

# BTC

June 9, 2024

```
[1]: import os
import numpy as np
import pandas as pd
import seaborn as sns
import matplotlib.pyplot as plt
from nltk.corpus import stopwords
from nltk.stem import WordNetLemmatizer
from nltk.tokenize import word_tokenize
from wordcloud import WordCloud, STOPWORDS
from bs4 import BeautifulSoup
import re, string, unicodedata
import os
from IPython.display import Image

from sklearn.feature_extraction.text import CountVectorizer, TfidfVectorizer
from sklearn.linear_model import LogisticRegression
from sklearn.svm import LinearSVC
from sklearn.ensemble import GradientBoostingClassifier
from sklearn.naive_bayes import GaussianNB, MultinomialNB
from sklearn.model_selection import train_test_split
from sklearn.metrics import classification_report, accuracy_score, \
    ↪confusion_matrix, RocCurveDisplay, PrecisionRecallDisplay, \
    ↪ConfusionMatrixDisplay
#from xgboost.sklearn import XGBClassifier

import tensorflow as tf
from tensorflow.keras.preprocessing.text import Tokenizer
from tensorflow.keras.preprocessing.sequence import pad_sequences
from tensorflow.keras.callbacks import ModelCheckpoint
from tensorflow.keras.layers import Dense, Input, Embedding, LSTM, Dropout, Conv1D, \
    ↪MaxPooling1D, \
    ↪GlobalMaxPooling1D, Dropout, Bidirectional, Flatten, BatchNormalization
from tensorflow.keras.callbacks import EarlyStopping
from tensorflow.keras.models import Model
from tensorflow.keras.optimizers import Adam
from tensorflow.keras.utils import plot_model
#import transformers
```

```
#import tokenizers
import pandas as pd
from sklearn.model_selection import train_test_split
from sklearn.feature_extraction.text import CountVectorizer
from sklearn.linear_model import LogisticRegression
from sklearn.pipeline import Pipeline
from sklearn.metrics import classification_report, accuracy_score
from sklearn.utils.class_weight import compute_class_weight
```

2024-06-09 07:34:30.175016: I tensorflow/core/util/port.cc:113] oneDNN custom operations are on. You may see slightly different numerical results due to floating-point round-off errors from different computation orders. To turn them off, set the environment variable `TF\_ENABLE\_ONEDNN\_OPTS=0`.

2024-06-09 07:34:30.184501: I external/local\_tsl/tsl/cuda/cudart\_stub.cc:32] Could not find cuda drivers on your machine, GPU will not be used.

2024-06-09 07:34:30.608371: I external/local\_tsl/tsl/cuda/cudart\_stub.cc:32] Could not find cuda drivers on your machine, GPU will not be used.

2024-06-09 07:34:32.226716: I tensorflow/core/platform/cpu\_feature\_guard.cc:210] This TensorFlow binary is optimized to use available CPU instructions in performance-critical operations.

To enable the following instructions: AVX2 AVX512F AVX512\_VNNI FMA, in other operations, rebuild TensorFlow with the appropriate compiler flags.

2024-06-09 07:34:34.773379: W tensorflow/compiler/tf2tensorrt/utils/py\_utils.cc:38] TF-TRT Warning: Could not find TensorRT

```
[2]: #loading data
data = pd.read_excel('final_data1.xlsx')
data1= data.copy()
```

```
[3]: data.head()
```

```
[3]:
```

	item	date	text	number \
0	1.0	2022-10-03	DMG Blockchain Solutions goes live on the Boso...	24
1	2.0	2022-10-03	NYDIG Promotes Leaders Amidst Record Bitcoin B...	24
2	3.0	2022-10-03	Bitcoin Mining as Bad for Planet as Oil Drilli...	24
3	4.0	2022-10-03	Bitcoin climate impact greater than gold minin...	24
4	5.0	2022-10-03	Bitcoin Is 'Comforting' And 'Can't Be Stop...	24

	class	price
0	Extreme Fear	19623.58008
1	Extreme Fear	19623.58008
2	Extreme Fear	19623.58008
3	Extreme Fear	19623.58008
4	Extreme Fear	19623.58008

```
[4]: #Fill missing values
data['text'] = data['text'].astype(str).fillna('')
```

```
[5]: #map the class to numerical value add column sentiment (numerical class) change
      ↳ the number of classes to 3 classes
mapping = {
    'Extreme Fear': 0,
    'Fear': 0,
    'Neutral': 2,
    'Greed': 1,
    'Extreme Greed': 1
}
data['label'] = data['class'].map(mapping)
```

```
[6]: #remove Neutral class
data= data[data['label'] != 2]
```

```
[7]: data.head()
```

```
[7]:
```

	item	date	text	number \
0	1.0	2022-10-03	DMG Blockchain Solutions goes live on the Boso...	24
1	2.0	2022-10-03	NYDIG Promotes Leaders Amidst Record Bitcoin B...	24
2	3.0	2022-10-03	Bitcoin Mining as Bad for Planet as Oil Drilli...	24
3	4.0	2022-10-03	Bitcoin climate impact greater than gold minin...	24
4	5.0	2022-10-03	Bitcoin Is 'Comforting' And 'Can't Be Stop...	24

	class	price	label
0	Extreme Fear	19623.58008	0
1	Extreme Fear	19623.58008	0
2	Extreme Fear	19623.58008	0
3	Extreme Fear	19623.58008	0
4	Extreme Fear	19623.58008	0

```
[8]: data.shape
```

```
[8]: (2360, 7)
```

```
[9]: data.info()
```

```
<class 'pandas.core.frame.DataFrame'>
Index: 2360 entries, 0 to 2379
Data columns (total 7 columns):
#   Column    Non-Null Count  Dtype
---  -
0    item      2281 non-null   float64
1    date      2359 non-null   datetime64[ns]
2    text      2360 non-null   object
```

```

3   number  2360 non-null   int64
4   class   2360 non-null   object
5   price   2360 non-null   float64
6   label   2360 non-null   int64
dtypes: datetime64[ns](1), float64(2), int64(2), object(2)
memory usage: 147.5+ KB

```

```
[10]: data.describe()
```

```

[10]:
      count      item      date      number      price \
count  2281.000000      2359  2360.000000  2360.000000
mean   1142.360807  2022-04-28 13:29:25.663416576   34.555508  27379.297608
min      1.000000      2021-01-01 00:00:00   10.000000  19416.568360
25%     571.000000      2021-06-01 12:00:00   23.000000  19623.580080
50%    1141.000000      2022-10-04 00:00:00   24.000000  20160.716800
75%    1711.000000      2022-10-06 00:00:00   26.000000  34616.066410
max    2301.000000      2022-10-09 00:00:00   95.000000  63503.457030
std      660.803311      NaN    22.612206  12986.845693

      count      label
count  2360.000000
mean     0.207627
min      0.000000
25%      0.000000
50%      0.000000
75%      0.000000
max      1.000000
std      0.405694

```

```
[11]: data['label'].value_counts()
```

```

[11]: label
0      1870
1       490
Name: count, dtype: int64

```

```

[12]: import matplotlib.pyplot as plt
plt.figure(figsize=(8, 6))
#colors = ['#fc8d62', '#66c2a5']
# Mapping labels to categories

plt.figure(figsize=(8, 6))
data['label'].value_counts().plot(kind='bar', color=['#66c2a5'])

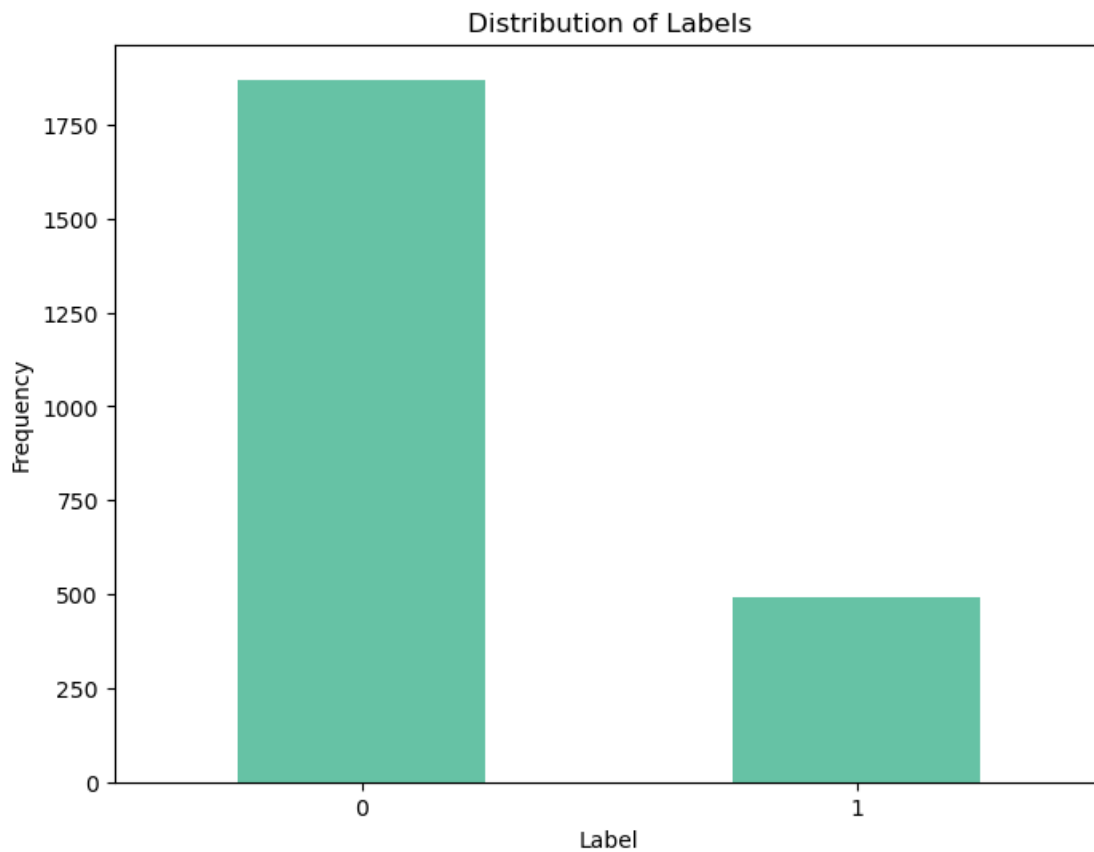
label_mapping = {0: 'Fear', 1: 'Greed'}
data['label'] = data['label'].map(label_mapping)

```

```
plt.title('Distribution of Labels')
plt.xlabel('Label')
plt.ylabel('Frequency')
plt.xticks(rotation=0)

# Saving the plot as a PNG file
plt.savefig('label_distribution.png')
plt.show()
```

