

## Loading data into pandas dataframe

```
In [1]:  
  
# Added by Duc for reproducible  
from numpy.random import seed  
seed(32342)  
import tensorflow as tf  
tf.random.set_seed(32342)
```

```
In [2]:  
  
import pandas as pd  
import numpy as np  
from sklearn.preprocessing import MinMaxScaler  
from sklearn.model_selection import train_test_split  
  
df = pd.read_csv("online_shoppers_intention_numbers.csv")  
  
print(df.columns)  
  
#splitting the Class variable and the features  
X = df.drop(columns=['Revenue'])  
Y = df['Revenue']  
  
#Making different datasets based on the top 10 features for testing purposes  
datasets = {}  
  
X_train, X_test, y_train, y_test = train_test_split(X, Y, test_size = 0.2, random_state = 32342)  
  
Index(['Administrative', 'Administrative_Duration', 'Informational',  
      'Informational_Duration', 'ProductRelated', 'ProductRelated_Duration',  
      'BounceRates', 'ExitRates', 'PageValues', 'SpecialDay', 'Month',  
      'OperatingSystems', 'Browser', 'Region', 'TrafficType', 'VisitorType',  
      'Weekend', 'Revenue'],  
      dtype='object')
```

```
In [3]:  
  
# added by Duc, data nomalization  
#from sklearn.preprocessing import MinMaxScaler  
#scaler = MinMaxScaler()  
#scaler.fit(X_train)  
#X_train_scaled = scaler.transform(X_train)  
#X_test_scaled = scaler.transform(X_test)  
  
#Commented out because datasets transformation in the follwing block of code cannot be done when
```

```
In [4]:  
  
print("Original data")  
print(X_train[0:9][:])
```

Original data

	Administrative	Administrative_Duration	Informational	\
2637	14	230.106944	0	
9415	5	158.700000	0	
11579	11	449.750000	0	
6437	1	22.200000	2	
2198	0	0.000000	0	
11826	0	0.000000	4	
5663	0	0.000000	0	
9553	1	3.000000	0	
2084	1	5.000000	0	

  

	Informational_Duration	ProductRelated	ProductRelated_Duration	\
2637	0.00	52	2059.109203	
9415	0.00	51	1364.266667	
11579	0.00	52	1786.109649	
6437	44.40	37	400.800000	
2198	0.00	2	162.000000	
11826	117.25	96	5286.208333	
5663	0.00	45	2347.333333	
9553	0.00	13	543.000000	
2084	0.00	13	545.571429	

  

	BounceRates	ExitRates	PageValues	SpecialDay	Month	\
2637	0.003747	0.008451	7.610431	0.0	5	
9415	0.007692	0.011987	0.000000	0.0	11	
11579	0.000000	0.017119	40.656712	0.0	11	
6437	0.005128	0.002564	0.000000	0.0	10	
2198	0.000000	0.050000	0.000000	0.0	5	
11826	0.011000	0.024119	0.000000	0.0	11	
5663	0.004545	0.015909	0.000000	0.0	11	
9553	0.000000	0.008333	0.000000	0.0	12	
2084	0.013333	0.020784	26.120154	0.0	3	

  

	OperatingSystems	Browser	Region	TrafficType	VisitorType	Weekend
2637	2	2	1	13	1	0
9415	3	2	3	2	1	1
11579	1	1	1	2	1	0
6437	2	10	1	2	1	0
2198	2	4	1	4	1	0
11826	2	2	1	1	1	1
5663	2	4	1	1	1	0
9553	2	2	1	2	0	0
2084	2	2	3	2	1	1

```
In [5]:  
  
# print("Scaled data")  
# print(X_train_scaled[0:9][:])
```

```

In [6]:
datasets.update({"17" : { "X_train": X_train, "X_test": X_test}})
datasets.update({"10" : { "X_train": datasets["17"]["X_train"].drop(columns=['Month', 'TrafficT
ype', 'Informational_Duration', 'OperatingSystems', 'Weekend', 'Region', 'Browser']),
                    "X_test" : datasets["17"]["X_test"].drop(column
s=['Month', 'TrafficType', 'Informational_Duration', 'OperatingSystems', 'Weekend', 'Region', 'Br
owser'])}}})
datasets.update({"9": { "X_train": datasets["10"]["X_train"].drop(columns=['SpecialDay']),
                        "X_test": datasets["10"]["X_test"].drop(columns = ['SpecialDay'])}}})
datasets.update({"8": { "X_train": datasets["9"]["X_train"].drop(columns=['Administrative_Durat
ion']),
                    "X_test": datasets["9"]["X_test"].drop(columns = ['Administrative_Duratio
n'])}}})
datasets.update({"7": { "X_train": datasets["8"]["X_train"].drop(columns=['Informational']),
                        "X_test": datasets["8"]["X_test"].drop(columns = ['Informational'])}}})
datasets.update({"6": { "X_train": datasets["7"]["X_train"].drop(columns=['VisitorType']),
                        "X_test": datasets["7"]["X_test"].drop(columns = ['VisitorType'])}}})
datasets.update({"5": { "X_train": datasets["6"]["X_train"].drop(columns=['Administrative']),
                        "X_test": datasets["6"]["X_test"].drop(columns = ['Administrative'])}}})
datasets.update({"4": { "X_train": datasets["5"]["X_train"].drop(columns=['BounceRates']),
                        "X_test": datasets["5"]["X_test"].drop(columns = ['BounceRates'])}}})
datasets.update({"3": { "X_train": datasets["4"]["X_train"].drop(columns=['ProductRelated_Durat
ion']),
                    "X_test": datasets["4"]["X_test"].drop(columns = ['ProductRelated_Duratio
n'])}}})
datasets.update({"2": { "X_train": datasets["3"]["X_train"].drop(columns=['ProductRelated']),
                        "X_test": datasets["3"]["X_test"].drop(columns = ['ProductRelated'])}}})
datasets.update({"1": { "X_train": datasets["2"]["X_train"].drop(columns=['ExitRates']),
                        "X_test": datasets["2"]["X_test"].drop(columns = ['ExitRates'])}}})

#for dataset in datasets:
#    print(datasets[dataset])

print(Y.values)
print(datasets["5"]["X_train"])

```

```

[0 0 0 ... 0 0 0]
      ProductRelated  ProductRelated_Duration  BounceRates  ExitRates  \
2637              52          2059.109203      0.003747    0.008451
9415              51          1364.266667      0.007692    0.011987
11579             52          1786.109649      0.000000    0.017119
6437              37           400.800000      0.005128    0.002564
2198               2           162.000000      0.000000    0.050000
...             ...             ...             ...             ...
8136              22          2281.583333      0.029697    0.043687
12078             45          1896.966667      0.011765    0.027451
7077              26           710.000000      0.003846    0.017521
4891              21           204.166667      0.028571    0.048413
4679              15           537.200000      0.011765    0.023529

```

```

      PageValues
2637      7.610431
9415      0.000000
11579     40.656712
6437      0.000000
2198      0.000000
...             ...
8136      0.000000
12078      7.521155
7077      0.000000
4891      0.000000
4679     27.664000

```

```
[9864 rows x 5 columns]
```

In [7]:

```
# added by Duc for debugging
print("Train data size", X_train.shape, y_train.shape)
print("Train test size", X_test.shape, y_test.shape)
```

```
Train data size (9864, 17) (9864,)
Train test size (2466, 17) (2466,)
```

In [8]:

```
# added by Duc
import collections
print("number of examples per class in train set:", collections.Counter(y_train))
print("number of examples per class in test set:", collections.Counter(y_test))
```

```
number of examples per class in train set: Counter({0: 8357, 1: 1507})
number of examples per class in test set: Counter({0: 2065, 1: 401})
```

In [9]:

```
from sklearn.manifold import TSNE
import matplotlib.pyplot as plt
%matplotlib inline
import seaborn as sns

def tsne_plot(x, y):

    sns.set(style="whitegrid")

    tsne = TSNE(n_components = 2, random_state = 0)

    # Reducing the dimensionality of the data
    X_transformed = tsne.fit_transform(x)

    plt.figure(figsize=(12, 8))

    # Building the scatter plot
    plt.scatter(X_transformed[np.where(y == 0), 0],
                X_transformed[np.where(y == 0), 1],
                marker='o', color='y', linewidth='1',
                alpha = 0.8, label='Non-Buyer')
    plt.scatter(X_transformed[np.where(y == 1), 0],
                X_transformed[np.where(y == 1), 1],
                marker='o', color='k', linewidth='1',
                alpha = 0.8, label='Buyer')

    # Specifying the location of the legend
    plt.legend(loc='best')

    # Plotting the reduced data
    plt.show()

#tsne_plot(X, Y)
```

```
In [10]:  
from sklearn.preprocessing import MinMaxScaler  
  
for dataset in datasets:  
  
    scaler = MinMaxScaler()  
    scaler.fit(datasets[dataset]["X_train"])  
    X_train_scaled = scaler.transform(datasets[dataset]["X_train"])  
    X_test_scaled = scaler.transform(datasets[dataset]["X_test"])  
    datasets[dataset].update({"X_train": X_train_scaled,  
                             "X_test" : X_test_scaled})  
  
    # datasets[dataset] = scaler.fit_transform(datasets[dataset])  
  
#scaled_datasets['10'] = X_scaled.drop(columns = ['Month', 'TrafficType', 'Informational_Duration',  
#scaled_datasets['9'] = X10_scaled.drop(columns = ['SpecialDay'])  
#scaled_datasets['8'] = X9_scaled.drop(columns = ['Administrative_Duration'])  
#scaled_datasets['7'] = X8_scaled.drop(columns = ['Informational'])  
#scaled_datasets['6'] = X7_scaled.drop(columns = ['VisitorType'])  
#scaled_datasets['5'] = X6_scaled.drop(columns = ['Administrative'])  
#scaled_datasets['4'] = X5_scaled.drop(columns = ['BounceRates'])  
#scaled_datasets['3'] = X4_scaled.drop(columns = ['ProductRelated_Duration'])  
#scaled_datasets['2'] = X3_scaled.drop(columns = ['ProductRelated'])  
#scaled_datasets['1'] = X2_scaled.drop(columns = ['ExitRates'])  
  
#tsne_plot(X_scaled, Y)
```

```
In [11]:  
from sklearn.svm import SVC  
from sklearn.metrics import accuracy_score, confusion_matrix  
  
# Splitting dataset into train set and test set.  
def makepredictions(datasets):  
  
    for dataset in datasets:  
  
        # X_train, X_test, y_train, y_test = train_test_split(datasets[dataset], Y, test_size =  
        0.2, random_state = 32342)  
  
        svmclf = SVC()  
        svmclf.fit(datasets[dataset]["X_train"], y_train)  
  
        y_pred_svmclf = svmclf.predict(datasets[dataset]["X_test"])  
  
        # Performance  
        print('amount of features: ' + dataset)  
        print(svmclf.get_params())  
        print('Accuracy : '+str(accuracy_score(y_test, y_pred_svmclf)))  
        print('Confusion Matrix: \n' + str(confusion_matrix(y_test,y_pred_svmclf)))  
        # incorrect order of output  
        # tn, fn, fp, tp = confusion_matrix(y_test, y_pred_svmclf).ravel()  
        # the right order is as follows  
        tn, fp, fn, tp = confusion_matrix(y_test, y_pred_svmclf).ravel()  
  
        print('True negatives: ' + str(tn) + '\n' + 'False positives: ' + str(fp) + '\n' + 'False  
negatives: ' + str(fn) + '\n' + 'True positives: ' + str(tp) + '\n')  
  
makepredictions(datasets)
```

```
amount of features: 17
{'C': 1.0, 'break_ties': False, 'cache_size': 200, 'class_weight': None, 'coef0': 0.0, 'decision_function_shape': 'ovr', 'degree': 3, 'gamma': 'scale', 'kernel': 'rbf', 'max_iter': -1, 'probability': False, 'random_state': None, 'shrinking': True, 'tol': 0.001, 'verbose': False}
Accuracy : 0.8807785888077859
Confusion Matrix:
[[2030  35]
 [ 259 142]]
True negatives: 2030
False positives: 35
False negatives: 259
True positives: 142
```

```
amount of features: 10
{'C': 1.0, 'break_ties': False, 'cache_size': 200, 'class_weight': None, 'coef0': 0.0, 'decision_function_shape': 'ovr', 'degree': 3, 'gamma': 'scale', 'kernel': 'rbf', 'max_iter': -1, 'probability': False, 'random_state': None, 'shrinking': True, 'tol': 0.001, 'verbose': False}
Accuracy : 0.8868613138686131
Confusion Matrix:
[[2018  47]
 [ 232 169]]
True negatives: 2018
False positives: 47
False negatives: 232
True positives: 169
```

```
amount of features: 9
{'C': 1.0, 'break_ties': False, 'cache_size': 200, 'class_weight': None, 'coef0': 0.0, 'decision_function_shape': 'ovr', 'degree': 3, 'gamma': 'scale', 'kernel': 'rbf', 'max_iter': -1, 'probability': False, 'random_state': None, 'shrinking': True, 'tol': 0.001, 'verbose': False}
Accuracy : 0.8872668288726683
Confusion Matrix:
[[2018  47]
 [ 231 170]]
True negatives: 2018
False positives: 47
False negatives: 231
True positives: 170
```

```
amount of features: 8
{'C': 1.0, 'break_ties': False, 'cache_size': 200, 'class_weight': None, 'coef0': 0.0, 'decision_function_shape': 'ovr', 'degree': 3, 'gamma': 'scale', 'kernel': 'rbf', 'max_iter': -1, 'probability': False, 'random_state': None, 'shrinking': True, 'tol': 0.001, 'verbose': False}
Accuracy : 0.8872668288726683
Confusion Matrix:
[[2017  48]
 [ 230 171]]
True negatives: 2017
False positives: 48
False negatives: 230
True positives: 171
```

```
amount of features: 7
{'C': 1.0, 'break_ties': False, 'cache_size': 200, 'class_weight': None, 'coef0': 0.0, 'decision_function_shape': 'ovr', 'degree': 3, 'gamma': 'scale', 'kernel': 'rbf', 'max_iter': -1, 'probability': False, 'random_state': None, 'shrinking': True, 'tol': 0.001, 'verbose': False}
Accuracy : 0.8876723438767234
Confusion Matrix:
[[2018  47]
 [ 230 171]]
True negatives: 2018
False positives: 47
False negatives: 230
True positives: 171
```

```
amount of features: 6
{'C': 1.0, 'break_ties': False, 'cache_size': 200, 'class_weight': None, 'coef0': 0.0, 'decision_function_shape': 'ovr', 'degree': 3, 'gamma': 'scale', 'kernel': 'rbf', 'max_iter': -1, 'probability': False, 'random_state': None, 'shrinking': True, 'tol': 0.001, 'verbose': False}
Accuracy : 0.8888888888888888
Confusion Matrix:
[[2013  52]
 [ 222 179]]
True negatives: 2013
False positives: 52
False negatives: 222
True positives: 179
```

```
amount of features: 5
{'C': 1.0, 'break_ties': False, 'cache_size': 200, 'class_weight': None, 'coef0': 0.0, 'decision_function_shape': 'ovr', 'degree': 3, 'gamma': 'scale', 'kernel': 'rbf', 'max_iter': -1, 'probability': False, 'random_state': None, 'shrinking': True, 'tol': 0.001, 'verbose': False}
Accuracy : 0.8868613138686131
```

Confusion Matrix:

```
[[1996   69]
 [ 210  191]]
```

True negatives: 1996

False positives: 69

False negatives: 210

True positives: 191

amount of features: 4

```
{'C': 1.0, 'break_ties': False, 'cache_size': 200, 'class_weight': None, 'coef0': 0.0, 'decision_function_shape': 'ovr', 'degree': 3, 'gamma': 'scale', 'kernel': 'rbf', 'max_iter': -1, 'probability': False, 'random_state': None, 'shrinking': True, 'tol': 0.001, 'verbose': False}
```

Accuracy : 0.8876723438767234

Confusion Matrix:

```
[[1990   75]
 [ 202  199]]
```

True negatives: 1990

False positives: 75

False negatives: 202

True positives: 199

amount of features: 3

```
{'C': 1.0, 'break_ties': False, 'cache_size': 200, 'class_weight': None, 'coef0': 0.0, 'decision_function_shape': 'ovr', 'degree': 3, 'gamma': 'scale', 'kernel': 'rbf', 'max_iter': -1, 'probability': False, 'random_state': None, 'shrinking': True, 'tol': 0.001, 'verbose': False}
```

Accuracy : 0.8876723438767234

Confusion Matrix:

```
[[1989   76]
 [ 201  200]]
```

True negatives: 1989

False positives: 76

False negatives: 201

True positives: 200

amount of features: 2

```
{'C': 1.0, 'break_ties': False, 'cache_size': 200, 'class_weight': None, 'coef0': 0.0, 'decision_function_shape': 'ovr', 'degree': 3, 'gamma': 'scale', 'kernel': 'rbf', 'max_iter': -1, 'probability': False, 'random_state': None, 'shrinking': True, 'tol': 0.001, 'verbose': False}
```

Accuracy : 0.8848337388483374

Confusion Matrix:

```
[[1973   92]
 [ 192  209]]
```

True negatives: 1973

False positives: 92

False negatives: 192

True positives: 209

amount of features: 1

```
{'C': 1.0, 'break_ties': False, 'cache_size': 200, 'class_weight': None, 'coef0': 0.0, 'decision_function_shape': 'ovr', 'degree': 3, 'gamma': 'scale', 'kernel': 'rbf', 'max_iter': -1, 'probability': False, 'random_state': None, 'shrinking': True, 'tol': 0.001, 'verbose': False}
```

Accuracy : 0.8896999188969992

Confusion Matrix:

```
[[1961  104]
 [ 168  233]]
```

True negatives: 1961

False positives: 104

False negatives: 168

True positives: 233

## Hyperparameter tuning for SVC



```
In [12]:  
  
# added by Duc, hyper parameter tuning for SVC  
from sklearn.svm import SVC  
from sklearn.metrics import accuracy_score, confusion_matrix, classification_report  
from sklearn.model_selection import GridSearchCV  
# hyperparameter grid set for finetuning  
# param_grid = {'C': [0.1, 1, 10, 100], 'gamma': [1, 0.1, 0.01, 0.001], 'kernel': ['rbf', 'poly', 'si  
gmoid']}  
param_grid = {'C': [0.1, 1, 10, 100], 'kernel': ['rbf', 'sigmoid']}  
  
# Splitting dataset into train set and test set.  
def makepredictions(datasets):  
    for dataset in datasets:
```

```

# X_train, X_test, y_train, y_test = train_test_split(datasets[dataset], Y, test_size =
0.2, random_state = 32342)

#####
svmclf = SVC()
svmclf_grid = GridSearchCV(svmclf,param_grid,refit=True,verbose=1)
svmclf_grid.fit(datasets[dataset]["X_train"], y_train)
y_pred_svmclf_grid = svmclf_grid.predict(datasets[dataset]["X_test"])

# Performance
print('##### amount of features: ' + dataset + ' #####')
print('#####PERFORMANCE WITH THE BEST HYPERPARAMETERS TUNED FOR SVC #####')
print("The best parameters are %s with a score of %0.2f" % (svmclf_grid.best_params_, sv
mclf_grid.best_score_))
print('Accuracy with best hyperparameters: '+str(accuracy_score(y_test, y_pred_svmclf_gr
id)))
print('Confusion Matrix with best hyperparameters: \n' + str(confusion_matrix(y_test,y_p
red_svmclf_grid)))
print(classification_report(y_test,y_pred_svmclf_grid))
# incorrect order of output
# tn, fn, fp, tp = confusion_matrix(y_test, y_pred_svmclf).ravel()
# the right order is as follows
tn, fp, fn, tp = confusion_matrix(y_test, y_pred_svmclf_grid).ravel()

print('True negatives: ' + str(tn) + '\n' + 'False positives: ' + str(fp) + '\n' + 'Fal
se negatives: ' + str(fn) + '\n' + 'True positives: ' + str(tp) + '\n')
#####
wsvmclf = SVC(class_weight='balanced')
wsvmclf_grid = GridSearchCV(wsvmclf,param_grid,refit=True,verbose=1)
wsvmclf_grid.fit(datasets[dataset]["X_train"], y_train)
y_pred_wsvmclf_grid = wsvmclf_grid.predict(datasets[dataset]["X_test"])

# Performance
# print('amount of features: ' + dataset)
print('#####PERFORMANCE WITH THE BEST HYPERPARAMETERS TUNED FOR Wsvc #####')
print("The best parameters are %s with a score of %0.2f" % (wsvmclf_grid.best_params_, w
svmclf_grid.best_score_))
print('Accuracy with best hyperparameters: '+str(accuracy_score(y_test, y_pred_wsvmclf_g
rid)))
print('Confusion Matrix with best hyperparameters: \n' + str(confusion_matrix(y_test,y_p
red_wsvmclf_grid)))
print(classification_report(y_test,y_pred_wsvmclf_grid))
# incorrect order of output
# tn, fn, fp, tp = confusion_matrix(y_test, y_pred_svmclf).ravel()
# the right order is as follows
tn, fp, fn, tp = confusion_matrix(y_test, y_pred_wsvmclf_grid).ravel()

print('True negatives: ' + str(tn) + '\n' + 'False positives: ' + str(fp) + '\n' + 'Fal
se negatives: ' + str(fn) + '\n' + 'True positives: ' + str(tp) + '\n')

#####
svmclf = SVC()
svmclf.fit(datasets[dataset]["X_train"], y_train)

y_pred_svmclf = svmclf.predict(datasets[dataset]["X_test"])

# Performance
print('#####PERFORMANCE WITH DEFAULT HYPERPARAMETERS FOR SVC (C=1, kernel = rbf)####
#####')
# print(svmclf.get_params())
print('Accuracy : '+str(accuracy_score(y_test, y_pred_svmclf)))

