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import pickle
import numpy
import math
from sklearn.preprocessing import StandardScaler
from keras.models import Sequential
from keras.layers.core import Dense, Dropout, Activation, Merge, Reshape
from keras.layers.embeddings import Embedding
from keras.callbacks import ModelCheckpoint
from prepare_nn_features import split_features
class Model(object):
    def __init__(self, train_ratio):
        self.train_ratio = train_ratio
        self.__load_data()
   def evaluate(self):
        if self.train_ratio == 1:
            return 0
        total_sqe = 0
        num_real_test = 0
        for record, sales in zip(self.X_val, self.y_val):
            if sales == 0:
                continue
            guessed_sales = self.guess(record)
            sqe = ((sales - guessed_sales) / sales) ** 2
            total_sqe += sqe
            num_real_test += 1
        result = math.sqrt(total_sqe / num_real_test)
        return result
    def __load_data(self):
        f = open('feature_train_data.pickle', 'rb')
        (self.X, self.y) = pickle.load(f)
        self.X = numpy.array(self.X)
        self.y = numpy.array(self.y)
       self.num_records = len(self.X)
        self.train_size = int(self.train_ratio * self.num_records)
        self.test size = self.num records - self.train size
        self.X, self.X_val = self.X[:self.train_size], self.X[self.train_
size:]
       self.y, self.y_val = self.y[:self.train_size], self.y[self.train_
size:]
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class NN\_with\_EntityEmbedding(Model):

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def __init__(self, train_ratio):
        super().__init__(train_ratio)
        self.build_preprocessor(self.X)
        self.nb epoch = 20
        self.checkpointer = ModelCheckpoint(filepath="best_model_weights.
hdf5", verbose=1, save_best_only=True)
        self.max_log_y = numpy.max(numpy.log(self.y))
        self.min_log_y = numpy.min(numpy.log(self.y))
        self.__build_keras_model()
        self.fit()
    def build_preprocessor(self, X):
       X_list = split_features(X)
        # Google trend de
        self.gt_de_enc = StandardScaler()
        self.gt_de_enc.fit(X_list[32])
        # Google trend state
        self.gt_state_enc = StandardScaler()
        self.gt_state_enc.fit(X_list[33])
    def preprocessing(self, X):
       X_list = split_features(X)
        X_list[32] = self.gt_de_enc.transform(X_list[32])
        X_list[33] = self.gt_state_enc.transform(X_list[33])
        return X_list
    def __build_keras_model(self):
        models = []
        model_store = Sequential()
        model_store.add(Embedding(1115, 50, input_length=1))
        model_store.add(Reshape(dims=(50,)))
        models.append(model_store)
        model_dow = Sequential()
        model_dow.add(Embedding(7, 6, input_length=1))
        model_dow.add(Reshape(dims=(6,)))
        models.append(model dow)
        model_promo = Sequential()
        model_promo.add(Dense(1, input_dim=1))
        models.append(model_promo)
        model_year = Sequential()
        model_year.add(Embedding(3, 2, input_length=1))
        model_year.add(Reshape(dims=(2,)))
        models.append(model_year)
        model_month = Sequential()
        model_month.add(Embedding(12, 6, input_length=1))
        model_month.add(Reshape(dims=(6,)))
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models.append(model_month)
model_day = Sequential()
model_day.add(Embedding(31, 10, input_length=1))
model_day.add(Reshape(dims=(10,)))
models.append(model_day)
model_stateholiday = Sequential()
model_stateholiday.add(Embedding(4, 3, input_length=1))
model_stateholiday.add(Reshape(dims=(3,)))
models.append(model_stateholiday)
model_school = Sequential()
model_school.add(Dense(1, input_dim=1))
models.append(model school)
model_competemonths = Sequential()
model_competemonths.add(Embedding(25, 2, input_length=1))
model_competemonths.add(Reshape(dims=(2,)))
models.append(model_competemonths)
model_promo2weeks = Sequential()
model_promo2weeks.add(Embedding(26, 1, input_length=1))
model_promo2weeks.add(Reshape(dims=(1,)))
models.append(model_promo2weeks)
model_lastestpromo2months = Sequential()
model_lastestpromo2months.add(Embedding(4, 1, input_length=1))
model_lastestpromo2months.add(Reshape(dims=(1,)))
models.append(model_lastestpromo2months)
model_distance = Sequential()
model_distance.add(Dense(1, input_dim=1))
models.append(model_distance)
model_storetype = Sequential()
model_storetype.add(Embedding(5, 2, input_length=1))
model_storetype.add(Reshape(dims=(2,)))
models.append(model storetype)
model_assortment = Sequential()
model_assortment.add(Embedding(4, 3, input_length=1))
model_assortment.add(Reshape(dims=(3,)))
models.append(model_assortment)
model_promointerval = Sequential()
model_promointerval.add(Embedding(4, 3, input_length=1))
model_promointerval.add(Reshape(dims=(3,)))
models.append(model_promointerval)
model_competyear = Sequential()
model_competyear.add(Embedding(18, 4, input_length=1))