<Figure size 800x600 with 0 Axes>



```
[13]: label_mapping = {'Fear':0, 'Greed':1}
      data['label'] = data['label'].map(label_mapping)
```

```
[14]: data.drop_duplicates(inplace = True)
```

```
[15]: data.shape
```

```
[15]: (2360, 7)
```

```
[16]: stop = stopwords.words('english')
      wl = WordNetLemmatizer()
```

```
[17]: mapping = {"ain't": "is not", "aren't": "are not", "can't": "cannot",
                 "'cause": "because", "could've": "could have", "couldn't": "could_
↳not",
                 "didn't": "did not", "doesn't": "does not", "don't": "do not",_
↳"hadn't": "had not",
                 "hasn't": "has not", "haven't": "have not", "he'd": "he_
↳would", "he'll": "he will",
                 "he's": "he is", "how'd": "how did", "how'd'y": "how do you",_
↳"how'll": "how will",
                 "how's": "how is", "I'd": "I would", "I'd've": "I would have",_
↳"I'll": "I will",
                 "I'll've": "I will have", "I'm": "I am", "I've": "I have", "i'd": "i_
↳would",
                 "i'd've": "i would have", "i'll": "i will", "i'll've": "i will_
↳have",
                 "i'm": "i am", "i've": "i have", "isn't": "is not", "it'd": "it_
↳would",
                 "it'd've": "it would have", "it'll": "it will", "it'll've": "it will_
↳have",
                 "it's": "it is", "let's": "let us", "ma'am": "madam", "mayn't": "may_
↳not",
                 "might've": "might have", "mightn't": "might not", "mightn't've":_
↳"might not have",
                 "must've": "must have", "mustn't": "must not", "mustn't've": "must_
↳not have",
                 "needn't": "need not", "needn't've": "need not have", "o'clock": "of_
↳the clock",
                 "oughtn't": "ought not", "oughtn't've": "ought not have", "shan't":_
↳"shall not",
                 "sha'n't": "shall not", "shan't've": "shall not have", "she'd": "she_
↳would",
                 "she'd've": "she would have", "she'll": "she will", "she'll've":_
↳"she will have",
                 "she's": "she is", "should've": "should have", "shouldn't": "should_
↳not",
                 "shouldn't've": "should not have", "so've": "so have", "so's": "so_
↳as", "this's": "this is",
                 "that'd": "that would", "that'd've": "that would have", "that's":_
↳"that is",
                 "there'd": "there would", "there'd've": "there would have",_
↳"there's": "there is",
```

```

        "here's": "here is", "they'd": "they would", "they'd've": "they would_
↪have",
        "they'll": "they will", "they'll've": "they will have", "they're":_
↪"they are",
        "they've": "they have", "to've": "to have", "wasn't": "was not",_
↪"we'd": "we would",
        "we'd've": "we would have", "we'll": "we will", "we'll've": "we will_
↪have",
        "we're": "we are", "we've": "we have", "weren't": "were not",
        "what'll": "what will", "what'll've": "what will have", "what're":_
↪"what are",
        "what's": "what is", "what've": "what have", "when's": "when is",_
↪"when've": "when have",
        "where'd": "where did", "where's": "where is", "where've": "where_
↪have", "who'll": "who will",
        "who'll've": "who will have", "who's": "who is", "who've": "who_
↪have", "why's": "why is",
        "why've": "why have", "will've": "will have", "won't": "will not",_
↪"won't've": "will not have",
        "would've": "would have", "wouldn't": "would not", "wouldn't've":_
↪"would not have",
        "y'all": "you all", "y'all'd": "you all would", "y'all'd've": "you_
↪all would have",
        "y'all're": "you all are", "y'all've": "you all have", "you'd": "you_
↪would",
        "you'd've": "you would have", "you'll": "you will", "you'll've":_
↪"you will have",
        "you're": "you are", "you've": "you have" }

```

```

[18]: import nltk
nltk.download('wordnet')
def clean_text(text, lemmatize = True):
    soup = BeautifulSoup(text, "html.parser") #remove html tags
    text = soup.get_text()
    text = ' '.join([mapping[t] if t in mapping else t for t in text.split("_
↪")]) #expanding chatwords and contracts clearing contractions
    emoji_clean = re.compile("[
        u"\U0001F600-\U0001F64F" # emoticons
        u"\U0001F300-\U0001F5FF" # symbols & pictographs
        u"\U0001F680-\U0001F6FF" # transport & map symbols
        u"\U0001F1E0-\U0001F1FF" # flags (iOS)
        u"\U00002702-\U000027B0"
        u"\U000024C2-\U0001F251"
        "]" +, flags=re.UNICODE)
    text = emoji_clean.sub(r'', text)
    text = re.sub(r'\.(?=\S)', '. ', text) #add space after full stop

```

```

text = re.sub(r'http\S+', '', text) #remove urls
text = "".join([word.lower() for word in text if word not in string.
↳punctuation]) #remove punctuation
#tokens = re.split('\W+', text) #create tokens
if lemmatize:
    text = " ".join([wl.lemmatize(word) for word in text.split() if word
↳not in stop and word.isalpha()]) #lemmatize
else:
    text = " ".join([word for word in text.split() if word not in stop and
↳word.isalpha()])
return text

```

[nltk\_data] Downloading package wordnet to /home/bitta693/nltk\_data...

[nltk\_data] Package wordnet is already up-to-date!

```
[19]: data['text']=data['text'].apply(clean_text, lemmatize = True)
```

/tmp/ipykernel\_147575/3037743114.py:4: MarkupResemblesLocatorWarning: The input looks more like a filename than markup. You may want to open this file and pass the filehandle into BeautifulSoup.

```
soup = BeautifulSoup(text, "html.parser") #remove html tags
```

```
[20]: #splitting into train and test
train, test= train_test_split(data, test_size=0.2, random_state=42)

#train dataset
Xtrain, ytrain = train['text'], train['label']

#test dataset
Xtest, ytest = test['text'], test['label']

print(Xtrain.shape,ytrain.shape)
print(Xtest.shape,ytest.shape)

```

(1888,) (1888,)

(472,) (472,)

```
[21]: import numpy as np
from sklearn.utils import class_weight
classes = np.unique(ytrain)
class_weights = class_weight.compute_class_weight(
    'balanced',
    classes=classes,
    y=ytrain
)
class_weights_dict = dict(zip(classes, class_weights))
print("Class weights:", class_weights)

```



Class weights: [0.62891406 2.43927649]

```
[22]: pipe = Pipeline([
      ('vectorizer', CountVectorizer()),
      ('classifier', LogisticRegression(solver='liblinear',
      ↪class_weight=class_weights_dict))
    ])

    # Train the model
    pipe.fit(Xtrain, ytrain)

    # Test the model
    predictions = pipe.predict(Xtest)

    # Evaluate the model
    print("Accuracy:", accuracy_score(ytest, predictions))
    print("Classification Report:")
    print(classification_report(ytest, predictions))
```

Accuracy: 0.8728813559322034

Classification Report:

	precision	recall	f1-score	support
0	0.90	0.94	0.92	369
1	0.75	0.63	0.68	103
accuracy			0.87	472
macro avg	0.82	0.79	0.80	472
weighted avg	0.87	0.87	0.87	472

```
[23]: # Confusion Matrix
      cm = confusion_matrix(ytest, predictions)

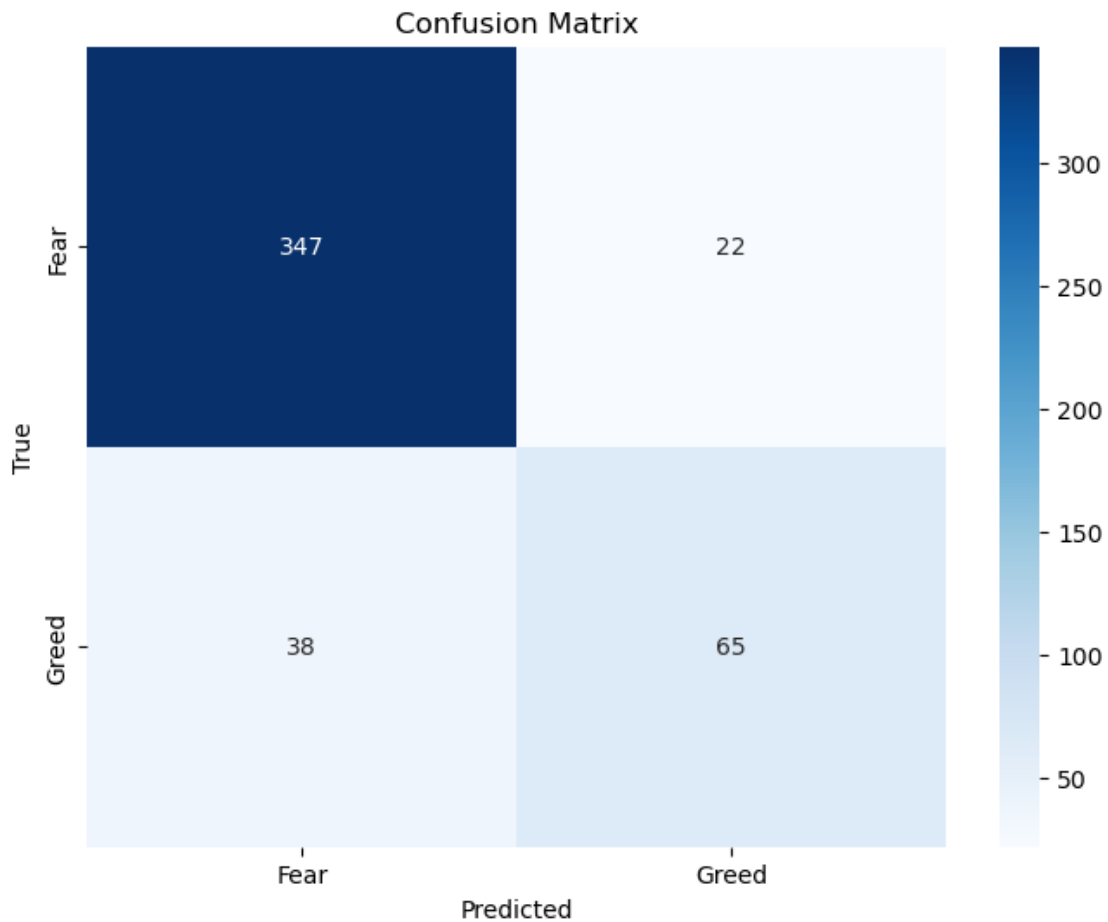
      print("Confusion Matrix:")
      print(cm)

      # Plot Confusion Matrix
      plt.figure(figsize=(8, 6))
      class_names = ['Fear', 'Greed']
      sns.heatmap(cm, annot=True, fmt='d', cmap='Blues', xticklabels=class_names,
      ↪yticklabels=class_names)
      plt.xlabel('Predicted')
      plt.ylabel('True')
      plt.title('Confusion Matrix')
      plt.savefig('logismatrix.png')
```

```
plt.show()
```

Confusion Matrix:

```
[[347  22]
 [ 38  65]]
```



```
[24]: vect = TfidfVectorizer()
Xtrain_vect= vect.fit_transform(Xtrain)
Xtest_vect = vect.transform(Xtest)

count_vect = CountVectorizer()
Xtrain_count = count_vect.fit_transform(Xtrain)
Xtest_count = count_vect.transform(Xtest)
```

```
[25]: MAX_VOCAB_SIZE = 10000
tokenizer = Tokenizer(num_words = MAX_VOCAB_SIZE,oov_token="<oov>")
tokenizer.fit_on_texts(Xtrain)
```

```
word_index = tokenizer.word_index
#print(word_index)
V = len(word_index)
print("Vocabulary of the dataset is : ",V)
```

Vocabulary of the dataset is : 4249

```
[26]: ##create sequences of reviews
seq_train = tokenizer.texts_to_sequences(Xtrain)
seq_test = tokenizer.texts_to_sequences(Xtest)
```

```
[27]: #choice of maximum length of sequences
seq_len_list = [len(i) for i in seq_train + seq_test]

#if we take the direct maximum then
max_len=max(seq_len_list)
print('Maximum length of sequence in the list: {}'.format(max_len))
```

Maximum length of sequence in the list: 25

```
[28]: # when setting the maximum length of sequence, variability around the average
      ↪is used.
max_seq_len = np.mean(seq_len_list) + 2 * np.std(seq_len_list)
max_seq_len = int(max_seq_len)
print('Maximum length of the sequence when considering data only two standard
      ↪deviations from average: {}'.format(max_seq_len))
```

Maximum length of the sequence when considering data only two standard deviations from average: 16

```
[29]: perc_covered = np.sum(np.array(seq_len_list) < max_seq_len) /
      ↪len(seq_len_list)*100
print('The above calculated number covers approximately {} % of data'.
      ↪format(np.round(perc_covered,2)))
```

The above calculated number covers approximately 92.33 % of data

```
[30]: #create padded sequences
pad_train=pad_sequences(seq_train,truncating = 'post', padding =
      ↪'pre',maxlen=max_seq_len)
pad_test=pad_sequences(seq_test,truncating = 'post', padding =
      ↪'pre',maxlen=max_seq_len)
```

```
[31]: def plotLearningCurve(history,epochs,name):

    epochRange = range(1,epochs+1)
    fig , ax = plt.subplots(1,2,figsize = (10,5))
```

```

ax[0].plot(epochRange,history.history['accuracy'],label = 'Training_
↪Accuracy')
ax[0].plot(epochRange,history.history['val_accuracy'],label = 'Validation_
↪Accuracy')
ax[0].set_title('Training and Validation accuracy')
ax[0].set_xlabel('Epoch')
ax[0].set_ylabel('Accuracy')
ax[0].legend()
ax[1].plot(epochRange,history.history['loss'],label = 'Training Loss')
ax[1].plot(epochRange,history.history['val_loss'],label = 'Validation Loss')
ax[1].set_title('Training and Validation loss')
ax[1].set_xlabel('Epoch')
ax[1].set_ylabel('Loss')
ax[1].legend()
fig.tight_layout()
plt.savefig(name)
plt.show()

```

```

[32]: #Splitting training set for validation purposes
Xtrain,Xval,ytrain,yval=train_test_split(pad_train,ytrain,
                                         test_size=0.2,random_state=10)

```

```

[33]: from tensorflow.keras.layers import Input, Embedding, BatchNormalization,
↪Dropout, Conv1D, MaxPooling1D, Bidirectional, LSTM, Dense
from tensorflow.keras.models import Model
from tensorflow.keras.optimizers import Adam
from sklearn.utils.class_weight import compute_class_weight
import numpy as np

def lstm_model(Xtrain, Xval, ytrain, yval, V, D, maxlen, epochs):
    print("----Building the model----")
    i = Input(shape=(maxlen,))
    x = Embedding(V + 1, D)(i)
    x = BatchNormalization()(x)
    x = Dropout(0.3)(x)
    x = Conv1D(32, 5, activation='relu')(x)
    x = Dropout(0.3)(x)
    x = MaxPooling1D(2)(x)
    x = Bidirectional(LSTM(128, return_sequences=True))(x)
    x = LSTM(64)(x)
    x = Dropout(0.5)(x)
    x = Dense(1, activation='sigmoid')(x)
    model = Model(i, x)
    model.summary()

```

```

ytrain = np.array(ytrain).reshape(-1, 1)
yval = np.array(yval).reshape(-1, 1)

classes, counts = np.unique(ytrain, return_counts=True)
print(f"Classes: {classes}")
print(f"Counts: {counts}")

class_weights = compute_class_weight(class_weight='balanced',
↪classes=classes, y=ytrain.ravel())
class_weights = dict(zip(classes, class_weights))
print(f"Class weights: {class_weights}")

print("----Training the network----")
model.compile(optimizer=Adam(0.000007),
              loss='binary_crossentropy',
              metrics=['accuracy'])

r = model.fit(Xtrain, ytrain,
              validation_data=(Xval, yval),
              epochs=epochs,
              verbose=2,
              batch_size=32,
              class_weight=class_weights)

train_score = model.evaluate(Xtrain, ytrain, verbose=0)
val_score = model.evaluate(Xval, yval, verbose=0)

print(f"Train score: {train_score}")
print(f"Validation score: {val_score}")

n_epochs = len(r.history['loss'])

return r, model, n_epochs

```

```

[34]: D = 64 #embedding dims
epochs = 140
r,model,n_epochs = lstm_model(Xtrain,Xval,ytrain,yval,V,D,max_seq_len,epochs)

```

----Building the model----

2024-06-09 07:34:39.962309: E  
external/local\_xla/xla/stream\_executor/cuda/cuda\_driver.cc:282] failed call to  
cuInit: CUDA\_ERROR\_NO\_DEVICE: no CUDA-capable device is detected

Model: "functional\_1"

Layer (type)	Output Shape	Param #
input_layer (InputLayer)	(None, 16)	0
embedding (Embedding)	(None, 16, 64)	272,000
batch_normalization (BatchNormalization)	(None, 16, 64)	256
dropout (Dropout)	(None, 16, 64)	0
conv1d (Conv1D)	(None, 12, 32)	10,272
dropout_1 (Dropout)	(None, 12, 32)	0
max_pooling1d (MaxPooling1D)	(None, 6, 32)	0
bidirectional (Bidirectional)	(None, 6, 256)	164,864
lstm_1 (LSTM)	(None, 64)	82,176
dropout_2 (Dropout)	(None, 64)	0
dense (Dense)	(None, 1)	65

Total params: 529,633 (2.02 MB)

Trainable params: 529,505 (2.02 MB)

Non-trainable params: 128 (512.00 B)

Classes: [0 1]

Counts: [1197 313]

Class weights: {0: 0.6307435254803676, 1: 2.412140575079872}

----Training the network----

Epoch 1/140

48/48 - 5s - 114ms/step - accuracy: 0.5669 - loss: 0.6860 - val\_accuracy: 0.8280  
- val\_loss: 0.6915

Epoch 2/140

48/48 - 1s - 14ms/step - accuracy: 0.5868 - loss: 0.6767 - val\_accuracy: 0.8228  
- val\_loss: 0.6907

Epoch 3/140  
48/48 - 1s - 13ms/step - accuracy: 0.6285 - loss: 0.6645 - val\_accuracy: 0.8016  
- val\_loss: 0.6896  
Epoch 4/140  
48/48 - 1s - 13ms/step - accuracy: 0.6470 - loss: 0.6524 - val\_accuracy: 0.7778  
- val\_loss: 0.6881  
Epoch 5/140  
48/48 - 1s - 13ms/step - accuracy: 0.6788 - loss: 0.6437 - val\_accuracy: 0.7804  
- val\_loss: 0.6855  
Epoch 6/140  
48/48 - 1s - 13ms/step - accuracy: 0.6987 - loss: 0.6307 - val\_accuracy: 0.7566  
- val\_loss: 0.6827  
Epoch 7/140  
48/48 - 1s - 12ms/step - accuracy: 0.6967 - loss: 0.6224 - val\_accuracy: 0.7540  
- val\_loss: 0.6774  
Epoch 8/140  
48/48 - 1s - 12ms/step - accuracy: 0.7179 - loss: 0.6117 - val\_accuracy: 0.7513  
- val\_loss: 0.6705  
Epoch 9/140  
48/48 - 1s - 13ms/step - accuracy: 0.7199 - loss: 0.5969 - val\_accuracy: 0.7487  
- val\_loss: 0.6621  
Epoch 10/140  
48/48 - 1s - 13ms/step - accuracy: 0.7265 - loss: 0.5911 - val\_accuracy: 0.7513  
- val\_loss: 0.6500  
Epoch 11/140  
48/48 - 1s - 13ms/step - accuracy: 0.7384 - loss: 0.5746 - val\_accuracy: 0.7646  
- val\_loss: 0.6343  
Epoch 12/140  
48/48 - 1s - 12ms/step - accuracy: 0.7563 - loss: 0.5563 - val\_accuracy: 0.7672  
- val\_loss: 0.6160  
Epoch 13/140  
48/48 - 1s - 13ms/step - accuracy: 0.7748 - loss: 0.5447 - val\_accuracy: 0.7725  
- val\_loss: 0.5971  
Epoch 14/140  
48/48 - 1s - 13ms/step - accuracy: 0.7709 - loss: 0.5316 - val\_accuracy: 0.7751  
- val\_loss: 0.5769  
Epoch 15/140  
48/48 - 1s - 12ms/step - accuracy: 0.7781 - loss: 0.5232 - val\_accuracy: 0.7751  
- val\_loss: 0.5603  
Epoch 16/140  
48/48 - 1s - 12ms/step - accuracy: 0.7828 - loss: 0.5087 - val\_accuracy: 0.7778  
- val\_loss: 0.5451  
Epoch 17/140  
48/48 - 1s - 12ms/step - accuracy: 0.7947 - loss: 0.4954 - val\_accuracy: 0.7778  
- val\_loss: 0.5291  
Epoch 18/140  
48/48 - 1s - 13ms/step - accuracy: 0.7967 - loss: 0.4862 - val\_accuracy: 0.7910  
- val\_loss: 0.5151

Epoch 19/140  
48/48 - 1s - 13ms/step - accuracy: 0.7987 - loss: 0.4866 - val\_accuracy: 0.7937  
- val\_loss: 0.5070

Epoch 20/140  
48/48 - 1s - 13ms/step - accuracy: 0.7934 - loss: 0.4763 - val\_accuracy: 0.8069  
- val\_loss: 0.4977

Epoch 21/140  
48/48 - 1s - 13ms/step - accuracy: 0.8040 - loss: 0.4703 - val\_accuracy: 0.8042  
- val\_loss: 0.4929

Epoch 22/140  
48/48 - 1s - 12ms/step - accuracy: 0.7974 - loss: 0.4621 - val\_accuracy: 0.8069  
- val\_loss: 0.4868

Epoch 23/140  
48/48 - 1s - 12ms/step - accuracy: 0.7980 - loss: 0.4567 - val\_accuracy: 0.8069  
- val\_loss: 0.4835

Epoch 24/140  
48/48 - 1s - 12ms/step - accuracy: 0.8033 - loss: 0.4595 - val\_accuracy: 0.8069  
- val\_loss: 0.4802

Epoch 25/140  
48/48 - 1s - 13ms/step - accuracy: 0.8046 - loss: 0.4492 - val\_accuracy: 0.8122  
- val\_loss: 0.4766

Epoch 26/140  
48/48 - 1s - 12ms/step - accuracy: 0.8073 - loss: 0.4420 - val\_accuracy: 0.8122  
- val\_loss: 0.4718

Epoch 27/140  
48/48 - 1s - 13ms/step - accuracy: 0.8113 - loss: 0.4386 - val\_accuracy: 0.8148  
- val\_loss: 0.4677

Epoch 28/140  
48/48 - 1s - 13ms/step - accuracy: 0.8079 - loss: 0.4378 - val\_accuracy: 0.8175  
- val\_loss: 0.4631

Epoch 29/140  
48/48 - 1s - 13ms/step - accuracy: 0.8079 - loss: 0.4369 - val\_accuracy: 0.8175  
- val\_loss: 0.4619

Epoch 30/140  
48/48 - 1s - 13ms/step - accuracy: 0.8119 - loss: 0.4311 - val\_accuracy: 0.8148  
- val\_loss: 0.4642

Epoch 31/140  
48/48 - 1s - 12ms/step - accuracy: 0.8119 - loss: 0.4261 - val\_accuracy: 0.8122  
- val\_loss: 0.4636

Epoch 32/140  
48/48 - 1s - 13ms/step - accuracy: 0.8073 - loss: 0.4317 - val\_accuracy: 0.8122  
- val\_loss: 0.4623

Epoch 33/140  
48/48 - 1s - 13ms/step - accuracy: 0.8172 - loss: 0.4221 - val\_accuracy: 0.8122  
- val\_loss: 0.4586

Epoch 34/140  
48/48 - 1s - 13ms/step - accuracy: 0.8139 - loss: 0.4253 - val\_accuracy: 0.8175  
- val\_loss: 0.4525