```

```
print('Confusion Matrix: \n' + str(confusion_matrix(y_test,y_pred_svmclf)))
print(classification_report(y_test,y_pred_svmclf))
# incorrect order of output
#
# tn, fn, fp, tp = confusion_matrix(y_test, y_pred_svmclf).ravel()
# the right order is as follows
tn, fp, fn, tp = confusion_matrix(y_test, y_pred_svmclf).ravel()

print('True negatives: ' + str(tn) + '\n' + 'False positives: ' + str(fp) + '\n' + 'False negatives: ' + str(fn) + '\n' + 'True positives: ' + str(tp) + '\n')

makepredictions(datasets)
```

```
Fitting 5 folds for each of 8 candidates, totalling 40 fits

[Parallel(n_jobs=1)]: Using backend SequentialBackend with 1 concurrent workers.
[Parallel(n_jobs=1)]: Done 40 out of 40 | elapsed: 47.3s finished

##### amount of features: 17 #####
#####PERFORMANCE WITH THE BEST HYPERPARAMETERS TUNED FOR SVC #####
The best parameters are {'C': 100, 'kernel': 'rbf'} with a score of 0.89
Accuracy with best hyperparameters: 0.8888888888888888
Confusion Matrix with best hyperparameters:
[[2003  62]
 [ 212 189]]
      precision    recall  f1-score   support

      0       0.90       0.97       0.94       2065
      1       0.75       0.47       0.58       401

   accuracy       0.89       2466
  macro avg       0.83       0.72       0.76       2466
weighted avg       0.88       0.89       0.88       2466

True negatives: 2003
False positives: 62
False negatives: 212
True positives: 189

Fitting 5 folds for each of 8 candidates, totalling 40 fits

[Parallel(n_jobs=1)]: Using backend SequentialBackend with 1 concurrent workers.
[Parallel(n_jobs=1)]: Done 40 out of 40 | elapsed: 1.5min finished

#####PERFORMANCE WITH THE BEST HYPERPARAMETERS TUNED FOR WSV #####
The best parameters are {'C': 1, 'kernel': 'rbf'} with a score of 0.86
Accuracy with best hyperparameters: 0.8661800486618005
Confusion Matrix with best hyperparameters:
[[1840  225]
 [ 105 296]]
      precision    recall  f1-score   support

      0       0.95       0.89       0.92       2065
      1       0.57       0.74       0.64       401

   accuracy       0.87       2466
  macro avg       0.76       0.81       0.78       2466
weighted avg       0.88       0.87       0.87       2466

True negatives: 1840
False positives: 225
False negatives: 105
True positives: 296

#####PERFORMANCE WITH DEFAULT HYPERPARAMETERS FOR SVC (C=1, kernel = rbf)#####
Accuracy : 0.8807785888077859
Confusion Matrix:
[[2030  35]
 [ 259 142]]
      precision    recall  f1-score   support

      0       0.89       0.98       0.93       2065
      1       0.80       0.35       0.49       401

   accuracy       0.88       2466
  macro avg       0.84       0.67       0.71       2466
weighted avg       0.87       0.88       0.86       2466

True negatives: 2030
False positives: 35
False negatives: 259
True positives: 142

Fitting 5 folds for each of 8 candidates, totalling 40 fits

[Parallel(n_jobs=1)]: Using backend SequentialBackend with 1 concurrent workers.
[Parallel(n_jobs=1)]: Done 40 out of 40 | elapsed: 37.8s finished
```

```
##### amount of features: 10 #####
#####PERFORMANCE WITH THE BEST HYPERPARAMETERS TUNED FOR SVC #####
The best parameters are {'C': 10, 'kernel': 'rbf'} with a score of 0.89
Accuracy with best hyperparameters: 0.8888888888888888
Confusion Matrix with best hyperparameters:
[[2009  56]
 [ 218 183]]
      precision    recall  f1-score   support

     0       0.90      0.97      0.94      2065
     1       0.77      0.46      0.57      401

 accuracy          0.89      2466
 macro avg       0.83      0.71      0.75      2466
 weighted avg    0.88      0.89      0.88      2466

True negatives: 2009
False positives: 56
False negatives: 218
True positives: 183

Fitting 5 folds for each of 8 candidates, totalling 40 fits

[Parallel(n_jobs=1)]: Using backend SequentialBackend with 1 concurrent workers.
[Parallel(n_jobs=1)]: Done 40 out of 40 | elapsed: 1.1min finished

#####PERFORMANCE WITH THE BEST HYPERPARAMETERS TUNED FOR WSVC #####
The best parameters are {'C': 10, 'kernel': 'rbf'} with a score of 0.87
Accuracy with best hyperparameters: 0.8665855636658556
Confusion Matrix with best hyperparameters:
[[1833 232]
 [ 97 304]]
      precision    recall  f1-score   support

     0       0.95      0.89      0.92      2065
     1       0.57      0.76      0.65      401

 accuracy          0.87      2466
 macro avg       0.76      0.82      0.78      2466
 weighted avg    0.89      0.87      0.87      2466

True negatives: 1833
False positives: 232
False negatives: 97
True positives: 304

#####PERFORMANCE WITH DEFAULT HYPERPARAMETERS FOR SVC (C=1, kernel = rbf)#####
Accuracy : 0.8868613138686131
Confusion Matrix:
[[2018  47]
 [ 232 169]]
      precision    recall  f1-score   support

     0       0.90      0.98      0.94      2065
     1       0.78      0.42      0.55      401

 accuracy          0.89      2466
 macro avg       0.84      0.70      0.74      2466
 weighted avg    0.88      0.89      0.87      2466

True negatives: 2018
False positives: 47
False negatives: 232
True positives: 169

Fitting 5 folds for each of 8 candidates, totalling 40 fits

[Parallel(n_jobs=1)]: Using backend SequentialBackend with 1 concurrent workers.
[Parallel(n_jobs=1)]: Done 40 out of 40 | elapsed: 36.5s finished
```

```
##### amount of features: 9 #####
#####PERFORMANCE WITH THE BEST HYPERPARAMETERS TUNED FOR SVC #####
The best parameters are {'C': 100, 'kernel': 'rbf'} with a score of 0.90
Accuracy with best hyperparameters: 0.8909164639091647
Confusion Matrix with best hyperparameters:
[[1999  66]
 [ 203 198]]
      precision    recall  f1-score   support

     0       0.91       0.97       0.94       2065
     1       0.75       0.49       0.60       401

 accuracy         0.89         2466
 macro avg       0.83         0.73         0.77         2466
 weighted avg    0.88         0.89         0.88         2466

True negatives: 1999
False positives: 66
False negatives: 203
True positives: 198

Fitting 5 folds for each of 8 candidates, totalling 40 fits

[Parallel(n_jobs=1)]: Using backend SequentialBackend with 1 concurrent workers.
[Parallel(n_jobs=1)]: Done 40 out of 40 | elapsed: 1.1min finished

#####PERFORMANCE WITH THE BEST HYPERPARAMETERS TUNED FOR WSVC #####
The best parameters are {'C': 1, 'kernel': 'rbf'} with a score of 0.87
Accuracy with best hyperparameters: 0.8669910786699108
Confusion Matrix with best hyperparameters:
[[1840  225]
 [ 103 298]]
      precision    recall  f1-score   support

     0       0.95       0.89       0.92       2065
     1       0.57       0.74       0.65       401

 accuracy         0.87         2466
 macro avg       0.76         0.82         0.78         2466
 weighted avg    0.89         0.87         0.87         2466

True negatives: 1840
False positives: 225
False negatives: 103
True positives: 298

#####PERFORMANCE WITH DEFAULT HYPERPARAMETERS FOR SVC (C=1, kernel = rbf)#####
Accuracy : 0.8872668288726683
Confusion Matrix:
[[2018  47]
 [ 231 170]]
      precision    recall  f1-score   support

     0       0.90       0.98       0.94       2065
     1       0.78       0.42       0.55       401

 accuracy         0.89         2466
 macro avg       0.84         0.70         0.74         2466
 weighted avg    0.88         0.89         0.87         2466

True negatives: 2018
False positives: 47
False negatives: 231
True positives: 170

Fitting 5 folds for each of 8 candidates, totalling 40 fits

[Parallel(n_jobs=1)]: Using backend SequentialBackend with 1 concurrent workers.
[Parallel(n_jobs=1)]: Done 40 out of 40 | elapsed: 36.6s finished
```

```
##### amount of features: 8 #####
#####PERFORMANCE WITH THE BEST HYPERPARAMETERS TUNED FOR SVC #####
The best parameters are {'C': 10, 'kernel': 'rbf'} with a score of 0.90
Accuracy with best hyperparameters: 0.8901054339010543
Confusion Matrix with best hyperparameters:
[[2010  55]
 [ 216 185]]
      precision    recall  f1-score   support

     0       0.90      0.97      0.94      2065
     1       0.77      0.46      0.58      401

 accuracy          0.89      2466
 macro avg       0.84      0.72      0.76      2466
 weighted avg    0.88      0.89      0.88      2466

True negatives: 2010
False positives: 55
False negatives: 216
True positives: 185

Fitting 5 folds for each of 8 candidates, totalling 40 fits

[Parallel(n_jobs=1)]: Using backend SequentialBackend with 1 concurrent workers.
[Parallel(n_jobs=1)]: Done 40 out of 40 | elapsed: 1.1min finished

#####PERFORMANCE WITH THE BEST HYPERPARAMETERS TUNED FOR WSVC #####
The best parameters are {'C': 1, 'kernel': 'rbf'} with a score of 0.87
Accuracy with best hyperparameters: 0.8669910786699108
Confusion Matrix with best hyperparameters:
[[1839 226]
 [ 102 299]]
      precision    recall  f1-score   support

     0       0.95      0.89      0.92      2065
     1       0.57      0.75      0.65      401

 accuracy          0.87      2466
 macro avg       0.76      0.82      0.78      2466
 weighted avg    0.89      0.87      0.87      2466

True negatives: 1839
False positives: 226
False negatives: 102
True positives: 299

#####PERFORMANCE WITH DEFAULT HYPERPARAMETERS FOR SVC (C=1, kernel = rbf)#####
Accuracy : 0.8872668288726683
Confusion Matrix:
[[2017  48]
 [ 230 171]]
      precision    recall  f1-score   support

     0       0.90      0.98      0.94      2065
     1       0.78      0.43      0.55      401

 accuracy          0.89      2466
 macro avg       0.84      0.70      0.74      2466
 weighted avg    0.88      0.89      0.87      2466

True negatives: 2017
False positives: 48
False negatives: 230
True positives: 171

Fitting 5 folds for each of 8 candidates, totalling 40 fits

[Parallel(n_jobs=1)]: Using backend SequentialBackend with 1 concurrent workers.
[Parallel(n_jobs=1)]: Done 40 out of 40 | elapsed: 35.8s finished
```

```
##### amount of features: 7 #####
#####PERFORMANCE WITH THE BEST HYPERPARAMETERS TUNED FOR SVC #####
The best parameters are {'C': 100, 'kernel': 'rbf'} with a score of 0.90
Accuracy with best hyperparameters: 0.8909164639091647
Confusion Matrix with best hyperparameters:
[[2007  58]
 [ 211 190]]
      precision    recall  f1-score   support

     0       0.90      0.97      0.94      2065
     1       0.77      0.47      0.59      401

 accuracy          0.89      2466
 macro avg       0.84      0.72      0.76      2466
 weighted avg    0.88      0.89      0.88      2466

True negatives: 2007
False positives: 58
False negatives: 211
True positives: 190

Fitting 5 folds for each of 8 candidates, totalling 40 fits

[Parallel(n_jobs=1)]: Using backend SequentialBackend with 1 concurrent workers.
[Parallel(n_jobs=1)]: Done 40 out of 40 | elapsed: 1.1min finished

#####PERFORMANCE WITH THE BEST HYPERPARAMETERS TUNED FOR WSVC #####
The best parameters are {'C': 1, 'kernel': 'rbf'} with a score of 0.87
Accuracy with best hyperparameters: 0.8682076236820763
Confusion Matrix with best hyperparameters:
[[1844 221]
 [ 104 297]]
      precision    recall  f1-score   support

     0       0.95      0.89      0.92      2065
     1       0.57      0.74      0.65      401

 accuracy          0.87      2466
 macro avg       0.76      0.82      0.78      2466
 weighted avg    0.89      0.87      0.87      2466

True negatives: 1844
False positives: 221
False negatives: 104
True positives: 297

#####PERFORMANCE WITH DEFAULT HYPERPARAMETERS FOR SVC (C=1, kernel = rbf)#####
Accuracy : 0.8876723438767234
Confusion Matrix:
[[2018  47]
 [ 230 171]]
      precision    recall  f1-score   support

     0       0.90      0.98      0.94      2065
     1       0.78      0.43      0.55      401

 accuracy          0.89      2466
 macro avg       0.84      0.70      0.74      2466
 weighted avg    0.88      0.89      0.87      2466

True negatives: 2018
False positives: 47
False negatives: 230
True positives: 171

Fitting 5 folds for each of 8 candidates, totalling 40 fits

[Parallel(n_jobs=1)]: Using backend SequentialBackend with 1 concurrent workers.
[Parallel(n_jobs=1)]: Done 40 out of 40 | elapsed: 35.5s finished
```



```
##### amount of features: 6 #####
#####PERFORMANCE WITH THE BEST HYPERPARAMETERS TUNED FOR SVC #####
The best parameters are {'C': 100, 'kernel': 'rbf'} with a score of 0.90
Accuracy with best hyperparameters: 0.8941605839416058
Confusion Matrix with best hyperparameters:
[[2000  65]
 [ 196 205]]
      precision    recall  f1-score   support

     0       0.91      0.97      0.94      2065
     1       0.76      0.51      0.61      401

 accuracy          0.89          2466
 macro avg          0.84          2466
 weighted avg       0.89          2466

True negatives: 2000
False positives: 65
False negatives: 196
True positives: 205

Fitting 5 folds for each of 8 candidates, totalling 40 fits

[Parallel(n_jobs=1)]: Using backend SequentialBackend with 1 concurrent workers.
[Parallel(n_jobs=1)]: Done 40 out of 40 | elapsed: 1.0min finished

#####PERFORMANCE WITH THE BEST HYPERPARAMETERS TUNED FOR WSVC #####
The best parameters are {'C': 10, 'kernel': 'rbf'} with a score of 0.87
Accuracy with best hyperparameters: 0.8673965936739659
Confusion Matrix with best hyperparameters:
[[1833 232]
 [ 95 306]]
      precision    recall  f1-score   support

     0       0.95      0.89      0.92      2065
     1       0.57      0.76      0.65      401

 accuracy          0.87          2466
 macro avg          0.76          2466
 weighted avg       0.89          2466

True negatives: 1833
False positives: 232
False negatives: 95
True positives: 306

#####PERFORMANCE WITH DEFAULT HYPERPARAMETERS FOR SVC (C=1, kernel = rbf)#####
Accuracy : 0.8888888888888888
Confusion Matrix:
[[2013  52]
 [ 222 179]]
      precision    recall  f1-score   support

     0       0.90      0.97      0.94      2065
     1       0.77      0.45      0.57      401

 accuracy          0.89          2466
 macro avg          0.84          2466
 weighted avg       0.88          2466

True negatives: 2013
False positives: 52
False negatives: 222
True positives: 179

Fitting 5 folds for each of 8 candidates, totalling 40 fits

[Parallel(n_jobs=1)]: Using backend SequentialBackend with 1 concurrent workers.
[Parallel(n_jobs=1)]: Done 40 out of 40 | elapsed: 31.5s finished
```

```
##### amount of features: 5 #####
#####PERFORMANCE WITH THE BEST HYPERPARAMETERS TUNED FOR SVC #####
The best parameters are {'C': 100, 'kernel': 'rbf'} with a score of 0.90
Accuracy with best hyperparameters: 0.8929440389294404
Confusion Matrix with best hyperparameters:
[[1996  69]
 [ 195 206]]
      precision    recall  f1-score   support

     0       0.91      0.97      0.94      2065
     1       0.75      0.51      0.61      401

 accuracy          0.89      2466
 macro avg       0.83      0.74      0.77      2466
 weighted avg    0.88      0.89      0.88      2466

True negatives: 1996
False positives: 69
False negatives: 195
True positives: 206

Fitting 5 folds for each of 8 candidates, totalling 40 fits

[Parallel(n_jobs=1)]: Using backend SequentialBackend with 1 concurrent workers.
[Parallel(n_jobs=1)]: Done 40 out of 40 | elapsed: 58.8s finished

#####PERFORMANCE WITH THE BEST HYPERPARAMETERS TUNED FOR WSVC #####
The best parameters are {'C': 1, 'kernel': 'rbf'} with a score of 0.87
Accuracy with best hyperparameters: 0.8726682887266829
Confusion Matrix with best hyperparameters:
[[1852 213]
 [ 101 300]]
      precision    recall  f1-score   support

     0       0.95      0.90      0.92      2065
     1       0.58      0.75      0.66      401

 accuracy          0.87      2466
 macro avg       0.77      0.82      0.79      2466
 weighted avg    0.89      0.87      0.88      2466

True negatives: 1852
False positives: 213
False negatives: 101
True positives: 300

#####PERFORMANCE WITH DEFAULT HYPERPARAMETERS FOR SVC (C=1, kernel = rbf)#####
Accuracy : 0.8868613138686131
Confusion Matrix:
[[1996  69]
 [ 210 191]]
      precision    recall  f1-score   support

     0       0.90      0.97      0.93      2065
     1       0.73      0.48      0.58      401

 accuracy          0.89      2466
 macro avg       0.82      0.72      0.76      2466
 weighted avg    0.88      0.89      0.88      2466

True negatives: 1996
False positives: 69
False negatives: 210
True positives: 191

Fitting 5 folds for each of 8 candidates, totalling 40 fits

[Parallel(n_jobs=1)]: Using backend SequentialBackend with 1 concurrent workers.
[Parallel(n_jobs=1)]: Done 40 out of 40 | elapsed: 32.3s finished
```

```
##### amount of features: 4 #####
#####PERFORMANCE WITH THE BEST HYPERPARAMETERS TUNED FOR SVC #####
The best parameters are {'C': 100, 'kernel': 'rbf'} with a score of 0.90
Accuracy with best hyperparameters: 0.8933495539334956
Confusion Matrix with best hyperparameters:
[[1996  69]
 [ 194 207]]
      precision    recall  f1-score   support

     0       0.91      0.97      0.94      2065
     1       0.75      0.52      0.61      401

 accuracy          0.89      2466
 macro avg          0.83      2466
weighted avg          0.89      2466

True negatives: 1996
False positives: 69
False negatives: 194
True positives: 207

Fitting 5 folds for each of 8 candidates, totalling 40 fits

[Parallel(n_jobs=1)]: Using backend SequentialBackend with 1 concurrent workers.
[Parallel(n_jobs=1)]: Done 40 out of 40 | elapsed: 58.5s finished

#####PERFORMANCE WITH THE BEST HYPERPARAMETERS TUNED FOR WSVC #####
The best parameters are {'C': 0.1, 'kernel': 'rbf'} with a score of 0.87
Accuracy with best hyperparameters: 0.8698296836982968
Confusion Matrix with best hyperparameters:
[[1850 215]
 [ 106 295]]
      precision    recall  f1-score   support

     0       0.95      0.90      0.92      2065
     1       0.58      0.74      0.65      401

 accuracy          0.87      2466
 macro avg          0.76      2466
weighted avg          0.89      2466

True negatives: 1850
False positives: 215
False negatives: 106
True positives: 295

#####PERFORMANCE WITH DEFAULT HYPERPARAMETERS FOR SVC (C=1, kernel = rbf)#####
Accuracy : 0.8876723438767234
Confusion Matrix:
[[1990  75]
 [ 202 199]]
      precision    recall  f1-score   support

     0       0.91      0.96      0.93      2065
     1       0.73      0.50      0.59      401

 accuracy          0.89      2466
 macro avg          0.82      2466
weighted avg          0.88      2466

True negatives: 1990
False positives: 75
False negatives: 202
True positives: 199

Fitting 5 folds for each of 8 candidates, totalling 40 fits

[Parallel(n_jobs=1)]: Using backend SequentialBackend with 1 concurrent workers.
[Parallel(n_jobs=1)]: Done 40 out of 40 | elapsed: 35.5s finished
```

```
##### amount of features: 3 #####
#####PERFORMANCE WITH THE BEST HYPERPARAMETERS TUNED FOR SVC #####
The best parameters are {'C': 100, 'kernel': 'rbf'} with a score of 0.90
Accuracy with best hyperparameters: 0.894566098945661
Confusion Matrix with best hyperparameters:
[[1996  69]
 [ 191 210]]
      precision    recall  f1-score   support

     0       0.91       0.97       0.94       2065
     1       0.75       0.52       0.62       401

 accuracy         0.89         2466
 macro avg       0.83         0.75         0.78         2466
 weighted avg    0.89         0.89         0.89         2466

True negatives: 1996
False positives: 69
False negatives: 191
True positives: 210

Fitting 5 folds for each of 8 candidates, totalling 40 fits

[Parallel(n_jobs=1)]: Using backend SequentialBackend with 1 concurrent workers.
[Parallel(n_jobs=1)]: Done 40 out of 40 | elapsed: 1.0min finished

#####PERFORMANCE WITH THE BEST HYPERPARAMETERS TUNED FOR WSVC #####
The best parameters are {'C': 0.1, 'kernel': 'rbf'} with a score of 0.87
Accuracy with best hyperparameters: 0.8718572587185726
Confusion Matrix with best hyperparameters:
[[1855 210]
 [ 106 295]]
      precision    recall  f1-score   support

     0       0.95       0.90       0.92       2065
     1       0.58       0.74       0.65       401

 accuracy         0.87         2466
 macro avg       0.77         0.82         0.79         2466
 weighted avg    0.89         0.87         0.88         2466

True negatives: 1855
False positives: 210
False negatives: 106
True positives: 295

#####PERFORMANCE WITH DEFAULT HYPERPARAMETERS FOR SVC (C=1, kernel = rbf)#####
Accuracy : 0.8876723438767234
Confusion Matrix:
[[1989  76]
 [ 201 200]]
      precision    recall  f1-score   support

     0       0.91       0.96       0.93       2065
     1       0.72       0.50       0.59       401

 accuracy         0.89         2466
 macro avg       0.82         0.73         0.76         2466
 weighted avg    0.88         0.89         0.88         2466

True negatives: 1989
False positives: 76
False negatives: 201
True positives: 200

Fitting 5 folds for each of 8 candidates, totalling 40 fits

[Parallel(n_jobs=1)]: Using backend SequentialBackend with 1 concurrent workers.
[Parallel(n_jobs=1)]: Done 40 out of 40 | elapsed: 24.6s finished
```

```
##### amount of features: 2 #####
#####PERFORMANCE WITH THE BEST HYPERPARAMETERS TUNED FOR SVC #####
The best parameters are {'C': 100, 'kernel': 'rbf'} with a score of 0.89
Accuracy with best hyperparameters: 0.889294403892944
Confusion Matrix with best hyperparameters:
[[1975  90]
 [ 183 218]]
      precision    recall  f1-score   support

     0       0.92       0.96       0.94       2065
     1       0.71       0.54       0.61       401

 accuracy         0.89         2466
 macro avg       0.81       0.75       0.78         2466
 weighted avg    0.88       0.89       0.88         2466

True negatives: 1975
False positives: 90
False negatives: 183
True positives: 218

Fitting 5 folds for each of 8 candidates, totalling 40 fits

[Parallel(n_jobs=1)]: Using backend SequentialBackend with 1 concurrent workers.
[Parallel(n_jobs=1)]: Done 40 out of 40 | elapsed: 1.2min finished

#####PERFORMANCE WITH THE BEST HYPERPARAMETERS TUNED FOR WSVC #####
The best parameters are {'C': 0.1, 'kernel': 'rbf'} with a score of 0.89
Accuracy with best hyperparameters: 0.8856447688564477
Confusion Matrix with best hyperparameters:
[[1914 151]
 [ 131 270]]
      precision    recall  f1-score   support

     0       0.94       0.93       0.93       2065
     1       0.64       0.67       0.66       401

 accuracy         0.89         2466
 macro avg       0.79       0.80       0.79         2466
 weighted avg    0.89       0.89       0.89         2466

True negatives: 1914
False positives: 151
False negatives: 131
True positives: 270

#####PERFORMANCE WITH DEFAULT HYPERPARAMETERS FOR SVC (C=1, kernel = rbf)#####
Accuracy : 0.8848337388483374
Confusion Matrix:
[[1973  92]
 [ 192 209]]
      precision    recall  f1-score   support

     0       0.91       0.96       0.93       2065
     1       0.69       0.52       0.60       401

 accuracy         0.88         2466
 macro avg       0.80       0.74       0.76         2466
 weighted avg    0.88       0.88       0.88         2466

True negatives: 1973
False positives: 92
False negatives: 192
True positives: 209

Fitting 5 folds for each of 8 candidates, totalling 40 fits

[Parallel(n_jobs=1)]: Using backend SequentialBackend with 1 concurrent workers.
[Parallel(n_jobs=1)]: Done 40 out of 40 | elapsed: 43.0s finished
```

```
##### amount of features: 1 #####
#####PERFORMANCE WITH THE BEST HYPERPARAMETERS TUNED FOR SVC #####
The best parameters are {'C': 1, 'kernel': 'rbf'} with a score of 0.89
Accuracy with best hyperparameters: 0.8896999188969992
Confusion Matrix with best hyperparameters:
[[1961 104]
 [ 168 233]]
      precision    recall  f1-score   support

     0       0.92      0.95      0.94      2065
     1       0.69      0.58      0.63       401

 accuracy          0.89      2466
 macro avg       0.81      0.77      0.78      2466
 weighted avg    0.88      0.89      0.89      2466

True negatives: 1961
False positives: 104
False negatives: 168
True positives: 233

Fitting 5 folds for each of 8 candidates, totalling 40 fits

[Parallel(n_jobs=1)]: Using backend SequentialBackend with 1 concurrent workers.
[Parallel(n_jobs=1)]: Done 40 out of 40 | elapsed: 38.1s finished

#####PERFORMANCE WITH THE BEST HYPERPARAMETERS TUNED FOR WSVC #####
The best parameters are {'C': 0.1, 'kernel': 'rbf'} with a score of 0.88
Accuracy with best hyperparameters: 0.8775344687753447
Confusion Matrix with best hyperparameters:
[[1858 207]
 [ 95 306]]
      precision    recall  f1-score   support

     0       0.95      0.90      0.92      2065
     1       0.60      0.76      0.67       401

 accuracy          0.88      2466
 macro avg       0.77      0.83      0.80      2466
 weighted avg    0.89      0.88      0.88      2466

True negatives: 1858
False positives: 207
False negatives: 95
True positives: 306

#####PERFORMANCE WITH DEFAULT HYPERPARAMETERS FOR SVC (C=1, kernel = rbf)#####
Accuracy : 0.8896999188969992
Confusion Matrix:
[[1961 104]
 [ 168 233]]
      precision    recall  f1-score   support

     0       0.92      0.95      0.94      2065
     1       0.69      0.58      0.63       401

 accuracy          0.89      2466
 macro avg       0.81      0.77      0.78      2466
 weighted avg    0.88      0.89      0.89      2466

True negatives: 1961
False positives: 104
False negatives: 168
True positives: 233
```

Deep Autoencoder

In [13]:

```
from keras.layers import Input, Dense
from keras.models import Model, Sequential
from keras import regularizers
from keras.layers import Input, Dense, Conv2D, MaxPooling2D, UpSampling2D
from keras import backend as K

#scaler = MinMaxScaler()
```

```

#X_scaled = scaler.fit_transform(X)
#X_nonbuyer_scaled = X_scaled[Y == 0]
#X_buyer_scaled = X_scaled[Y == 1]
i = 1
for i in range(1,11):

    input_layer = Input(shape =(X.shape[1], ))

    #Encoder network Deep
    encoded_deep = Dense(100, activation ='tanh')(input_layer)
    encoded_deep = Dense(50, activation ='tanh')(encoded_deep)
    encoded_deep = Dense(25, activation ='tanh')(encoded_deep)
    encoded_deep = Dense(12, activation ='tanh')(encoded_deep)
    encoded_deep = Dense(i, activation ='relu')(encoded_deep)

    #Decoder network deep
    decoded_deep = Dense(12, activation ='tanh')(encoded_deep)
    decoded_deep = Dense(25, activation ='tanh')(decoded_deep)
    decoded_deep = Dense(50, activation ='tanh')(decoded_deep)
    decoded_deep = Dense(100, activation ='tanh')(decoded_deep)

    output_layer_deep = Dense(X.shape[1], activation ='relu')(decoded_deep)

    # Defining the parameters of the Auto-encoder network
    encoder = Model(input_layer, encoded_deep)
    autoencoder = Model(input_layer, output_layer_deep)
    autoencoder.compile(optimizer ="adadelat", loss ="mse")
    autoencoder.summary()

    # Training the Auto-encoder network
    autoencoder.fit(datasets["17"]["X_train"],datasets["17"]["X_train"],
                    batch_size = 3000, epochs = 50,
                    shuffle = True, validation_split = 0.2, verbose=0)

    hidden_representation = Sequential()
    hidden_representation.add(autoencoder.layers[0])
    hidden_representation.add(autoencoder.layers[1])
    hidden_representation.add(autoencoder.layers[2])
    hidden_representation.add(autoencoder.layers[3])
    hidden_representation.add(autoencoder.layers[4])
    hidden_representation.add(autoencoder.layers[5])

    # Separating the points encoded by the Auto-encoder as normal and fraud
    #nonbuyer_hidden_rep = hidden_representation.predict(X_nonbuyer_scaled)
    #buyer_hidden_rep = hidden_representation.predict(X_buyer_scaled)

    # Combining the encoded points into a single table
    #encoded_X = np.append(nonbuyer_hidden_rep, buyer_hidden_rep, axis = 0)
    #y_nonbuyer = np.zeros(nonbuyer_hidden_rep.shape[0])
    #y_buyer = np.ones(buyer_hidden_rep.shape[0])
    #encoded_y = np.append(y_nonbuyer, y_buyer)
    encoded_X_train = hidden_representation.predict(datasets["17"]["X_train"])
    encoded_X_test = hidden_representation.predict(datasets["17"]["X_test"])
    print("encoded_X_train", encoded_X_train.shape)
    print("encoded_X_test", encoded_X_test.shape)

    # encoded_X_train = encoder.predict(datasets["17"]["X_train"])
    # encoded_X_test = encoder.predict(datasets["17"]["X_test"])

    classifier = SVC()

```



```
classifier.fit(encoded_X_train, y_train)

# Storing the predictions of the linear model
y_pred_classifier = classifier.predict(encoded_X_test)

# Plotting the encoded points
#tsne_plot(encoded_X, encoded_y)

# Performance
print('amount of features: ' + str(i))
print('Accuracy : '+str(accuracy_score(y_test, y_pred_classifier)))
print('Confusion Matrix: \n' + str(confusion_matrix(y_test,y_pred_classifier)))
tn, fp, fn, tp = confusion_matrix(y_test, y_pred_classifier).ravel()

print('True negatives: ' + str(tn) + '\n' + 'False positives: ' + str(fp) + '\n' + 'False negatives: ' + str(fn) + '\n' + 'True positives: ' + str(tp) + '\n')

i = i + 1
```

Model: "model\_2"

Layer (type)	Output Shape	Param #
=====		
input_1 (InputLayer)	(None, 17)	0
dense_1 (Dense)	(None, 100)	1800
dense_2 (Dense)	(None, 50)	5050
dense_3 (Dense)	(None, 25)	1275
dense_4 (Dense)	(None, 12)	312
dense_5 (Dense)	(None, 1)	13
dense_6 (Dense)	(None, 12)	24
dense_7 (Dense)	(None, 25)	325
dense_8 (Dense)	(None, 50)	1300
dense_9 (Dense)	(None, 100)	5100
dense_10 (Dense)	(None, 17)	1717
=====		
Total params: 16,916		
Trainable params: 16,916		
Non-trainable params: 0		

Using TensorFlow backend.

encoded\_X\_train (9864, 1)  
encoded\_X\_test (2466, 1)  
amount of features: 1  
Accuracy : 0.8373884833738848  
Confusion Matrix:  
[[2065 0]  
 [ 401 0]]  
True negatives: 2065  
False positives: 0  
False negatives: 401  
True positives: 0

Model: "model\_4"

