In [ ]:
```
import pandas as pd
import numpy as np
import tensorflow as tf
import matplotlib.pyplot as plt
import seaborn as sns
from sklearn.model_selection import train_test_split

from sklearn.preprocessing import StandardScaler
from sklearn.metrics import confusion_matrix, recall_score, accuracy_score,

RANDOM_SEED = 2021
TEST_PCT = 0.3
LABELS = ["Normal","Fraud"]
```

In [ ]:
```
dataset = pd.read_csv("creditcard.csv")
```

In [ ]:
```
#check for any null values
print("Any nulls in the dataset",dataset.isnull().values.any())
print('-------')
print("No. of unique labels",len(dataset['Class'].unique()))
print("Label values",dataset.Class.unique())

#0 is for normal credit card transcation
#1 is for fraudulent credit card transcation
print('-------')
print("Break down of Normal and Fraud Transcations")
print(pd.value_counts(dataset['Class'],sort=True))
```

In [ ]:
```
#visualizing the imbalanced dataset
count_classes = pd.value_counts(dataset['Class'],sort=True)
count_classes.plot(kind='bar',rot=0)
plt.xticks(range(len(dataset['Class'].unique())),dataset.Class.unique())
plt.title("Frequency by observation number")
plt.xlabel("Class")
plt.ylabel("Number of Observations")
```

In [ ]:
```
#Save the normal and fradulent transcations in seperate dataframe
normal_dataset = dataset[dataset.Class == 0]
fraud_dataset = dataset[dataset.Class == 1]

#Visualize transcation amounts for normal and fraudulent transcations
bins = np.linspace(200,2500,100)
plt.hist(normal_dataset.Amount,bins=bins,alpha=1,density=True,label='Normal
plt.hist(fraud_dataset.Amount,bins=bins,alpha=0.5,density=True,label='Fraud
plt.legend(loc='upper right')
plt.title("Transcation Amount vs Percentage of Transcations")
plt.xlabel("Transcation Amount (USD)")
plt.ylabel("Percentage of Transcations")
plt.show()
```

In [ ]:
```
dataset
```

In [ ]:
```
sc = StandardScaler()
dataset['Time'] = sc.fit_transform(dataset['Time'].values.reshape(-1,1))
dataset['Amount'] = sc.fit_transform(dataset['Amount'].values.reshape(-1,1)
```

In [ ]:
```
raw_data = dataset.values
#The last element contains if the transcation is normal which is represente
labels = raw_data[:,-1]

#The other data points are the electrocadriogram data
data = raw_data[:,0:-1]

train_data,test_data,train_labels,test_labels = train_test_split(data,label
```

In [ ]:
```
min_val = tf.reduce_min(train_data)
max_val = tf.reduce_max(train_data)

train_data = (train_data - min_val) / (max_val - min_val)
test_data = (test_data - min_val) / (max_val - min_val)

train_data = tf.cast(train_data,tf.float32)
test_data = tf.cast(test_data,tf.float32)
```

In [ ]:
```
train_labels = train_labels.astype(bool)
test_labels = test_labels.astype(bool)

#Creating normal and fraud datasets
normal_train_data = train_data[~train_labels]
normal_test_data = test_data[~test_labels]

fraud_train_data = train_data[train_labels]
fraud_test_data = test_data[test_labels]
print("No. of records in Fraud Train Data=",len(fraud_train_data))
print("No. of records in Normal Train Data=",len(normal_train_data))
print("No. of records in Fraud Test Data=",len(fraud_test_data))
print("No. of records in Normal Test Data=",len(normal_test_data))
```

In [ ]:
```
nb_epoch = 50
batch_size = 64
input_dim = normal_train_data.shape[1]
#num of columns,30
encoding_dim = 14
hidden_dim1 = int(encoding_dim / 2)
hidden_dim2 = 4
learning_rate = 1e-7
```

In [ ]:
```
#input Layer
input_layer = tf.keras.layers.Input(shape=(input_dim,))

#Encoder
encoder = tf.keras.layers.Dense(encoding_dim,activation="tanh",activity_reg
encoder = tf.keras.layers.Dropout(0.2)(encoder)
encoder = tf.keras.layers.Dense(hidden_dim1,activation='relu')(encoder)
encoder = tf.keras.layers.Dense(hidden_dim2,activation=tf.nn.leaky_relu)(en

#Decoder
decoder = tf.keras.layers.Dense(hidden_dim1,activation='relu')(encoder)
decoder = tf.keras.layers.Dropout(0.2)(decoder)
decoder = tf.keras.layers.Dense(encoding_dim,activation='relu')(decoder)
decoder = tf.keras.layers.Dense(input_dim,activation='tanh')(decoder)

#Autoencoder
autoencoder = tf.keras.Model(inputs = input_layer,outputs = decoder)
autoencoder.summary()
```

In [ ]:
```
cp = tf.keras.callbacks.ModelCheckpoint(filepath="autoencoder_fraud.h5",mod
#Define our early stopping
early_stop = tf.keras.callbacks.EarlyStopping(
                monitor='val_loss',
                min_delta=0.0001,
                patience=10,
                verbose=11,
                mode='min',
                restore_best_weights=True
)
```

In [ ]:
```
autoencoder.compile(metrics=['accuracy'],loss= 'mean_squared_error',optimiz
```

In [ ]:
```
history = autoencoder.fit(normal_train_data,normal_train_data,epochs = nb_e
                         batch_size = batch_size,shuffle = True,
                         validation_data = (test_data,test_data),
                         verbose=1,
                         callbacks = [cp,early_stop]).history
```

In [ ]:
```
plt.plot(history['loss'],linewidth = 2,label = 'Train')
plt.plot(history['val_loss'],linewidth = 2,label = 'Test')
plt.legend(loc='upper right')
plt.title('Model Loss')
plt.ylabel('Loss')
plt.xlabel('Epoch')

#plt.ylim(ymin=0.70,ymax=1)

plt.show()
```

In [ ]:
```
test_x_predictions = autoencoder.predict(test_data)
mse = np.mean(np.power(test_data - test_x_predictions, 2),axis = 1)
error_df = pd.DataFrame({'Reconstruction_error':mse,
                         'True_class':test_labels})
```

In [ ]:
```
threshold_fixed = 50
groups = error_df.groupby('True_class')
fig,ax = plt.subplots()

for name,group in groups:
        ax.plot(group.index,group.Reconstruction_error,marker='o',ms = 3.5,
                label = "Fraud" if  name==1 else "Normal")
ax.hlines(threshold_fixed,ax.get_xlim()[0],ax.get_xlim()[1],colors="r",zord
ax.legend()
plt.title("Reconstructions error for normal and fraud data")
plt.ylabel("Reconstruction error")
plt.xlabel("Data point index")
plt.show()
```

In [ ]:
```
threshold_fixed = 52
pred_y = [1 if e > threshold_fixed else 0
          for e in
        error_df.Reconstruction_error.values]
error_df['pred'] = pred_y
conf_matrix = confusion_matrix(error_df.True_class,pred_y)

plt.figure(figsize = (4,4))
sns.heatmap(conf_matrix,xticklabels = LABELS,yticklabels = LABELS,annot = T
plt.title("Confusion matrix")
plt.ylabel("True class")
plt.xlabel("Predicted class")
plt.show()

#Print Accuracy,Precision and Recall
print("Accuracy :",accuracy_score(error_df['True_class'],error_df['pred']))
print("Recall :",recall_score(error_df['True_class'],error_df['pred']))
print("Precision :",precision_score(error_df['True_class'],error_df['pred']
```

In [ ]: