ex2_sol

April 17, 2019

1 Exercise 2 - Introduction to (Deep) Neural Networks

This exercise uses some images and information from https://github.com/YaleATLAS/CERNDeepLearningTuto

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3 1 Introduction to Keras

* Modular, powerful and intuitive Deep Learning Python library built on and and

Developed with a focus on enabling fast experimentation. Being able to go from idea to result with the least possible delay is key to doing good research.

https://keras.io

- Minimalist, user-friendly interface
- Extremely well documented, lots of working examples
- Very shallow learning curve → by far one of the best tools for both beginners and experts
- Open-source, developed and maintained by a community of contributors, and publicly hosted on GitHub
- Extensible: possibility to customize layers

From the Keras website:

4 2 Breast cancer dataset

4.1 Loading the dataset

- 4.1.1 Task 1: For this exercise we want to use the breast cancer dataset from sci-kit learn. Prepare the dataset in the following way:
 - Load the dataset (load_breast_cancer), inspect it and create a pandas DataFrame with name df.
 - How many example and how many features do we have? What are the names of the classes? How many examples of each class do we have?
 - Plot the mean radius and the mean smoothness of the training data in a 2D scatter plot for the two classes

```
In [1]: from sklearn.datasets import load_breast_cancer
       breast_cancer = load_breast_cancer()
       print(breast cancer['DESCR'])
.. _breast_cancer_dataset:
Breast cancer wisconsin (diagnostic) dataset
______
**Data Set Characteristics:**
    :Number of Instances: 569
    :Number of Attributes: 30 numeric, predictive attributes and the class
    :Attribute Information:
       - radius (mean of distances from center to points on the perimeter)
       - texture (standard deviation of gray-scale values)
       - perimeter
       - area
       - smoothness (local variation in radius lengths)
       - compactness (perimeter^2 / area - 1.0)
       - concavity (severity of concave portions of the contour)
       - concave points (number of concave portions of the contour)
       - symmetry
       - fractal dimension ("coastline approximation" - 1)
       The mean, standard error, and "worst" or largest (mean of the three
       largest values) of these features were computed for each image,
       resulting in 30 features. For instance, field 3 is Mean Radius, field
       13 is Radius SE, field 23 is Worst Radius.
       - class:
```

- WDBC-Malignant

- WDBC-Benign

:Summary Statistics:

:Donor: Nick Street

:Date: November, 1995

```
_____ ____
                                   Min
                                         Max
radius (mean):
                                  6.981 28.11
texture (mean):
                                  9.71
                                        39.28
perimeter (mean):
                                  43.79 188.5
                                  143.5 2501.0
area (mean):
smoothness (mean):
                                  0.053 0.163
compactness (mean):
                                  0.019 0.345
concavity (mean):
                                  0.0
                                         0.427
concave points (mean):
                                  0.0
                                         0.201
symmetry (mean):
                                  0.106 0.304
fractal dimension (mean):
                                  0.05
                                         0.097
radius (standard error):
                                  0.112 2.873
texture (standard error):
                                  0.36
                                         4.885
perimeter (standard error):
                                  0.757 21.98
area (standard error):
                                  6.802 542.2
smoothness (standard error):
                                  0.002 0.031
compactness (standard error):
                                  0.002 0.135
concavity (standard error):
                                  0.0
                                         0.396
concave points (standard error):
                                  0.0
                                         0.053
symmetry (standard error):
                                  0.008 0.079
fractal dimension (standard error):
                                  0.001 0.03
radius (worst):
                                  7.93
                                         36.04
texture (worst):
                                  12.02 49.54
perimeter (worst):
                                  50.41 251.2
area (worst):
                                  185.2 4254.0
smoothness (worst):
                                  0.071 0.223
compactness (worst):
                                  0.027 1.058
concavity (worst):
                                  0.0
                                         1.252
concave points (worst):
                                  0.0
                                         0.291
symmetry (worst):
                                  0.156 0.664
fractal dimension (worst):
                                  0.055 0.208
:Missing Attribute Values: None
:Class Distribution: 212 - Malignant, 357 - Benign
:Creator: Dr. William H. Wolberg, W. Nick Street, Olvi L. Mangasarian
```

This is a copy of UCI ML Breast Cancer Wisconsin (Diagnostic) datasets. https://goo.gl/U2Uwz2

Features are computed from a digitized image of a fine needle aspirate (FNA) of a breast mass. They describe characteristics of the cell nuclei present in the image.