Layer (type)	Output Shape	Param #
=====		
input_2 (InputLayer)	(None, 17)	0
dense_11 (Dense)	(None, 100)	1800
dense_12 (Dense)	(None, 50)	5050
dense_13 (Dense)	(None, 25)	1275
dense_14 (Dense)	(None, 12)	312
dense_15 (Dense)	(None, 2)	26
dense_16 (Dense)	(None, 12)	36
dense_17 (Dense)	(None, 25)	325
dense_18 (Dense)	(None, 50)	1300
dense_19 (Dense)	(None, 100)	5100
dense_20 (Dense)	(None, 17)	1717
=====		

Total params: 16,941  
Trainable params: 16,941  
Non-trainable params: 0

encoded\_X\_train (9864, 2)  
encoded\_X\_test (2466, 2)  
amount of features: 2  
Accuracy : 0.8373884833738848  
Confusion Matrix:  
[[2065 0]  
 [ 401 0]]  
True negatives: 2065  
False positives: 0  
False negatives: 401  
True positives: 0

Model: "model\_6"

Layer (type)	Output Shape	Param #
=====		
input_3 (InputLayer)	(None, 17)	0
dense_21 (Dense)	(None, 100)	1800
dense_22 (Dense)	(None, 50)	5050
dense_23 (Dense)	(None, 25)	1275
dense_24 (Dense)	(None, 12)	312
dense_25 (Dense)	(None, 3)	39
dense_26 (Dense)	(None, 12)	48
dense_27 (Dense)	(None, 25)	325
dense_28 (Dense)	(None, 50)	1300
dense_29 (Dense)	(None, 100)	5100
dense_30 (Dense)	(None, 17)	1717
=====		

Total params: 16,966  
Trainable params: 16,966  
Non-trainable params: 0

```
encoded_X_train (9864, 3)
encoded_X_test (2466, 3)
amount of features: 3
Accuracy : 0.8373884833738848
Confusion Matrix:
[[2065    0]
 [ 401    0]]
True negatives: 2065
False positives: 0
False negatives: 401
True positives: 0
```

Model: "model\_8"

Layer (type)	Output Shape	Param #
=====		
input_4 (InputLayer)	(None, 17)	0
dense_31 (Dense)	(None, 100)	1800
dense_32 (Dense)	(None, 50)	5050
dense_33 (Dense)	(None, 25)	1275
dense_34 (Dense)	(None, 12)	312
dense_35 (Dense)	(None, 4)	52
dense_36 (Dense)	(None, 12)	60
dense_37 (Dense)	(None, 25)	325
dense_38 (Dense)	(None, 50)	1300
dense_39 (Dense)	(None, 100)	5100
dense_40 (Dense)	(None, 17)	1717
=====		
Total params: 16,991		
Trainable params: 16,991		
Non-trainable params: 0		

```
encoded_X_train (9864, 4)
encoded_X_test (2466, 4)
amount of features: 4
Accuracy : 0.8373884833738848
Confusion Matrix:
[[2065    0]
 [ 401    0]]
True negatives: 2065
False positives: 0
False negatives: 401
True positives: 0
```

Model: "model\_10"

Layer (type)	Output Shape	Param #
=====		
input_5 (InputLayer)	(None, 17)	0
dense_41 (Dense)	(None, 100)	1800
dense_42 (Dense)	(None, 50)	5050
dense_43 (Dense)	(None, 25)	1275
dense_44 (Dense)	(None, 12)	312
dense_45 (Dense)	(None, 5)	65
dense_46 (Dense)	(None, 12)	72
dense_47 (Dense)	(None, 25)	325
dense_48 (Dense)	(None, 50)	1300
dense_49 (Dense)	(None, 100)	5100
dense_50 (Dense)	(None, 17)	1717
=====		
Total params: 17,016		
Trainable params: 17,016		
Non-trainable params: 0		

```
encoded_X_train (9864, 5)
encoded_X_test (2466, 5)
amount of features: 5
Accuracy : 0.8373884833738848
Confusion Matrix:
[[2065    0]
 [ 401    0]]
True negatives: 2065
False positives: 0
False negatives: 401
True positives: 0
```

Model: "model\_12"

Layer (type)	Output Shape	Param #
=====		
input_6 (InputLayer)	(None, 17)	0
dense_51 (Dense)	(None, 100)	1800
dense_52 (Dense)	(None, 50)	5050
dense_53 (Dense)	(None, 25)	1275
dense_54 (Dense)	(None, 12)	312
dense_55 (Dense)	(None, 6)	78
dense_56 (Dense)	(None, 12)	84
dense_57 (Dense)	(None, 25)	325
dense_58 (Dense)	(None, 50)	1300
dense_59 (Dense)	(None, 100)	5100
dense_60 (Dense)	(None, 17)	1717
=====		
Total params: 17,041		
Trainable params: 17,041		
Non-trainable params: 0		

```
encoded_X_train (9864, 6)
encoded_X_test (2466, 6)
amount of features: 6
Accuracy : 0.8373884833738848
Confusion Matrix:
[[2065    0]
 [ 401    0]]
True negatives: 2065
False positives: 0
False negatives: 401
True positives: 0
```

Model: "model\_14"

Layer (type)	Output Shape	Param #
=====		
input_7 (InputLayer)	(None, 17)	0
dense_61 (Dense)	(None, 100)	1800
dense_62 (Dense)	(None, 50)	5050
dense_63 (Dense)	(None, 25)	1275
dense_64 (Dense)	(None, 12)	312
dense_65 (Dense)	(None, 7)	91
dense_66 (Dense)	(None, 12)	96
dense_67 (Dense)	(None, 25)	325
dense_68 (Dense)	(None, 50)	1300
dense_69 (Dense)	(None, 100)	5100
dense_70 (Dense)	(None, 17)	1717
=====		
Total params: 17,066		
Trainable params: 17,066		
Non-trainable params: 0		

```
encoded_X_train (9864, 7)
encoded_X_test (2466, 7)
amount of features: 7
Accuracy : 0.8373884833738848
Confusion Matrix:
[[2065    0]
 [ 401    0]]
True negatives: 2065
False positives: 0
False negatives: 401
True positives: 0
```

Model: "model\_16"

Layer (type)	Output Shape	Param #
=====		
input_8 (InputLayer)	(None, 17)	0
dense_71 (Dense)	(None, 100)	1800
dense_72 (Dense)	(None, 50)	5050
dense_73 (Dense)	(None, 25)	1275
dense_74 (Dense)	(None, 12)	312
dense_75 (Dense)	(None, 8)	104
dense_76 (Dense)	(None, 12)	108
dense_77 (Dense)	(None, 25)	325
dense_78 (Dense)	(None, 50)	1300
dense_79 (Dense)	(None, 100)	5100
dense_80 (Dense)	(None, 17)	1717
=====		
Total params: 17,091		
Trainable params: 17,091		
Non-trainable params: 0		

```
encoded_X_train (9864, 8)
encoded_X_test (2466, 8)
amount of features: 8
Accuracy : 0.8373884833738848
Confusion Matrix:
[[2065    0]
 [ 401    0]]
True negatives: 2065
False positives: 0
False negatives: 401
True positives: 0
```

Model: "model\_18"

Layer (type)	Output Shape	Param #
=====		
input_9 (InputLayer)	(None, 17)	0
dense_81 (Dense)	(None, 100)	1800
dense_82 (Dense)	(None, 50)	5050
dense_83 (Dense)	(None, 25)	1275
dense_84 (Dense)	(None, 12)	312
dense_85 (Dense)	(None, 9)	117
dense_86 (Dense)	(None, 12)	120
dense_87 (Dense)	(None, 25)	325
dense_88 (Dense)	(None, 50)	1300
dense_89 (Dense)	(None, 100)	5100
dense_90 (Dense)	(None, 17)	1717
=====		
Total params: 17,116		
Trainable params: 17,116		
Non-trainable params: 0		

```
encoded_X_train (9864, 9)
encoded_X_test (2466, 9)
amount of features: 9
Accuracy : 0.8373884833738848
Confusion Matrix:
[[2065    0]
 [ 401    0]]
True negatives: 2065
False positives: 0
False negatives: 401
True positives: 0

Model: "model_20"

Layer (type)                Output Shape                Param #
=====
input_10 (InputLayer)       (None, 17)                  0
dense_91 (Dense)             (None, 100)                 1800
dense_92 (Dense)             (None, 50)                 5050
dense_93 (Dense)             (None, 25)                 1275
dense_94 (Dense)             (None, 12)                 312
dense_95 (Dense)             (None, 10)                 130
dense_96 (Dense)             (None, 12)                 132
dense_97 (Dense)             (None, 25)                 325
dense_98 (Dense)             (None, 50)                 1300
dense_99 (Dense)             (None, 100)                5100
dense_100 (Dense)            (None, 17)                 1717
=====
Total params: 17,141
Trainable params: 17,141
Non-trainable params: 0

encoded_X_train (9864, 10)
encoded_X_test (2466, 10)
amount of features: 10
Accuracy : 0.8373884833738848
Confusion Matrix:
[[2065    0]
 [ 401    0]]
True negatives: 2065
False positives: 0
False negatives: 401
True positives: 0
```

Deep Autoencoder with the best hyperparameters of SVC

In [14]:

```
# added by Duc, hyper parameter tuning for SVC
from sklearn.svm import SVC
from sklearn.metrics import accuracy_score, confusion_matrix, classification_report
from sklearn.model_selection import GridSearchCV
# hyperparameter grid set for finetuning
# param_grid = {'C': [0.1, 1, 10, 100], 'gamma': [1, 0.1, 0.01, 0.001], 'kernel': ['rbf', 'poly', 'sigmoid']}
param_grid = {'C': [0.1, 1, 10, 100], 'kernel': ['rbf', 'sigmoid']}
from keras.layers import Input, Dense
from keras.models import Model, Sequential
from keras import regularizers
from keras.layers import Input, Dense, Conv2D, MaxPooling2D, UpSampling2D
from keras import backend as K

#scaler = MinMaxScaler()

#X_scaled = scaler.fit_transform(X)
#X_nonbuyer_scaled = X_scaled[Y == 0]
```



```

#X_buyer_scaled = X_scaled[Y == 1]
i = 1
for i in range(1,11):

    input_layer = Input(shape =(X.shape[1], ))

    #Encoder network Deep
    encoded_deep = Dense(100, activation ='tanh')(input_layer)
    encoded_deep = Dense(50, activation ='tanh')(encoded_deep)
    encoded_deep = Dense(25, activation ='tanh')(encoded_deep)
    encoded_deep = Dense(12, activation ='tanh')(encoded_deep)
    encoded_deep = Dense(i, activation ='relu')(encoded_deep)

    #Decoder network deep
    decoded_deep = Dense(12, activation ='tanh')(encoded_deep)
    decoded_deep = Dense(25, activation ='tanh')(decoded_deep)
    decoded_deep = Dense(50, activation ='tanh')(decoded_deep)
    decoded_deep = Dense(100, activation ='tanh')(decoded_deep)

    output_layer_deep = Dense(X.shape[1], activation ='relu')(decoded_deep)

    # Defining the parameters of the Auto-encoder network
    autoencoder = Model(input_layer, output_layer_deep)
    autoencoder.compile(optimizer ="adadelat", loss ="mse")

    # Training the Auto-encoder network
    autoencoder.fit(datasets["17"]["X_train"],datasets["17"]["X_train"],
                    batch_size = 3000, epochs = 50,
                    shuffle = True, validation_split = 0.2, verbose=0)

    hidden_representation = Sequential()
    hidden_representation.add(autoencoder.layers[0])
    hidden_representation.add(autoencoder.layers[1])
    hidden_representation.add(autoencoder.layers[2])
    hidden_representation.add(autoencoder.layers[3])
    hidden_representation.add(autoencoder.layers[4])
    hidden_representation.add(autoencoder.layers[5])

    # Separating the points encoded by the Auto-encoder as normal and fraud
    #nonbuyer_hidden_rep = hidden_representation.predict(X_nonbuyer_scaled)
    #buyer_hidden_rep = hidden_representation.predict(X_buyer_scaled)

    # Combining the encoded points into a single table
    #encoded_X = np.append(nonbuyer_hidden_rep, buyer_hidden_rep, axis = 0)
    #y_nonbuyer = np.zeros(nonbuyer_hidden_rep.shape[0])
    #y_buyer = np.ones(buyer_hidden_rep.shape[0])
    #encoded_y = np.append(y_nonbuyer, y_buyer)
    encoded_X_train = hidden_representation.predict(datasets["17"]["X_train"])
    encoded_X_test = hidden_representation.predict(datasets["17"]["X_test"])
    print("encoded_X_train", encoded_X_train.shape)
    print("encoded_X_test", encoded_X_test.shape)
##### section below is modified by Duc
# Performance
classifier = SVC()
classifier.fit(encoded_X_train, y_train)

y_pred_classifier = classifier.predict(encoded_X_test)

print('##### amount of features: ' + str(i) + ' #####')
#####')
print('##### PERFORMANCE WITH DEFAULT HYPERPARAMETERS FOR SVC (C=1, kernel = rbf) - NOT-
RESCALED #####')

```

```

print('Accuracy : '+str(accuracy_score(y_test, y_pred_classifier)))
print('Confusion Matrix: \n' + str(confusion_matrix(y_test,y_pred_classifier)))
print(classification_report(y_test,y_pred_classifier))
tn, fp, fn, tp = confusion_matrix(y_test, y_pred_classifier).ravel()

print('True negatives: ' + str(tn) + '\n' + 'False positives: ' + str(fp) + '\n' + 'False negatives: ' + str(fn) + '\n' + 'True positives: ' + str(tp) + '\n')
#####
# Performance
# rescale encoded features
scaler = MinMaxScaler()
scaler.fit(encoded_X_train)
encoded_X_train = scaler.transform(encoded_X_train)
encoded_X_test = scaler.transform(encoded_X_test)

print('##### PERFORMANCE WITH DEFAULT HYPERPARAMETERS FOR SVC (C=1, kernel = rbf) - RESCALED #####')
print('Accuracy : '+str(accuracy_score(y_test, y_pred_classifier)))
print('Confusion Matrix: \n' + str(confusion_matrix(y_test,y_pred_classifier)))
print(classification_report(y_test,y_pred_classifier))
tn, fp, fn, tp = confusion_matrix(y_test, y_pred_classifier).ravel()

print('True negatives: ' + str(tn) + '\n' + 'False positives: ' + str(fp) + '\n' + 'False negatives: ' + str(fn) + '\n' + 'True positives: ' + str(tp) + '\n')
#####
# Performance
classifier = SVC()
classifier_grid = GridSearchCV(classifier,param_grid,refit=True,verbose=1)
classifier_grid.fit(encoded_X_train, y_train)

y_pred_classifier_grid = classifier_grid.predict(encoded_X_test)

print('##### PERFORMANCE WITH THE BEST HYPERPARAMETERS TUNED FOR SVC - RESCALED #####')
print("The best parameters are %s with a score of %0.2f" % (classifier_grid.best_params_, classifier_grid.best_score_))
print('Accuracy : '+str(accuracy_score(y_test, y_pred_classifier_grid)))
print('Confusion Matrix: \n' + str(confusion_matrix(y_test,y_pred_classifier_grid)))
print(classification_report(y_test,y_pred_classifier_grid))
tn, fp, fn, tp = confusion_matrix(y_test, y_pred_classifier_grid).ravel()

print('True negatives: ' + str(tn) + '\n' + 'False positives: ' + str(fp) + '\n' + 'False negatives: ' + str(fn) + '\n' + 'True positives: ' + str(tp) + '\n')
#####
# Performance
wsvmclf = SVC(class_weight='balanced')
wsvmclf_grid = GridSearchCV(wsvmclf,param_grid,refit=True,verbose=1)
wsvmclf_grid.fit(encoded_X_train, y_train)

y_pred_wsvmclf_grid = wsvmclf_grid.predict(encoded_X_test)

print('#####PERFORMANCE WITH THE BEST HYPERPARAMETERS TUNED FOR WSVC - RESCALED #####')
print("The best parameters are %s with a score of %0.2f" % (wsvmclf_grid.best_params_, wsvmclf_grid.best_score_))
print('Accuracy with best hyperparameters: '+str(accuracy_score(y_test, y_pred_wsvmclf_grid)))
print('Confusion Matrix with best hyperparameters: \n' + str(confusion_matrix(y_test,y_pred_wsvmclf_grid)))
print(classification_report(y_test,y_pred_wsvmclf_grid))
# incorrect order of output
#
tn, fn, fp, tp = confusion_matrix(y_test, y_pred_svmclf).ravel()
# the right order is as follows
tn, fp, fn, tp = confusion_matrix(y_test, y_pred_wsvmclf_grid).ravel()