Epoch 35/140  
48/48 - 1s - 13ms/step - accuracy: 0.8093 - loss: 0.4248 - val\_accuracy: 0.8148  
- val\_loss: 0.4557  
Epoch 36/140  
48/48 - 1s - 13ms/step - accuracy: 0.8172 - loss: 0.4259 - val\_accuracy: 0.8148  
- val\_loss: 0.4538  
Epoch 37/140  
48/48 - 1s - 13ms/step - accuracy: 0.8113 - loss: 0.4131 - val\_accuracy: 0.8095  
- val\_loss: 0.4553  
Epoch 38/140  
48/48 - 1s - 12ms/step - accuracy: 0.8132 - loss: 0.4252 - val\_accuracy: 0.8095  
- val\_loss: 0.4529  
Epoch 39/140  
48/48 - 1s - 13ms/step - accuracy: 0.8205 - loss: 0.4126 - val\_accuracy: 0.8122  
- val\_loss: 0.4495  
Epoch 40/140  
48/48 - 1s - 12ms/step - accuracy: 0.8172 - loss: 0.4092 - val\_accuracy: 0.8095  
- val\_loss: 0.4520  
Epoch 41/140  
48/48 - 1s - 13ms/step - accuracy: 0.8232 - loss: 0.4122 - val\_accuracy: 0.8122  
- val\_loss: 0.4478  
Epoch 42/140  
48/48 - 1s - 12ms/step - accuracy: 0.8212 - loss: 0.4101 - val\_accuracy: 0.8122  
- val\_loss: 0.4453  
Epoch 43/140  
48/48 - 1s - 12ms/step - accuracy: 0.8152 - loss: 0.4167 - val\_accuracy: 0.8122  
- val\_loss: 0.4439  
Epoch 44/140  
48/48 - 1s - 12ms/step - accuracy: 0.8185 - loss: 0.4006 - val\_accuracy: 0.8122  
- val\_loss: 0.4438  
Epoch 45/140  
48/48 - 1s - 12ms/step - accuracy: 0.8179 - loss: 0.4073 - val\_accuracy: 0.8095  
- val\_loss: 0.4458  
Epoch 46/140  
48/48 - 1s - 12ms/step - accuracy: 0.8199 - loss: 0.4023 - val\_accuracy: 0.8042  
- val\_loss: 0.4473  
Epoch 47/140  
48/48 - 1s - 12ms/step - accuracy: 0.8205 - loss: 0.3994 - val\_accuracy: 0.8069  
- val\_loss: 0.4440  
Epoch 48/140  
48/48 - 1s - 13ms/step - accuracy: 0.8272 - loss: 0.4033 - val\_accuracy: 0.8069  
- val\_loss: 0.4434  
Epoch 49/140  
48/48 - 1s - 12ms/step - accuracy: 0.8291 - loss: 0.4034 - val\_accuracy: 0.8042  
- val\_loss: 0.4456  
Epoch 50/140  
48/48 - 1s - 12ms/step - accuracy: 0.8245 - loss: 0.3883 - val\_accuracy: 0.8122  
- val\_loss: 0.4427

Epoch 51/140  
48/48 - 1s - 12ms/step - accuracy: 0.8265 - loss: 0.3929 - val\_accuracy: 0.8122  
- val\_loss: 0.4410  
Epoch 52/140  
48/48 - 1s - 12ms/step - accuracy: 0.8185 - loss: 0.3931 - val\_accuracy: 0.8069  
- val\_loss: 0.4405  
Epoch 53/140  
48/48 - 1s - 12ms/step - accuracy: 0.8291 - loss: 0.3951 - val\_accuracy: 0.8069  
- val\_loss: 0.4391  
Epoch 54/140  
48/48 - 1s - 12ms/step - accuracy: 0.8272 - loss: 0.3873 - val\_accuracy: 0.8095  
- val\_loss: 0.4384  
Epoch 55/140  
48/48 - 1s - 13ms/step - accuracy: 0.8305 - loss: 0.3947 - val\_accuracy: 0.8148  
- val\_loss: 0.4356  
Epoch 56/140  
48/48 - 1s - 12ms/step - accuracy: 0.8298 - loss: 0.3915 - val\_accuracy: 0.8175  
- val\_loss: 0.4325  
Epoch 57/140  
48/48 - 1s - 12ms/step - accuracy: 0.8358 - loss: 0.3872 - val\_accuracy: 0.8175  
- val\_loss: 0.4323  
Epoch 58/140  
48/48 - 1s - 13ms/step - accuracy: 0.8344 - loss: 0.3862 - val\_accuracy: 0.8148  
- val\_loss: 0.4322  
Epoch 59/140  
48/48 - 1s - 13ms/step - accuracy: 0.8430 - loss: 0.3795 - val\_accuracy: 0.8175  
- val\_loss: 0.4263  
Epoch 60/140  
48/48 - 1s - 13ms/step - accuracy: 0.8364 - loss: 0.3728 - val\_accuracy: 0.8201  
- val\_loss: 0.4268  
Epoch 61/140  
48/48 - 1s - 12ms/step - accuracy: 0.8411 - loss: 0.3795 - val\_accuracy: 0.8095  
- val\_loss: 0.4309  
Epoch 62/140  
48/48 - 1s - 12ms/step - accuracy: 0.8404 - loss: 0.3621 - val\_accuracy: 0.8175  
- val\_loss: 0.4281  
Epoch 63/140  
48/48 - 1s - 12ms/step - accuracy: 0.8377 - loss: 0.3675 - val\_accuracy: 0.8201  
- val\_loss: 0.4261  
Epoch 64/140  
48/48 - 1s - 12ms/step - accuracy: 0.8497 - loss: 0.3501 - val\_accuracy: 0.8333  
- val\_loss: 0.4189  
Epoch 65/140  
48/48 - 1s - 12ms/step - accuracy: 0.8503 - loss: 0.3539 - val\_accuracy: 0.8307  
- val\_loss: 0.4193  
Epoch 66/140  
48/48 - 1s - 12ms/step - accuracy: 0.8589 - loss: 0.3511 - val\_accuracy: 0.8360  
- val\_loss: 0.4172

Epoch 67/140  
48/48 - 1s - 12ms/step - accuracy: 0.8470 - loss: 0.3547 - val\_accuracy: 0.8360  
- val\_loss: 0.4181  
Epoch 68/140  
48/48 - 1s - 12ms/step - accuracy: 0.8563 - loss: 0.3509 - val\_accuracy: 0.8360  
- val\_loss: 0.4165  
Epoch 69/140  
48/48 - 1s - 12ms/step - accuracy: 0.8543 - loss: 0.3479 - val\_accuracy: 0.8307  
- val\_loss: 0.4209  
Epoch 70/140  
48/48 - 1s - 12ms/step - accuracy: 0.8563 - loss: 0.3435 - val\_accuracy: 0.8280  
- val\_loss: 0.4213  
Epoch 71/140  
48/48 - 1s - 12ms/step - accuracy: 0.8616 - loss: 0.3382 - val\_accuracy: 0.8360  
- val\_loss: 0.4167  
Epoch 72/140  
48/48 - 1s - 13ms/step - accuracy: 0.8570 - loss: 0.3395 - val\_accuracy: 0.8333  
- val\_loss: 0.4166  
Epoch 73/140  
48/48 - 1s - 12ms/step - accuracy: 0.8583 - loss: 0.3315 - val\_accuracy: 0.8386  
- val\_loss: 0.4121  
Epoch 74/140  
48/48 - 1s - 13ms/step - accuracy: 0.8629 - loss: 0.3297 - val\_accuracy: 0.8386  
- val\_loss: 0.4094  
Epoch 75/140  
48/48 - 1s - 13ms/step - accuracy: 0.8623 - loss: 0.3326 - val\_accuracy: 0.8386  
- val\_loss: 0.4119  
Epoch 76/140  
48/48 - 1s - 12ms/step - accuracy: 0.8695 - loss: 0.3191 - val\_accuracy: 0.8386  
- val\_loss: 0.4095  
Epoch 77/140  
48/48 - 1s - 13ms/step - accuracy: 0.8702 - loss: 0.3196 - val\_accuracy: 0.8386  
- val\_loss: 0.4094  
Epoch 78/140  
48/48 - 1s - 13ms/step - accuracy: 0.8728 - loss: 0.3158 - val\_accuracy: 0.8413  
- val\_loss: 0.4074  
Epoch 79/140  
48/48 - 1s - 12ms/step - accuracy: 0.8762 - loss: 0.3190 - val\_accuracy: 0.8439  
- val\_loss: 0.4070  
Epoch 80/140  
48/48 - 1s - 13ms/step - accuracy: 0.8656 - loss: 0.3156 - val\_accuracy: 0.8439  
- val\_loss: 0.4065  
Epoch 81/140  
48/48 - 1s - 13ms/step - accuracy: 0.8834 - loss: 0.3038 - val\_accuracy: 0.8439  
- val\_loss: 0.4019  
Epoch 82/140  
48/48 - 1s - 13ms/step - accuracy: 0.8781 - loss: 0.3043 - val\_accuracy: 0.8413  
- val\_loss: 0.4009

Epoch 83/140  
48/48 - 1s - 12ms/step - accuracy: 0.8768 - loss: 0.3027 - val\_accuracy: 0.8439  
- val\_loss: 0.4026  
Epoch 84/140  
48/48 - 1s - 12ms/step - accuracy: 0.8801 - loss: 0.2955 - val\_accuracy: 0.8466  
- val\_loss: 0.3984  
Epoch 85/140  
48/48 - 1s - 13ms/step - accuracy: 0.8887 - loss: 0.2967 - val\_accuracy: 0.8492  
- val\_loss: 0.3950  
Epoch 86/140  
48/48 - 1s - 12ms/step - accuracy: 0.8901 - loss: 0.2768 - val\_accuracy: 0.8492  
- val\_loss: 0.3949  
Epoch 87/140  
48/48 - 1s - 12ms/step - accuracy: 0.8954 - loss: 0.2788 - val\_accuracy: 0.8519  
- val\_loss: 0.3947  
Epoch 88/140  
48/48 - 1s - 13ms/step - accuracy: 0.8881 - loss: 0.2935 - val\_accuracy: 0.8466  
- val\_loss: 0.3996  
Epoch 89/140  
48/48 - 1s - 12ms/step - accuracy: 0.8927 - loss: 0.2640 - val\_accuracy: 0.8571  
- val\_loss: 0.3953  
Epoch 90/140  
48/48 - 1s - 13ms/step - accuracy: 0.8868 - loss: 0.2866 - val\_accuracy: 0.8519  
- val\_loss: 0.3950  
Epoch 91/140  
48/48 - 1s - 13ms/step - accuracy: 0.8927 - loss: 0.2813 - val\_accuracy: 0.8545  
- val\_loss: 0.3909  
Epoch 92/140  
48/48 - 1s - 13ms/step - accuracy: 0.9040 - loss: 0.2617 - val\_accuracy: 0.8519  
- val\_loss: 0.3923  
Epoch 93/140  
48/48 - 1s - 12ms/step - accuracy: 0.9026 - loss: 0.2608 - val\_accuracy: 0.8519  
- val\_loss: 0.3874  
Epoch 94/140  
48/48 - 1s - 12ms/step - accuracy: 0.8940 - loss: 0.2750 - val\_accuracy: 0.8545  
- val\_loss: 0.3916  
Epoch 95/140  
48/48 - 1s - 12ms/step - accuracy: 0.9046 - loss: 0.2513 - val\_accuracy: 0.8519  
- val\_loss: 0.3898  
Epoch 96/140  
48/48 - 1s - 12ms/step - accuracy: 0.9026 - loss: 0.2670 - val\_accuracy: 0.8545  
- val\_loss: 0.3958  
Epoch 97/140  
48/48 - 1s - 13ms/step - accuracy: 0.9106 - loss: 0.2410 - val\_accuracy: 0.8439  
- val\_loss: 0.3929  
Epoch 98/140  
48/48 - 1s - 12ms/step - accuracy: 0.8980 - loss: 0.2543 - val\_accuracy: 0.8439  
- val\_loss: 0.3893