Separating plane described above was obtained using Multisurface Method-Tree (MSM-T) [K. P. Bennett, "Decision Tree Construction Via Linear Programming." Proceedings of the 4th Midwest Artificial Intelligence and Cognitive Science Society, pp. 97-101, 1992], a classification method which uses linear programming to construct a decision tree. Relevant features were selected using an exhaustive search in the space of 1-4 features and 1-3 separating planes.

The actual linear program used to obtain the separating plane in the 3-dimensional space is that described in:
[K. P. Bennett and O. L. Mangasarian: "Robust Linear Programming Discrimination of Two Linearly Inseparable Sets", Optimization Methods and Software 1, 1992, 23-34].

This database is also available through the UW CS ftp server:

ftp ftp.cs.wisc.edu
cd math-prog/cpo-dataset/machine-learn/WDBC/

.. topic:: References

- W.N. Street, W.H. Wolberg and O.L. Mangasarian. Nuclear feature extraction for breast tumor diagnosis. IS&T/SPIE 1993 International Symposium on Electronic Imaging: Science and Technology, volume 1905, pages 861-870, San Jose, CA, 1993.
- O.L. Mangasarian, W.N. Street and W.H. Wolberg. Breast cancer diagnosis and prognosis via linear programming. Operations Research, 43(4), pages 570-577, July-August 1995.
- W.H. Wolberg, W.N. Street, and O.L. Mangasarian. Machine learning techniques to diagnose breast cancer from fine-needle aspirates. Cancer Letters 77 (1994) 163-171.
- Out[2]: mean radius mean texture mean perimeter mean area mean smoothness \
 0 17.99 10.38 122.80 1001.0 0.11840

```
1
          20.57
                         17.77
                                         132.90
                                                     1326.0
                                                                       0.08474
2
         19.69
                         21.25
                                         130.00
                                                     1203.0
                                                                       0.10960
3
         11.42
                         20.38
                                          77.58
                                                      386.1
                                                                       0.14250
4
         20.29
                         14.34
                                         135.10
                                                     1297.0
                                                                       0.10030
5
         12.45
                         15.70
                                          82.57
                                                      477.1
                                                                       0.12780
6
          18.25
                         19.98
                                         119.60
                                                     1040.0
                                                                       0.09463
7
         13.71
                         20.83
                                          90.20
                                                      577.9
                                                                       0.11890
                         21.82
8
          13.00
                                          87.50
                                                      519.8
                                                                       0.12730
9
          12.46
                         24.04
                                          83.97
                                                       475.9
                                                                       0.11860
                      mean concavity mean concave points
                                                               mean symmetry
   mean compactness
0
             0.27760
                              0.30010
                                                     0.14710
                                                                       0.2419
1
             0.07864
                              0.08690
                                                                       0.1812
                                                     0.07017
2
                              0.19740
                                                                       0.2069
             0.15990
                                                     0.12790
3
                                                                       0.2597
             0.28390
                              0.24140
                                                     0.10520
4
             0.13280
                              0.19800
                                                     0.10430
                                                                       0.1809
5
             0.17000
                              0.15780
                                                     0.08089
                                                                       0.2087
6
             0.10900
                              0.11270
                                                     0.07400
                                                                       0.1794
7
                              0.09366
                                                     0.05985
                                                                       0.2196
             0.16450
                              0.18590
8
             0.19320
                                                     0.09353
                                                                       0.2350
9
             0.23960
                              0.22730
                                                     0.08543
                                                                       0.2030
   mean fractal dimension
                             ... worst radius
                                                 worst texture
                                                                  worst perimeter
0
                   0.07871
                                          25.38
                                                           17.33
                                                                             184.60
1
                   0.05667
                                          24.99
                                                           23.41
                                                                             158.80
                              . . .
2
                   0.05999
                                                           25.53
                                          23.57
                                                                            152.50
3
                   0.09744
                                                           26.50
                                                                              98.87
                                          14.91
4
                   0.05883
                                          22.54
                                                           16.67
                                                                             152.20
5
                   0.07613
                                          15.47
                                                           23.75
                                                                             103.40
6
                   0.05742
                                          22.88
                                                           27.66
                                                                             153.20
7
                   0.07451
                                          17.06
                                                           28.14
                                                                             110.60
                   0.07389
                                                           30.73
8
                                          15.49
                                                                             106.20
9
                   0.08243
                                          15.09
                                                           40.68
                                                                              97.65
                              . . .
                worst smoothness
                                    worst compactness
                                                         worst concavity
   worst area
                           0.1622
0
       2019.0
                                                0.6656
                                                                   0.7119
1
                           0.1238
                                                0.1866
                                                                   0.2416
       1956.0
2
       1709.0
                           0.1444
                                                0.4245
                                                                   0.4504
3
                           0.2098
                                                0.8663
                                                                   0.6869
        567.7
4
       1575.0
                           0.1374
                                                0.2050
                                                                   0.4000
5
        741.6
                           0.1791
                                                0.5249
                                                                   0.5355
6
       1606.0
                           0.1442
                                                0.2576
                                                                   0.3784
7
        897.0
                           0.1654
                                                0.3682
                                                                   0.2678
8
        739.3
                           0.1703
                                                0.5401
                                                                   0.5390
9
        711.4
                           0.1853
                                                1.0580
                                                                   1.1050
   worst concave points
                           worst symmetry worst fractal dimension
```

0.4601

0.11890

0.2654

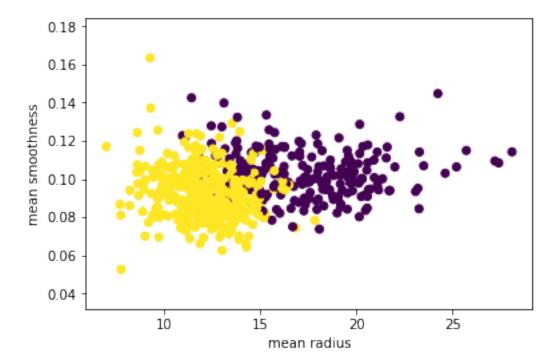
0

```
1
                  0.1860
                                   0.2750
                                                            0.08902
2
                  0.2430
                                   0.3613
                                                            0.08758
3
                  0.2575
                                   0.6638
                                                            0.17300
4
                  0.1625
                                   0.2364
                                                            0.07678
5
                  0.1741
                                   0.3985
                                                            0.12440
6
                  0.1932
                                   0.3063
                                                            0.08368
7
                  0.1556
                                   0.3196
                                                            0.11510
8
                  0.2060
                                   0.4378
                                                            0.10720
                  0.2210
                                   0.4366
                                                            0.20750
```

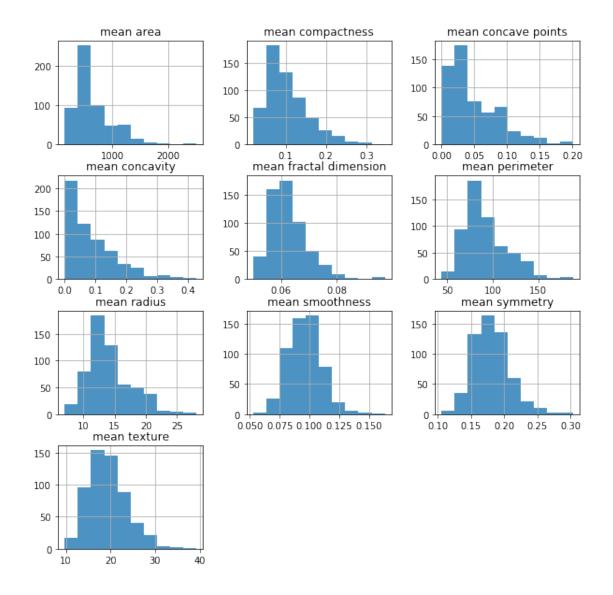
[10 rows x 30 columns]

4.2 Plotting the dataset

```
In [4]: %matplotlib inline
    import matplotlib.pyplot as plt
    plt.scatter(df['mean radius'], df['mean smoothness'], c=breast_cancer.target)
    plt.xlabel('mean radius')
    plt.ylabel('mean smoothness')
Out[4]: Text(0,0.5, 'mean smoothness')
```



Pandas has also some nice built-in plotting features, for instance you can plot the histograms of the features:

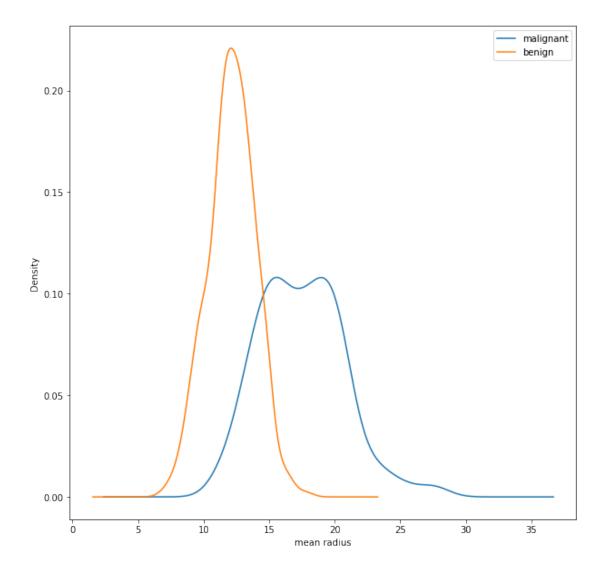


What if we are interested in how the shape of a distribution differs between the two classes? We could simply add the target to the DataFrame:

```
u'target'],
dtype='object')
```

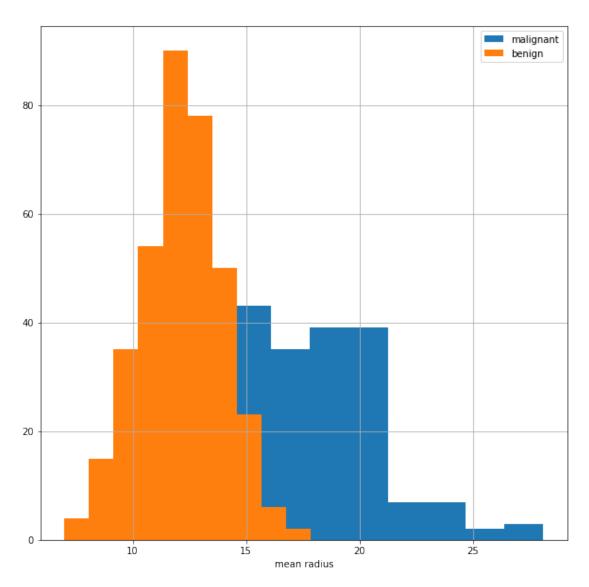
And then use the useful groupby function and plot a kernel density estimate (kde) plot:

Out[7]: Text(0.5,0,'mean radius')

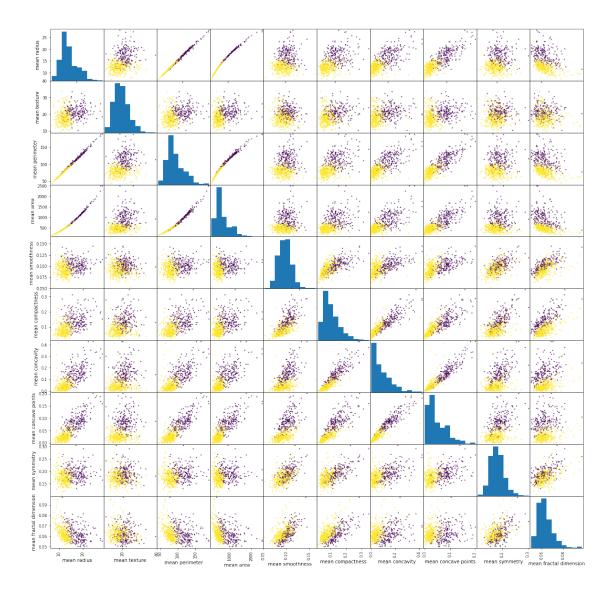


Similarly, we could also plot the histogram:

Out[8]: Text(0.5,0,'mean radius')

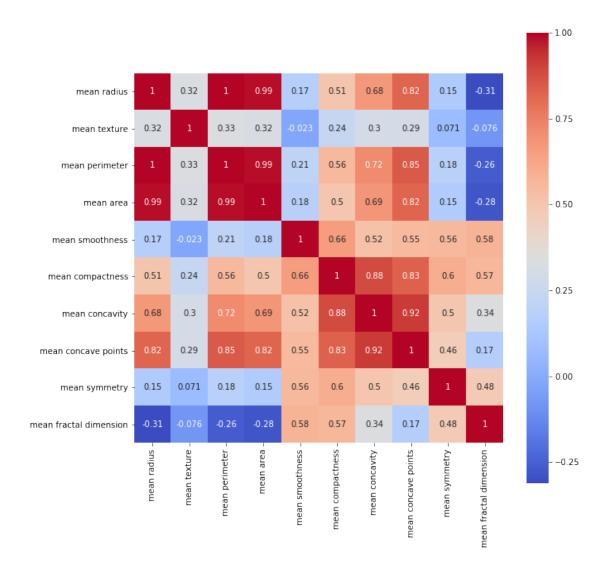


From a DataFrame you can even plot the full scatter plot matrix:



Some of the input features seem highly correlated, so it usually makes sense to quantify their correlation to the other features. We will now use seaborn: statistical data visualization to obtain the (linear) correlations between the input features.

https://seaborn.pydata.org/



4.3 Preparing the dataset

Just like scikit-learn, Keras, takes as inputs the following objects: *

Design matrix *X*

an ndarray of dimensions [nb_examples, nb_features] containing the distributions to be used as inputs to the model. Each row is an object to classify, each column corresponds to a specific variable. *

Target vector y

an array of dimensions [nb_examples] containing the truth labels indicating the class each object belongs to (for classification), or the continuous target values (for regression). *

Weight vector w

(optional) an array of dimensions [nb_examples] containing the weights to be assigned to each example

The indices of these objects must map to the same examples.

4.3.1 Task 2: Create design matrix X and target vector y for the first 10 features. Split the data into 70% training data and 30% testing data

It is common practice to scale the inputs to neural nets such that they have approximately similar ranges. Without this step, you might end up with variables whose values span very different orders of magnitude. This will create problems in the NN convergence due to very wild fluctuations in the magnitude of the internal weights. To take care of the scaling, we use the sklearn StandardScaler:

5 3 Training a dense neural network

5.1 Neural network model

5.1.1 Dense layer structure

- Densely connected layer, where all inputs are connected to all outputs
- Linear transformation of the input vector $x \in \mathbb{R}^n$, which can be expressed using the $n \times m$ matrix $W \in \mathbb{R}^{n \times m}$ as:

```
u = Wx + b
where b \in \mathbb{R}^m is the bias unit
```

• All entries in both *W* and *b* are trainable

```
• In Keras: keras.layers.Dense( units, activation=None, use_bias=True, kernel_initializer='glorof bias_initializer='zeros', kernel_regularizer=None, bias_regularizer=None, activity_regularizer=None, kernel_constraint=None, bias_constraint=None)
```

• input_dim (or input_shape) are necessary arguments for the 1st layer of the net:

"'python # as first layer in a sequential model: model = Sequential() model.add(Dense(32, input_shape=(16,))) # now the model will take as input arrays of shape (, 16) # and output arrays of shape (, 32)

6 after the first layer, you don't need to specify

7 the size of the input anymore:

model.add(Dense(32)) "'

7.0.1 Activation functions

- Mathematical way of quantifying the activation state of a node → whether it's firing or not
- Non-linear activation functions are the key to Deep Learning
- Allow NNs to learn complex, non-linear transformations of the inputs
- Some popular choices:

Available activations: * softmax, elu, selu, softplus, softsign, relu, tanh, sigmoid, hard_sigmoid, linear

Advanced Activation: * LeakyReLU, PReLU

7.0.2 Loss functions

- Mathematical way of quantifying how much y deviates from y
- Dictates how strongly we penalize certain types of mistakes
- Cost of inaccurately classifying an event
- Many loss functions available in kears (https://keras.io/losses/)

7.1 Build a simple neural network

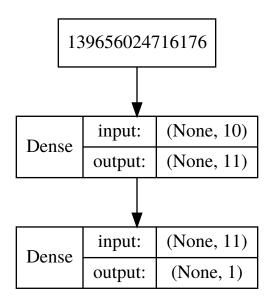
In [26]: model.summary()

Layer (type)	Output Shape	Param #
dense_5 (Dense)	(None, 11)	121
dense_6 (Dense)	(None, 1)	12

Total params: 133 Trainable params: 133 Non-trainable params: 0

Let's visualize our net:

Out [27]:



Another nice tool is ANNvisualizer: https://github.com/Prodicode/ann-visualizer

OK, that is a rather simple model, but let's define a loss function, an optimizer, a performance metric and compile it:

7.1.1 Training

Epoch 15/100

In order to train the model, we pass the training data to the fit function. However, part of the training data will be used as validation data, which is used during the training to evaluate the training process.

```
In [30]: # x_train and y_train are Numpy arrays --just like in the Scikit-Learn API.
           history = model.fit(X_train, y_train, validation_split=0.3, epochs=100, batch_size=8)
WARNING:tensorflow:From /home/nackenho/miniconda/envs/TUDortmundMLSeminar/lib/python2.7/site-page warming-page warming-pag
Instructions for updating:
Use tf.cast instead.
Train on 278 samples, validate on 120 samples
Epoch 1/100
Epoch 2/100
Epoch 3/100
Epoch 4/100
Epoch 5/100
Epoch 6/100
Epoch 7/100
Epoch 8/100
Epoch 9/100
Epoch 10/100
Epoch 11/100
Epoch 12/100
Epoch 13/100
Epoch 14/100
```

```
Epoch 16/100
Epoch 17/100
Epoch 18/100
Epoch 19/100
Epoch 20/100
Epoch 21/100
Epoch 22/100
Epoch 23/100
Epoch 24/100
Epoch 25/100
Epoch 26/100
Epoch 27/100
Epoch 28/100
Epoch 29/100
Epoch 30/100
Epoch 31/100
Epoch 32/100
Epoch 33/100
Epoch 34/100
Epoch 35/100
Epoch 36/100
Epoch 37/100
Epoch 38/100
```

Epoch 39/100

```
Epoch 40/100
Epoch 41/100
Epoch 42/100
Epoch 43/100
Epoch 44/100
Epoch 45/100
Epoch 46/100
Epoch 47/100
Epoch 48/100
Epoch 49/100
Epoch 50/100
Epoch 51/100
Epoch 52/100
Epoch 53/100
Epoch 54/100
Epoch 55/100
Epoch 56/100
Epoch 57/100
Epoch 58/100
Epoch 59/100
Epoch 60/100
Epoch 61/100
Epoch 62/100
Epoch 63/100
```

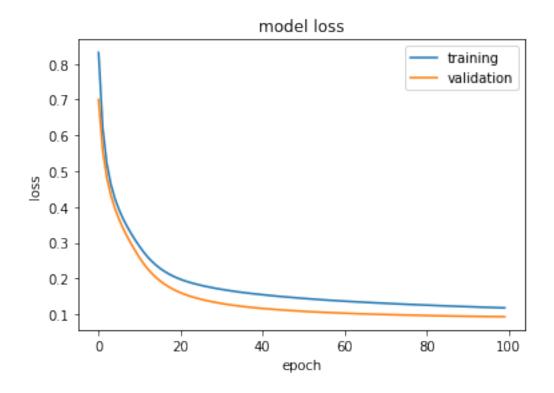
```
Epoch 64/100
Epoch 65/100
Epoch 66/100
Epoch 67/100
Epoch 68/100
Epoch 69/100
Epoch 70/100
Epoch 71/100
Epoch 72/100
Epoch 73/100
Epoch 74/100
Epoch 75/100
Epoch 76/100
Epoch 77/100
Epoch 78/100
Epoch 79/100
Epoch 80/100
Epoch 81/100
Epoch 82/100
Epoch 83/100
Epoch 84/100
Epoch 85/100
Epoch 86/100
Epoch 87/100
```

```
Epoch 88/100
Epoch 89/100
Epoch 90/100
Epoch 91/100
Epoch 92/100
Epoch 93/100
Epoch 94/100
Epoch 95/100
Epoch 96/100
Epoch 97/100
Epoch 98/100
Epoch 99/100
Epoch 100/100
```

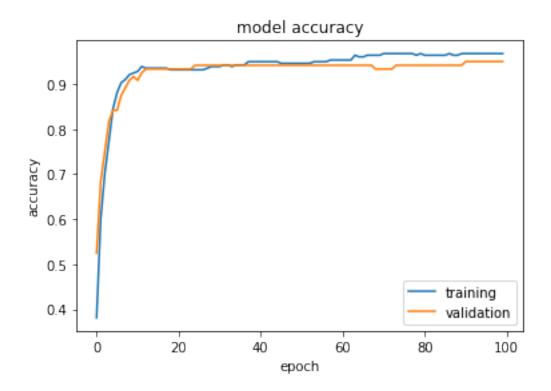
During the training process we have saved the loss and the accuracy of the training and validation data:

```
In [31]: print(history.history.keys())
['acc', 'loss', 'val_acc', 'val_loss']
```

We can now plot the loss evolution over the training epochs for the training and validation dataset:



Similarly, we can plot the accuracy



7.1.2 Evaluation

Let's evaluate the loss and accuracy on our test data:

Let's predict classes for our test data:

```
Out[36]: array([[2.0281255e-02],
                 [4.6252140e-01],
                 [7.8973299e-01],
                 [3.5119057e-04],
                 [7.9836607e-02],
                 [8.7759495e-03],
                 [9.9997735e-01],
                 [1.5273419e-01],
                 [9.8745799e-01],
                 [0.000000e+00],
                 [9.9977148e-01],
                 [9.8729229e-01],
                 [1.0742846e-01],
                 [9.4285291e-01],
                 [9.9635220e-01],
                 [8.6256385e-01],
                 [4.0991306e-03],
                 [5.7660431e-02],
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                 [9.5441788e-01],
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                 [3.6860406e-03],
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                 [1.2455612e-02],
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                 [6.8882716e-01],
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                 [9.3850303e-01],
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                 [3.5564333e-01],
                 [9.9712312e-01],
```

```
[9.9823439e-01], [2.8729439e-04],
```

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[6.4852834e-04],

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[8.6626244e-01],

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[9.9998504e-01],

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[9.8948407e-01],

[7.0682073e-01],

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[9.9985242e-01],

[9.8743421e-01],

[3.07404216 01]

[3.1888485e-06],

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[3.2916665e-03],

[6.3478947e-05],

[7.4401510e-01],

[9.9929792e-01],

[7.3221588e-01],

[9.4599509e-01],

[1.2909174e-03],

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[9.4492769e-01],

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[9.6451032e-01],

```
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```

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[8.7758124e-01],

[9.8544395e-01],

[9.2708236e-01],

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[1.5923500e-02],

[9.7327280e-01],

[8.2415789e-02],

[9.6170211e-01],

[1.5234894e-01],

[9.8864520e-01],

[7.1549594e-01],

[3.8957298e-02],

[3.6121333e-01],

[4.9267286e-01],

[4.920/2006-01]

[9.9974400e-01],

[1.0839105e-04],

[9.8995614e-01],

[9.8610198e-01],

[5.7998300e-04],

[9.9821872e-01],

[2.7658641e-01],

[9.7805727e-01],

[8.8379622e-01],

[1.4761180e-02],

[7.4243057e-01],

[9.5330143e-01],

[8.9186209e-01],

[9.9966526e-01],

[3.5990834e-02],

[9.9944079e-01],

[3.5742223e-03],

[9.9982357e-01],

[5.8887601e-03],

[1.2474331e-01],

[5.8830887e-02],

[9.3424749e-01],

[9.7059721e-01],

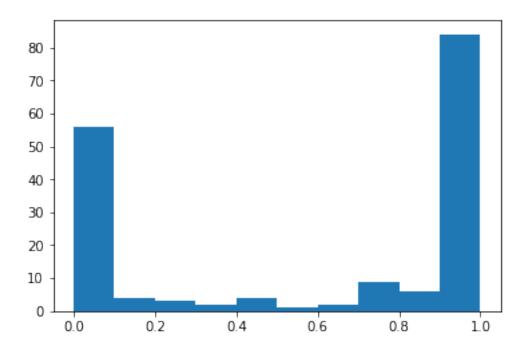
[9.9000603e-01],

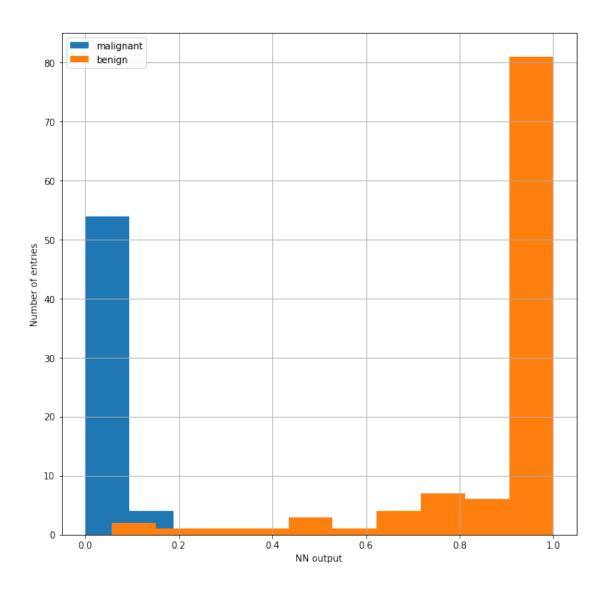
[4.1630566e-03],

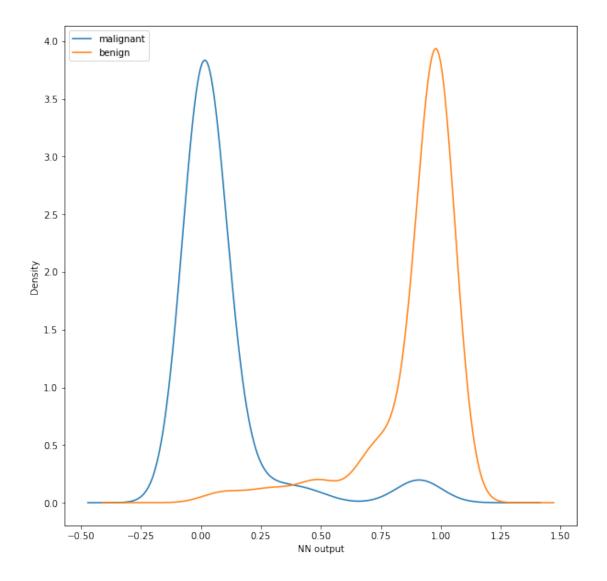
[5.1855445e-03],

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[8.9406967e-08],
[3.9011538e-03],
[4.6923459e-03],
[9.5359427e-01],
[2.3357552e-01],
[9.9996102e-01],
[9.9980378e-01],
[9.9989998e-01],
[2.6822090e-07],
[9.9497068e-01],
[6.4486861e-03],
[9.9603492e-01],
[9.9934602e-01],
[8.8694274e-02],
[9.9410284e-01],
[9.3251634e-01],
[1.7602921e-02],
[3.4521580e-02],
[7.3541129e-01],
[9.8751116e-01],
[1.8118322e-03],
[9.9908400e-01],
[9.9203205e-01],
[9.9975324e-01],
[2.9595464e-01],
[9.1934162e-01],
[9.8888063e-01]], dtype=float32)
```