```

```
print('True negatives: ' + str(tn) + '\n' + 'False positives: ' + str(fp) + '\n' + 'False negatives: ' + str(fn) + '\n' + 'True positives: ' + str(tp) + '\n')
```

```
i = i + 1
```

```
encoded_X_train (9864, 1)
encoded_X_test (2466, 1)
##### amount of features: 1 #####
##### PERFORMANCE WITH DEFAULT HYPERPARAMETERS FOR SVC (C=1, kernel = rbf) - NOT-RESCALED #####
Accuracy : 0.8373884833738848
Confusion Matrix:
[[2065    0]
 [ 401    0]]
      precision    recall  f1-score   support

      0       0.84       1.00       0.91       2065
      1       0.00       0.00       0.00        401

   accuracy       0.84       2466
  macro avg       0.42       0.50       0.46       2466
 weighted avg       0.70       0.84       0.76       2466

True negatives: 2065
False positives: 0
False negatives: 401
True positives: 0

##### PERFORMANCE WITH DEFAULT HYPERPARAMETERS FOR SVC (C=1, kernel = rbf) - RESCALED #####
Accuracy : 0.8373884833738848
Confusion Matrix:
[[2065    0]
 [ 401    0]]
      precision    recall  f1-score   support

      0       0.84       1.00       0.91       2065
      1       0.00       0.00       0.00        401

   accuracy       0.84       2466
  macro avg       0.42       0.50       0.46       2466
 weighted avg       0.70       0.84       0.76       2466

True negatives: 2065
False positives: 0
False negatives: 401
True positives: 0

Fitting 5 folds for each of 8 candidates, totalling 40 fits

/home/ubuntu/anaconda3/envs/tf-gpu/lib/python3.7/site-packages/sklearn/metrics/_classification.py:1221: UndefinedMetricWarnin
g: Precision and F-score are ill-defined and being set to 0.0 in labels with no predicted samples. Use `zero_division` parame
ter to control this behavior.
  _warn_prf(average, modifier, msg_start, len(result))
/home/ubuntu/anaconda3/envs/tf-gpu/lib/python3.7/site-packages/sklearn/metrics/_classification.py:1221: UndefinedMetricWarnin
g: Precision and F-score are ill-defined and being set to 0.0 in labels with no predicted samples. Use `zero_division` parame
ter to control this behavior.
  _warn_prf(average, modifier, msg_start, len(result))
[Parallel(n_jobs=1)]: Using backend SequentialBackend with 1 concurrent workers.
[Parallel(n_jobs=1)]: Done 40 out of 40 | elapsed: 29.5s finished

##### PERFORMANCE WITH THE BEST HYPERPARAMETERS TUNED FOR SVC - RESCALED #####
The best parameters are {'C': 0.1, 'kernel': 'rbf'} with a score of 0.85
Accuracy : 0.8373884833738848
Confusion Matrix:
[[2065    0]
 [ 401    0]]
      precision    recall  f1-score   support

      0       0.84       1.00       0.91       2065
      1       0.00       0.00       0.00        401

   accuracy       0.84       2466
  macro avg       0.42       0.50       0.46       2466
 weighted avg       0.70       0.84       0.76       2466

True negatives: 2065
False positives: 0
False negatives: 401
True positives: 0

Fitting 5 folds for each of 8 candidates, totalling 40 fits
```

```
/home/ubuntu/anaconda3/envs/tf-gpu/lib/python3.7/site-packages/sklearn/metrics/_classification.py:1221: UndefinedMetricWarnin
g: Precision and F-score are ill-defined and being set to 0.0 in labels with no predicted samples. Use `zero_division` parame
ter to control this behavior.
    _warn_prf(average, modifier, msg_start, len(result))
[Parallel(n_jobs=1)]: Using backend SequentialBackend with 1 concurrent workers.
[Parallel(n_jobs=1)]: Done 40 out of 40 | elapsed: 1.1min finished

#####PERFORMANCE WITH THE BEST HYPERPARAMETERS TUNED FOR WSVC - RESCALED #####
The best parameters are {'C': 10, 'kernel': 'rbf'} with a score of 0.57
Accuracy with best hyperparameters: 0.5632603406326034
Confusion Matrix with best hyperparameters:
[[1115  950]
 [ 127  274]]

      precision    recall  f1-score   support

     0       0.90       0.54       0.67       2065
     1       0.22       0.68       0.34        401

 accuracy          0.56          0.56          0.56          2466
 macro avg          0.56          0.61          0.51          2466
weighted avg          0.79          0.56          0.62          2466

True negatives: 1115
False positives: 950
False negatives: 127
True positives: 274

encoded_X_train (9864, 2)
encoded_X_test (2466, 2)
##### amount of features: 2 #####
##### PERFORMANCE WITH DEFAULT HYPERPARAMETERS FOR SVC (C=1, kernel = rbf) - NOT-RESCALED #####
Accuracy : 0.8373884833738848
Confusion Matrix:
[[2065   0]
 [ 401   0]]

      precision    recall  f1-score   support

     0       0.84       1.00       0.91       2065
     1       0.00       0.00       0.00        401

 accuracy          0.84          0.84          0.84          2466
 macro avg          0.42          0.50          0.46          2466
weighted avg          0.70          0.84          0.76          2466

True negatives: 2065
False positives: 0
False negatives: 401
True positives: 0

##### PERFORMANCE WITH DEFAULT HYPERPARAMETERS FOR SVC (C=1, kernel = rbf) - RESCALED #####
Accuracy : 0.8373884833738848
Confusion Matrix:
[[2065   0]
 [ 401   0]]

      precision    recall  f1-score   support

     0       0.84       1.00       0.91       2065
     1       0.00       0.00       0.00        401

 accuracy          0.84          0.84          0.84          2466
 macro avg          0.42          0.50          0.46          2466
weighted avg          0.70          0.84          0.76          2466

True negatives: 2065
False positives: 0
False negatives: 401
True positives: 0

Fitting 5 folds for each of 8 candidates, totalling 40 fits

/home/ubuntu/anaconda3/envs/tf-gpu/lib/python3.7/site-packages/sklearn/metrics/_classification.py:1221: UndefinedMetricWarnin
g: Precision and F-score are ill-defined and being set to 0.0 in labels with no predicted samples. Use `zero_division` parame
ter to control this behavior.
    _warn_prf(average, modifier, msg_start, len(result))
/home/ubuntu/anaconda3/envs/tf-gpu/lib/python3.7/site-packages/sklearn/metrics/_classification.py:1221: UndefinedMetricWarnin
g: Precision and F-score are ill-defined and being set to 0.0 in labels with no predicted samples. Use `zero_division` parame
ter to control this behavior.
    _warn_prf(average, modifier, msg_start, len(result))
[Parallel(n_jobs=1)]: Using backend SequentialBackend with 1 concurrent workers.
[Parallel(n_jobs=1)]: Done 40 out of 40 | elapsed: 1.2min finished
```

```
##### PERFORMANCE WITH THE BEST HYPERPARAMETERS TUNED FOR SVC - RESCALED #####
The best parameters are {'C': 0.1, 'kernel': 'rbf'} with a score of 0.85
Accuracy : 0.8373884833738848
Confusion Matrix:
[[2065  0]
 [ 401  0]]

      precision    recall  f1-score   support

     0       0.84       1.00       0.91       2065
     1       0.00       0.00       0.00        401

 accuracy          0.84          2466
 macro avg         0.42         0.50         0.46          2466
 weighted avg      0.70         0.84         0.76          2466

True negatives: 2065
False positives: 0
False negatives: 401
True positives: 0

Fitting 5 folds for each of 8 candidates, totalling 40 fits

/home/ubuntu/anaconda3/envs/tf-gpu/lib/python3.7/site-packages/sklearn/metrics/_classification.py:1221: UndefinedMetricWarning: Precision and F-score are ill-defined and being set to 0.0 in labels with no predicted samples. Use `zero_division` parameter to control this behavior.
  _warn_prf(average, modifier, msg_start, len(result))
[Parallel(n_jobs=1)]: Using backend SequentialBackend with 1 concurrent workers.
[Parallel(n_jobs=1)]: Done 40 out of 40 | elapsed: 1.6min finished
```

```
#####PERFORMANCE WITH THE BEST HYPERPARAMETERS TUNED FOR WSVC - RESCALED #####
The best parameters are {'C': 0.1, 'kernel': 'rbf'} with a score of 0.55
Accuracy with best hyperparameters: 0.5437956204379562
Confusion Matrix with best hyperparameters:
[[1062 1003]
 [ 122  279]]
      precision    recall  f1-score   support

      0         0.90      0.51      0.65      2065
      1         0.22      0.70      0.33       401

   accuracy          0.54      2466
  macro avg          0.56      2466
 weighted avg          0.79      2466

True negatives: 1062
False positives: 1003
False negatives: 122
True positives: 279

encoded_X_train (9864, 3)
encoded_X_test (2466, 3)
##### amount of features: 3 #####
##### PERFORMANCE WITH DEFAULT HYPERPARAMETERS FOR SVC (C=1, kernel = rbf) - NOT-RESCALED #####
Accuracy : 0.8373884833738848
Confusion Matrix:
[[2065   0]
 [ 401   0]]
      precision    recall  f1-score   support

      0         0.84      1.00      0.91      2065
      1         0.00      0.00      0.00       401

   accuracy          0.84      2466
  macro avg          0.42      2466
 weighted avg          0.70      2466

True negatives: 2065
False positives: 0
False negatives: 401
True positives: 0

##### PERFORMANCE WITH DEFAULT HYPERPARAMETERS FOR SVC (C=1, kernel = rbf) - RESCALED #####
Accuracy : 0.8373884833738848
Confusion Matrix:
[[2065   0]
 [ 401   0]]
      precision    recall  f1-score   support

      0         0.84      1.00      0.91      2065
      1         0.00      0.00      0.00       401

   accuracy          0.84      2466
  macro avg          0.42      2466
 weighted avg          0.70      2466

True negatives: 2065
False positives: 0
False negatives: 401
True positives: 0

Fitting 5 folds for each of 8 candidates, totalling 40 fits

/home/ubuntu/anaconda3/envs/tf-gpu/lib/python3.7/site-packages/sklearn/metrics/_classification.py:1221: UndefinedMetricWarnin
g: Precision and F-score are ill-defined and being set to 0.0 in labels with no predicted samples. Use `zero_division` parame
ter to control this behavior.
  _warn_prf(average, modifier, msg_start, len(result))
/home/ubuntu/anaconda3/envs/tf-gpu/lib/python3.7/site-packages/sklearn/metrics/_classification.py:1221: UndefinedMetricWarnin
g: Precision and F-score are ill-defined and being set to 0.0 in labels with no predicted samples. Use `zero_division` parame
ter to control this behavior.
  _warn_prf(average, modifier, msg_start, len(result))
[Parallel(n_jobs=1)]: Using backend SequentialBackend with 1 concurrent workers.
[Parallel(n_jobs=1)]: Done 40 out of 40 | elapsed: 1.3min finished
```

```
##### PERFORMANCE WITH THE BEST HYPERPARAMETERS TUNED FOR SVC - RESCALED #####
The best parameters are {'C': 0.1, 'kernel': 'rbf'} with a score of 0.85
Accuracy : 0.8373884833738848
Confusion Matrix:
[[2065   0]
 [ 401   0]]

      precision    recall  f1-score   support

     0       0.84       1.00       0.91       2065
     1       0.00       0.00       0.00        401

 accuracy          0.84          2466
 macro avg         0.42         0.50         0.46          2466
weighted avg         0.70         0.84         0.76          2466

True negatives: 2065
False positives: 0
False negatives: 401
True positives: 0

Fitting 5 folds for each of 8 candidates, totalling 40 fits

/home/ubuntu/anaconda3/envs/tf-gpu/lib/python3.7/site-packages/sklearn/metrics/_classification.py:1221: UndefinedMetricWarning: Precision and F-score are ill-defined and being set to 0.0 in labels with no predicted samples. Use `zero_division` parameter to control this behavior.
  _warn_prf(average, modifier, msg_start, len(result))
[Parallel(n_jobs=1)]: Using backend SequentialBackend with 1 concurrent workers.
[Parallel(n_jobs=1)]: Done 40 out of 40 | elapsed: 1.3min finished
```



```
#####PERFORMANCE WITH THE BEST HYPERPARAMETERS TUNED FOR WSVC - RESCALED #####
The best parameters are {'C': 0.1, 'kernel': 'rbf'} with a score of 0.56
Accuracy with best hyperparameters: 0.5523114355231143
Confusion Matrix with best hyperparameters:
[[1034 1031]
 [ 73 328]]
      precision    recall  f1-score   support

     0       0.93      0.50      0.65      2065
     1       0.24      0.82      0.37       401

   accuracy          0.55      2466
  macro avg       0.59      0.66      0.51      2466
 weighted avg       0.82      0.55      0.61      2466

True negatives: 1034
False positives: 1031
False negatives: 73
True positives: 328

encoded_X_train (9864, 4)
encoded_X_test (2466, 4)
##### amount of features: 4 #####
##### PERFORMANCE WITH DEFAULT HYPERPARAMETERS FOR SVC (C=1, kernel = rbf) - NOT-RESCALED #####
Accuracy : 0.8373884833738848
Confusion Matrix:
[[2065  0]
 [ 401  0]]
      precision    recall  f1-score   support

     0       0.84      1.00      0.91      2065
     1       0.00      0.00      0.00       401

   accuracy          0.84      2466
  macro avg       0.42      0.50      0.46      2466
 weighted avg       0.70      0.84      0.76      2466

True negatives: 2065
False positives: 0
False negatives: 401
True positives: 0

##### PERFORMANCE WITH DEFAULT HYPERPARAMETERS FOR SVC (C=1, kernel = rbf) - RESCALED #####
Accuracy : 0.8373884833738848
Confusion Matrix:
[[2065  0]
 [ 401  0]]
      precision    recall  f1-score   support

     0       0.84      1.00      0.91      2065
     1       0.00      0.00      0.00       401

   accuracy          0.84      2466
  macro avg       0.42      0.50      0.46      2466
 weighted avg       0.70      0.84      0.76      2466

True negatives: 2065
False positives: 0
False negatives: 401
True positives: 0

Fitting 5 folds for each of 8 candidates, totalling 40 fits

/home/ubuntu/anaconda3/envs/tf-gpu/lib/python3.7/site-packages/sklearn/metrics/_classification.py:1221: UndefinedMetricWarnin
g: Precision and F-score are ill-defined and being set to 0.0 in labels with no predicted samples. Use `zero_division` parame
ter to control this behavior.
  _warn_prf(average, modifier, msg_start, len(result))
/home/ubuntu/anaconda3/envs/tf-gpu/lib/python3.7/site-packages/sklearn/metrics/_classification.py:1221: UndefinedMetricWarnin
g: Precision and F-score are ill-defined and being set to 0.0 in labels with no predicted samples. Use `zero_division` parame
ter to control this behavior.
  _warn_prf(average, modifier, msg_start, len(result))
[Parallel(n_jobs=1)]: Using backend SequentialBackend with 1 concurrent workers.
[Parallel(n_jobs=1)]: Done 40 out of 40 | elapsed: 1.4min finished
```

```
##### PERFORMANCE WITH THE BEST HYPERPARAMETERS TUNED FOR SVC - RESCALED #####
The best parameters are {'C': 0.1, 'kernel': 'rbf'} with a score of 0.85
Accuracy : 0.8373884833738848
Confusion Matrix:
[[2065  0]
 [ 401  0]]

      precision    recall  f1-score   support

     0       0.84       1.00       0.91       2065
     1       0.00       0.00       0.00        401

 accuracy          0.84          2466
 macro avg       0.42       0.50       0.46          2466
 weighted avg    0.70       0.84       0.76          2466

True negatives: 2065
False positives: 0
False negatives: 401
True positives: 0

Fitting 5 folds for each of 8 candidates, totalling 40 fits

/home/ubuntu/anaconda3/envs/tf-gpu/lib/python3.7/site-packages/sklearn/metrics/_classification.py:1221: UndefinedMetricWarning: Precision and F-score are ill-defined and being set to 0.0 in labels with no predicted samples. Use `zero_division` parameter to control this behavior.
  _warn_prf(average, modifier, msg_start, len(result))
[Parallel(n_jobs=1)]: Using backend SequentialBackend with 1 concurrent workers.
[Parallel(n_jobs=1)]: Done 40 out of 40 | elapsed: 1.3min finished
```

```
#####PERFORMANCE WITH THE BEST HYPERPARAMETERS TUNED FOR WSVC - RESCALED #####
The best parameters are {'C': 1, 'kernel': 'rbf'} with a score of 0.51
Accuracy with best hyperparameters: 0.5198702351987023
Confusion Matrix with best hyperparameters:
[[ 954 1111]
 [ 73 328]]
      precision    recall  f1-score   support

    0         0.93      0.46      0.62      2065
    1         0.23      0.82      0.36       401

   accuracy          0.52      2466
  macro avg          0.58      2466
 weighted avg          0.81      2466

True negatives: 954
False positives: 1111
False negatives: 73
True positives: 328

encoded_X_train (9864, 5)
encoded_X_test (2466, 5)
##### amount of features: 5 #####
##### PERFORMANCE WITH DEFAULT HYPERPARAMETERS FOR SVC (C=1, kernel = rbf) - NOT-RESCALED #####
Accuracy : 0.8373884833738848
Confusion Matrix:
[[2065   0]
 [ 401   0]]
      precision    recall  f1-score   support

    0         0.84      1.00      0.91      2065
    1         0.00      0.00      0.00       401

   accuracy          0.84      2466
  macro avg          0.42      2466
 weighted avg          0.70      2466

True negatives: 2065
False positives: 0
False negatives: 401
True positives: 0

##### PERFORMANCE WITH DEFAULT HYPERPARAMETERS FOR SVC (C=1, kernel = rbf) - RESCALED #####
Accuracy : 0.8373884833738848
Confusion Matrix:
[[2065   0]
 [ 401   0]]
      precision    recall  f1-score   support

    0         0.84      1.00      0.91      2065
    1         0.00      0.00      0.00       401

   accuracy          0.84      2466
  macro avg          0.42      2466
 weighted avg          0.70      2466

True negatives: 2065
False positives: 0
False negatives: 401
True positives: 0

Fitting 5 folds for each of 8 candidates, totalling 40 fits

/home/ubuntu/anaconda3/envs/tf-gpu/lib/python3.7/site-packages/sklearn/metrics/_classification.py:1221: UndefinedMetricWarnin
g: Precision and F-score are ill-defined and being set to 0.0 in labels with no predicted samples. Use `zero_division` parame
ter to control this behavior.
  _warn_prf(average, modifier, msg_start, len(result))
/home/ubuntu/anaconda3/envs/tf-gpu/lib/python3.7/site-packages/sklearn/metrics/_classification.py:1221: UndefinedMetricWarnin
g: Precision and F-score are ill-defined and being set to 0.0 in labels with no predicted samples. Use `zero_division` parame
ter to control this behavior.
  _warn_prf(average, modifier, msg_start, len(result))
[Parallel(n_jobs=1)]: Using backend SequentialBackend with 1 concurrent workers.
[Parallel(n_jobs=1)]: Done 40 out of 40 | elapsed: 1.9min finished
```

```
##### PERFORMANCE WITH THE BEST HYPERPARAMETERS TUNED FOR SVC - RESCALED #####
The best parameters are {'C': 100, 'kernel': 'rbf'} with a score of 0.85
Accuracy : 0.8390105433901054
Confusion Matrix:
[[2063   2]
 [ 395   6]]
      precision    recall  f1-score   support

     0       0.84       1.00       0.91       2065
     1       0.75       0.01       0.03        401

 accuracy          0.84          2466
  macro avg       0.79       0.51       0.47          2466
 weighted avg     0.82       0.84       0.77          2466

True negatives: 2063
False positives: 2
False negatives: 395
True positives: 6

Fitting 5 folds for each of 8 candidates, totalling 40 fits

[Parallel(n_jobs=1)]: Using backend SequentialBackend with 1 concurrent workers.
[Parallel(n_jobs=1)]: Done 40 out of 40 | elapsed: 1.4min finished
```

```
#####PERFORMANCE WITH THE BEST HYPERPARAMETERS TUNED FOR WSVC - RESCALED #####
The best parameters are {'C': 100, 'kernel': 'rbf'} with a score of 0.65
Accuracy with best hyperparameters: 0.6382806163828062
Confusion Matrix with best hyperparameters:
[[1286  779]
 [ 113 288]]

      precision    recall  f1-score   support

    0         0.92        0.62         0.74        2065
    1         0.27        0.72         0.39         401

 accuracy          0.64        2466
 macro avg         0.59        0.67         0.57        2466
weighted avg         0.81        0.64         0.69        2466

True negatives: 1286
False positives: 779
False negatives: 113
True positives: 288

encoded_X_train (9864, 6)
encoded_X_test (2466, 6)
##### amount of features: 6 #####
##### PERFORMANCE WITH DEFAULT HYPERPARAMETERS FOR SVC (C=1, kernel = rbf) - NOT-RESCALED #####
Accuracy : 0.8373884833738848
Confusion Matrix:
[[2065   0]
 [ 401   0]]

      precision    recall  f1-score   support

    0         0.84        1.00         0.91        2065
    1         0.00        0.00         0.00         401

 accuracy          0.84        2466
 macro avg         0.42        0.50         0.46        2466
weighted avg         0.70        0.84         0.76        2466

True negatives: 2065
False positives: 0
False negatives: 401
True positives: 0

##### PERFORMANCE WITH DEFAULT HYPERPARAMETERS FOR SVC (C=1, kernel = rbf) - RESCALED #####
Accuracy : 0.8373884833738848
Confusion Matrix:
[[2065   0]
 [ 401   0]]

      precision    recall  f1-score   support

    0         0.84        1.00         0.91        2065
    1         0.00        0.00         0.00         401

 accuracy          0.84        2466
 macro avg         0.42        0.50         0.46        2466
weighted avg         0.70        0.84         0.76        2466

True negatives: 2065
False positives: 0
False negatives: 401
True positives: 0

Fitting 5 folds for each of 8 candidates, totalling 40 fits

/home/ubuntu/anaconda3/envs/tf-gpu/lib/python3.7/site-packages/sklearn/metrics/_classification.py:1221: UndefinedMetricWarnin
g: Precision and F-score are ill-defined and being set to 0.0 in labels with no predicted samples. Use `zero_division` parame
ter to control this behavior.
  _warn_prf(average, modifier, msg_start, len(result))
/home/ubuntu/anaconda3/envs/tf-gpu/lib/python3.7/site-packages/sklearn/metrics/_classification.py:1221: UndefinedMetricWarnin
g: Precision and F-score are ill-defined and being set to 0.0 in labels with no predicted samples. Use `zero_division` parame
ter to control this behavior.
  _warn_prf(average, modifier, msg_start, len(result))
[Parallel(n_jobs=1)]: Using backend SequentialBackend with 1 concurrent workers.
[Parallel(n_jobs=1)]: Done 40 out of 40 | elapsed: 1.1min finished
```

```
##### PERFORMANCE WITH THE BEST HYPERPARAMETERS TUNED FOR SVC - RESCALED #####
The best parameters are {'C': 100, 'kernel': 'rbf'} with a score of 0.85
Accuracy : 0.8418491484184915
Confusion Matrix:
[[2063   2]
 [ 388  13]]

      precision    recall  f1-score   support

     0       0.84       1.00       0.91       2065
     1       0.87       0.03       0.06        401

 accuracy          0.84          2466
 macro avg          0.85          2466
weighted avg          0.85          2466

True negatives: 2063
False positives: 2
False negatives: 388
True positives: 13

Fitting 5 folds for each of 8 candidates, totalling 40 fits

[Parallel(n_jobs=1)]: Using backend SequentialBackend with 1 concurrent workers.
[Parallel(n_jobs=1)]: Done  40 out of  40 | elapsed:  1.4min finished
```

```
#####PERFORMANCE WITH THE BEST HYPERPARAMETERS TUNED FOR WSVC - RESCALED #####
The best parameters are {'C': 100, 'kernel': 'rbf'} with a score of 0.66
Accuracy with best hyperparameters: 0.6666666666666666
Confusion Matrix with best hyperparameters:
[[1352  713]
 [ 109  292]]

      precision    recall  f1-score   support

     0       0.93      0.65      0.77      2065
     1       0.29      0.73      0.42       401

 accuracy          0.67      2466
 macro avg          0.61      2466
weighted avg          0.82      2466

True negatives: 1352
False positives: 713
False negatives: 109
True positives: 292

encoded_X_train (9864, 7)
encoded_X_test (2466, 7)
##### amount of features: 7 #####
##### PERFORMANCE WITH DEFAULT HYPERPARAMETERS FOR SVC (C=1, kernel = rbf) - NOT-RESCALED #####
Accuracy : 0.8373884833738848
Confusion Matrix:
[[2065   0]
 [ 401   0]]

      precision    recall  f1-score   support

     0       0.84      1.00      0.91      2065
     1       0.00      0.00      0.00       401

 accuracy          0.84      2466
 macro avg          0.42      2466
weighted avg          0.70      2466

True negatives: 2065
False positives: 0
False negatives: 401
True positives: 0

##### PERFORMANCE WITH DEFAULT HYPERPARAMETERS FOR SVC (C=1, kernel = rbf) - RESCALED #####
Accuracy : 0.8373884833738848
Confusion Matrix:
[[2065   0]
 [ 401   0]]

      precision    recall  f1-score   support

     0       0.84      1.00      0.91      2065
     1       0.00      0.00      0.00       401

 accuracy          0.84      2466
 macro avg          0.42      2466
weighted avg          0.70      2466

True negatives: 2065
False positives: 0
False negatives: 401
True positives: 0

Fitting 5 folds for each of 8 candidates, totalling 40 fits

/home/ubuntu/anaconda3/envs/tf-gpu/lib/python3.7/site-packages/sklearn/metrics/_classification.py:1221: UndefinedMetricWarnin
g: Precision and F-score are ill-defined and being set to 0.0 in labels with no predicted samples. Use `zero_division` parame
ter to control this behavior.
  _warn_prf(average, modifier, msg_start, len(result))
/home/ubuntu/anaconda3/envs/tf-gpu/lib/python3.7/site-packages/sklearn/metrics/_classification.py:1221: UndefinedMetricWarnin
g: Precision and F-score are ill-defined and being set to 0.0 in labels with no predicted samples. Use `zero_division` parame
ter to control this behavior.
  _warn_prf(average, modifier, msg_start, len(result))
[Parallel(n_jobs=1)]: Using backend SequentialBackend with 1 concurrent workers.
[Parallel(n_jobs=1)]: Done 40 out of 40 | elapsed: 57.1s finished
```

```
##### PERFORMANCE WITH THE BEST HYPERPARAMETERS TUNED FOR SVC - RESCALED #####
The best parameters are {'C': 100, 'kernel': 'rbf'} with a score of 0.85
Accuracy : 0.8454987834549879
Confusion Matrix:
[[2061   4]
 [ 377  24]]

      precision    recall  f1-score   support

     0       0.85       1.00       0.92       2065
     1       0.86       0.06       0.11        401

 accuracy          0.85          0.85       2466
 macro avg          0.85          0.53          0.51       2466
weighted avg          0.85          0.85          0.78       2466

True negatives: 2061
False positives: 4
False negatives: 377
True positives: 24

Fitting 5 folds for each of 8 candidates, totalling 40 fits

[Parallel(n_jobs=1)]: Using backend SequentialBackend with 1 concurrent workers.
[Parallel(n_jobs=1)]: Done 40 out of 40 | elapsed: 1.4min finished
```



```
#####PERFORMANCE WITH THE BEST HYPERPARAMETERS TUNED FOR WSVC - RESCALED #####
The best parameters are {'C': 100, 'kernel': 'rbf'} with a score of 0.66
Accuracy with best hyperparameters: 0.670316301703163
Confusion Matrix with best hyperparameters:
[[1362  703]
 [ 110  291]]
      precision    recall  f1-score   support

     0       0.93       0.66       0.77       2065
     1       0.29       0.73       0.42        401

 accuracy          0.67       2466
 macro avg          0.61       0.69       0.59       2466
weighted avg          0.82       0.67       0.71       2466

True negatives: 1362
False positives: 703
False negatives: 110
True positives: 291

encoded_X_train (9864, 8)
encoded_X_test (2466, 8)
##### amount of features: 8 #####
##### PERFORMANCE WITH DEFAULT HYPERPARAMETERS FOR SVC (C=1, kernel = rbf) - NOT-RESCALED #####
Accuracy : 0.8373884833738848
Confusion Matrix:
[[2065   0]
 [ 401   0]]
      precision    recall  f1-score   support

     0       0.84       1.00       0.91       2065
     1       0.00       0.00       0.00        401

 accuracy          0.84       2466
 macro avg          0.42       0.50       0.46       2466
weighted avg          0.70       0.84       0.76       2466

True negatives: 2065
False positives: 0
False negatives: 401
True positives: 0

##### PERFORMANCE WITH DEFAULT HYPERPARAMETERS FOR SVC (C=1, kernel = rbf) - RESCALED #####
Accuracy : 0.8373884833738848
Confusion Matrix:
[[2065   0]
 [ 401   0]]
      precision    recall  f1-score   support

     0       0.84       1.00       0.91       2065
     1       0.00       0.00       0.00        401

 accuracy          0.84       2466
 macro avg          0.42       0.50       0.46       2466
weighted avg          0.70       0.84       0.76       2466

True negatives: 2065
False positives: 0
False negatives: 401
True positives: 0

Fitting 5 folds for each of 8 candidates, totalling 40 fits

/home/ubuntu/anaconda3/envs/tf-gpu/lib/python3.7/site-packages/sklearn/metrics/_classification.py:1221: UndefinedMetricWarnin
g: Precision and F-score are ill-defined and being set to 0.0 in labels with no predicted samples. Use `zero_division` parame
ter to control this behavior.
  _warn_prf(average, modifier, msg_start, len(result))
/home/ubuntu/anaconda3/envs/tf-gpu/lib/python3.7/site-packages/sklearn/metrics/_classification.py:1221: UndefinedMetricWarnin
g: Precision and F-score are ill-defined and being set to 0.0 in labels with no predicted samples. Use `zero_division` parame
ter to control this behavior.
  _warn_prf(average, modifier, msg_start, len(result))
[Parallel(n_jobs=1)]: Using backend SequentialBackend with 1 concurrent workers.
[Parallel(n_jobs=1)]: Done 40 out of 40 | elapsed: 2.0min finished
```

```
##### PERFORMANCE WITH THE BEST HYPERPARAMETERS TUNED FOR SVC - RESCALED #####
The best parameters are {'C': 0.1, 'kernel': 'rbf'} with a score of 0.85
Accuracy : 0.8373884833738848
Confusion Matrix:
[[2065  0]
 [ 401  0]]

      precision    recall  f1-score   support

     0       0.84       1.00       0.91       2065
     1       0.00       0.00       0.00        401

 accuracy          0.84          2466
 macro avg         0.42         0.50         0.46          2466
 weighted avg      0.70         0.84         0.76          2466

True negatives: 2065
False positives: 0
False negatives: 401
True positives: 0

Fitting 5 folds for each of 8 candidates, totalling 40 fits

/home/ubuntu/anaconda3/envs/tf-gpu/lib/python3.7/site-packages/sklearn/metrics/_classification.py:1221: UndefinedMetricWarning: Precision and F-score are ill-defined and being set to 0.0 in labels with no predicted samples. Use `zero_division` parameter to control this behavior.
  _warn_prf(average, modifier, msg_start, len(result))
[Parallel(n_jobs=1)]: Using backend SequentialBackend with 1 concurrent workers.
[Parallel(n_jobs=1)]: Done 40 out of 40 | elapsed: 1.3min finished
```

```
#####PERFORMANCE WITH THE BEST HYPERPARAMETERS TUNED FOR WSVC - RESCALED #####
The best parameters are {'C': 100, 'kernel': 'rbf'} with a score of 0.62
Accuracy with best hyperparameters: 0.6224655312246553
Confusion Matrix with best hyperparameters:
[[1223  842]
 [  89 312]]

      precision    recall  f1-score   support

    0       0.93       0.59       0.72       2065
    1       0.27       0.78       0.40        401

 accuracy         0.62         2466
 macro avg       0.60       0.69       0.56         2466
weighted avg       0.82       0.62       0.67         2466

True negatives: 1223
False positives: 842
False negatives: 89
True positives: 312

encoded_X_train (9864, 9)
encoded_X_test (2466, 9)
##### amount of features: 9 #####
##### PERFORMANCE WITH DEFAULT HYPERPARAMETERS FOR SVC (C=1, kernel = rbf) - NOT-RESCALED #####
Accuracy : 0.8373884833738848
Confusion Matrix:
[[2065   0]
 [ 401   0]]

      precision    recall  f1-score   support

    0       0.84       1.00       0.91       2065
    1       0.00       0.00       0.00        401

 accuracy         0.84         2466
 macro avg       0.42       0.50       0.46         2466
weighted avg       0.70       0.84       0.76         2466

True negatives: 2065
False positives: 0
False negatives: 401
True positives: 0

##### PERFORMANCE WITH DEFAULT HYPERPARAMETERS FOR SVC (C=1, kernel = rbf) - RESCALED #####
Accuracy : 0.8373884833738848
Confusion Matrix:
[[2065   0]
 [ 401   0]]

      precision    recall  f1-score   support

    0       0.84       1.00       0.91       2065
    1       0.00       0.00       0.00        401

 accuracy         0.84         2466
 macro avg       0.42       0.50       0.46         2466
weighted avg       0.70       0.84       0.76         2466

True negatives: 2065
False positives: 0
False negatives: 401
True positives: 0

Fitting 5 folds for each of 8 candidates, totalling 40 fits

/home/ubuntu/anaconda3/envs/tf-gpu/lib/python3.7/site-packages/sklearn/metrics/_classification.py:1221: UndefinedMetricWarnin
g: Precision and F-score are ill-defined and being set to 0.0 in labels with no predicted samples. Use `zero_division` parame
ter to control this behavior.
  _warn_prf(average, modifier, msg_start, len(result))
/home/ubuntu/anaconda3/envs/tf-gpu/lib/python3.7/site-packages/sklearn/metrics/_classification.py:1221: UndefinedMetricWarnin
g: Precision and F-score are ill-defined and being set to 0.0 in labels with no predicted samples. Use `zero_division` parame
ter to control this behavior.
  _warn_prf(average, modifier, msg_start, len(result))
[Parallel(n_jobs=1)]: Using backend SequentialBackend with 1 concurrent workers.
[Parallel(n_jobs=1)]: Done 40 out of 40 | elapsed: 48.7s finished
```

```
##### PERFORMANCE WITH THE BEST HYPERPARAMETERS TUNED FOR SVC - RESCALED #####
The best parameters are {'C': 100, 'kernel': 'rbf'} with a score of 0.86
Accuracy : 0.8523925385239254
Confusion Matrix:
[[2049  16]
 [ 348  53]]
      precision    recall  f1-score   support

     0       0.85       0.99       0.92       2065
     1       0.77       0.13       0.23        401

 accuracy          0.85          2466
 macro avg       0.81       0.56       0.57       2466
 weighted avg    0.84       0.85       0.81       2466

True negatives: 2049
False positives: 16
False negatives: 348
True positives: 53

Fitting 5 folds for each of 8 candidates, totalling 40 fits

[Parallel(n_jobs=1)]: Using backend SequentialBackend with 1 concurrent workers.
[Parallel(n_jobs=1)]: Done  40 out of  40 | elapsed:  2.0min finished
```

```
#####PERFORMANCE WITH THE BEST HYPERPARAMETERS TUNED FOR WSVC - RESCALED #####
The best parameters are {'C': 100, 'kernel': 'rbf'} with a score of 0.70
Accuracy with best hyperparameters: 0.7043795620437956
Confusion Matrix with best hyperparameters:
[[1438  627]
 [ 102 299]]
      precision    recall  f1-score   support

      0         0.93        0.70        0.80        2065
      1         0.32        0.75        0.45         401

 accuracy          0.70        2466
 macro avg         0.63        0.72        0.62        2466
weighted avg         0.83        0.70        0.74        2466

True negatives: 1438
False positives: 627
False negatives: 102
True positives: 299

encoded_X_train (9864, 10)
encoded_X_test (2466, 10)
##### amount of features: 10 #####
##### PERFORMANCE WITH DEFAULT HYPERPARAMETERS FOR SVC (C=1, kernel = rbf) - NOT-RESCALED #####
Accuracy : 0.8373884833738848
Confusion Matrix:
[[2065   0]
 [ 401   0]]
      precision    recall  f1-score   support

      0         0.84        1.00        0.91        2065
      1         0.00        0.00        0.00         401

 accuracy          0.84        2466
 macro avg         0.42        0.50        0.46        2466
weighted avg         0.70        0.84        0.76        2466

True negatives: 2065
False positives: 0
False negatives: 401
True positives: 0

##### PERFORMANCE WITH DEFAULT HYPERPARAMETERS FOR SVC (C=1, kernel = rbf) - RESCALED #####
Accuracy : 0.8373884833738848
Confusion Matrix:
[[2065   0]
 [ 401   0]]
      precision    recall  f1-score   support

      0         0.84        1.00        0.91        2065
      1         0.00        0.00        0.00         401

 accuracy          0.84        2466
 macro avg         0.42        0.50        0.46        2466
weighted avg         0.70        0.84        0.76        2466

True negatives: 2065
False positives: 0
False negatives: 401
True positives: 0

Fitting 5 folds for each of 8 candidates, totalling 40 fits

/home/ubuntu/anaconda3/envs/tf-gpu/lib/python3.7/site-packages/sklearn/metrics/_classification.py:1221: UndefinedMetricWarnin
g: Precision and F-score are ill-defined and being set to 0.0 in labels with no predicted samples. Use `zero_division` parame
ter to control this behavior.
  _warn_prf(average, modifier, msg_start, len(result))
/home/ubuntu/anaconda3/envs/tf-gpu/lib/python3.7/site-packages/sklearn/metrics/_classification.py:1221: UndefinedMetricWarnin
g: Precision and F-score are ill-defined and being set to 0.0 in labels with no predicted samples. Use `zero_division` parame
ter to control this behavior.
  _warn_prf(average, modifier, msg_start, len(result))
[Parallel(n_jobs=1)]: Using backend SequentialBackend with 1 concurrent workers.
[Parallel(n_jobs=1)]: Done 40 out of 40 | elapsed: 1.0min finished
```

```
##### PERFORMANCE WITH THE BEST HYPERPARAMETERS TUNED FOR SVC - RESCALED #####
The best parameters are {'C': 100, 'kernel': 'rbf'} with a score of 0.85
Accuracy : 0.8369829683698297
Confusion Matrix:
[[2063  2]
 [ 400  1]]
      precision    recall  f1-score   support

      0       0.84       1.00       0.91       2065
      1       0.33       0.00       0.00        401

   accuracy          0.84       2466
  macro avg       0.59       0.50       0.46       2466
weighted avg       0.76       0.84       0.76       2466

True negatives: 2063
False positives: 2
False negatives: 400
True positives: 1

Fitting 5 folds for each of 8 candidates, totalling 40 fits

[Parallel(n_jobs=1)]: Using backend SequentialBackend with 1 concurrent workers.
[Parallel(n_jobs=1)]: Done 40 out of 40 | elapsed: 1.5min finished

#####PERFORMANCE WITH THE BEST HYPERPARAMETERS TUNED FOR WSVC - RESCALED #####
The best parameters are {'C': 100, 'kernel': 'rbf'} with a score of 0.63
Accuracy with best hyperparameters: 0.6545012165450121
Confusion Matrix with best hyperparameters:
[[1310 755]
 [ 97 304]]
      precision    recall  f1-score   support

      0       0.93       0.63       0.75       2065
      1       0.29       0.76       0.42        401

   accuracy          0.65       2466
  macro avg       0.61       0.70       0.59       2466
weighted avg       0.83       0.65       0.70       2466

True negatives: 1310
False positives: 755
False negatives: 97
True positives: 304
```