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model_competyear.add(Reshape(dims=(4,)))
models.append(model_competyear)
model_promotyear = Sequential()
model_promotyear.add(Embedding(8, 4, input_length=1))
model promotyear.add(Reshape(dims=(4,)))
models.append(model promotyear)
model_germanstate = Sequential()
model_germanstate.add(Embedding(12, 6, input_length=1))
model_germanstate.add(Reshape(dims=(6,)))
models.append(model_germanstate)
model_woy = Sequential()
model_woy.add(Embedding(53, 2, input_length=1))
model_woy.add(Reshape(dims=(2,)))
models.append(model_woy)
model_temperature = Sequential()
model_temperature.add(Dense(3, input_dim=3))
models.append(model_temperature)
model humidity = Sequential()
model_humidity.add(Dense(3, input_dim=3))
models.append(model_humidity)
model_wind = Sequential()
model_wind.add(Dense(2, input_dim=2))
models.append(model_wind)
model_cloud = Sequential()
model_cloud.add(Dense(1, input_dim=1))
models.append(model_cloud)
model_weatherevent = Sequential()
model_weatherevent.add(Embedding(22, 4, input_length=1))
model weatherevent.add(Reshape(dims=(4,)))
models.append(model_weatherevent)
model promo forward = Sequential()
model_promo_forward.add(Embedding(8, 1, input_length=1))
model promo forward.add(Reshape(dims=(1,)))
models.append(model_promo_forward)
model_promo_backward = Sequential()
model_promo_backward.add(Embedding(8, 1, input_length=1))
model_promo_backward.add(Reshape(dims=(1,)))
models.append(model_promo_backward)
model_stateholiday_forward = Sequential()
model_stateholiday_forward.add(Embedding(8, 1, input_length=1))
model_stateholiday_forward.add(Reshape(dims=(1,)))
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models.append(model_stateholiday_forward)
        model_sateholiday_backward = Sequential()
        model_sateholiday_backward.add(Embedding(8, 1, input_length=1))
        model_sateholiday_backward.add(Reshape(dims=(1,)))
        models.append(model_sateholiday_backward)
        model_stateholiday_count_forward = Sequential()
        model_stateholiday_count_forward.add(Embedding(3, 1, input_length
=1))
        model_stateholiday_count_forward.add(Reshape(dims=(1,)))
        models.append(model_stateholiday_count_forward)
        model_stateholiday_count_backward = Sequential()
        model_stateholiday_count_backward.add(Embedding(3, 1, input_lengt
h=1))
        model_stateholiday_count_backward.add(Reshape(dims=(1,)))
        models.append(model_stateholiday_count_backward)
        model_schoolholiday_forward = Sequential()
        model_schoolholiday_forward.add(Embedding(8, 1, input_length=1))
        model_schoolholiday_forward.add(Reshape(dims=(1,)))
        models.append(model_schoolholiday_forward)
        model_schoolholiday_backward = Sequential()
        model_schoolholiday_backward.add(Embedding(8, 1, input_length=1))
        model_schoolholiday_backward.add(Reshape(dims=(1,)))
        models.append(model_schoolholiday_backward)
        model_googletrend_de = Sequential()
        model_googletrend_de.add(Dense(1, input_dim=1))
        models.append(model_googletrend_de)
        model_googletrend_state = Sequential()
        model_googletrend_state.add(Dense(1, input_dim=1))
        models.append(model_googletrend_state)
        # model_weather = Sequential()
        # model_weather.add(Merge([model_temperature, model_humidity, mod
el_wind, model_weatherevent], mode='concat'))
        # model_weather.add(Dense(1))
        # model weather.add(Activation('relu'))
        # models.append(model weather)
        self.model = Sequential()
        self.model.add(Merge(models, mode='concat'))
        self.model.add(Dropout(0.02))
        self.model.add(Dense(1000, init='uniform'))
        self.model.add(Activation('relu'))
        self.model.add(Dense(500, init='uniform'))
        self.model.add(Activation('relu'))
        self.model.add(Dense(1))
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self.model.add(Activation('sigmoid'))
        self.model.compile(loss='mean_absolute_error', optimizer='adam')
    def _val_for_fit(self, val):
        val = numpy.log(val) / self.max_log_y
        return val
   def _val_for_pred(self, val):
        return numpy.exp(val * self.max_log_y)
   def fit(self):
       if self.train_ratio < 1:</pre>
            self.model.fit(self.preprocessing(self.X), self._val_for_fit
(self.y),
                           validation_data=(self.preprocessing(self.X_va
l), self._val_for_fit(self.y_val)),
                           nb_epoch=self.nb_epoch, batch_size=128,
                           # callbacks=[self.checkpointer],
                           )
            # self.model.load_weights('best_model_weights.hdf5')
            print("Result on validation data: ", self.evaluate())
        else:
            self.model.fit(self.preprocessing(self.X), self._val_for_fit
(self.y),
                           nb_epoch=self.nb_epoch, batch_size=128)
    def guess(self, feature):
        feature = numpy.array(feature).reshape(1, -1)
        return self._val_for_pred(self.model.predict(self.preprocessing(f
eature)))[0][0]
```