7.1.3 Task 3: Plot the output prediction for malignant and benign breast cancer showing the separation between these two classes.







How do we decide now to which class the test example needs to assigned based on our prediction? Intuitively, we could simply convert our predictions into classes by using a threshold of 0.5:

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In [41]: y_cls = model.predict_classes(X_test, batch_size=1)
         print y_cls
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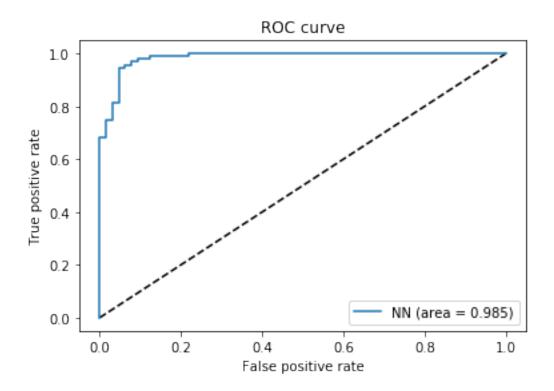
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7.1.4 Task 4: Use the scikit learn metrics to evaluate the model

```
In [42]: from sklearn.metrics import accuracy_score, precision_score, recall_score, classifications
         print('Accuracy: %.2f' % accuracy_score(y_test, y_cls))
         print("Precision: %.2f" % precision_score(y_test, y_cls, average='weighted'))
         print("Recall: %.2f" % recall_score(y_test, y_cls, average='weighted'))
         print 'Classification Report:\n', classification_report(y_test, y_cls)
Accuracy: 0.94
Precision: 0.94
Recall: 0.94
Classification Report:
              precision
                           recall f1-score
                                               support
                             0.95
           0
                   0.88
                                       0.92
                                                    64
           1
                   0.97
                             0.93
                                       0.95
                                                   107
  micro avg
                   0.94
                             0.94
                                       0.94
                                                   171
                   0.93
                             0.94
                                       0.93
  macro avg
                                                   171
                                       0.94
weighted avg
                   0.94
                             0.94
                                                   171
```

Now, let's use scikit learn also to plot the ROC curve and calculate the AUC:



7.2 Task 5 (Bonus): Change the neural network model and study the impact on the performance

- Make the neural network wider
- Make the neural network deeper
- Change the activation function of the hidden nodes
- Change the activation function of the output node
- Change the loss function, which ones are allowed?
- Which neural network gives the best performance?