Sparse Autoencoder

```
In [15]:  
i = 1  
for i in range(1,11):  
  
    input_layer_sparse = Input(shape =(X.shape[1], ))  
  
    #Encoder network Sparsity constraint  
    encoded_sparse = Dense(100, activation ='tanh',  
        activity_regularizer = regularizers.l1(10e-5))(input_layer_sparse)  
    encoded_sparse = Dense(50, activation ='tanh',  
        activity_regularizer = regularizers.l1(10e-5))(encoded_sparse)  
    encoded_sparse = Dense(25, activation ='tanh',  
        activity_regularizer = regularizers.l1(10e-5))(encoded_sparse)  
    encoded_sparse = Dense(12, activation ='tanh',  
        activity_regularizer = regularizers.l1(10e-5))(encoded_sparse)  
    encoded_sparse = Dense(i, activation ='relu')(encoded_sparse)  
  
    #Decoder network Sparsity constraint  
    decoded_sparse = Dense(12, activation ='tanh')(encoded_sparse)  
    decoded_sparse = Dense(25, activation ='tanh')(decoded_sparse)
```

```

decoded_sparse = Dense(50, activation = 'tanh')(decoded_sparse)
decoded_sparse = Dense(100, activation = 'tanh')(decoded_sparse)

output_layer_sparse = Dense(X.shape[1], activation = 'relu')(decoded_sparse)

# Defining the parameters of the Auto-encoder network
autoencoder = Model(input_layer_sparse, output_layer_sparse)
autoencoder.compile(optimizer = "adadelat", loss = "mse")
autoencoder.summary()

# Training the Auto-encoder network
autoencoder.fit(datasets["17"]["X_train"], datasets["17"]["X_train"],
                batch_size = 3000, epochs = 50,
                shuffle = True, validation_split = 0.2, verbose=0)

hidden_representation = Sequential()
hidden_representation.add(autoencoder.layers[0])
hidden_representation.add(autoencoder.layers[1])
hidden_representation.add(autoencoder.layers[2])
hidden_representation.add(autoencoder.layers[3])
hidden_representation.add(autoencoder.layers[4])
hidden_representation.add(autoencoder.layers[5])

# Separating the points encoded by the Auto-encoder as normal and fraud
#nonbuyer_hidden_rep = hidden_representation.predict(X_nonbuyer_scaled)
#buyer_hidden_rep = hidden_representation.predict(X_buyer_scaled)

# Combining the encoded points into a single table
#encoded_X = np.append(nonbuyer_hidden_rep, buyer_hidden_rep, axis = 0)
#y_nonbuyer = np.zeros(nonbuyer_hidden_rep.shape[0])
#y_buyer = np.ones(buyer_hidden_rep.shape[0])
#encoded_y = np.append(y_nonbuyer, y_buyer)
encoded_X_train = hidden_representation.predict(datasets["17"]["X_train"])
encoded_X_test = hidden_representation.predict(datasets["17"]["X_test"])
print("encoded_X_train", encoded_X_train.shape)
print("encoded_X_test", encoded_X_test.shape)

classifier = SVC()
classifier.fit(encoded_X_train, y_train)

# Storing the predictions of the linear model
y_pred_classifier = classifier.predict(encoded_X_test)

# Plotting the encoded points
#tsne_plot(encoded_X, encoded_y)

# Performance
print('amount of features: ' + str(i))
print('Accuracy : ' + str(accuracy_score(y_test, y_pred_classifier)))
print('Confusion Matrix: \n' + str(confusion_matrix(y_test, y_pred_classifier)))
tn, fp, fn, tp = confusion_matrix(y_test, y_pred_classifier).ravel()

print('True negatives: ' + str(tn) + '\n' + 'False positives: ' + str(fp) + '\n' + 'False negatives: ' + str(fn) + '\n' + 'True positives: ' + str(tp) + '\n')
i = i + 1

```



```
Model: "model_31"

Layer (type)                Output Shape                Param #
=====
input_21 (InputLayer)       (None, 17)                  0

dense_201 (Dense)            (None, 100)                 1800

dense_202 (Dense)            (None, 50)                 5050

dense_203 (Dense)            (None, 25)                 1275

dense_204 (Dense)            (None, 12)                 312

dense_205 (Dense)            (None, 1)                  13

dense_206 (Dense)            (None, 12)                 24

dense_207 (Dense)            (None, 25)                 325

dense_208 (Dense)            (None, 50)                 1300

dense_209 (Dense)            (None, 100)                5100

dense_210 (Dense)            (None, 17)                 1717
=====
Total params: 16,916
Trainable params: 16,916
Non-trainable params: 0

encoded_X_train (9864, 1)
encoded_X_test (2466, 1)
amount of features: 1
Accuracy : 0.8373884833738848
Confusion Matrix:
[[2065    0]
 [ 401    0]]
True negatives: 2065
False positives: 0
False negatives: 401
True positives: 0

Model: "model_32"

Layer (type)                Output Shape                Param #
=====
input_22 (InputLayer)       (None, 17)                  0

dense_211 (Dense)            (None, 100)                 1800

dense_212 (Dense)            (None, 50)                 5050

dense_213 (Dense)            (None, 25)                 1275

dense_214 (Dense)            (None, 12)                 312

dense_215 (Dense)            (None, 2)                  26

dense_216 (Dense)            (None, 12)                 36

dense_217 (Dense)            (None, 25)                 325

dense_218 (Dense)            (None, 50)                 1300

dense_219 (Dense)            (None, 100)                5100

dense_220 (Dense)            (None, 17)                 1717
=====
Total params: 16,941
Trainable params: 16,941
Non-trainable params: 0

encoded_X_train (9864, 2)
encoded_X_test (2466, 2)
amount of features: 2
Accuracy : 0.8373884833738848
Confusion Matrix:
[[2065    0]
 [ 401    0]]
True negatives: 2065
False positives: 0
False negatives: 401
True positives: 0
```

```
Model: "model_33"

Layer (type)                Output Shape                Param #
=====
input_23 (InputLayer)       (None, 17)                  0
dense_221 (Dense)            (None, 100)                 1800
dense_222 (Dense)            (None, 50)                  5050
dense_223 (Dense)            (None, 25)                  1275
dense_224 (Dense)            (None, 12)                  312
dense_225 (Dense)            (None, 3)                   39
dense_226 (Dense)            (None, 12)                  48
dense_227 (Dense)            (None, 25)                  325
dense_228 (Dense)            (None, 50)                  1300
dense_229 (Dense)            (None, 100)                 5100
dense_230 (Dense)            (None, 17)                  1717
=====
Total params: 16,966
Trainable params: 16,966
Non-trainable params: 0

encoded_X_train (9864, 3)
encoded_X_test (2466, 3)
amount of features: 3
Accuracy : 0.83779399837794
Confusion Matrix:
[[2063    2]
 [ 398    3]]
True negatives: 2063
False positives: 2
False negatives: 398
True positives: 3

Model: "model_34"

Layer (type)                Output Shape                Param #
=====
input_24 (InputLayer)       (None, 17)                  0
dense_231 (Dense)            (None, 100)                 1800
dense_232 (Dense)            (None, 50)                  5050
dense_233 (Dense)            (None, 25)                  1275
dense_234 (Dense)            (None, 12)                  312
dense_235 (Dense)            (None, 4)                   52
dense_236 (Dense)            (None, 12)                  60
dense_237 (Dense)            (None, 25)                  325
dense_238 (Dense)            (None, 50)                  1300
dense_239 (Dense)            (None, 100)                 5100
dense_240 (Dense)            (None, 17)                  1717
=====
Total params: 16,991
Trainable params: 16,991
Non-trainable params: 0

encoded_X_train (9864, 4)
encoded_X_test (2466, 4)
amount of features: 4
Accuracy : 0.8373884833738848
Confusion Matrix:
[[2065    0]
 [ 401    0]]
True negatives: 2065
False positives: 0
False negatives: 401
True positives: 0
```

Model: "model\_35"

Layer (type)	Output Shape	Param #
=====		
input_25 (InputLayer)	(None, 17)	0
dense_241 (Dense)	(None, 100)	1800
dense_242 (Dense)	(None, 50)	5050
dense_243 (Dense)	(None, 25)	1275
dense_244 (Dense)	(None, 12)	312
dense_245 (Dense)	(None, 5)	65
dense_246 (Dense)	(None, 12)	72
dense_247 (Dense)	(None, 25)	325
dense_248 (Dense)	(None, 50)	1300
dense_249 (Dense)	(None, 100)	5100
dense_250 (Dense)	(None, 17)	1717
=====		

Total params: 17,016  
Trainable params: 17,016  
Non-trainable params: 0

encoded\_X\_train (9864, 5)  
encoded\_X\_test (2466, 5)  
amount of features: 5  
Accuracy : 0.8373884833738848  
Confusion Matrix:  
[[2065 0]  
 [ 401 0]]  
True negatives: 2065  
False positives: 0  
False negatives: 401  
True positives: 0

Model: "model\_36"

Layer (type)	Output Shape	Param #
=====		
input_26 (InputLayer)	(None, 17)	0
dense_251 (Dense)	(None, 100)	1800
dense_252 (Dense)	(None, 50)	5050
dense_253 (Dense)	(None, 25)	1275
dense_254 (Dense)	(None, 12)	312
dense_255 (Dense)	(None, 6)	78
dense_256 (Dense)	(None, 12)	84
dense_257 (Dense)	(None, 25)	325
dense_258 (Dense)	(None, 50)	1300
dense_259 (Dense)	(None, 100)	5100
dense_260 (Dense)	(None, 17)	1717
=====		

Total params: 17,041  
Trainable params: 17,041  
Non-trainable params: 0

encoded\_X\_train (9864, 6)  
encoded\_X\_test (2466, 6)  
amount of features: 6  
Accuracy : 0.8373884833738848  
Confusion Matrix:  
[[2065 0]  
 [ 401 0]]  
True negatives: 2065  
False positives: 0  
False negatives: 401  
True positives: 0

Model: "model\_37"

Layer (type)	Output Shape	Param #
=====		
input_27 (InputLayer)	(None, 17)	0
dense_261 (Dense)	(None, 100)	1800
dense_262 (Dense)	(None, 50)	5050
dense_263 (Dense)	(None, 25)	1275
dense_264 (Dense)	(None, 12)	312
dense_265 (Dense)	(None, 7)	91
dense_266 (Dense)	(None, 12)	96
dense_267 (Dense)	(None, 25)	325
dense_268 (Dense)	(None, 50)	1300
dense_269 (Dense)	(None, 100)	5100
dense_270 (Dense)	(None, 17)	1717
=====		

Total params: 17,066  
Trainable params: 17,066  
Non-trainable params: 0

encoded\_X\_train (9864, 7)  
encoded\_X\_test (2466, 7)  
amount of features: 7  
Accuracy : 0.8390105433901054  
Confusion Matrix:  
[[2065 0]  
 [ 397 4]]  
True negatives: 2065  
False positives: 0  
False negatives: 397  
True positives: 4

Model: "model\_38"

Layer (type)	Output Shape	Param #
=====		
input_28 (InputLayer)	(None, 17)	0
dense_271 (Dense)	(None, 100)	1800
dense_272 (Dense)	(None, 50)	5050
dense_273 (Dense)	(None, 25)	1275
dense_274 (Dense)	(None, 12)	312
dense_275 (Dense)	(None, 8)	104
dense_276 (Dense)	(None, 12)	108
dense_277 (Dense)	(None, 25)	325
dense_278 (Dense)	(None, 50)	1300
dense_279 (Dense)	(None, 100)	5100
dense_280 (Dense)	(None, 17)	1717
=====		

Total params: 17,091  
Trainable params: 17,091  
Non-trainable params: 0

encoded\_X\_train (9864, 8)  
encoded\_X\_test (2466, 8)  
amount of features: 8  
Accuracy : 0.8373884833738848  
Confusion Matrix:  
[[2065 0]  
 [ 401 0]]  
True negatives: 2065  
False positives: 0  
False negatives: 401  
True positives: 0

Model: "model\_39"

Layer (type)	Output Shape	Param #
=====		
input_29 (InputLayer)	(None, 17)	0
dense_281 (Dense)	(None, 100)	1800
dense_282 (Dense)	(None, 50)	5050
dense_283 (Dense)	(None, 25)	1275
dense_284 (Dense)	(None, 12)	312
dense_285 (Dense)	(None, 9)	117
dense_286 (Dense)	(None, 12)	120
dense_287 (Dense)	(None, 25)	325
dense_288 (Dense)	(None, 50)	1300
dense_289 (Dense)	(None, 100)	5100
dense_290 (Dense)	(None, 17)	1717
=====		

Total params: 17,116  
Trainable params: 17,116  
Non-trainable params: 0

encoded\_X\_train (9864, 9)  
encoded\_X\_test (2466, 9)  
amount of features: 9  
Accuracy : 0.8373884833738848  
Confusion Matrix:  
[[2065 0]  
 [ 401 0]]  
True negatives: 2065  
False positives: 0  
False negatives: 401  
True positives: 0

Model: "model\_40"

Layer (type)	Output Shape	Param #
=====		
input_30 (InputLayer)	(None, 17)	0
dense_291 (Dense)	(None, 100)	1800
dense_292 (Dense)	(None, 50)	5050
dense_293 (Dense)	(None, 25)	1275
dense_294 (Dense)	(None, 12)	312
dense_295 (Dense)	(None, 10)	130
dense_296 (Dense)	(None, 12)	132
dense_297 (Dense)	(None, 25)	325
dense_298 (Dense)	(None, 50)	1300
dense_299 (Dense)	(None, 100)	5100
dense_300 (Dense)	(None, 17)	1717
=====		

Total params: 17,141  
Trainable params: 17,141  
Non-trainable params: 0

encoded\_X\_train (9864, 10)  
encoded\_X\_test (2466, 10)  
amount of features: 10  
Accuracy : 0.8373884833738848  
Confusion Matrix:  
[[2065 0]  
 [ 401 0]]  
True negatives: 2065  
False positives: 0  
False negatives: 401

True positives: 0

Sparse Autoencoder with the best hyperparameters of SVC

```

In [16]:

# added by Duc, hyper parameter tuning for SVC
from sklearn.svm import SVC
from sklearn.metrics import accuracy_score, confusion_matrix, classification_report
from sklearn.model_selection import GridSearchCV
# hyperparameter grid set for finetuning
# param_grid = {'C': [0.1,1, 10, 100], 'gamma': [1,0.1,0.01,0.001], 'kernel': ['rbf', 'poly', 'sigmoid']}
param_grid = {'C': [0.1,1, 10, 100], 'kernel': ['rbf', 'sigmoid']}

i = 1
for i in range(1,11):

    input_layer_sparse = Input(shape =(X.shape[1], ))

    #Encoder network Sparsity constraint
    encoded_sparse = Dense(100, activation ='tanh',
    activity_regularizer = regularizers.l1(10e-5))(input_layer_sparse)
    encoded_sparse = Dense(50, activation ='tanh',
    activity_regularizer = regularizers.l1(10e-5))(encoded_sparse)
    encoded_sparse = Dense(25, activation ='tanh',
    activity_regularizer = regularizers.l1(10e-5))(encoded_sparse)
    encoded_sparse = Dense(12, activation ='tanh',
    activity_regularizer = regularizers.l1(10e-5))(encoded_sparse)
    encoded_sparse = Dense(i, activation ='relu')(encoded_sparse)

    #Decoder network Sparsity constraint
    decoded_sparse = Dense(12, activation ='tanh')(encoded_sparse)
    decoded_sparse = Dense(25, activation ='tanh')(decoded_sparse)
    decoded_sparse = Dense(50, activation ='tanh')(decoded_sparse)
    decoded_sparse = Dense(100, activation ='tanh')(decoded_sparse)

    output_layer_sparse = Dense(X.shape[1], activation ='relu')(decoded_sparse)

    # Defining the parameters of the Auto-encoder network
    autoencoder = Model(input_layer_sparse, output_layer_sparse)
    autoencoder.compile(optimizer ="adadelta", loss ="mse")

    # Training the Auto-encoder network
    autoencoder.fit(datasets["17"]["X_train"], datasets["17"]["X_train"],
                    batch_size = 3000, epochs = 50,
                    shuffle = True, validation_split = 0.2, verbose=0)

    hidden_representation = Sequential()
    hidden_representation.add(autoencoder.layers[0])
    hidden_representation.add(autoencoder.layers[1])
    hidden_representation.add(autoencoder.layers[2])
    hidden_representation.add(autoencoder.layers[3])
    hidden_representation.add(autoencoder.layers[4])
    hidden_representation.add(autoencoder.layers[5])

    # Separating the points encoded by the Auto-encoder as normal and fraud
    #nonbuyer_hidden_rep = hidden_representation.predict(X_nonbuyer_scaled)

```

```

#buyer_hidden_rep = hidden_representation.predict(X_buyer_scaled)

# Combining the encoded points into a single table
#encoded_X = np.append(nonbuyer_hidden_rep, buyer_hidden_rep, axis = 0)
#y_nonbuyer = np.zeros(nonbuyer_hidden_rep.shape[0])
#y_buyer = np.ones(buyer_hidden_rep.shape[0])
#encoded_y = np.append(y_nonbuyer, y_buyer)
encoded_X_train = hidden_representation.predict(datasets["17"]["X_train"])
encoded_X_test = hidden_representation.predict(datasets["17"]["X_test"])
print("encoded_X_train", encoded_X_train.shape)
print("encoded_X_test", encoded_X_test.shape)

##### section below is modified by Duc
# Performance
classifier = SVC()
classifier.fit(encoded_X_train, y_train)

y_pred_classifier = classifier.predict(encoded_X_test)

print('##### amount of features: ' + str(i) + ' #####')
print('##### PERFORMANCE WITH DEFAULT HYPERPARAMETERS FOR SVC (C=1, kernel = rbf) - NOT-RESCALED #####')
print('Accuracy : '+str(accuracy_score(y_test, y_pred_classifier)))
print('Confusion Matrix: \n' + str(confusion_matrix(y_test,y_pred_classifier)))
print(classification_report(y_test,y_pred_classifier))
tn, fp, fn, tp = confusion_matrix(y_test, y_pred_classifier).ravel()

print('True negatives: ' + str(tn) + '\n' + 'False positives: ' + str(fp) + '\n' + 'False negatives: ' + str(fn) + '\n' + 'True positives: ' + str(tp) + '\n')
#####
# Performance
# rescale encoded features
scaler = MinMaxScaler()
scaler.fit(encoded_X_train)
encoded_X_train = scaler.transform(encoded_X_train)
encoded_X_test = scaler.transform(encoded_X_test)

print('##### PERFORMANCE WITH DEFAULT HYPERPARAMETERS FOR SVC (C=1, kernel = rbf) - RESCALED #####')
print('Accuracy : '+str(accuracy_score(y_test, y_pred_classifier)))
print('Confusion Matrix: \n' + str(confusion_matrix(y_test,y_pred_classifier)))
print(classification_report(y_test,y_pred_classifier))
tn, fp, fn, tp = confusion_matrix(y_test, y_pred_classifier).ravel()

print('True negatives: ' + str(tn) + '\n' + 'False positives: ' + str(fp) + '\n' + 'False negatives: ' + str(fn) + '\n' + 'True positives: ' + str(tp) + '\n')
#####
# Performance
classifier = SVC()
classifier_grid = GridSearchCV(classifier,param_grid,refit=True,verbose=1)
classifier_grid.fit(encoded_X_train, y_train)

y_pred_classifier_grid = classifier_grid.predict(encoded_X_test)

print('##### PERFORMANCE WITH THE BEST HYPERPARAMETERS TUNED FOR SVC - RESCALED #####')
print("The best parameters are %s with a score of %0.2f" % (classifier_grid.best_params_, classifier_grid.best_score_))
print('Accuracy : '+str(accuracy_score(y_test, y_pred_classifier_grid)))
print('Confusion Matrix: \n' + str(confusion_matrix(y_test,y_pred_classifier_grid)))
print(classification_report(y_test,y_pred_classifier_grid))
tn, fp, fn, tp = confusion_matrix(y_test, y_pred_classifier_grid).ravel()

```



```

    print('True negatives: ' + str(tn) + '\n' + 'False positives: ' + str(fp) + '\n' + 'False negatives: ' + str(fn) + '\n' + 'True positives: ' + str(tp) + '\n')
#####
# Performance
wsvmclf = SVC(class_weight='balanced')
wsvmclf_grid = GridSearchCV(wsvmclf,param_grid,refit=True,verbose=1)
wsvmclf_grid.fit(encoded_X_train, y_train)

y_pred_wsvmclf_grid = wsvmclf_grid.predict(encoded_X_test)

print('#####PERFORMANCE WITH THE BEST HYPERPARAMETERS TUNED FOR Wsvc - RESCALED #####')
print("The best parameters are %s with a score of %0.2f" % (wsvmclf_grid.best_params_, wsvmclf_grid.best_score_))
print('Accuracy with best hyperparameters: '+str(accuracy_score(y_test, y_pred_wsvmclf_grid)))
print('Confusion Matrix with best hyperparameters: \n' + str(confusion_matrix(y_test,y_pred_wsvmclf_grid)))
print(classification_report(y_test,y_pred_wsvmclf_grid))
# incorrect order of output
# tn, fn, fp, tp = confusion_matrix(y_test, y_pred_svmclf).ravel()
# the right order is as follows
tn, fp, fn, tp = confusion_matrix(y_test, y_pred_wsvmclf_grid).ravel()

print('True negatives: ' + str(tn) + '\n' + 'False positives: ' + str(fp) + '\n' + 'False negatives: ' + str(fn) + '\n' + 'True positives: ' + str(tp) + '\n')

i = i + 1

