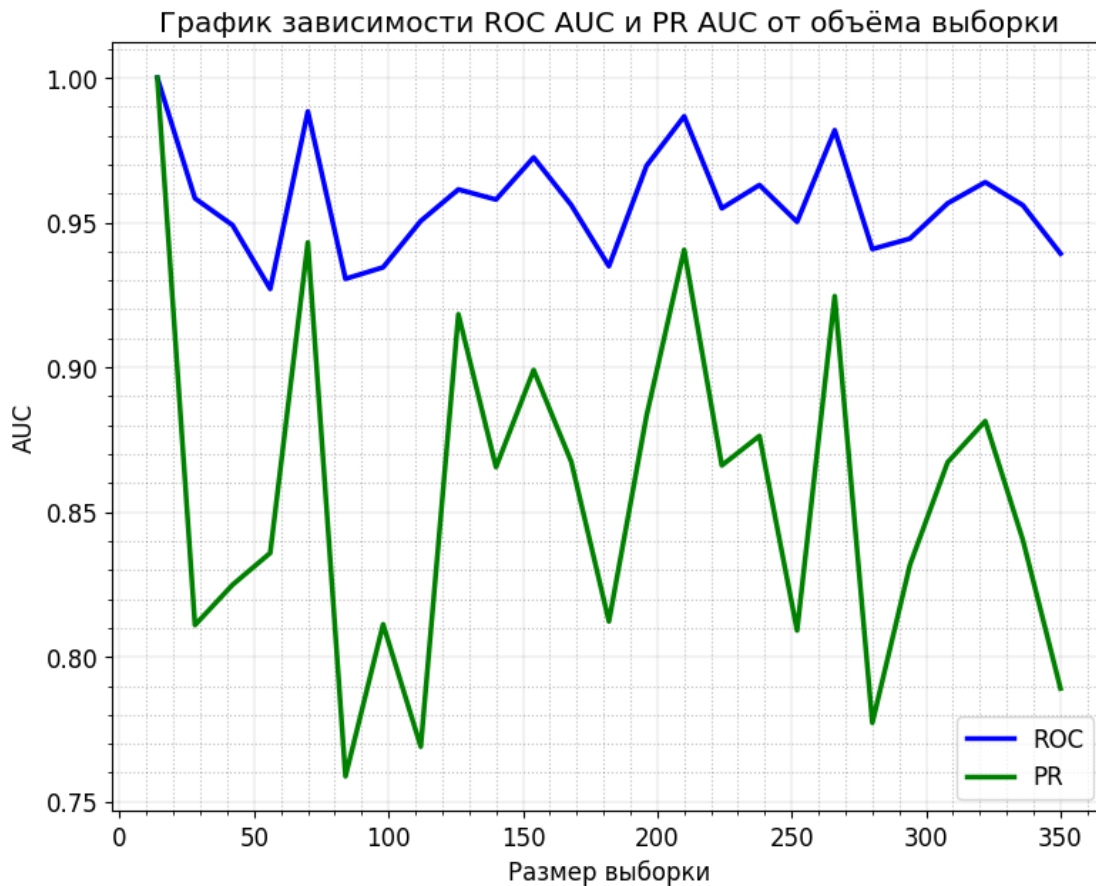
```

plt.figure(figsize=(9, 7))
plt.plot(res_number, res_roc_auc, color='blue',linewidth = 2.5,
label='ROC')
plt.plot(res_number, res_pr_auc, color='green',linewidth = 2.5,
label='PR')

plt.xlabel('Размер выборки')
plt.ylabel('AUC')
plt.title('График зависимости ROC AUC и PR AUC от объёма выборки')
plt.legend(loc="lower right")
plt.minorticks_on()
plt.grid(which='major',
color = 'k', alpha = 0.25,
linewidth = 0.3)

plt.grid(which='minor',
color = 'k', alpha = 0.25,
linestyle = ':')
plt.rcParams['font.size'] = '12'
plt.show()

```



```

plt.figure(figsize=(7,5 ))