Epoch 99/140  
48/48 - 1s - 13ms/step - accuracy: 0.8960 - loss: 0.2473 - val\_accuracy: 0.8492  
- val\_loss: 0.3904  
Epoch 100/140  
48/48 - 1s - 12ms/step - accuracy: 0.9040 - loss: 0.2434 - val\_accuracy: 0.8466  
- val\_loss: 0.3922  
Epoch 101/140  
48/48 - 1s - 12ms/step - accuracy: 0.9099 - loss: 0.2507 - val\_accuracy: 0.8466  
- val\_loss: 0.3922  
Epoch 102/140  
48/48 - 1s - 12ms/step - accuracy: 0.8967 - loss: 0.2418 - val\_accuracy: 0.8466  
- val\_loss: 0.3932  
Epoch 103/140  
48/48 - 1s - 12ms/step - accuracy: 0.9093 - loss: 0.2352 - val\_accuracy: 0.8492  
- val\_loss: 0.3887  
Epoch 104/140  
48/48 - 1s - 14ms/step - accuracy: 0.9099 - loss: 0.2313 - val\_accuracy: 0.8492  
- val\_loss: 0.3860  
Epoch 105/140  
48/48 - 1s - 12ms/step - accuracy: 0.9053 - loss: 0.2302 - val\_accuracy: 0.8492  
- val\_loss: 0.3820  
Epoch 106/140  
48/48 - 1s - 13ms/step - accuracy: 0.9232 - loss: 0.2209 - val\_accuracy: 0.8492  
- val\_loss: 0.3847  
Epoch 107/140  
48/48 - 1s - 12ms/step - accuracy: 0.9146 - loss: 0.2263 - val\_accuracy: 0.8466  
- val\_loss: 0.3832  
Epoch 108/140  
48/48 - 1s - 12ms/step - accuracy: 0.9146 - loss: 0.2146 - val\_accuracy: 0.8519  
- val\_loss: 0.3797  
Epoch 109/140  
48/48 - 1s - 12ms/step - accuracy: 0.9192 - loss: 0.2107 - val\_accuracy: 0.8492  
- val\_loss: 0.3834  
Epoch 110/140  
48/48 - 1s - 12ms/step - accuracy: 0.9219 - loss: 0.2100 - val\_accuracy: 0.8519  
- val\_loss: 0.3851  
Epoch 111/140  
48/48 - 1s - 12ms/step - accuracy: 0.9245 - loss: 0.1974 - val\_accuracy: 0.8545  
- val\_loss: 0.3798  
Epoch 112/140  
48/48 - 1s - 12ms/step - accuracy: 0.9371 - loss: 0.2003 - val\_accuracy: 0.8519  
- val\_loss: 0.3784  
Epoch 113/140  
48/48 - 1s - 12ms/step - accuracy: 0.9265 - loss: 0.2063 - val\_accuracy: 0.8519  
- val\_loss: 0.3855  
Epoch 114/140  
48/48 - 1s - 14ms/step - accuracy: 0.9265 - loss: 0.2094 - val\_accuracy: 0.8492  
- val\_loss: 0.3835

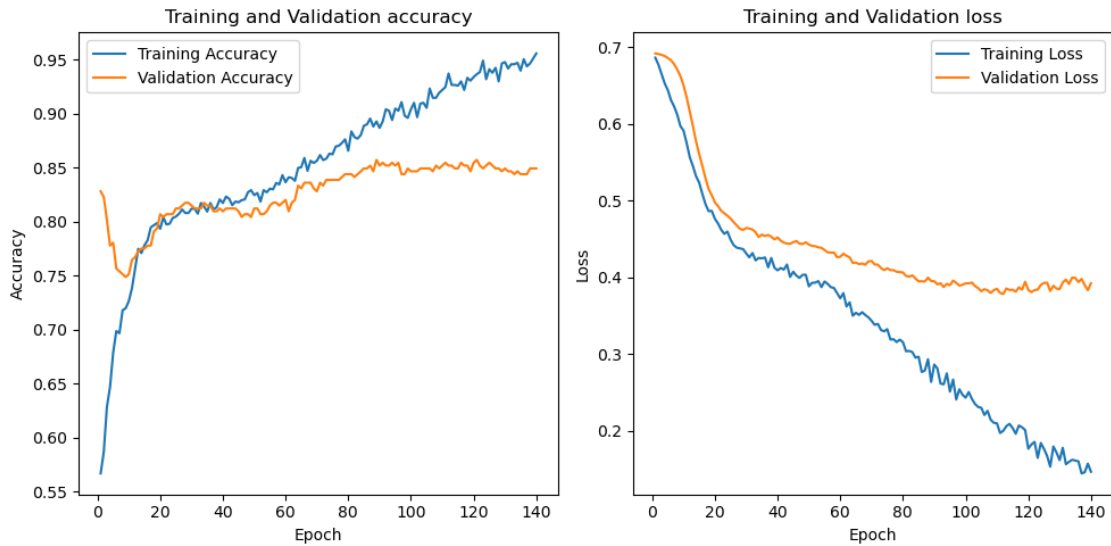
Epoch 115/140  
48/48 - 1s - 13ms/step - accuracy: 0.9258 - loss: 0.2039 - val\_accuracy: 0.8492  
- val\_loss: 0.3840  
Epoch 116/140  
48/48 - 1s - 12ms/step - accuracy: 0.9298 - loss: 0.1965 - val\_accuracy: 0.8545  
- val\_loss: 0.3814  
Epoch 117/140  
48/48 - 1s - 13ms/step - accuracy: 0.9219 - loss: 0.2072 - val\_accuracy: 0.8519  
- val\_loss: 0.3870  
Epoch 118/140  
48/48 - 1s - 13ms/step - accuracy: 0.9331 - loss: 0.2048 - val\_accuracy: 0.8519  
- val\_loss: 0.3839  
Epoch 119/140  
48/48 - 1s - 12ms/step - accuracy: 0.9305 - loss: 0.2013 - val\_accuracy: 0.8466  
- val\_loss: 0.3943  
Epoch 120/140  
48/48 - 1s - 12ms/step - accuracy: 0.9338 - loss: 0.1770 - val\_accuracy: 0.8545  
- val\_loss: 0.3836  
Epoch 121/140  
48/48 - 1s - 12ms/step - accuracy: 0.9364 - loss: 0.1826 - val\_accuracy: 0.8571  
- val\_loss: 0.3808  
Epoch 122/140  
48/48 - 1s - 14ms/step - accuracy: 0.9384 - loss: 0.1858 - val\_accuracy: 0.8519  
- val\_loss: 0.3834  
Epoch 123/140  
48/48 - 1s - 12ms/step - accuracy: 0.9490 - loss: 0.1650 - val\_accuracy: 0.8492  
- val\_loss: 0.3841  
Epoch 124/140  
48/48 - 1s - 12ms/step - accuracy: 0.9318 - loss: 0.1844 - val\_accuracy: 0.8519  
- val\_loss: 0.3902  
Epoch 125/140  
48/48 - 1s - 13ms/step - accuracy: 0.9411 - loss: 0.1767 - val\_accuracy: 0.8545  
- val\_loss: 0.3928  
Epoch 126/140  
48/48 - 1s - 13ms/step - accuracy: 0.9377 - loss: 0.1676 - val\_accuracy: 0.8519  
- val\_loss: 0.3931  
Epoch 127/140  
48/48 - 1s - 13ms/step - accuracy: 0.9424 - loss: 0.1536 - val\_accuracy: 0.8492  
- val\_loss: 0.3823  
Epoch 128/140  
48/48 - 1s - 13ms/step - accuracy: 0.9298 - loss: 0.1798 - val\_accuracy: 0.8492  
- val\_loss: 0.3891  
Epoch 129/140  
48/48 - 1s - 13ms/step - accuracy: 0.9464 - loss: 0.1720 - val\_accuracy: 0.8466  
- val\_loss: 0.3854  
Epoch 130/140  
48/48 - 1s - 13ms/step - accuracy: 0.9477 - loss: 0.1621 - val\_accuracy: 0.8492  
- val\_loss: 0.3847

```

Epoch 131/140
48/48 - 1s - 13ms/step - accuracy: 0.9417 - loss: 0.1782 - val_accuracy: 0.8466
- val_loss: 0.3934
Epoch 132/140
48/48 - 1s - 12ms/step - accuracy: 0.9457 - loss: 0.1568 - val_accuracy: 0.8466
- val_loss: 0.3971
Epoch 133/140
48/48 - 1s - 13ms/step - accuracy: 0.9457 - loss: 0.1599 - val_accuracy: 0.8439
- val_loss: 0.3914
Epoch 134/140
48/48 - 1s - 13ms/step - accuracy: 0.9470 - loss: 0.1626 - val_accuracy: 0.8466
- val_loss: 0.3997
Epoch 135/140
48/48 - 1s - 13ms/step - accuracy: 0.9397 - loss: 0.1616 - val_accuracy: 0.8439
- val_loss: 0.3993
Epoch 136/140
48/48 - 1s - 13ms/step - accuracy: 0.9503 - loss: 0.1605 - val_accuracy: 0.8439
- val_loss: 0.3939
Epoch 137/140
48/48 - 1s - 13ms/step - accuracy: 0.9437 - loss: 0.1448 - val_accuracy: 0.8439
- val_loss: 0.3980
Epoch 138/140
48/48 - 1s - 13ms/step - accuracy: 0.9464 - loss: 0.1463 - val_accuracy: 0.8492
- val_loss: 0.3900
Epoch 139/140
48/48 - 1s - 12ms/step - accuracy: 0.9510 - loss: 0.1575 - val_accuracy: 0.8492
- val_loss: 0.3833
Epoch 140/140
48/48 - 1s - 13ms/step - accuracy: 0.9556 - loss: 0.1470 - val_accuracy: 0.8492
- val_loss: 0.3923
Train score: [0.09877098351716995, 0.9794701933860779]
Validation score: [0.392261803150177, 0.8492063283920288]