```

```
encoded_X_train (9864, 1)
encoded_X_test (2466, 1)
##### amount of features: 1 #####
##### PERFORMANCE WITH DEFAULT HYPERPARAMETERS FOR SVC (C=1, kernel = rbf) - NOT-RESCALED #####
Accuracy : 0.8373884833738848
Confusion Matrix:
[[2065    0]
 [ 401    0]]

      precision    recall  f1-score   support

      0         0.84        1.00        0.91        2065
      1         0.00        0.00        0.00         401

   accuracy          0.84        2466
  macro avg          0.42        2466
 weighted avg          0.70        2466

True negatives: 2065
False positives: 0
False negatives: 401
True positives: 0

##### PERFORMANCE WITH DEFAULT HYPERPARAMETERS FOR SVC (C=1, kernel = rbf) - RESCALED #####
Accuracy : 0.8373884833738848
Confusion Matrix:
[[2065    0]
 [ 401    0]]

      precision    recall  f1-score   support

      0         0.84        1.00        0.91        2065
      1         0.00        0.00        0.00         401

   accuracy          0.84        2466
  macro avg          0.42        2466
 weighted avg          0.70        2466

True negatives: 2065
False positives: 0
False negatives: 401
True positives: 0

Fitting 5 folds for each of 8 candidates, totalling 40 fits

/home/ubuntu/anaconda3/envs/tf-gpu/lib/python3.7/site-packages/sklearn/metrics/_classification.py:1221: UndefinedMetricWarning: Precision and F-score are ill-defined and being set to 0.0 in labels with no predicted samples. Use `zero_division` parameter to control this behavior.
  _warn_prf(average, modifier, msg_start, len(result))
/home/ubuntu/anaconda3/envs/tf-gpu/lib/python3.7/site-packages/sklearn/metrics/_classification.py:1221: UndefinedMetricWarning: Precision and F-score are ill-defined and being set to 0.0 in labels with no predicted samples. Use `zero_division` parameter to control this behavior.
  _warn_prf(average, modifier, msg_start, len(result))
[Parallel(n_jobs=1)]: Using backend SequentialBackend with 1 concurrent workers.
[Parallel(n_jobs=1)]: Done 40 out of 40 | elapsed: 41.1s finished

##### PERFORMANCE WITH THE BEST HYPERPARAMETERS TUNED FOR SVC - RESCALED #####
The best parameters are {'C': 0.1, 'kernel': 'rbf'} with a score of 0.85
Accuracy : 0.8373884833738848
Confusion Matrix:
[[2065    0]
 [ 401    0]]

      precision    recall  f1-score   support

      0         0.84        1.00        0.91        2065
      1         0.00        0.00        0.00         401

   accuracy          0.84        2466
  macro avg          0.42        2466
 weighted avg          0.70        2466

True negatives: 2065
False positives: 0
False negatives: 401
True positives: 0

Fitting 5 folds for each of 8 candidates, totalling 40 fits
```

```
/home/ubuntu/anaconda3/envs/tf-gpu/lib/python3.7/site-packages/sklearn/metrics/_classification.py:1221: UndefinedMetricWarnin
g: Precision and F-score are ill-defined and being set to 0.0 in labels with no predicted samples. Use `zero_division` parame
ter to control this behavior.
    _warn_prf(average, modifier, msg_start, len(result))
[Parallel(n_jobs=1)]: Using backend SequentialBackend with 1 concurrent workers.
[Parallel(n_jobs=1)]: Done 40 out of 40 | elapsed: 1.7min finished

#####PERFORMANCE WITH THE BEST HYPERPARAMETERS TUNED FOR WSVC - RESCALED #####
The best parameters are {'C': 0.1, 'kernel': 'sigmoid'} with a score of 0.82
Accuracy with best hyperparameters: 0.8029197080291971
Confusion Matrix with best hyperparameters:
[[1976  89]
 [ 397   4]]

      precision    recall  f1-score   support

     0       0.83       0.96       0.89       2065
     1       0.04       0.01       0.02        401

 accuracy          0.80          2466
 macro avg       0.44       0.48       0.45          2466
 weighted avg    0.70       0.80       0.75          2466

True negatives: 1976
False positives: 89
False negatives: 397
True positives: 4

encoded_X_train (9864, 2)
encoded_X_test (2466, 2)
##### amount of features: 2 #####
##### PERFORMANCE WITH DEFAULT HYPERPARAMETERS FOR SVC (C=1, kernel = rbf) - NOT-RESCALED #####
Accuracy : 0.8373884833738848
Confusion Matrix:
[[2065   0]
 [ 401   0]]

      precision    recall  f1-score   support

     0       0.84       1.00       0.91       2065
     1       0.00       0.00       0.00        401

 accuracy          0.84          2466
 macro avg       0.42       0.50       0.46          2466
 weighted avg    0.70       0.84       0.76          2466

True negatives: 2065
False positives: 0
False negatives: 401
True positives: 0

##### PERFORMANCE WITH DEFAULT HYPERPARAMETERS FOR SVC (C=1, kernel = rbf) - RESCALED #####
Accuracy : 0.8373884833738848
Confusion Matrix:
[[2065   0]
 [ 401   0]]

      precision    recall  f1-score   support

     0       0.84       1.00       0.91       2065
     1       0.00       0.00       0.00        401

 accuracy          0.84          2466
 macro avg       0.42       0.50       0.46          2466
 weighted avg    0.70       0.84       0.76          2466

True negatives: 2065
False positives: 0
False negatives: 401
True positives: 0

Fitting 5 folds for each of 8 candidates, totalling 40 fits

/home/ubuntu/anaconda3/envs/tf-gpu/lib/python3.7/site-packages/sklearn/metrics/_classification.py:1221: UndefinedMetricWarnin
g: Precision and F-score are ill-defined and being set to 0.0 in labels with no predicted samples. Use `zero_division` parame
ter to control this behavior.
    _warn_prf(average, modifier, msg_start, len(result))
/home/ubuntu/anaconda3/envs/tf-gpu/lib/python3.7/site-packages/sklearn/metrics/_classification.py:1221: UndefinedMetricWarnin
g: Precision and F-score are ill-defined and being set to 0.0 in labels with no predicted samples. Use `zero_division` parame
ter to control this behavior.
    _warn_prf(average, modifier, msg_start, len(result))
[Parallel(n_jobs=1)]: Using backend SequentialBackend with 1 concurrent workers.
[Parallel(n_jobs=1)]: Done 40 out of 40 | elapsed: 35.8s finished
```

```
##### PERFORMANCE WITH THE BEST HYPERPARAMETERS TUNED FOR SVC - RESCALED #####
The best parameters are {'C': 0.1, 'kernel': 'rbf'} with a score of 0.85
Accuracy : 0.8373884833738848
Confusion Matrix:
[[2065   0]
 [ 401   0]]
      precision    recall  f1-score   support

     0       0.84       1.00       0.91       2065
     1       0.00       0.00       0.00        401

 accuracy          0.84          2466
  macro avg       0.42       0.50       0.46          2466
 weighted avg     0.70       0.84       0.76          2466

True negatives: 2065
False positives: 0
False negatives: 401
True positives: 0

Fitting 5 folds for each of 8 candidates, totalling 40 fits

/home/ubuntu/anaconda3/envs/tf-gpu/lib/python3.7/site-packages/sklearn/metrics/_classification.py:1221: UndefinedMetricWarning: Precision and F-score are ill-defined and being set to 0.0 in labels with no predicted samples. Use `zero_division` parameter to control this behavior.
  _warn_prf(average, modifier, msg_start, len(result))
[Parallel(n_jobs=1)]: Using backend SequentialBackend with 1 concurrent workers.
[Parallel(n_jobs=1)]: Done 40 out of 40 | elapsed: 1.5min finished
```

```
#####PERFORMANCE WITH THE BEST HYPERPARAMETERS TUNED FOR WSVC - RESCALED #####
The best parameters are {'C': 0.1, 'kernel': 'rbf'} with a score of 0.68
Accuracy with best hyperparameters: 0.6780210867802109
Confusion Matrix with best hyperparameters:
[[1498 567]
 [ 227 174]]

      precision    recall  f1-score   support

     0       0.87       0.73       0.79       2065
     1       0.23       0.43       0.30        401

 accuracy          0.68       2466
 macro avg       0.55       0.58       0.55       2466
weighted avg       0.77       0.68       0.71       2466

True negatives: 1498
False positives: 567
False negatives: 227
True positives: 174

encoded_X_train (9864, 3)
encoded_X_test (2466, 3)
##### amount of features: 3 #####
##### PERFORMANCE WITH DEFAULT HYPERPARAMETERS FOR SVC (C=1, kernel = rbf) - NOT-RESCALED #####
Accuracy : 0.8373884833738848
Confusion Matrix:
[[2065  0]
 [ 401  0]]

      precision    recall  f1-score   support

     0       0.84       1.00       0.91       2065
     1       0.00       0.00       0.00        401

 accuracy          0.84       2466
 macro avg       0.42       0.50       0.46       2466
weighted avg       0.70       0.84       0.76       2466

True negatives: 2065
False positives: 0
False negatives: 401
True positives: 0

##### PERFORMANCE WITH DEFAULT HYPERPARAMETERS FOR SVC (C=1, kernel = rbf) - RESCALED #####
Accuracy : 0.8373884833738848
Confusion Matrix:
[[2065  0]
 [ 401  0]]

      precision    recall  f1-score   support

     0       0.84       1.00       0.91       2065
     1       0.00       0.00       0.00        401

 accuracy          0.84       2466
 macro avg       0.42       0.50       0.46       2466
weighted avg       0.70       0.84       0.76       2466

True negatives: 2065
False positives: 0
False negatives: 401
True positives: 0

Fitting 5 folds for each of 8 candidates, totalling 40 fits

/home/ubuntu/anaconda3/envs/tf-gpu/lib/python3.7/site-packages/sklearn/metrics/_classification.py:1221: UndefinedMetricWarnin
g: Precision and F-score are ill-defined and being set to 0.0 in labels with no predicted samples. Use `zero_division` parame
ter to control this behavior.
  _warn_prf(average, modifier, msg_start, len(result))
/home/ubuntu/anaconda3/envs/tf-gpu/lib/python3.7/site-packages/sklearn/metrics/_classification.py:1221: UndefinedMetricWarnin
g: Precision and F-score are ill-defined and being set to 0.0 in labels with no predicted samples. Use `zero_division` parame
ter to control this behavior.
  _warn_prf(average, modifier, msg_start, len(result))
[Parallel(n_jobs=1)]: Using backend SequentialBackend with 1 concurrent workers.
[Parallel(n_jobs=1)]: Done 40 out of 40 | elapsed: 30.6s finished
```

```
##### PERFORMANCE WITH THE BEST HYPERPARAMETERS TUNED FOR SVC - RESCALED #####
The best parameters are {'C': 0.1, 'kernel': 'rbf'} with a score of 0.85
Accuracy : 0.8373884833738848
Confusion Matrix:
[[2065  0]
 [ 401  0]]

      precision    recall  f1-score   support

     0       0.84       1.00       0.91       2065
     1       0.00       0.00       0.00        401

 accuracy          0.84          2466
 macro avg       0.42       0.50       0.46          2466
 weighted avg    0.70       0.84       0.76          2466

True negatives: 2065
False positives: 0
False negatives: 401
True positives: 0

Fitting 5 folds for each of 8 candidates, totalling 40 fits

/home/ubuntu/anaconda3/envs/tf-gpu/lib/python3.7/site-packages/sklearn/metrics/_classification.py:1221: UndefinedMetricWarning: Precision and F-score are ill-defined and being set to 0.0 in labels with no predicted samples. Use `zero_division` parameter to control this behavior.
  _warn_prf(average, modifier, msg_start, len(result))
[Parallel(n_jobs=1)]: Using backend SequentialBackend with 1 concurrent workers.
[Parallel(n_jobs=1)]: Done 40 out of 40 | elapsed: 1.3min finished
```

```
#####PERFORMANCE WITH THE BEST HYPERPARAMETERS TUNED FOR WSVC - RESCALED #####
The best parameters are {'C': 0.1, 'kernel': 'sigmoid'} with a score of 0.79
Accuracy with best hyperparameters: 0.7935928629359287
Confusion Matrix with best hyperparameters:
[[1882 183]
 [ 326  75]]
      precision    recall  f1-score   support

     0       0.85       0.91       0.88       2065
     1       0.29       0.19       0.23        401

 accuracy          0.79          2466
 macro avg       0.57       0.55       0.55          2466
 weighted avg    0.76       0.79       0.77          2466

True negatives: 1882
False positives: 183
False negatives: 326
True positives: 75

encoded_X_train (9864, 4)
encoded_X_test (2466, 4)
##### amount of features: 4 #####
##### PERFORMANCE WITH DEFAULT HYPERPARAMETERS FOR SVC (C=1, kernel = rbf) - NOT-RESCALED #####
Accuracy : 0.8373884833738848
Confusion Matrix:
[[2065  0]
 [ 401  0]]
      precision    recall  f1-score   support

     0       0.84       1.00       0.91       2065
     1       0.00       0.00       0.00        401

 accuracy          0.84          2466
 macro avg       0.42       0.50       0.46          2466
 weighted avg    0.70       0.84       0.76          2466

True negatives: 2065
False positives: 0
False negatives: 401
True positives: 0

##### PERFORMANCE WITH DEFAULT HYPERPARAMETERS FOR SVC (C=1, kernel = rbf) - RESCALED #####
Accuracy : 0.8373884833738848
Confusion Matrix:
[[2065  0]
 [ 401  0]]
      precision    recall  f1-score   support

     0       0.84       1.00       0.91       2065
     1       0.00       0.00       0.00        401

 accuracy          0.84          2466
 macro avg       0.42       0.50       0.46          2466
 weighted avg    0.70       0.84       0.76          2466

True negatives: 2065
False positives: 0
False negatives: 401
True positives: 0

Fitting 5 folds for each of 8 candidates, totalling 40 fits

/home/ubuntu/anaconda3/envs/tf-gpu/lib/python3.7/site-packages/sklearn/metrics/_classification.py:1221: UndefinedMetricWarnin
g: Precision and F-score are ill-defined and being set to 0.0 in labels with no predicted samples. Use `zero_division` parame
ter to control this behavior.
  _warn_prf(average, modifier, msg_start, len(result))
/home/ubuntu/anaconda3/envs/tf-gpu/lib/python3.7/site-packages/sklearn/metrics/_classification.py:1221: UndefinedMetricWarnin
g: Precision and F-score are ill-defined and being set to 0.0 in labels with no predicted samples. Use `zero_division` parame
ter to control this behavior.
  _warn_prf(average, modifier, msg_start, len(result))
[Parallel(n_jobs=1)]: Using backend SequentialBackend with 1 concurrent workers.
[Parallel(n_jobs=1)]: Done 40 out of 40 | elapsed: 43.5s finished
```

```
##### PERFORMANCE WITH THE BEST HYPERPARAMETERS TUNED FOR SVC - RESCALED #####
The best parameters are {'C': 100, 'kernel': 'rbf'} with a score of 0.85
Accuracy : 0.8386050283860503
Confusion Matrix:
[[2065   0]
 [ 398   3]]

      precision    recall  f1-score   support

     0       0.84       1.00       0.91       2065
     1       1.00       0.01       0.01        401

 accuracy          0.84          2466
 macro avg          0.92          2466
weighted avg          0.86          2466

True negatives: 2065
False positives: 0
False negatives: 398
True positives: 3

Fitting 5 folds for each of 8 candidates, totalling 40 fits

[Parallel(n_jobs=1)]: Using backend SequentialBackend with 1 concurrent workers.
[Parallel(n_jobs=1)]: Done 40 out of 40 | elapsed: 1.5min finished
```



```
#####PERFORMANCE WITH THE BEST HYPERPARAMETERS TUNED FOR WSVC - RESCALED #####
The best parameters are {'C': 100, 'kernel': 'rbf'} with a score of 0.79
Accuracy with best hyperparameters: 0.7777777777777778
Confusion Matrix with best hyperparameters:
[[1745  320]
 [ 228  173]]

      precision    recall  f1-score   support

     0       0.88       0.85       0.86       2065
     1       0.35       0.43       0.39        401

 accuracy          0.78       2466
 macro avg       0.62       0.64       0.63       2466
weighted avg       0.80       0.78       0.79       2466

True negatives: 1745
False positives: 320
False negatives: 228
True positives: 173

encoded_X_train (9864, 5)
encoded_X_test (2466, 5)
##### amount of features: 5 #####
##### PERFORMANCE WITH DEFAULT HYPERPARAMETERS FOR SVC (C=1, kernel = rbf) - NOT-RESCALED #####
Accuracy : 0.8373884833738848
Confusion Matrix:
[[2065   0]
 [ 401   0]]

      precision    recall  f1-score   support

     0       0.84       1.00       0.91       2065
     1       0.00       0.00       0.00        401

 accuracy          0.84       2466
 macro avg       0.42       0.50       0.46       2466
weighted avg       0.70       0.84       0.76       2466

True negatives: 2065
False positives: 0
False negatives: 401
True positives: 0

##### PERFORMANCE WITH DEFAULT HYPERPARAMETERS FOR SVC (C=1, kernel = rbf) - RESCALED #####
Accuracy : 0.8373884833738848
Confusion Matrix:
[[2065   0]
 [ 401   0]]

      precision    recall  f1-score   support

     0       0.84       1.00       0.91       2065
     1       0.00       0.00       0.00        401

 accuracy          0.84       2466
 macro avg       0.42       0.50       0.46       2466
weighted avg       0.70       0.84       0.76       2466

True negatives: 2065
False positives: 0
False negatives: 401
True positives: 0

Fitting 5 folds for each of 8 candidates, totalling 40 fits

/home/ubuntu/anaconda3/envs/tf-gpu/lib/python3.7/site-packages/sklearn/metrics/_classification.py:1221: UndefinedMetricWarnin
g: Precision and F-score are ill-defined and being set to 0.0 in labels with no predicted samples. Use `zero_division` parame
ter to control this behavior.
  _warn_prf(average, modifier, msg_start, len(result))
/home/ubuntu/anaconda3/envs/tf-gpu/lib/python3.7/site-packages/sklearn/metrics/_classification.py:1221: UndefinedMetricWarnin
g: Precision and F-score are ill-defined and being set to 0.0 in labels with no predicted samples. Use `zero_division` parame
ter to control this behavior.
  _warn_prf(average, modifier, msg_start, len(result))
[Parallel(n_jobs=1)]: Using backend SequentialBackend with 1 concurrent workers.
[Parallel(n_jobs=1)]: Done 40 out of 40 | elapsed: 50.2s finished
```

```
##### PERFORMANCE WITH THE BEST HYPERPARAMETERS TUNED FOR SVC - RESCALED #####
The best parameters are {'C': 100, 'kernel': 'rbf'} with a score of 0.85
Accuracy : 0.8402270884022709
Confusion Matrix:
[[2060   5]
 [ 389  12]]

      precision    recall  f1-score   support

     0       0.84       1.00       0.91       2065
     1       0.71       0.03       0.06        401

 accuracy          0.84          2466
  macro avg       0.77       0.51       0.49          2466
 weighted avg     0.82       0.84       0.77          2466

True negatives: 2060
False positives: 5
False negatives: 389
True positives: 12

Fitting 5 folds for each of 8 candidates, totalling 40 fits

[Parallel(n_jobs=1)]: Using backend SequentialBackend with 1 concurrent workers.
[Parallel(n_jobs=1)]: Done  40 out of  40 | elapsed:  1.5min finished
```

```
#####PERFORMANCE WITH THE BEST HYPERPARAMETERS TUNED FOR WSVC - RESCALED #####
The best parameters are {'C': 100, 'kernel': 'rbf'} with a score of 0.77
Accuracy with best hyperparameters: 0.7631792376317924
Confusion Matrix with best hyperparameters:
[[1679 386]
 [ 198 203]]
      precision    recall  f1-score   support

     0       0.89       0.81       0.85       2065
     1       0.34       0.51       0.41        401

 accuracy          0.76       2466
 macro avg       0.62       0.66       0.63       2466
weighted avg       0.81       0.76       0.78       2466

True negatives: 1679
False positives: 386
False negatives: 198
True positives: 203

encoded_X_train (9864, 6)
encoded_X_test (2466, 6)
##### amount of features: 6 #####
##### PERFORMANCE WITH DEFAULT HYPERPARAMETERS FOR SVC (C=1, kernel = rbf) - NOT-RESCALED #####
Accuracy : 0.8373884833738848
Confusion Matrix:
[[2065  0]
 [ 401  0]]
      precision    recall  f1-score   support

     0       0.84       1.00       0.91       2065
     1       0.00       0.00       0.00        401

 accuracy          0.84       2466
 macro avg       0.42       0.50       0.46       2466
weighted avg       0.70       0.84       0.76       2466

True negatives: 2065
False positives: 0
False negatives: 401
True positives: 0

##### PERFORMANCE WITH DEFAULT HYPERPARAMETERS FOR SVC (C=1, kernel = rbf) - RESCALED #####
Accuracy : 0.8373884833738848
Confusion Matrix:
[[2065  0]
 [ 401  0]]
      precision    recall  f1-score   support

     0       0.84       1.00       0.91       2065
     1       0.00       0.00       0.00        401

 accuracy          0.84       2466
 macro avg       0.42       0.50       0.46       2466
weighted avg       0.70       0.84       0.76       2466

True negatives: 2065
False positives: 0
False negatives: 401
True positives: 0

Fitting 5 folds for each of 8 candidates, totalling 40 fits

/home/ubuntu/anaconda3/envs/tf-gpu/lib/python3.7/site-packages/sklearn/metrics/_classification.py:1221: UndefinedMetricWarnin
g: Precision and F-score are ill-defined and being set to 0.0 in labels with no predicted samples. Use `zero_division` parame
ter to control this behavior.
  _warn_prf(average, modifier, msg_start, len(result))
/home/ubuntu/anaconda3/envs/tf-gpu/lib/python3.7/site-packages/sklearn/metrics/_classification.py:1221: UndefinedMetricWarnin
g: Precision and F-score are ill-defined and being set to 0.0 in labels with no predicted samples. Use `zero_division` parame
ter to control this behavior.
  _warn_prf(average, modifier, msg_start, len(result))
[Parallel(n_jobs=1)]: Using backend SequentialBackend with 1 concurrent workers.
[Parallel(n_jobs=1)]: Done 40 out of 40 | elapsed: 3.7min finished
```

```
##### PERFORMANCE WITH THE BEST HYPERPARAMETERS TUNED FOR SVC - RESCALED #####
The best parameters are {'C': 100, 'kernel': 'rbf'} with a score of 0.85
Accuracy : 0.8357664233576643
Confusion Matrix:
[[2061    4]
 [ 401    0]]

      precision    recall  f1-score   support

     0       0.84       1.00       0.91       2065
     1       0.00       0.00       0.00        401

 accuracy          0.84          2466
 macro avg       0.42       0.50       0.46          2466
weighted avg       0.70       0.84       0.76          2466

True negatives: 2061
False positives: 4
False negatives: 401
True positives: 0

Fitting 5 folds for each of 8 candidates, totalling 40 fits

[Parallel(n_jobs=1)]: Using backend SequentialBackend with 1 concurrent workers.
[Parallel(n_jobs=1)]: Done 40 out of 40 | elapsed: 1.4min finished
```

```
#####PERFORMANCE WITH THE BEST HYPERPARAMETERS TUNED FOR WSVC - RESCALED #####
The best parameters are {'C': 1, 'kernel': 'rbf'} with a score of 0.54
Accuracy with best hyperparameters: 0.5340632603406326
Confusion Matrix with best hyperparameters:
[[1075  990]
 [ 159  242]]

      precision    recall  f1-score   support

     0       0.87       0.52       0.65       2065
     1       0.20       0.60       0.30        401

 accuracy          0.53          0.53          0.53          2466
 macro avg         0.53          0.56          0.47          2466
 weighted avg      0.76          0.53          0.59          2466

True negatives: 1075
False positives: 990
False negatives: 159
True positives: 242

encoded_X_train (9864, 7)
encoded_X_test (2466, 7)
##### amount of features: 7 #####
##### PERFORMANCE WITH DEFAULT HYPERPARAMETERS FOR SVC (C=1, kernel = rbf) - NOT-RESCALED #####
Accuracy : 0.8373884833738848
Confusion Matrix:
[[2065   0]
 [ 401   0]]

      precision    recall  f1-score   support

     0       0.84       1.00       0.91       2065
     1       0.00       0.00       0.00        401

 accuracy          0.84          0.84          0.84          2466
 macro avg         0.42          0.50          0.46          2466
 weighted avg      0.70          0.84          0.76          2466

True negatives: 2065
False positives: 0
False negatives: 401
True positives: 0

##### PERFORMANCE WITH DEFAULT HYPERPARAMETERS FOR SVC (C=1, kernel = rbf) - RESCALED #####
Accuracy : 0.8373884833738848
Confusion Matrix:
[[2065   0]
 [ 401   0]]

      precision    recall  f1-score   support

     0       0.84       1.00       0.91       2065
     1       0.00       0.00       0.00        401

 accuracy          0.84          0.84          0.84          2466
 macro avg         0.42          0.50          0.46          2466
 weighted avg      0.70          0.84          0.76          2466

True negatives: 2065
False positives: 0
False negatives: 401
True positives: 0

Fitting 5 folds for each of 8 candidates, totalling 40 fits

/home/ubuntu/anaconda3/envs/tf-gpu/lib/python3.7/site-packages/sklearn/metrics/_classification.py:1221: UndefinedMetricWarnin
g: Precision and F-score are ill-defined and being set to 0.0 in labels with no predicted samples. Use `zero_division` parame
ter to control this behavior.
  _warn_prf(average, modifier, msg_start, len(result))
/home/ubuntu/anaconda3/envs/tf-gpu/lib/python3.7/site-packages/sklearn/metrics/_classification.py:1221: UndefinedMetricWarnin
g: Precision and F-score are ill-defined and being set to 0.0 in labels with no predicted samples. Use `zero_division` parame
ter to control this behavior.
  _warn_prf(average, modifier, msg_start, len(result))
[Parallel(n_jobs=1)]: Using backend SequentialBackend with 1 concurrent workers.
[Parallel(n_jobs=1)]: Done 40 out of 40 | elapsed: 50.4s finished
```

```
##### PERFORMANCE WITH THE BEST HYPERPARAMETERS TUNED FOR SVC - RESCALED #####
The best parameters are {'C': 0.1, 'kernel': 'rbf'} with a score of 0.85
Accuracy : 0.8373884833738848
Confusion Matrix:
[[2065   0]
 [ 401   0]]

      precision    recall  f1-score   support

     0       0.84       1.00       0.91       2065
     1       0.00       0.00       0.00        401

 accuracy          0.84          2466
 macro avg         0.42         0.50         0.46          2466
 weighted avg      0.70         0.84         0.76          2466

True negatives: 2065
False positives: 0
False negatives: 401
True positives: 0

Fitting 5 folds for each of 8 candidates, totalling 40 fits

/home/ubuntu/anaconda3/envs/tf-gpu/lib/python3.7/site-packages/sklearn/metrics/_classification.py:1221: UndefinedMetricWarning: Precision and F-score are ill-defined and being set to 0.0 in labels with no predicted samples. Use `zero_division` parameter to control this behavior.
  _warn_prf(average, modifier, msg_start, len(result))
[Parallel(n_jobs=1)]: Using backend SequentialBackend with 1 concurrent workers.
[Parallel(n_jobs=1)]: Done 40 out of 40 | elapsed: 1.5min finished
```

```
#####PERFORMANCE WITH THE BEST HYPERPARAMETERS TUNED FOR WSVC - RESCALED #####
The best parameters are {'C': 0.1, 'kernel': 'rbf'} with a score of 0.77
Accuracy with best hyperparameters: 0.767639902676399
Confusion Matrix with best hyperparameters:
[[1766 299]
 [ 274 127]]
      precision    recall  f1-score   support

     0       0.87       0.86       0.86       2065
     1       0.30       0.32       0.31        401

 accuracy          0.77          2466
 macro avg       0.58       0.59       0.58       2466
weighted avg       0.77       0.77       0.77       2466

True negatives: 1766
False positives: 299
False negatives: 274
True positives: 127

encoded_X_train (9864, 8)
encoded_X_test (2466, 8)
##### amount of features: 8 #####
##### PERFORMANCE WITH DEFAULT HYPERPARAMETERS FOR SVC (C=1, kernel = rbf) - NOT-RESCALED #####
Accuracy : 0.8373884833738848
Confusion Matrix:
[[2065  0]
 [ 401  0]]
      precision    recall  f1-score   support

     0       0.84       1.00       0.91       2065
     1       0.00       0.00       0.00        401

 accuracy          0.84          2466
 macro avg       0.42       0.50       0.46       2466
weighted avg       0.70       0.84       0.76       2466

True negatives: 2065
False positives: 0
False negatives: 401
True positives: 0

##### PERFORMANCE WITH DEFAULT HYPERPARAMETERS FOR SVC (C=1, kernel = rbf) - RESCALED #####
Accuracy : 0.8373884833738848
Confusion Matrix:
[[2065  0]
 [ 401  0]]
      precision    recall  f1-score   support

     0       0.84       1.00       0.91       2065
     1       0.00       0.00       0.00        401

 accuracy          0.84          2466
 macro avg       0.42       0.50       0.46       2466
weighted avg       0.70       0.84       0.76       2466

True negatives: 2065
False positives: 0
False negatives: 401
True positives: 0

Fitting 5 folds for each of 8 candidates, totalling 40 fits

/home/ubuntu/anaconda3/envs/tf-gpu/lib/python3.7/site-packages/sklearn/metrics/_classification.py:1221: UndefinedMetricWarnin
g: Precision and F-score are ill-defined and being set to 0.0 in labels with no predicted samples. Use `zero_division` parame
ter to control this behavior.
  _warn_prf(average, modifier, msg_start, len(result))
/home/ubuntu/anaconda3/envs/tf-gpu/lib/python3.7/site-packages/sklearn/metrics/_classification.py:1221: UndefinedMetricWarnin
g: Precision and F-score are ill-defined and being set to 0.0 in labels with no predicted samples. Use `zero_division` parame
ter to control this behavior.
  _warn_prf(average, modifier, msg_start, len(result))
[Parallel(n_jobs=1)]: Using backend SequentialBackend with 1 concurrent workers.
[Parallel(n_jobs=1)]: Done 40 out of 40 | elapsed: 1.2min finished
```

```
##### PERFORMANCE WITH THE BEST HYPERPARAMETERS TUNED FOR SVC - RESCALED #####
The best parameters are {'C': 0.1, 'kernel': 'rbf'} with a score of 0.85
Accuracy : 0.8373884833738848
Confusion Matrix:
[[2065  0]
 [ 401  0]]

      precision    recall  f1-score   support

     0       0.84       1.00       0.91       2065
     1       0.00       0.00       0.00        401

 accuracy          0.84          2466
  macro avg       0.42       0.50       0.46          2466
 weighted avg     0.70       0.84       0.76          2466

True negatives: 2065
False positives: 0
False negatives: 401
True positives: 0

Fitting 5 folds for each of 8 candidates, totalling 40 fits

/home/ubuntu/anaconda3/envs/tf-gpu/lib/python3.7/site-packages/sklearn/metrics/_classification.py:1221: UndefinedMetricWarning: Precision and F-score are ill-defined and being set to 0.0 in labels with no predicted samples. Use `zero_division` parameter to control this behavior.
  _warn_prf(average, modifier, msg_start, len(result))
[Parallel(n_jobs=1)]: Using backend SequentialBackend with 1 concurrent workers.
[Parallel(n_jobs=1)]: Done 40 out of 40 | elapsed: 1.6min finished
```



```
#####PERFORMANCE WITH THE BEST HYPERPARAMETERS TUNED FOR WSVC - RESCALED #####
The best parameters are {'C': 0.1, 'kernel': 'sigmoid'} with a score of 0.76
Accuracy with best hyperparameters: 0.7522303325223033
Confusion Matrix with best hyperparameters:
[[1698  367]
 [ 244  157]]

      precision    recall  f1-score   support

     0       0.87       0.82       0.85       2065
     1       0.30       0.39       0.34        401

 accuracy          0.75       2466
 macro avg       0.59       0.61       0.59       2466
weighted avg       0.78       0.75       0.76       2466

True negatives: 1698
False positives: 367
False negatives: 244
True positives: 157

encoded_X_train (9864, 9)
encoded_X_test (2466, 9)
##### amount of features: 9 #####
##### PERFORMANCE WITH DEFAULT HYPERPARAMETERS FOR SVC (C=1, kernel = rbf) - NOT-RESCALED #####
Accuracy : 0.8373884833738848
Confusion Matrix:
[[2065   0]
 [ 401   0]]

      precision    recall  f1-score   support

     0       0.84       1.00       0.91       2065
     1       0.00       0.00       0.00        401

 accuracy          0.84       2466
 macro avg       0.42       0.50       0.46       2466
weighted avg       0.70       0.84       0.76       2466

True negatives: 2065
False positives: 0
False negatives: 401
True positives: 0

##### PERFORMANCE WITH DEFAULT HYPERPARAMETERS FOR SVC (C=1, kernel = rbf) - RESCALED #####
Accuracy : 0.8373884833738848
Confusion Matrix:
[[2065   0]
 [ 401   0]]

      precision    recall  f1-score   support

     0       0.84       1.00       0.91       2065
     1       0.00       0.00       0.00        401

 accuracy          0.84       2466
 macro avg       0.42       0.50       0.46       2466
weighted avg       0.70       0.84       0.76       2466

True negatives: 2065
False positives: 0
False negatives: 401
True positives: 0

Fitting 5 folds for each of 8 candidates, totalling 40 fits

/home/ubuntu/anaconda3/envs/tf-gpu/lib/python3.7/site-packages/sklearn/metrics/_classification.py:1221: UndefinedMetricWarnin
g: Precision and F-score are ill-defined and being set to 0.0 in labels with no predicted samples. Use `zero_division` parame
ter to control this behavior.
  _warn_prf(average, modifier, msg_start, len(result))
/home/ubuntu/anaconda3/envs/tf-gpu/lib/python3.7/site-packages/sklearn/metrics/_classification.py:1221: UndefinedMetricWarnin
g: Precision and F-score are ill-defined and being set to 0.0 in labels with no predicted samples. Use `zero_division` parame
ter to control this behavior.
  _warn_prf(average, modifier, msg_start, len(result))
[Parallel(n_jobs=1)]: Using backend SequentialBackend with 1 concurrent workers.
[Parallel(n_jobs=1)]: Done 40 out of 40 | elapsed: 2.4min finished
```

```
##### PERFORMANCE WITH THE BEST HYPERPARAMETERS TUNED FOR SVC - RESCALED #####
The best parameters are {'C': 10, 'kernel': 'rbf'} with a score of 0.85
Accuracy : 0.83779399837794
Confusion Matrix:
[[2065    0]
 [ 400    1]]

      precision    recall  f1-score   support

     0       0.84       1.00       0.91       2065
     1       1.00       0.00       0.00        401

 accuracy          0.84          2466
 macro avg       0.92       0.50       0.46          2466
 weighted avg    0.86       0.84       0.76          2466

True negatives: 2065
False positives: 0
False negatives: 400
True positives: 1

Fitting 5 folds for each of 8 candidates, totalling 40 fits

[Parallel(n_jobs=1)]: Using backend SequentialBackend with 1 concurrent workers.
[Parallel(n_jobs=1)]: Done 40 out of 40 | elapsed: 1.7min finished
```

```
#####PERFORMANCE WITH THE BEST HYPERPARAMETERS TUNED FOR WSVC - RESCALED #####
The best parameters are {'C': 0.1, 'kernel': 'sigmoid'} with a score of 0.71
Accuracy with best hyperparameters: 0.16342254663422548
Confusion Matrix with best hyperparameters:
[[ 2 2063]
 [ 0 401]]
      precision    recall  f1-score   support

     0       1.00      0.00      0.00      2065
     1       0.16      1.00      0.28       401

 accuracy          0.16      2466
 macro avg          0.58      0.50      0.14      2466
weighted avg          0.86      0.16      0.05      2466

True negatives: 2
False positives: 2063
False negatives: 0
True positives: 401

encoded_X_train (9864, 10)
encoded_X_test (2466, 10)
##### amount of features: 10 #####
##### PERFORMANCE WITH DEFAULT HYPERPARAMETERS FOR SVC (C=1, kernel = rbf) - NOT-RESCALED #####
Accuracy : 0.8394160583941606
Confusion Matrix:
[[2065  0]
 [ 396  5]]
      precision    recall  f1-score   support

     0       0.84      1.00      0.91      2065
     1       1.00      0.01      0.02       401

 accuracy          0.84      2466
 macro avg          0.92      0.51      0.47      2466
weighted avg          0.87      0.84      0.77      2466

True negatives: 2065
False positives: 0
False negatives: 396
True positives: 5

##### PERFORMANCE WITH DEFAULT HYPERPARAMETERS FOR SVC (C=1, kernel = rbf) - RESCALED #####
Accuracy : 0.8394160583941606
Confusion Matrix:
[[2065  0]
 [ 396  5]]
      precision    recall  f1-score   support

     0       0.84      1.00      0.91      2065
     1       1.00      0.01      0.02       401

 accuracy          0.84      2466
 macro avg          0.92      0.51      0.47      2466
weighted avg          0.87      0.84      0.77      2466

True negatives: 2065
False positives: 0
False negatives: 396
True positives: 5

Fitting 5 folds for each of 8 candidates, totalling 40 fits

[Parallel(n_jobs=1)]: Using backend SequentialBackend with 1 concurrent workers.
[Parallel(n_jobs=1)]: Done 40 out of 40 | elapsed: 37.2s finished
```

```
##### PERFORMANCE WITH THE BEST HYPERPARAMETERS TUNED FOR SVC - RESCALED #####
The best parameters are {'C': 100, 'kernel': 'rbf'} with a score of 0.86
Accuracy : 0.8552311435523114
Confusion Matrix:
[[2061   4]
 [ 353  48]]
      precision    recall  f1-score   support

     0       0.85       1.00       0.92       2065
     1       0.92       0.12       0.21        401

 accuracy          0.86       2466
 macro avg          0.89       0.56       0.57       2466
weighted avg          0.87       0.86       0.81       2466

True negatives: 2061
False positives: 4
False negatives: 353
True positives: 48

Fitting 5 folds for each of 8 candidates, totalling 40 fits

[Parallel(n_jobs=1)]: Using backend SequentialBackend with 1 concurrent workers.
[Parallel(n_jobs=1)]: Done 40 out of 40 | elapsed: 1.5min finished

#####PERFORMANCE WITH THE BEST HYPERPARAMETERS TUNED FOR WSVC - RESCALED #####
The best parameters are {'C': 0.1, 'kernel': 'rbf'} with a score of 0.82
Accuracy with best hyperparameters: 0.8203568532035685
Confusion Matrix with best hyperparameters:
[[1819  246]
 [ 197  204]]
      precision    recall  f1-score   support

     0       0.90       0.88       0.89       2065
     1       0.45       0.51       0.48        401

 accuracy          0.82       2466
 macro avg          0.68       0.69       0.69       2466
weighted avg          0.83       0.82       0.82       2466

True negatives: 1819
False positives: 246
False negatives: 197
True positives: 204
```