```

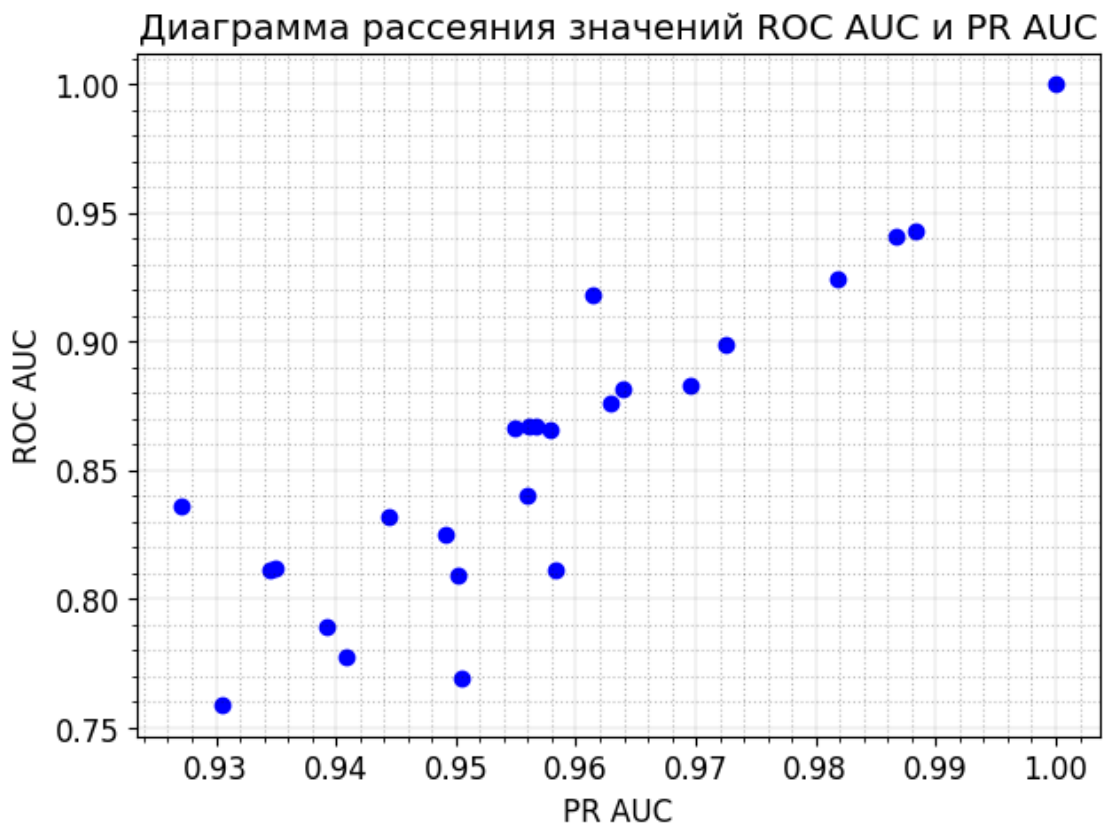
```

plt.scatter(res_roc_auc, res_pr_auc, color='blue',linewidth = 1)

plt.xlabel('PR AUC')
plt.ylabel('ROC AUC')
plt.title('Диаграмма рассеяния значений ROC AUC и PR AUC')
#plt.legend(loc="lower right")
plt.minorticks_on()
plt.grid(which='major',
         color = 'k', alpha = 0.25,
         linewidth = 0.3)

plt.grid(which='minor',
         color = 'k', alpha = 0.25,
         linestyle = ':')
plt.rcParams['font.size'] = '12'
plt.show()

```



```

np.corrcoef(res_roc_auc, res_pr_auc)
array([[1.          , 0.91564973],
       [0.91564973, 1.          ]])

```

Результаты исследований: В данной работе проводилось исследование показателей качества бинарной классификации, связанных с разделимостью классов. Исследование проводилось с помощью

заданного набора данных и результата бинарной классификации этих данных.

С помощью критерия Манна-Уитни было установлено, что классификационные очки положительного класса превышают очки отрицательного класса. Разница значения нормированного значения статистики Манна-Уитни и ROC AUC составляет менее 2%.

Было показано, что имеет место сильная корреляция величин AUC для ROC и PR кривых.

ROC и PR кривые являются полезным инструментом для сравнения различных моделей классификаторов. Площадь под графиками этих кривых позволяет оценить ту или иную модель в целом, не привязываясь к конкретному порогу.

ROC-кривые более целесообразно использовать, когда наблюдения сбалансированы между каждым классом, тогда как PR-кривые подходят для несбалансированных наборов данных.