Creating a keras model

INTRODUCTION TO DEEP LEARNING IN PYTHON



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Model building steps

- Specify Architecture
- Compile
- Fit
- Predict

Model specification

```
import numpy as np
from keras.layers import Dense
from keras.models import Sequential

predictors = np.loadtxt('predictors_data.csv', delimiter=',')
n_cols = predictors.shape[1]

model = Sequential()
model.add(Dense(100, activation='relu', input_shape = (n_cols,)))
model.add(Dense(100, activation='relu'))
model.add(Dense(1))
```

Let's practice!

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Compiling and fitting a model

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Why you need to compile your model

- Specify the optimizer
 - Many options and mathematically complex
 - "Adam" is usually a good choice
- Loss function
 - "mean_squared_error" common for regression

Compiling a model

```
n_cols = predictors.shape[1]
model = Sequential()
model.add(Dense(100, activation='relu', input_shape=(n_cols,)))
model.add(Dense(100, activation='relu'))
model.add(Dense(1))
model.add(Dense(1))
model.compile(optimizer='adam', loss='mean_squared_error')
```

What is fitting a model

- Applying backpropagation and gradient descent with your data to update the weights
- Scaling data before fitting can ease optimization

Fitting a model

```
n_cols = predictors.shape[1]
model = Sequential()
model.add(Dense(100, activation='relu', input_shape=(n_cols,)))
model.add(Dense(100, activation='relu'))
model.add(Dense(1))
model.compile(optimizer='adam', loss='mean_squared_error')
model.fit(predictors, target)
```

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Classification models

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Classification

- 'categorical_crossentropy' loss function
- Similar to log loss: Lower is better
- Add metrics = ['accuracy'] to compile step for easy-tounderstand diagnostics
- Output layer has separate node for each possible outcome, and uses 'softmax' activation

Quick look at the data

shot_clock	dribbles	touch_time	shot_dis	close_def_ dis	shot_result
10.8	2	1.9	7.7	1.3	1
3.4	0	0.8	28.2	6.1	0
0	3	2.7	10.1	0.9	0
10.3	2	1.9	17.2	3.4	0

Quick look at the data

shot_clock	dribbles	touch_time	shot_dis	close_def_ dis	shot_result
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Transforming to categorical

shot_result		Outcome 0	Outcome 1
1		0	1
0		1	0
0	•	1	0
0		1	0

Classification

```
from keras.utils.np_utils import to_categorical
data = pd.read_csv('basketball_shot_log.csv')
predictors = data.drop(['shot_result'], axis=1).as_matrix()
target = to_categorical(data.shot_result)
model = Sequential()
model.add(Dense(100, activation='relu', input_shape = (n_cols,)))
model.add(Dense(100, activation='relu'))
model.add(Dense(100, activation='relu'))
model.add(Dense(2, activation='softmax'))
model.compile(optimizer='adam', loss='categorical_crossentropy',
           metrics=['accuracy'])
model.fit(predictors, target)
```

Classification

```
Epoch 1/10
Epoch 2/10
Epoch 3/10
Epoch 4/10
Epoch 5/10
Epoch 6/10
Epoch 7/10
Epoch 8/10
Epoch 9/10
Epoch 10/10
```



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Using models

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Using models

- Save
- Reload
- Make predictions

Saving, reloading and using your Model

```
from keras.models import load_model
model.save('model_file.h5')
my_model = load_model('my_model.h5')
predictions = my_model.predict(data_to_predict_with)
probability_true = predictions[:,1]
```

Verifying model structure

my_model.summary()

Layer (type)	Output Shape	Param #	Connected to
dense_1 (Dense)	(None, 100)	1100	dense_input_1[0][0]
dense_2 (Dense)	(None, 100)	10100	dense_1[0][0]
dense_3 (Dense)	(None, 100)	10100	dense_2[0][0]
dense_4 (Dense)	 (None, 2)	 202	 dense_3[0][0]



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