Convolutional Autoencoder

```

In [17]:
#Encoder network Convolutional
i = 1
for i in range(1, 11):

    #print(X.shape[0])
    X_train_conv = X_train.drop(columns = ['OperatingSystems'])
    X_test_conv = X_test.drop(columns = ['OperatingSystems'])
    scaler = MinMaxScaler()
    scaler.fit(X_train_conv)
    X_train_scaled_conv = scaler.transform(X_train_conv)
    X_test_scaled_conv = scaler.transform(X_test_conv)
    #print(X_train_scaled_conv.shape[1])
    #print(X_test_scaled_conv.shape[1])
    #print("Train data size", X_train_scaled_conv.shape, y_train.shape)
    #print("Train test size", X_test_scaled_conv.shape, y_test.shape)
    X_train_scaled_conv = np.reshape(X_train_scaled_conv, (len(X_train_scaled_conv), 4, 4, 1))
# adapt this if using `channels_first` image data format
    X_test_scaled_conv = np.reshape(X_test_scaled_conv, (len(X_test_scaled_conv), 4, 4, 1)) # a
    adapt this if using `channels_first` image data format

    input_layer = Input(shape =(4,4,1))

    x = Conv2D(16, (2, 2), activation='relu', padding='same')(input_layer)

```

```

x = MaxPooling2D((2, 2), padding='same')(x)
x = Conv2D(i, (2, 2), activation='relu', padding='same')(x)
encoded_conv = MaxPooling2D((2, 2), padding='same')(x)

# at this point the representation is (4, 4, 8) i.e. 128-dimensional

x = Conv2D(i, (2, 2), activation='relu', padding='same')(encoded_conv)
x = UpSampling2D((2, 2))(x)
x = Conv2D(16, (2, 2), activation='relu', padding='same')(x)
x = UpSampling2D((2, 2))(x)
decoded_conv = Conv2D(1, (2, 2), activation='sigmoid', padding='same')(x)

# Defining the parameters of the Auto-encoder network
autoencoder = Model(input_layer, decoded_conv)
autoencoder.compile(optimizer="adadelat", loss='mse')
autoencoder.summary()

# Training the Auto-encoder network
autoencoder.fit(X_train_scaled_conv, X_train_scaled_conv,
                batch_size = 3000, epochs = 50,
                shuffle = True, validation_split = 0.2, verbose=0)

encoder = Model(input_layer, encoded_conv)

hidden_representation = Sequential()
hidden_representation.add(autoencoder.layers[0])
hidden_representation.add(autoencoder.layers[1])
hidden_representation.add(autoencoder.layers[2])
hidden_representation.add(autoencoder.layers[3])
hidden_representation.add(autoencoder.layers[4])

# Separating the points encoded by the Auto-encoder as normal and fraud
#nonbuyer_hidden_rep = hidden_representation.predict(X_nonbuyer_scaled)
#buyer_hidden_rep = hidden_representation.predict(X_buyer_scaled)

# Combining the encoded points into a single table
#encoded_X = np.append(nonbuyer_hidden_rep, buyer_hidden_rep, axis = 0)
#y_nonbuyer = np.zeros(nonbuyer_hidden_rep.shape[0])
#y_buyer = np.ones(buyer_hidden_rep.shape[0])
#encoded_y = np.append(y_nonbuyer, y_buyer)
encoded_X_train = hidden_representation.predict(X_train_scaled_conv)
encoded_X_test = hidden_representation.predict(X_test_scaled_conv)
# print("encoded_X_train", encoded_X_train.shape)
# print("encoded_X_test", encoded_X_test.shape)

# encoded_X_train = encoder.predict(X_train_scaled_conv)
# encoded_X_test = encoder.predict(X_test_scaled_conv)

classifier = SVC()
# print("Train data size", encoded_X_train.shape, y_train.shape)
# print("Train test size", encoded_X_test.shape, y_test.shape)
# print(len(encoded_X_train))
encoded_X_train = np.reshape(encoded_X_train, (len(encoded_X_train), i))
encoded_X_test = np.reshape(encoded_X_test, (len(encoded_X_test), i))
print("encoded_X_train", encoded_X_train.shape)
print("encoded_X_test", encoded_X_test.shape)
classifier.fit(encoded_X_train, y_train)

# Storing the predictions of the linear model
y_pred_classifier = classifier.predict(encoded_X_test)

# Plotting the encoded points
#tsne_plot(encoded_X, encoded_y)

```

```
    # Performance
    print('amount of features: ' + str(i))
    print('Accuracy : '+str(accuracy_score(y_test, y_pred_classifier)))
    print('Confusion Matrix: \n' + str(confusion_matrix(y_test,y_pred_classifier)))
    tn, fp, fn, tp = confusion_matrix(y_test, y_pred_classifier).ravel()
    print('True negatives: ' + str(tn) + '\n' + 'False positives: ' + str(fp) + '\n' + 'False negatives: ' + str(fn) + '\n' + 'True positives: ' + str(tp) + '\n')

    i = i + 1
```

```
Model: "model_51"

Layer (type)                Output Shape                Param #
=====
input_41 (InputLayer)       (None, 4, 4, 1)            0
conv2d_1 (Conv2D)           (None, 4, 4, 16)           80
max_pooling2d_1 (MaxPooling2 (None, 2, 2, 16)           0
conv2d_2 (Conv2D)           (None, 2, 2, 1)            65
max_pooling2d_2 (MaxPooling2 (None, 1, 1, 1)            0
conv2d_3 (Conv2D)           (None, 1, 1, 1)            5
up_sampling2d_1 (UpSampling2 (None, 2, 2, 1)            0
conv2d_4 (Conv2D)           (None, 2, 2, 16)           80
up_sampling2d_2 (UpSampling2 (None, 4, 4, 16)           0
conv2d_5 (Conv2D)           (None, 4, 4, 1)            65
=====
Total params: 295
Trainable params: 295
Non-trainable params: 0

encoded_X_train (9864, 1)
encoded_X_test (2466, 1)
amount of features: 1
Accuracy : 0.8373884833738848
Confusion Matrix:
[[2065    0]
 [ 401    0]]
True negatives: 2065
False positives: 0
False negatives: 401
True positives: 0

Model: "model_53"

Layer (type)                Output Shape                Param #
=====
input_42 (InputLayer)       (None, 4, 4, 1)            0
conv2d_6 (Conv2D)           (None, 4, 4, 16)           80
max_pooling2d_3 (MaxPooling2 (None, 2, 2, 16)           0
conv2d_7 (Conv2D)           (None, 2, 2, 2)            130
max_pooling2d_4 (MaxPooling2 (None, 1, 1, 2)            0
conv2d_8 (Conv2D)           (None, 1, 1, 2)            18
up_sampling2d_3 (UpSampling2 (None, 2, 2, 2)            0
conv2d_9 (Conv2D)           (None, 2, 2, 16)           144
up_sampling2d_4 (UpSampling2 (None, 4, 4, 16)           0
conv2d_10 (Conv2D)          (None, 4, 4, 1)            65
=====
Total params: 437
Trainable params: 437
Non-trainable params: 0

encoded_X_train (9864, 2)
encoded_X_test (2466, 2)
amount of features: 2
Accuracy : 0.8373884833738848
Confusion Matrix:
[[2065    0]
 [ 401    0]]
True negatives: 2065
False positives: 0
False negatives: 401
True positives: 0

Model: "model_55"

Layer (type)                Output Shape                Param #
```



=====		
input_43 (InputLayer)	(None, 4, 4, 1)	0
<hr/>		
conv2d_11 (Conv2D)	(None, 4, 4, 16)	80
<hr/>		
max_pooling2d_5 (MaxPooling2	(None, 2, 2, 16)	0
<hr/>		
conv2d_12 (Conv2D)	(None, 2, 2, 3)	195
<hr/>		
max_pooling2d_6 (MaxPooling2	(None, 1, 1, 3)	0
<hr/>		
conv2d_13 (Conv2D)	(None, 1, 1, 3)	39
<hr/>		
up_sampling2d_5 (UpSampling2	(None, 2, 2, 3)	0
<hr/>		
conv2d_14 (Conv2D)	(None, 2, 2, 16)	208
<hr/>		
up_sampling2d_6 (UpSampling2	(None, 4, 4, 16)	0
<hr/>		
conv2d_15 (Conv2D)	(None, 4, 4, 1)	65
<hr/>		
Total params: 587		
Trainable params: 587		
Non-trainable params: 0		
<hr/>		
encoded_X_train (9864, 3)		
encoded_X_test (2466, 3)		
amount of features: 3		
Accuracy : 0.8373884833738848		
Confusion Matrix:		
[[2065    0]		
[ 401    0]]		
True negatives: 2065		
False positives: 0		
False negatives: 401		
True positives: 0		
 Model: "model_57"		
<hr/>		
Layer (type)	Output Shape	Param #
=====		
input_44 (InputLayer)	(None, 4, 4, 1)	0
<hr/>		
conv2d_16 (Conv2D)	(None, 4, 4, 16)	80
<hr/>		
max_pooling2d_7 (MaxPooling2	(None, 2, 2, 16)	0
<hr/>		
conv2d_17 (Conv2D)	(None, 2, 2, 4)	260
<hr/>		
max_pooling2d_8 (MaxPooling2	(None, 1, 1, 4)	0
<hr/>		
conv2d_18 (Conv2D)	(None, 1, 1, 4)	68
<hr/>		
up_sampling2d_7 (UpSampling2	(None, 2, 2, 4)	0
<hr/>		
conv2d_19 (Conv2D)	(None, 2, 2, 16)	272
<hr/>		
up_sampling2d_8 (UpSampling2	(None, 4, 4, 16)	0
<hr/>		
conv2d_20 (Conv2D)	(None, 4, 4, 1)	65
<hr/>		
Total params: 745		
Trainable params: 745		
Non-trainable params: 0		
<hr/>		
encoded_X_train (9864, 4)		
encoded_X_test (2466, 4)		
amount of features: 4		
Accuracy : 0.8373884833738848		
Confusion Matrix:		
[[2065    0]		
[ 401    0]]		
True negatives: 2065		
False positives: 0		
False negatives: 401		
True positives: 0		
 Model: "model_59"		
<hr/>		
Layer (type)	Output Shape	Param #
=====		
input_45 (InputLayer)	(None, 4, 4, 1)	0
<hr/>		
conv2d_21 (Conv2D)	(None, 4, 4, 16)	80

max_pooling2d_9 (MaxPooling2 (None, 2, 2, 16)	0
conv2d_22 (Conv2D) (None, 2, 2, 5)	325
max_pooling2d_10 (MaxPooling (None, 1, 1, 5)	0
conv2d_23 (Conv2D) (None, 1, 1, 5)	105
up_sampling2d_9 (UpSampling2 (None, 2, 2, 5)	0
conv2d_24 (Conv2D) (None, 2, 2, 16)	336
up_sampling2d_10 (UpSampling (None, 4, 4, 16)	0
conv2d_25 (Conv2D) (None, 4, 4, 1)	65
=====	
Total params: 911	
Trainable params: 911	
Non-trainable params: 0	

encoded\_X\_train (9864, 5)  
encoded\_X\_test (2466, 5)  
amount of features: 5  
Accuracy : 0.8373884833738848  
Confusion Matrix:  
[[2065 0]  
 [ 401 0]]  
True negatives: 2065  
False positives: 0  
False negatives: 401  
True positives: 0

Model: "model\_61"

Layer (type)	Output Shape	Param #
=====		
input_46 (InputLayer)	(None, 4, 4, 1)	0
conv2d_26 (Conv2D)	(None, 4, 4, 16)	80
max_pooling2d_11 (MaxPooling (None, 2, 2, 16)	0	
conv2d_27 (Conv2D)	(None, 2, 2, 6)	390
max_pooling2d_12 (MaxPooling (None, 1, 1, 6)	0	
conv2d_28 (Conv2D)	(None, 1, 1, 6)	150
up_sampling2d_11 (UpSampling (None, 2, 2, 6)	0	
conv2d_29 (Conv2D)	(None, 2, 2, 16)	400
up_sampling2d_12 (UpSampling (None, 4, 4, 16)	0	
conv2d_30 (Conv2D)	(None, 4, 4, 1)	65
=====		

Total params: 1,085  
Trainable params: 1,085  
Non-trainable params: 0

encoded\_X\_train (9864, 6)  
encoded\_X\_test (2466, 6)  
amount of features: 6  
Accuracy : 0.8373884833738848  
Confusion Matrix:  
[[2065 0]  
 [ 401 0]]  
True negatives: 2065  
False positives: 0  
False negatives: 401  
True positives: 0

Model: "model\_63"

Layer (type)	Output Shape	Param #
=====		
input_47 (InputLayer)	(None, 4, 4, 1)	0
conv2d_31 (Conv2D)	(None, 4, 4, 16)	80
max_pooling2d_13 (MaxPooling (None, 2, 2, 16)	0	
conv2d_32 (Conv2D)	(None, 2, 2, 7)	455

max_pooling2d_14 (MaxPooling (None, 1, 1, 7))	0
conv2d_33 (Conv2D) (None, 1, 1, 7)	203
up_sampling2d_13 (UpSampling (None, 2, 2, 7))	0
conv2d_34 (Conv2D) (None, 2, 2, 16)	464
up_sampling2d_14 (UpSampling (None, 4, 4, 16))	0
conv2d_35 (Conv2D) (None, 4, 4, 1)	65

=====  
Total params: 1,267  
Trainable params: 1,267  
Non-trainable params: 0

encoded\_X\_train (9864, 7)  
encoded\_X\_test (2466, 7)  
amount of features: 7  
Accuracy : 0.8373884833738848  
Confusion Matrix:  
[[2065 0]  
 [ 401 0]]  
True negatives: 2065  
False positives: 0  
False negatives: 401  
True positives: 0

Model: "model\_65"

Layer (type)	Output Shape	Param #
input_48 (InputLayer)	(None, 4, 4, 1)	0
conv2d_36 (Conv2D)	(None, 4, 4, 16)	80
max_pooling2d_15 (MaxPooling (None, 2, 2, 16))	0	
conv2d_37 (Conv2D)	(None, 2, 2, 8)	520
max_pooling2d_16 (MaxPooling (None, 1, 1, 8))	0	
conv2d_38 (Conv2D)	(None, 1, 1, 8)	264
up_sampling2d_15 (UpSampling (None, 2, 2, 8))	0	
conv2d_39 (Conv2D)	(None, 2, 2, 16)	528
up_sampling2d_16 (UpSampling (None, 4, 4, 16))	0	
conv2d_40 (Conv2D)	(None, 4, 4, 1)	65

=====  
Total params: 1,457  
Trainable params: 1,457  
Non-trainable params: 0

encoded\_X\_train (9864, 8)  
encoded\_X\_test (2466, 8)  
amount of features: 8  
Accuracy : 0.8373884833738848  
Confusion Matrix:  
[[2065 0]  
 [ 401 0]]  
True negatives: 2065  
False positives: 0  
False negatives: 401  
True positives: 0

Model: "model\_67"

Layer (type)	Output Shape	Param #
input_49 (InputLayer)	(None, 4, 4, 1)	0
conv2d_41 (Conv2D)	(None, 4, 4, 16)	80
max_pooling2d_17 (MaxPooling (None, 2, 2, 16))	0	
conv2d_42 (Conv2D)	(None, 2, 2, 9)	585
max_pooling2d_18 (MaxPooling (None, 1, 1, 9))	0	
conv2d_43 (Conv2D)	(None, 1, 1, 9)	333

up_sampling2d_17 (UpSampling (None, 2, 2, 9))	0
conv2d_44 (Conv2D) (None, 2, 2, 16)	592
up_sampling2d_18 (UpSampling (None, 4, 4, 16))	0
conv2d_45 (Conv2D) (None, 4, 4, 1)	65
=====	
Total params: 1,655	
Trainable params: 1,655	
Non-trainable params: 0	

encoded\_X\_train (9864, 9)  
encoded\_X\_test (2466, 9)  
amount of features: 9  
Accuracy : 0.8373884833738848  
Confusion Matrix:  
[[2065 0]  
 [ 401 0]]  
True negatives: 2065  
False positives: 0  
False negatives: 401  
True positives: 0

Model: "model\_69"

Layer (type)	Output Shape	Param #
=====		
input_50 (InputLayer)	(None, 4, 4, 1)	0
conv2d_46 (Conv2D)	(None, 4, 4, 16)	80
max_pooling2d_19 (MaxPooling)	(None, 2, 2, 16)	0
conv2d_47 (Conv2D)	(None, 2, 2, 10)	650
max_pooling2d_20 (MaxPooling)	(None, 1, 1, 10)	0
conv2d_48 (Conv2D)	(None, 1, 1, 10)	410
up_sampling2d_19 (UpSampling)	(None, 2, 2, 10)	0
conv2d_49 (Conv2D)	(None, 2, 2, 16)	656
up_sampling2d_20 (UpSampling)	(None, 4, 4, 16)	0
conv2d_50 (Conv2D)	(None, 4, 4, 1)	65
=====		

Total params: 1,861  
Trainable params: 1,861  
Non-trainable params: 0

encoded\_X\_train (9864, 10)  
encoded\_X\_test (2466, 10)  
amount of features: 10  
Accuracy : 0.8373884833738848  
Confusion Matrix:  
[[2065 0]  
 [ 401 0]]  
True negatives: 2065  
False positives: 0  
False negatives: 401  
True positives: 0