```

```
[35]: plotLearningCurve(r,n_epochs,'1')
```



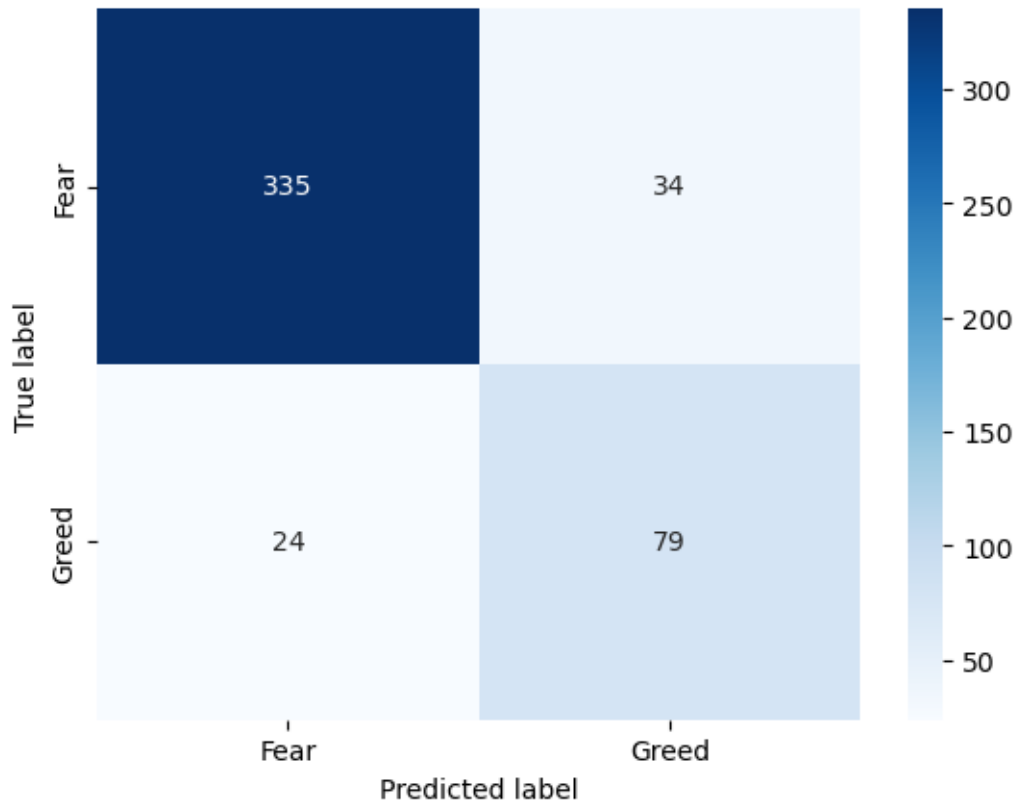
```
[36]: print("Evaluate Model Performance on Test set")
      result = model.evaluate(pad_test,ytest)
      print(dict(zip(model.metrics_names, result)))
```

```
Evaluate Model Performance on Test set
15/15          0s 5ms/step -
accuracy: 0.8902 - loss: 0.2720
{'loss': 0.2992241382598877, 'compile_metrics': 0.8771186470985413}
```

```
[37]: ypred = model.predict(pad_test)
      ypred = ypred>0.5
      #Get the confusion matrix
      cf_matrix = confusion_matrix(ytest, ypred)
      class_names = ['Fear', 'Greed']
      sns.heatmap(cf_matrix , annot=True, fmt='d', cmap='Blues',
                  xticklabels=class_names, yticklabels=class_names)
      plt.xlabel('Predicted label')
      plt.ylabel('True label')
      plt.savefig('LSTMmat.png')
      plt.show()
      print(classification_report(ytest, ypred))
```

```
15/15          1s 30ms/step
```





	precision	recall	f1-score	support
0	0.93	0.91	0.92	369
1	0.70	0.77	0.73	103
accuracy			0.88	472
macro avg	0.82	0.84	0.83	472
weighted avg	0.88	0.88	0.88	472

```
[38]: from tensorflow.keras.layers import Input, Embedding, BatchNormalization, Dropout, Conv1D, MaxPooling1D, Bidirectional, SimpleRNN, Dense
from tensorflow.keras.models import Model
from tensorflow.keras.optimizers import Adam

def rnn_model(Xtrain, Xval, ytrain, yval, V, D, maxlen, epochs):
    print("----Building the model----")
    i = Input(shape=(maxlen,))
    x = Embedding(V + 1, D)(i)
    x = BatchNormalization()(x)
    x = Dropout(0.3)(x)
```

```

x = Conv1D(32, 5, activation='relu')(x)
x = Dropout(0.3)(x)
x = MaxPooling1D(2)(x)
x = Bidirectional(SimpleRNN(128, return_sequences=True))(x)
x = SimpleRNN(64)(x)
x = Dropout(0.5)(x)
x = Dense(1, activation='sigmoid')(x)
model = Model(i, x)
model.summary()
ytrain = np.array(ytrain).reshape(-1, 1)
yval = np.array(yval).reshape(-1, 1)
classes, counts = np.unique(ytrain, return_counts=True)
print(f"Classes: {classes}")
print(f"Counts: {counts}")
class_weights = compute_class_weight(class_weight='balanced',
↪classes=classes, y=ytrain.ravel())
class_weights = dict(zip(classes, class_weights))
print(f"Class weights: {class_weights}")

# Training the LSTM
print("----Training the network----")
model.compile(optimizer=Adam(0.000007),
              loss='binary_crossentropy',
              metrics=['accuracy'])

r = model.fit(Xtrain, ytrain,
              validation_data=(Xval, yval),
              epochs=epochs,
              verbose=2,
              batch_size=32,
              class_weight=class_weights)
#callbacks = callbacks

# Evaluate the model
train_score = model.evaluate(Xtrain, ytrain, verbose=0)
val_score = model.evaluate(Xval, yval, verbose=0)

print(f"Train score: {train_score}")
print(f"Validation score: {val_score}")

n_epochs = len(r.history['loss'])

return r, model, n_epochs

```

```

[39]: D = 64 #embedding
epochs = 120
r,model,n_epochs = rnn_model(Xtrain,Xval,ytrain,yval,V,D,max_seq_len,epochs)

```

----Building the model----

Model: "functional\_3"

Layer (type)	Output Shape	Param #
input_layer_1 ( <a href="#">InputLayer</a> )	( <a href="#">None</a> , 16)	0
embedding_1 ( <a href="#">Embedding</a> )	( <a href="#">None</a> , 16, 64)	272,000
batch_normalization_1 ( <a href="#">BatchNormalization</a> )	( <a href="#">None</a> , 16, 64)	256
dropout_3 ( <a href="#">Dropout</a> )	( <a href="#">None</a> , 16, 64)	0
conv1d_1 ( <a href="#">Conv1D</a> )	( <a href="#">None</a> , 12, 32)	10,272
dropout_4 ( <a href="#">Dropout</a> )	( <a href="#">None</a> , 12, 32)	0
max_pooling1d_1 ( <a href="#">MaxPooling1D</a> )	( <a href="#">None</a> , 6, 32)	0
bidirectional_1 ( <a href="#">Bidirectional</a> )	( <a href="#">None</a> , 6, 256)	41,216
simple_rnn_1 ( <a href="#">SimpleRNN</a> )	( <a href="#">None</a> , 64)	20,544
dropout_5 ( <a href="#">Dropout</a> )	( <a href="#">None</a> , 64)	0
dense_1 ( <a href="#">Dense</a> )	( <a href="#">None</a> , 1)	65

Total params: 344,353 (1.31 MB)

Trainable params: 344,225 (1.31 MB)

Non-trainable params: 128 (512.00 B)

Classes: [0 1]

Counts: [1197 313]

Class weights: {0: 0.6307435254803676, 1: 2.412140575079872}

----Training the network----

Epoch 1/120

48/48 - 4s - 91ms/step - accuracy: 0.4788 - loss: 0.8388 - val\_accuracy: 0.5238  
- val\_loss: 0.6912

Epoch 2/120

48/48 - 0s - 10ms/step - accuracy: 0.5046 - loss: 0.8140 - val\_accuracy: 0.6296

- val\_loss: 0.6716  
Epoch 3/120  
48/48 - 0s - 9ms/step - accuracy: 0.5126 - loss: 0.8053 - val\_accuracy: 0.7169 - val\_loss: 0.6509  
Epoch 4/120  
48/48 - 0s - 9ms/step - accuracy: 0.5563 - loss: 0.7703 - val\_accuracy: 0.7751 - val\_loss: 0.6272  
Epoch 5/120  
48/48 - 0s - 9ms/step - accuracy: 0.5576 - loss: 0.7560 - val\_accuracy: 0.7937 - val\_loss: 0.6059  
Epoch 6/120  
48/48 - 0s - 9ms/step - accuracy: 0.5715 - loss: 0.7350 - val\_accuracy: 0.8095 - val\_loss: 0.5866  
Epoch 7/120  
48/48 - 0s - 10ms/step - accuracy: 0.5887 - loss: 0.7331 - val\_accuracy: 0.8201 - val\_loss: 0.5659  
Epoch 8/120  
48/48 - 0s - 10ms/step - accuracy: 0.5934 - loss: 0.7082 - val\_accuracy: 0.8228 - val\_loss: 0.5459  
Epoch 9/120  
48/48 - 0s - 9ms/step - accuracy: 0.6252 - loss: 0.7165 - val\_accuracy: 0.8228 - val\_loss: 0.5315  
Epoch 10/120  
48/48 - 0s - 9ms/step - accuracy: 0.6377 - loss: 0.6876 - val\_accuracy: 0.8228 - val\_loss: 0.5204  
Epoch 11/120  
48/48 - 0s - 9ms/step - accuracy: 0.6358 - loss: 0.6813 - val\_accuracy: 0.8148 - val\_loss: 0.5134  
Epoch 12/120  
48/48 - 0s - 9ms/step - accuracy: 0.6430 - loss: 0.6562 - val\_accuracy: 0.8069 - val\_loss: 0.5093  
Epoch 13/120  
48/48 - 0s - 9ms/step - accuracy: 0.6430 - loss: 0.6861 - val\_accuracy: 0.8042 - val\_loss: 0.4977  
Epoch 14/120  
48/48 - 0s - 9ms/step - accuracy: 0.6530 - loss: 0.6469 - val\_accuracy: 0.8016 - val\_loss: 0.4947  
Epoch 15/120  
48/48 - 0s - 9ms/step - accuracy: 0.6464 - loss: 0.6587 - val\_accuracy: 0.7989 - val\_loss: 0.4904  
Epoch 16/120  
48/48 - 0s - 9ms/step - accuracy: 0.6742 - loss: 0.6241 - val\_accuracy: 0.7910 - val\_loss: 0.4926  
Epoch 17/120  
48/48 - 0s - 9ms/step - accuracy: 0.6636 - loss: 0.6404 - val\_accuracy: 0.7910 - val\_loss: 0.4823  
Epoch 18/120  
48/48 - 0s - 9ms/step - accuracy: 0.6815 - loss: 0.6137 - val\_accuracy: 0.7937 -

val\_loss: 0.4719  
Epoch 19/120  
48/48 - 0s - 9ms/step - accuracy: 0.7060 - loss: 0.5837 - val\_accuracy: 0.7884 -  
val\_loss: 0.4744  
Epoch 20/120  
48/48 - 0s - 9ms/step - accuracy: 0.7066 - loss: 0.6005 - val\_accuracy: 0.7857 -  
val\_loss: 0.4653  
Epoch 21/120  
48/48 - 0s - 9ms/step - accuracy: 0.6887 - loss: 0.5921 - val\_accuracy: 0.7937 -  
val\_loss: 0.4564  
Epoch 22/120  
48/48 - 0s - 9ms/step - accuracy: 0.6874 - loss: 0.6170 - val\_accuracy: 0.7937 -  
val\_loss: 0.4551  
Epoch 23/120  
48/48 - 0s - 9ms/step - accuracy: 0.7007 - loss: 0.5821 - val\_accuracy: 0.7963 -  
val\_loss: 0.4501  
Epoch 24/120  
48/48 - 0s - 9ms/step - accuracy: 0.7252 - loss: 0.5565 - val\_accuracy: 0.7937 -  
val\_loss: 0.4442  
Epoch 25/120  
48/48 - 0s - 9ms/step - accuracy: 0.7325 - loss: 0.5547 - val\_accuracy: 0.7937 -  
val\_loss: 0.4413  
Epoch 26/120  
48/48 - 0s - 9ms/step - accuracy: 0.7219 - loss: 0.5478 - val\_accuracy: 0.7937 -  
val\_loss: 0.4390  
Epoch 27/120  
48/48 - 0s - 9ms/step - accuracy: 0.7344 - loss: 0.5477 - val\_accuracy: 0.7963 -  
val\_loss: 0.4358  
Epoch 28/120  
48/48 - 0s - 9ms/step - accuracy: 0.7285 - loss: 0.5531 - val\_accuracy: 0.7937 -  
val\_loss: 0.4392  
Epoch 29/120  
48/48 - 1s - 13ms/step - accuracy: 0.7483 - loss: 0.5335 - val\_accuracy: 0.7963  
- val\_loss: 0.4338  
Epoch 30/120  
48/48 - 0s - 10ms/step - accuracy: 0.7483 - loss: 0.5147 - val\_accuracy: 0.7989  
- val\_loss: 0.4332  
Epoch 31/120  
48/48 - 0s - 10ms/step - accuracy: 0.7417 - loss: 0.5383 - val\_accuracy: 0.7963  
- val\_loss: 0.4303  
Epoch 32/120  
48/48 - 0s - 9ms/step - accuracy: 0.7583 - loss: 0.5232 - val\_accuracy: 0.8016 -  
val\_loss: 0.4296  
Epoch 33/120  
48/48 - 0s - 9ms/step - accuracy: 0.7477 - loss: 0.5170 - val\_accuracy: 0.8016 -  
val\_loss: 0.4347  
Epoch 34/120  
48/48 - 0s - 9ms/step - accuracy: 0.7437 - loss: 0.5398 - val\_accuracy: 0.7963 -

val\_loss: 0.4376  
Epoch 35/120  
48/48 - 0s - 9ms/step - accuracy: 0.7364 - loss: 0.5237 - val\_accuracy: 0.7963 -  
val\_loss: 0.4346  
Epoch 36/120  
48/48 - 0s - 10ms/step - accuracy: 0.7457 - loss: 0.5187 - val\_accuracy: 0.8042  
- val\_loss: 0.4294  
Epoch 37/120  
48/48 - 0s - 9ms/step - accuracy: 0.7636 - loss: 0.5077 - val\_accuracy: 0.8042 -  
val\_loss: 0.4291  
Epoch 38/120  
48/48 - 1s - 13ms/step - accuracy: 0.7576 - loss: 0.5255 - val\_accuracy: 0.8042  
- val\_loss: 0.4313  
Epoch 39/120  
48/48 - 1s - 12ms/step - accuracy: 0.7616 - loss: 0.5091 - val\_accuracy: 0.8095  
- val\_loss: 0.4240  
Epoch 40/120  
48/48 - 0s - 9ms/step - accuracy: 0.7576 - loss: 0.4959 - val\_accuracy: 0.8042 -  
val\_loss: 0.4271  
Epoch 41/120  
48/48 - 0s - 8ms/step - accuracy: 0.7550 - loss: 0.4945 - val\_accuracy: 0.8042 -  
val\_loss: 0.4296  
Epoch 42/120  
48/48 - 0s - 8ms/step - accuracy: 0.7642 - loss: 0.5007 - val\_accuracy: 0.8069 -  
val\_loss: 0.4256  
Epoch 43/120  
48/48 - 0s - 9ms/step - accuracy: 0.7636 - loss: 0.5074 - val\_accuracy: 0.8095 -  
val\_loss: 0.4237  
Epoch 44/120  
48/48 - 0s - 8ms/step - accuracy: 0.7715 - loss: 0.4913 - val\_accuracy: 0.8148 -  
val\_loss: 0.4210  
Epoch 45/120  
48/48 - 0s - 9ms/step - accuracy: 0.7854 - loss: 0.4591 - val\_accuracy: 0.8148 -  
val\_loss: 0.4233  
Epoch 46/120  
48/48 - 0s - 8ms/step - accuracy: 0.7623 - loss: 0.5013 - val\_accuracy: 0.8175 -  
val\_loss: 0.4203  
Epoch 47/120  
48/48 - 0s - 9ms/step - accuracy: 0.7715 - loss: 0.4957 - val\_accuracy: 0.8148 -  
val\_loss: 0.4202  
Epoch 48/120  
48/48 - 0s - 9ms/step - accuracy: 0.7662 - loss: 0.5268 - val\_accuracy: 0.8122 -  
val\_loss: 0.4232  
Epoch 49/120  
48/48 - 0s - 9ms/step - accuracy: 0.7781 - loss: 0.4852 - val\_accuracy: 0.8148 -  
val\_loss: 0.4216  
Epoch 50/120  
48/48 - 0s - 9ms/step - accuracy: 0.7874 - loss: 0.4709 - val\_accuracy: 0.8148 -

val\_loss: 0.4231  
Epoch 51/120  
48/48 - 0s - 9ms/step - accuracy: 0.7656 - loss: 0.4946 - val\_accuracy: 0.8148 -  
val\_loss: 0.4249  
Epoch 52/120  
48/48 - 0s - 9ms/step - accuracy: 0.7775 - loss: 0.4946 - val\_accuracy: 0.8148 -  
val\_loss: 0.4250  
Epoch 53/120  
48/48 - 0s - 9ms/step - accuracy: 0.7848 - loss: 0.4581 - val\_accuracy: 0.8201 -  
val\_loss: 0.4235  
Epoch 54/120  
48/48 - 0s - 9ms/step - accuracy: 0.7834 - loss: 0.4732 - val\_accuracy: 0.8201 -  
val\_loss: 0.4238  
Epoch 55/120  
48/48 - 0s - 9ms/step - accuracy: 0.7874 - loss: 0.4613 - val\_accuracy: 0.8201 -  
val\_loss: 0.4263  
Epoch 56/120  
48/48 - 0s - 9ms/step - accuracy: 0.7874 - loss: 0.4910 - val\_accuracy: 0.8201 -  
val\_loss: 0.4236  
Epoch 57/120  
48/48 - 0s - 9ms/step - accuracy: 0.7815 - loss: 0.4806 - val\_accuracy: 0.8228 -  
val\_loss: 0.4228  
Epoch 58/120  
48/48 - 0s - 9ms/step - accuracy: 0.7815 - loss: 0.4585 - val\_accuracy: 0.8254 -  
val\_loss: 0.4194  
Epoch 59/120  
48/48 - 0s - 9ms/step - accuracy: 0.7874 - loss: 0.4662 - val\_accuracy: 0.8254 -  
val\_loss: 0.4217  
Epoch 60/120  
48/48 - 0s - 8ms/step - accuracy: 0.7834 - loss: 0.4735 - val\_accuracy: 0.8333 -  
val\_loss: 0.4169  
Epoch 61/120  
48/48 - 1s - 14ms/step - accuracy: 0.7808 - loss: 0.4781 - val\_accuracy: 0.8333  
- val\_loss: 0.4194  
Epoch 62/120  
48/48 - 0s - 9ms/step - accuracy: 0.7940 - loss: 0.4593 - val\_accuracy: 0.8333 -  
val\_loss: 0.4172  
Epoch 63/120  
48/48 - 0s - 10ms/step - accuracy: 0.7907 - loss: 0.4486 - val\_accuracy: 0.8333  
- val\_loss: 0.4182  
Epoch 64/120  
48/48 - 0s - 9ms/step - accuracy: 0.7881 - loss: 0.4704 - val\_accuracy: 0.8333 -  
val\_loss: 0.4219  
Epoch 65/120  
48/48 - 0s - 9ms/step - accuracy: 0.7887 - loss: 0.4481 - val\_accuracy: 0.8333 -  
val\_loss: 0.4183  
Epoch 66/120  
48/48 - 0s - 9ms/step - accuracy: 0.7940 - loss: 0.4655 - val\_accuracy: 0.8333 -

val\_loss: 0.4243  
Epoch 67/120  
48/48 - 0s - 9ms/step - accuracy: 0.7987 - loss: 0.4349 - val\_accuracy: 0.8333 -  
val\_loss: 0.4212  
Epoch 68/120  
48/48 - 0s - 9ms/step - accuracy: 0.7993 - loss: 0.4608 - val\_accuracy: 0.8333 -  
val\_loss: 0.4210  
Epoch 69/120  
48/48 - 0s - 8ms/step - accuracy: 0.7901 - loss: 0.4447 - val\_accuracy: 0.8333 -  
val\_loss: 0.4169  
Epoch 70/120  
48/48 - 0s - 9ms/step - accuracy: 0.7887 - loss: 0.4669 - val\_accuracy: 0.8333 -  
val\_loss: 0.4150  
Epoch 71/120  
48/48 - 0s - 8ms/step - accuracy: 0.7940 - loss: 0.4651 - val\_accuracy: 0.8333 -  
val\_loss: 0.4183  
Epoch 72/120  
48/48 - 0s - 8ms/step - accuracy: 0.8119 - loss: 0.4338 - val\_accuracy: 0.8333 -  
val\_loss: 0.4144  
Epoch 73/120  
48/48 - 0s - 9ms/step - accuracy: 0.8026 - loss: 0.4546 - val\_accuracy: 0.8360 -  
val\_loss: 0.4143  
Epoch 74/120  
48/48 - 0s - 8ms/step - accuracy: 0.8079 - loss: 0.4567 - val\_accuracy: 0.8333 -  
val\_loss: 0.4179  
Epoch 75/120  
48/48 - 0s - 9ms/step - accuracy: 0.7940 - loss: 0.4647 - val\_accuracy: 0.8360 -  
val\_loss: 0.4169  
Epoch 76/120  
48/48 - 0s - 9ms/step - accuracy: 0.8106 - loss: 0.4290 - val\_accuracy: 0.8360 -  
val\_loss: 0.4137  
Epoch 77/120  
48/48 - 0s - 9ms/step - accuracy: 0.8146 - loss: 0.4258 - val\_accuracy: 0.8360 -  
val\_loss: 0.4130  
Epoch 78/120  
48/48 - 0s - 9ms/step - accuracy: 0.8172 - loss: 0.4248 - val\_accuracy: 0.8360 -  
val\_loss: 0.4175  
Epoch 79/120  
48/48 - 0s - 9ms/step - accuracy: 0.8033 - loss: 0.4414 - val\_accuracy: 0.8360 -  
val\_loss: 0.4144  
Epoch 80/120  
48/48 - 0s - 9ms/step - accuracy: 0.8139 - loss: 0.4226 - val\_accuracy: 0.8360 -  
val\_loss: 0.4126  
Epoch 81/120  
48/48 - 0s - 9ms/step - accuracy: 0.8020 - loss: 0.4420 - val\_accuracy: 0.8360 -  
val\_loss: 0.4123  
Epoch 82/120  
48/48 - 0s - 10ms/step - accuracy: 0.8046 - loss: 0.4196 - val\_accuracy: 0.8360



```

- val_loss: 0.4148
Epoch 83/120
48/48 - 0s - 9ms/step - accuracy: 0.8053 - loss: 0.4204 - val_accuracy: 0.8360 -
val_loss: 0.4083
Epoch 84/120
48/48 - 0s - 9ms/step - accuracy: 0.8126 - loss: 0.4062 - val_accuracy: 0.8413 -
val_loss: 0.4039
Epoch 85/120
48/48 - 0s - 9ms/step - accuracy: 0.8053 - loss: 0.4306 - val_accuracy: 0.8413 -
val_loss: 0.4053
Epoch 86/120
48/48 - 0s - 9ms/step - accuracy: 0.7987 - loss: 0.4431 - val_accuracy: 0.8360 -
val_loss: 0.4083
Epoch 87/120
48/48 - 0s - 9ms/step - accuracy: 0.7980 - loss: 0.4381 - val_accuracy: 0.8413 -
val_loss: 0.4040
Epoch 88/120
48/48 - 0s - 9ms/step - accuracy: 0.8073 - loss: 0.4182 - val_accuracy: 0.8439 -
val_loss: 0.4015
Epoch 89/120
48/48 - 0s - 9ms/step - accuracy: 0.8106 - loss: 0.4282 - val_accuracy: 0.8466 -
val_loss: 0.4020
Epoch 90/120
48/48 - 0s - 9ms/step - accuracy: 0.8146 - loss: 0.4113 - val_accuracy: 0.8466 -
val_loss: 0.4013
Epoch 91/120
48/48 - 0s - 9ms/step - accuracy: 0.8119 - loss: 0.4281 - val_accuracy: 0.8386 -
val_loss: 0.4102
Epoch 92/120
48/48 - 0s - 9ms/step - accuracy: 0.8172 - loss: 0.4140 - val_accuracy: 0.8413 -
val_loss: 0.4109
Epoch 93/120
48/48 - 0s - 9ms/step - accuracy: 0.8119 - loss: 0.4190 - val_accuracy: 0.8466 -
val_loss: 0.4069
Epoch 94/120
48/48 - 0s - 9ms/step - accuracy: 0.8106 - loss: 0.4168 - val_accuracy: 0.8386 -
val_loss: 0.4133
Epoch 95/120
48/48 - 0s - 9ms/step - accuracy: 0.8192 - loss: 0.3969 - val_accuracy: 0.8466 -
val_loss: 0.4057
Epoch 96/120
48/48 - 0s - 9ms/step - accuracy: 0.8265 - loss: 0.4008 - val_accuracy: 0.8466 -
val_loss: 0.4005
Epoch 97/120
48/48 - 0s - 9ms/step - accuracy: 0.8278 - loss: 0.4014 - val_accuracy: 0.8466 -
val_loss: 0.4053
Epoch 98/120
48/48 - 0s - 9ms/step - accuracy: 0.8417 - loss: 0.3760 - val_accuracy: 0.8466 -

```

val\_loss: 0.4073  
Epoch 99/120  
48/48 - 0s - 9ms/step - accuracy: 0.8119 - loss: 0.4298 - val\_accuracy: 0.8386 -  
val\_loss: 0.4143  
Epoch 100/120  
48/48 - 0s - 9ms/step - accuracy: 0.8073 - loss: 0.4080 - val\_accuracy: 0.8439 -  
val\_loss: 0.4100  
Epoch 101/120  
48/48 - 0s - 9ms/step - accuracy: 0.8205 - loss: 0.4011 - val\_accuracy: 0.8466 -  
val\_loss: 0.4052  
Epoch 102/120  
48/48 - 0s - 10ms/step - accuracy: 0.8245 - loss: 0.3986 - val\_accuracy: 0.8439  
- val\_loss: 0.4052  
Epoch 103/120  
48/48 - 0s - 9ms/step - accuracy: 0.8179 - loss: 0.4132 - val\_accuracy: 0.8466 -  
val\_loss: 0.4033  
Epoch 104/120  
48/48 - 0s - 10ms/step - accuracy: 0.8285 - loss: 0.4016 - val\_accuracy: 0.8439  
- val\_loss: 0.4018  
Epoch 105/120  
48/48 - 0s - 9ms/step - accuracy: 0.8232 - loss: 0.4082 - val\_accuracy: 0.8439 -  
val\_loss: 0.4064  
Epoch 106/120  
48/48 - 0s - 9ms/step - accuracy: 0.8351 - loss: 0.3667 - val\_accuracy: 0.8439 -  
val\_loss: 0.4059  
Epoch 107/120  
48/48 - 0s - 9ms/step - accuracy: 0.8364 - loss: 0.3812 - val\_accuracy: 0.8439 -  
val\_loss: 0.4031  
Epoch 108/120  
48/48 - 0s - 9ms/step - accuracy: 0.8358 - loss: 0.3835 - val\_accuracy: 0.8413 -  
val\_loss: 0.4023  
Epoch 109/120  
48/48 - 0s - 9ms/step - accuracy: 0.8305 - loss: 0.3834 - val\_accuracy: 0.8413 -  
val\_loss: 0.4032  
Epoch 110/120  
48/48 - 0s - 9ms/step - accuracy: 0.8278 - loss: 0.3844 - val\_accuracy: 0.8439 -  
val\_loss: 0.4034  
Epoch 111/120  
48/48 - 0s - 9ms/step - accuracy: 0.8364 - loss: 0.3701 - val\_accuracy: 0.8413 -  
val\_loss: 0.4050  
Epoch 112/120  
48/48 - 0s - 9ms/step - accuracy: 0.8238 - loss: 0.3774 - val\_accuracy: 0.8439 -  
val\_loss: 0.4040  
Epoch 113/120  
48/48 - 0s - 9ms/step - accuracy: 0.8371 - loss: 0.3630 - val\_accuracy: 0.8413 -  
val\_loss: 0.3960  
Epoch 114/120  
48/48 - 0s - 9ms/step - accuracy: 0.8464 - loss: 0.3607 - val\_accuracy: 0.8413 -

```

val_loss: 0.3996
Epoch 115/120
48/48 - 0s - 9ms/step - accuracy: 0.8430 - loss: 0.3686 - val_accuracy: 0.8386 -
val_loss: 0.4026
Epoch 116/120
48/48 - 0s - 9ms/step - accuracy: 0.8331 - loss: 0.3808 - val_accuracy: 0.8413 -
val_loss: 0.4023
Epoch 117/120
48/48 - 0s - 9ms/step - accuracy: 0.8397 - loss: 0.3619 - val_accuracy: 0.8466 -
val_loss: 0.3981
Epoch 118/120
48/48 - 0s - 9ms/step - accuracy: 0.8543 - loss: 0.3552 - val_accuracy: 0.8466 -
val_loss: 0.3964
Epoch 119/120
48/48 - 0s - 9ms/step - accuracy: 0.8325 - loss: 0.3600 - val_accuracy: 0.8492 -
val_loss: 0.3945
Epoch 120/120
48/48 - 0s - 9ms/step - accuracy: 0.8457 - loss: 0.3340 - val_accuracy: 0.8492 -
val_loss: 0.3946
Train score: [0.24222174286842346, 0.8960264921188354]
Validation score: [0.39464399218559265, 0.8492063283920288]

```

```

[40]: print("Evaluate Model Performance on Test set")
      result = model.evaluate(pad_test,ytest)
      print(dict(zip(model.metrics_names, result)))

```

```

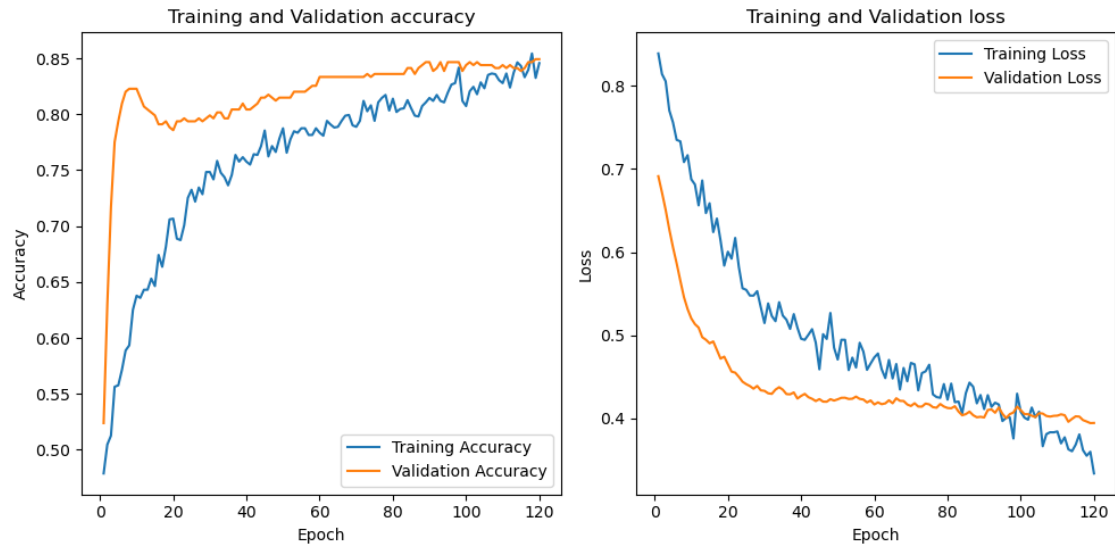
Evaluate Model Performance on Test set
15/15          0s 3ms/step -
accuracy: 0.8642 - loss: 0.3555
{'loss': 0.38578107953071594, 'compile_metrics': 0.8538135886192322}

```

```

[41]: plotLearningCurve(r,n_epochs,'2')

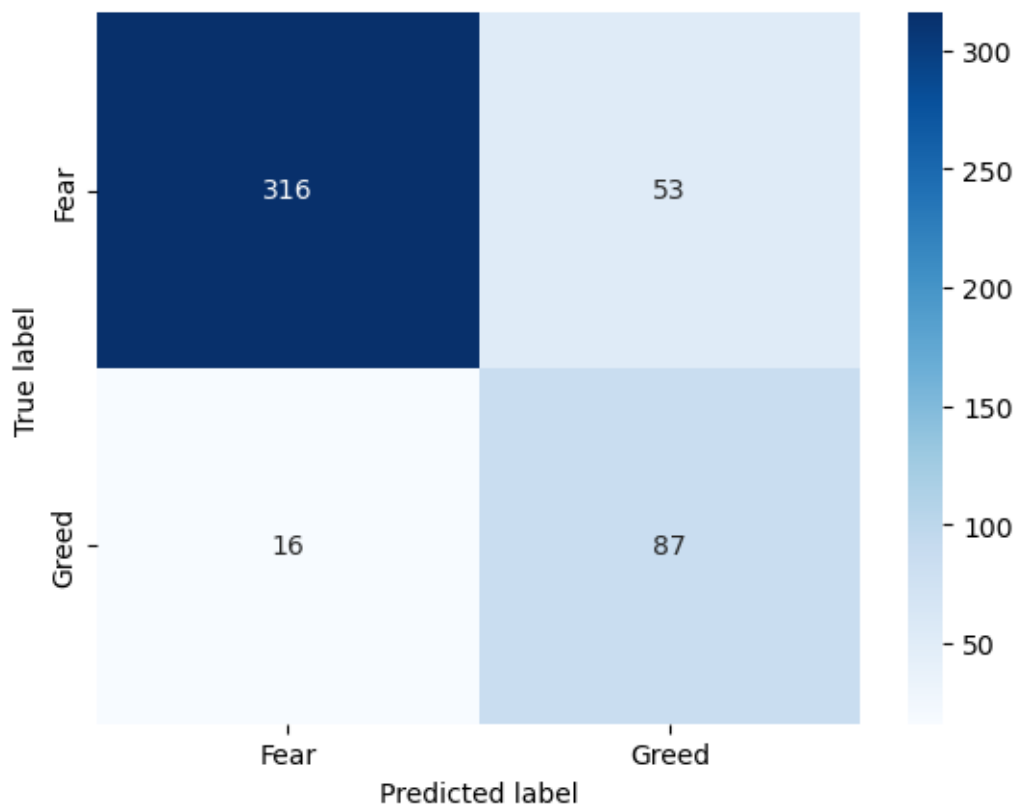
```



```
[42]: #Generate predictions for the test dataset
ypred = model.predict(pad_test)
ypred = ypred>0.5
#Get the confusion matrix
cf_matrix = confusion_matrix(ytest, ypred)
class_names = ['Fear', 'Greed']
sns.heatmap(cf_matrix, annot=True, fmt='d', cmap='Blues',
            xticklabels=class_names, yticklabels=class_names)
plt.xlabel('Predicted label')
plt.ylabel('True label')
plt.savefig('RNNmat.png')
plt.show()
print(classification_report(ytest, ypred))
```

15/15

1s 26ms/step



	precision	recall	f1-score	support
0	0.95	0.86	0.90	369
1	0.62	0.84	0.72	103
accuracy			0.85	472
macro avg	0.79	0.85	0.81	472
weighted avg	0.88	0.85	0.86	472