Convolutional autoencoder with the best hyperparemeters of SVC

```
In [18]:  
  
# added by Duc, hyper parameter tuning for SVC  
from sklearn.svm import SVC  
from sklearn.metrics import accuracy_score, confusion_matrix, classification_report  
from sklearn.model_selection import GridSearchCV  
# hyperparameter grid set for finetuning  
# param_grid = {'C': [0.1,1, 10, 100], 'gamma': [1,0.1,0.01,0.001], 'kernel': ['rbf', 'poly', 'si  
gmoid']}  
param_grid = {'C': [0.1,1, 10, 100], 'kernel': ['rbf', 'sigmoid']}  
#Encoder network Convolutional  
i = 1
```

```

for i in range(1, 2):

    #print(X.shape[0])
    X_train_conv = X_train.drop(columns = ['OperatingSystems'])
    X_test_conv = X_test.drop(columns = ['OperatingSystems'])
    scaler = MinMaxScaler()
    scaler.fit(X_train_conv)
    X_train_scaled_conv = scaler.transform(X_train_conv)
    X_test_scaled_conv = scaler.transform(X_test_conv)
    #print(X_train_scaled_conv.shape[1])
    #print(X_test_scaled_conv.shape[1])
    #print("Train data size", X_train_scaled_conv.shape, y_train.shape)
    #print("Train test size", X_test_scaled_conv.shape, y_test.shape)
    X_train_scaled_conv = np.reshape(X_train_scaled_conv, (len(X_train_scaled_conv), 4, 4, 1))
# adapt this if using `channels_first` image data format
    X_test_scaled_conv = np.reshape(X_test_scaled_conv, (len(X_test_scaled_conv), 4, 4, 1)) # a
# adapt this if using `channels_first` image data format

    input_layer = Input(shape =(4,4,1))

    x = Conv2D(16, (2, 2), activation='relu', padding='same')(input_layer)
    x = MaxPooling2D((2, 2), padding='same')(x)
    x = Conv2D(i, (2, 2), activation='relu', padding='same')(x)
    encoded_conv = MaxPooling2D((2, 2), padding='same')(x)

    # at this point the representation is (4, 4, 8) i.e. 128-dimensional

    x = Conv2D(i, (2, 2), activation='relu', padding='same')(encoded_conv)
    x = UpSampling2D((2, 2))(x)
    x = Conv2D(16, (2, 2), activation='relu', padding='same')(x)
    x = UpSampling2D((2, 2))(x)
    decoded_conv = Conv2D(1, (2, 2), activation='sigmoid', padding='same')(x)

    # Defining the parameters of the Auto-encoder network
    encoder = Model(input_layer, encoded_conv)
    autoencoder = Model(input_layer, decoded_conv)
    autoencoder.compile(optimizer ="adadelat", loss ="mse")
    autoencoder.summary()

    # Training the Auto-encoder network
    autoencoder.fit(X_train_scaled_conv, X_train_scaled_conv,
                    batch_size = 3000, epochs = 50,
                    shuffle = True, validation_split = 0.2, verbose=0)

    hidden_representation = Sequential()
    hidden_representation.add(autoencoder.layers[0])
    hidden_representation.add(autoencoder.layers[1])
    hidden_representation.add(autoencoder.layers[2])
    hidden_representation.add(autoencoder.layers[3])
    hidden_representation.add(autoencoder.layers[4])

    # Separating the points encoded by the Auto-encoder as normal and fraud
    #nonbuyer_hidden_rep = hidden_representation.predict(X_nonbuyer_scaled)
    #buyer_hidden_rep = hidden_representation.predict(X_buyer_scaled)

    # Combining the encoded points into a single table
    #encoded_X = np.append(nonbuyer_hidden_rep, buyer_hidden_rep, axis = 0)
    #y_nonbuyer = np.zeros(nonbuyer_hidden_rep.shape[0])
    #y_buyer = np.ones(buyer_hidden_rep.shape[0])
    #encoded_y = np.append(y_nonbuyer, y_buyer)
    encoded_X_train = hidden_representation.predict(X_train_scaled_conv)
    encoded_X_test = hidden_representation.predict(X_test_scaled_conv)

```

```

#     encoded_X_train = encoder.predict(X_train_scaled_conv)
#     encoded_X_test = encoder.predict(X_test_scaled_conv)

encoded_X_train = np.reshape(encoded_X_train, (len(encoded_X_train), i))
encoded_X_test = np.reshape(encoded_X_test, (len(encoded_X_test), i))
print("encoded_X_train", encoded_X_train.shape)
print("encoded_X_test", encoded_X_test.shape)

##### section below is modified by Duc
# Performance
classifier = SVC()
classifier.fit(encoded_X_train, y_train)

y_pred_classifier = classifier.predict(encoded_X_test)

print('##### amount of features: ' + str(i) + ' #####')
print('##### PERFORMANCE WITH DEFAULT HYPERPARAMETERS FOR SVC (C=1, kernel = rbf) - NOT-RESCALED #####')
print('Accuracy : '+str(accuracy_score(y_test, y_pred_classifier)))
print('Confusion Matrix: \n' + str(confusion_matrix(y_test,y_pred_classifier)))
print(classification_report(y_test,y_pred_classifier))
tn, fp, fn, tp = confusion_matrix(y_test, y_pred_classifier).ravel()

print('True negatives: ' + str(tn) + '\n' + 'False positives: ' + str(fp) + '\n' + 'False negatives: ' + str(fn) + '\n' + 'True positives: ' + str(tp) + '\n')
#####
# Performance
# rescale encoded features
scaler = MinMaxScaler()
scaler.fit(encoded_X_train)
encoded_X_train = scaler.transform(encoded_X_train)
encoded_X_test = scaler.transform(encoded_X_test)

print('##### PERFORMANCE WITH DEFAULT HYPERPARAMETERS FOR SVC (C=1, kernel = rbf) - RESCALED #####')
print('Accuracy : '+str(accuracy_score(y_test, y_pred_classifier)))
print('Confusion Matrix: \n' + str(confusion_matrix(y_test,y_pred_classifier)))
print(classification_report(y_test,y_pred_classifier))
tn, fp, fn, tp = confusion_matrix(y_test, y_pred_classifier).ravel()

print('True negatives: ' + str(tn) + '\n' + 'False positives: ' + str(fp) + '\n' + 'False negatives: ' + str(fn) + '\n' + 'True positives: ' + str(tp) + '\n')
#####
# Performance
classifier = SVC()
classifier_grid = GridSearchCV(classifier,param_grid,refit=True,verbose=1)
classifier_grid.fit(encoded_X_train, y_train)

y_pred_classifier_grid = classifier_grid.predict(encoded_X_test)

print('##### PERFORMANCE WITH THE BEST HYPERPARAMETERS TUNED FOR SVC - RESCALED #####')
print("The best parameters are %s with a score of %0.2f" % (classifier_grid.best_params_, classifier_grid.best_score_))
print('Accuracy : '+str(accuracy_score(y_test, y_pred_classifier_grid)))
print('Confusion Matrix: \n' + str(confusion_matrix(y_test,y_pred_classifier_grid)))
print(classification_report(y_test,y_pred_classifier_grid))
tn, fp, fn, tp = confusion_matrix(y_test, y_pred_classifier_grid).ravel()

print('True negatives: ' + str(tn) + '\n' + 'False positives: ' + str(fp) + '\n' + 'False negatives: ' + str(fn) + '\n' + 'True positives: ' + str(tp) + '\n')
#####
# Performance
wsvmclf = SVC(class_weight='balanced')

```

```
wsvmclf_grid = GridSearchCV(wsvmclf,param_grid,refit=True,verbose=1)
wsvmclf_grid.fit(encoded_X_train, y_train)

y_pred_wsvmclf_grid = wsvmclf_grid.predict(encoded_X_test)

print('#####PERFORMANCE WITH THE BEST HYPERPARAMETERS TUNED FOR WSVC - RESCALED #####')
print("The best parameters are %s with a score of %0.2f" % (wsvmclf_grid.best_params_, wsvmclf_grid.best_score_))
print('Accuracy with best hyperparameters: '+str(accuracy_score(y_test, y_pred_wsvmclf_grid)))
print('Confusion Matrix with best hyperparameters: \n' + str(confusion_matrix(y_test,y_pred_wsvmclf_grid)))
print(classification_report(y_test,y_pred_wsvmclf_grid))
# incorrect order of output
# tn, fn, fp, tp = confusion_matrix(y_test, y_pred_svmclf).ravel()
# the right order is as follows
tn, fp, fn, tp = confusion_matrix(y_test, y_pred_wsvmclf_grid).ravel()

print('True negatives: ' + str(tn) + '\n' + 'False positives: ' + str(fp) + '\n' + 'False negatives: ' + str(fn) + '\n' + 'True positives: ' + str(tp) + '\n')

i = i + 1
```



Model: "model\_72"

Layer (type)	Output Shape	Param #
=====		
input_51 (InputLayer)	(None, 4, 4, 1)	0
conv2d_51 (Conv2D)	(None, 4, 4, 16)	80
max_pooling2d_21 (MaxPooling)	(None, 2, 2, 16)	0
conv2d_52 (Conv2D)	(None, 2, 2, 1)	65
max_pooling2d_22 (MaxPooling)	(None, 1, 1, 1)	0
conv2d_53 (Conv2D)	(None, 1, 1, 1)	5
up_sampling2d_21 (UpSampling)	(None, 2, 2, 1)	0
conv2d_54 (Conv2D)	(None, 2, 2, 16)	80
up_sampling2d_22 (UpSampling)	(None, 4, 4, 16)	0
conv2d_55 (Conv2D)	(None, 4, 4, 1)	65
=====		

Total params: 295  
Trainable params: 295  
Non-trainable params: 0

encoded\_X\_train (9864, 1)  
encoded\_X\_test (2466, 1)

##### amount of features: 1 #####  
##### PERFORMANCE WITH DEFAULT HYPERPARAMETERS FOR SVC (C=1, kernel = rbf) - NOT-RESCALED #####

Accuracy : 0.8373884833738848

Confusion Matrix:

[[2065 0]  
[ 401 0]]

	precision	recall	f1-score	support
0	0.84	1.00	0.91	2065
1	0.00	0.00	0.00	401
accuracy			0.84	2466
macro avg	0.42	0.50	0.46	2466
weighted avg	0.70	0.84	0.76	2466

True negatives: 2065  
False positives: 0  
False negatives: 401  
True positives: 0

##### PERFORMANCE WITH DEFAULT HYPERPARAMETERS FOR SVC (C=1, kernel = rbf) - RESCALED #####

Accuracy : 0.8373884833738848

Confusion Matrix:

[[2065 0]  
[ 401 0]]

	precision	recall	f1-score	support
0	0.84	1.00	0.91	2065
1	0.00	0.00	0.00	401
accuracy			0.84	2466
macro avg	0.42	0.50	0.46	2466
weighted avg	0.70	0.84	0.76	2466

True negatives: 2065  
False positives: 0  
False negatives: 401  
True positives: 0

Fitting 5 folds for each of 8 candidates, totalling 40 fits

/home/ubuntu/anaconda3/envs/tf-gpu/lib/python3.7/site-packages/sklearn/metrics/\_classification.py:1221: UndefinedMetricWarning: Precision and F-score are ill-defined and being set to 0.0 in labels with no predicted samples. Use `zero\_division` parameter to control this behavior.

\_warn\_prf(average, modifier, msg\_start, len(result))

/home/ubuntu/anaconda3/envs/tf-gpu/lib/python3.7/site-packages/sklearn/metrics/\_classification.py:1221: UndefinedMetricWarning: Precision and F-score are ill-defined and being set to 0.0 in labels with no predicted samples. Use `zero\_division` parameter to control this behavior.

\_warn\_prf(average, modifier, msg\_start, len(result))

[Parallel(n\_jobs=1)]: Using backend SequentialBackend with 1 concurrent workers.

[Parallel(n\_jobs=1)]: Done 40 out of 40 | elapsed: 44.8s finished

```
##### PERFORMANCE WITH THE BEST HYPERPARAMETERS TUNED FOR SVC - RESCALED #####
The best parameters are {'C': 0.1, 'kernel': 'rbf'} with a score of 0.85
Accuracy : 0.8373884833738848
Confusion Matrix:
[[2065  0]
 [ 401  0]]

      precision    recall  f1-score   support

     0       0.84       1.00       0.91       2065
     1       0.00       0.00       0.00        401

 accuracy         0.84         2466
 macro avg       0.42         0.50         0.46         2466
 weighted avg    0.70         0.84         0.76         2466

True negatives: 2065
False positives: 0
False negatives: 401
True positives: 0

Fitting 5 folds for each of 8 candidates, totalling 40 fits

/home/ubuntu/anaconda3/envs/tf-gpu/lib/python3.7/site-packages/sklearn/metrics/_classification.py:1221: UndefinedMetricWarning: Precision and F-score are ill-defined and being set to 0.0 in labels with no predicted samples. Use `zero_division` parameter to control this behavior.
  _warn_prf(average, modifier, msg_start, len(result))
[Parallel(n_jobs=1)]: Using backend SequentialBackend with 1 concurrent workers.
[Parallel(n_jobs=1)]: Done 40 out of 40 | elapsed: 1.6min finished

#####PERFORMANCE WITH THE BEST HYPERPARAMETERS TUNED FOR WSVC - RESCALED #####
The best parameters are {'C': 100, 'kernel': 'sigmoid'} with a score of 0.55
Accuracy with best hyperparameters: 0.5506893755068938
Confusion Matrix with best hyperparameters:
[[1138  927]
 [ 181 220]]

      precision    recall  f1-score   support

     0       0.86       0.55       0.67       2065
     1       0.19       0.55       0.28        401

 accuracy         0.55         2466
 macro avg       0.53         0.55         0.48         2466
 weighted avg    0.75         0.55         0.61         2466

True negatives: 1138
False positives: 927
False negatives: 181
True positives: 220
```

1D Convolutional Autoencoder with SVC tuning

```

In [19]:
# added by Duc, hyper parameter tuning for SVC
from sklearn.svm import SVC
from sklearn.metrics import accuracy_score, confusion_matrix, classification_report
from sklearn.model_selection import GridSearchCV
# hyperparameter grid set for finetuning
# param_grid = {'C': [0.1, 1, 10, 100], 'gamma': [1, 0.1, 0.01, 0.001], 'kernel': ['rbf', 'poly', 'sigmoid']}
param_grid = {'C': [0.1, 1, 10, 100], 'kernel': ['rbf', 'sigmoid']}
#Encoder network Convolutional
from keras.layers import Input, Dense, Conv1D, MaxPooling1D, UpSampling1D

X_train_conv = X_train.drop(columns = ['OperatingSystems'])
X_test_conv = X_test.drop(columns = ['OperatingSystems'])
scaler = MinMaxScaler()
scaler.fit(X_train_conv)
X_train_scaled_conv = scaler.transform(X_train_conv)
X_test_scaled_conv = scaler.transform(X_test_conv)
X_train_scaled_conv = np.reshape(X_train_scaled_conv, (len(X_train_scaled_conv), X_train_scaled_conv.shape[1], 1)) # adapt this if using `channels_first` image data format
X_test_scaled_conv = np.reshape(X_test_scaled_conv, (len(X_test_scaled_conv), X_train_scaled_conv.shape[1], 1)) # adapt this if using `channels_first` image data format

```

```

for i in range(1, 11):
    input_layer = Input(shape=(X_train_scaled_conv.shape[1], 1))

    x = Conv1D(100, 3, activation='relu', padding='same')(input_layer)
    x = MaxPooling1D(2, padding='same')(x)
    x = Conv1D(50, 3, activation='relu', padding='same')(x)
    x = MaxPooling1D(2, padding='same')(x)
    x = Conv1D(25, 3, activation='relu', padding='same')(x)
    x = MaxPooling1D(2, padding='same')(x)
    x = Conv1D(i, 3, activation='relu', padding='same')(x)
    encoded_conv = MaxPooling1D(2, padding='same')(x)

    # at this point the representation is (4, 4, 8) i.e. 128-dimensional

    x = Conv1D(i, 3, activation='relu', padding='same')(encoded_conv)
    x = UpSampling1D(2)(x)
    x = Conv1D(25, 3, activation='relu', padding='same')(x)
    x = UpSampling1D(2)(x)
    x = Conv1D(50, 3, activation='relu', padding='same')(x)
    x = UpSampling1D(2)(x)
    x = Conv1D(100, 3, activation='relu', padding='same')(x)
    x = UpSampling1D(2)(x)
    decoded_conv = Conv1D(1, 3, activation='sigmoid', padding='same')(x)

    # Defining the parameters of the Auto-encoder network
    encoder = Model(input_layer, encoded_conv)
    autoencoder = Model(input_layer, decoded_conv)
    autoencoder.compile(optimizer="adadelat", loss="mse")
    autoencoder.summary()

    # Training the Auto-encoder network
    autoencoder.fit(X_train_scaled_conv, X_train_scaled_conv,
                    batch_size = 3000, epochs = 50,
                    shuffle = True, validation_split = 0.2, verbose=0)

    hidden_representation = Sequential()
    hidden_representation.add(autoencoder.layers[0])
    hidden_representation.add(autoencoder.layers[1])
    hidden_representation.add(autoencoder.layers[2])
    hidden_representation.add(autoencoder.layers[3])
    hidden_representation.add(autoencoder.layers[4])
    hidden_representation.add(autoencoder.layers[5])
    hidden_representation.add(autoencoder.layers[6])
    hidden_representation.add(autoencoder.layers[7])
    hidden_representation.add(autoencoder.layers[8])

    # Separating the points encoded by the Auto-encoder as normal and fraud
    #nonbuyer_hidden_rep = hidden_representation.predict(X_nonbuyer_scaled)
    #buyer_hidden_rep = hidden_representation.predict(X_buyer_scaled)

    # Combining the encoded points into a single table
    #encoded_X = np.append(nonbuyer_hidden_rep, buyer_hidden_rep, axis = 0)
    #y_nonbuyer = np.zeros(nonbuyer_hidden_rep.shape[0])
    #y_buyer = np.ones(buyer_hidden_rep.shape[0])
    #encoded_y = np.append(y_nonbuyer, y_buyer)
    encoded_X_train = hidden_representation.predict(X_train_scaled_conv)
    encoded_X_test = hidden_representation.predict(X_test_scaled_conv)

    # encoded_X_train = encoder.predict(X_train_scaled_conv)
    # encoded_X_test = encoder.predict(X_test_scaled_conv)

    encoded_X_train = np.reshape(encoded_X_train, (len(encoded_X_train), i))
    encoded_X_test = np.reshape(encoded_X_test, (len(encoded_X_test), i))

```

```

print("encoded_X_train", encoded_X_train.shape)
print("encoded_X_test", encoded_X_test.shape)

##### section below is modified by Duc
# Performance
classifier = SVC()
classifier.fit(encoded_X_train, y_train)

y_pred_classifier = classifier.predict(encoded_X_test)

print('##### amount of features: ' + str(i) + ' #####')
print('##### PERFORMANCE WITH DEFAULT HYPERPARAMETERS FOR SVC (C=1, kernel = rbf) - NOT-RESCALED #####')
print('Accuracy : '+str(accuracy_score(y_test, y_pred_classifier)))
print('Confusion Matrix: \n' + str(confusion_matrix(y_test,y_pred_classifier)))
print(classification_report(y_test,y_pred_classifier))
tn, fp, fn, tp = confusion_matrix(y_test, y_pred_classifier).ravel()

print('True negatives: ' + str(tn) + '\n' + 'False positives: ' + str(fp) + '\n' + 'False negatives: ' + str(fn) + '\n' + 'True positives: ' + str(tp) + '\n')
#####
# Performance
# rescale encoded features
scaler = MinMaxScaler()
scaler.fit(encoded_X_train)
encoded_X_train = scaler.transform(encoded_X_train)
encoded_X_test = scaler.transform(encoded_X_test)

print('##### PERFORMANCE WITH DEFAULT HYPERPARAMETERS FOR SVC (C=1, kernel = rbf) - RESCALED #####')
print('Accuracy : '+str(accuracy_score(y_test, y_pred_classifier)))
print('Confusion Matrix: \n' + str(confusion_matrix(y_test,y_pred_classifier)))
print(classification_report(y_test,y_pred_classifier))
tn, fp, fn, tp = confusion_matrix(y_test, y_pred_classifier).ravel()

print('True negatives: ' + str(tn) + '\n' + 'False positives: ' + str(fp) + '\n' + 'False negatives: ' + str(fn) + '\n' + 'True positives: ' + str(tp) + '\n')
#####
# Performance
classifier = SVC()
classifier_grid = GridSearchCV(classifier,param_grid,refit=True,verbose=1)
classifier_grid.fit(encoded_X_train, y_train)

y_pred_classifier_grid = classifier_grid.predict(encoded_X_test)

print('##### PERFORMANCE WITH THE BEST HYPERPARAMETERS TUNED FOR SVC - RESCALED #####')
print("The best parameters are %s with a score of %0.2f" % (classifier_grid.best_params_, classifier_grid.best_score_))
print('Accuracy : '+str(accuracy_score(y_test, y_pred_classifier_grid)))
print('Confusion Matrix: \n' + str(confusion_matrix(y_test,y_pred_classifier_grid)))
print(classification_report(y_test,y_pred_classifier_grid))
tn, fp, fn, tp = confusion_matrix(y_test, y_pred_classifier_grid).ravel()

print('True negatives: ' + str(tn) + '\n' + 'False positives: ' + str(fp) + '\n' + 'False negatives: ' + str(fn) + '\n' + 'True positives: ' + str(tp) + '\n')
#####
# Performance
wsvmclf = SVC(class_weight='balanced')
wsvmclf_grid = GridSearchCV(wsvmclf,param_grid,refit=True,verbose=1)
wsvmclf_grid.fit(encoded_X_train, y_train)

y_pred_wsvmclf_grid = wsvmclf_grid.predict(encoded_X_test)

```

```
print('#####PERFORMANCE WITH THE BEST HYPERPARAMETERS TUNED FOR Wsvc - RESCALED #####  
#####')  
print("The best parameters are %s with a score of %0.2f" % (wsvmclf_grid.best_params_, wsvmcl  
f_grid.best_score_))  
print('Accuracy with best hyperparameters: '+str(accuracy_score(y_test, y_pred_wsvmclf_grid  
)))  
print('Confusion Matrix with best hyperparameters: \n' + str(confusion_matrix(y_test,y_pred_  
wsvmclf_grid)))  
print(classification_report(y_test,y_pred_wsvmclf_grid))  
# incorrect order of output  
# tn, fn, fp, tp = confusion_matrix(y_test, y_pred_svmclf).ravel()  
# the right order is as follows  
tn, fp, fn, tp = confusion_matrix(y_test, y_pred_wsvmclf_grid).ravel()  
  
print('True negatives: ' + str(tn) + '\n' + 'False positives: ' + str(fp) + '\n' + 'False n  
egatives: ' + str(fn) + '\n'+ 'True positives: ' + str(tp) + '\n')  
  
i = i + 1
```

Model: "model\_74"

Layer (type)	Output Shape	Param #
input_52 (InputLayer)	(None, 16, 1)	0
conv1d_1 (Conv1D)	(None, 16, 100)	400
max_pooling1d_1 (MaxPooling1	(None, 8, 100)	0
conv1d_2 (Conv1D)	(None, 8, 50)	15050
max_pooling1d_2 (MaxPooling1	(None, 4, 50)	0
conv1d_3 (Conv1D)	(None, 4, 25)	3775
max_pooling1d_3 (MaxPooling1	(None, 2, 25)	0
conv1d_4 (Conv1D)	(None, 2, 1)	76
max_pooling1d_4 (MaxPooling1	(None, 1, 1)	0
conv1d_5 (Conv1D)	(None, 1, 1)	4
up_sampling1d_1 (UpSampling1	(None, 2, 1)	0
conv1d_6 (Conv1D)	(None, 2, 25)	100
up_sampling1d_2 (UpSampling1	(None, 4, 25)	0
conv1d_7 (Conv1D)	(None, 4, 50)	3800
up_sampling1d_3 (UpSampling1	(None, 8, 50)	0
conv1d_8 (Conv1D)	(None, 8, 100)	15100
up_sampling1d_4 (UpSampling1	(None, 16, 100)	0
conv1d_9 (Conv1D)	(None, 16, 1)	301
Total params: 38,606		
Trainable params: 38,606		
Non-trainable params: 0		

encoded\_X\_train (9864, 1)

encoded\_X\_test (2466, 1)

##### amount of features: 1 #####

##### PERFORMANCE WITH DEFAULT HYPERPARAMETERS FOR SVC (C=1, kernel = rbf) - NOT-RESCALED #####

Accuracy : 0.8373884833738848

Confusion Matrix:

[[2065 0]  
[ 401 0]]

	precision	recall	f1-score	support
0	0.84	1.00	0.91	2065
1	0.00	0.00	0.00	401
accuracy			0.84	2466
macro avg	0.42	0.50	0.46	2466
weighted avg	0.70	0.84	0.76	2466

True negatives: 2065

False positives: 0

False negatives: 401

True positives: 0

##### PERFORMANCE WITH DEFAULT HYPERPARAMETERS FOR SVC (C=1, kernel = rbf) - RESCALED #####

Accuracy : 0.8373884833738848

Confusion Matrix:

[[2065 0]  
[ 401 0]]

	precision	recall	f1-score	support
0	0.84	1.00	0.91	2065
1	0.00	0.00	0.00	401
accuracy			0.84	2466
macro avg	0.42	0.50	0.46	2466
weighted avg	0.70	0.84	0.76	2466

True negatives: 2065

False positives: 0

False negatives: 401

```
True positives: 0

Fitting 5 folds for each of 8 candidates, totalling 40 fits

/home/ubuntu/anaconda3/envs/tf-gpu/lib/python3.7/site-packages/sklearn/metrics/_classification.py:1221: UndefinedMetricWarnin
g: Precision and F-score are ill-defined and being set to 0.0 in labels with no predicted samples. Use `zero_division` parame
ter to control this behavior.
  _warn_prf(average, modifier, msg_start, len(result))
/home/ubuntu/anaconda3/envs/tf-gpu/lib/python3.7/site-packages/sklearn/metrics/_classification.py:1221: UndefinedMetricWarnin
g: Precision and F-score are ill-defined and being set to 0.0 in labels with no predicted samples. Use `zero_division` parame
ter to control this behavior.
  _warn_prf(average, modifier, msg_start, len(result))
[Parallel(n_jobs=1)]: Using backend SequentialBackend with 1 concurrent workers.
[Parallel(n_jobs=1)]: Done 40 out of 40 | elapsed: 51.0s finished

##### PERFORMANCE WITH THE BEST HYPERPARAMETERS TUNED FOR SVC - RESCALED #####
The best parameters are {'C': 0.1, 'kernel': 'rbf'} with a score of 0.85
Accuracy : 0.8373884833738848
Confusion Matrix:
[[2065  0]
 [ 401  0]]

      precision    recall  f1-score   support

0         0.84        1.00        0.91        2065
1         0.00        0.00        0.00         401

 accuracy          0.84          2466
 macro avg         0.42          2466
 weighted avg      0.70          2466

True negatives: 2065
False positives: 0
False negatives: 401
True positives: 0

Fitting 5 folds for each of 8 candidates, totalling 40 fits

/home/ubuntu/anaconda3/envs/tf-gpu/lib/python3.7/site-packages/sklearn/metrics/_classification.py:1221: UndefinedMetricWarnin
g: Precision and F-score are ill-defined and being set to 0.0 in labels with no predicted samples. Use `zero_division` parame
ter to control this behavior.
  _warn_prf(average, modifier, msg_start, len(result))
[Parallel(n_jobs=1)]: Using backend SequentialBackend with 1 concurrent workers.
[Parallel(n_jobs=1)]: Done 40 out of 40 | elapsed: 1.3min finished
```



```
#####PERFORMANCE WITH THE BEST HYPERPARAMETERS TUNED FOR WSVC - RESCALED #####
The best parameters are {'C': 0.1, 'kernel': 'rbf'} with a score of 0.57
Accuracy with best hyperparameters: 0.5685320356853204
Confusion Matrix with best hyperparameters:
[[1234  831]
 [ 233 168]]

              precision    recall  f1-score   support

      0         0.84        0.60        0.70        2065
      1         0.17        0.42        0.24         401

 accuracy          0.57          2466
  macro avg         0.50          2466
 weighted avg        0.73          2466

True negatives: 1234
False positives: 831
False negatives: 233
True positives: 168

Model: "model_76"

Layer (type)                Output Shape              Param #
=====
input_53 (InputLayer)        (None, 16, 1)              0
conv1d_10 (Conv1D)            (None, 16, 100)            400
max_pooling1d_5 (MaxPooling1 (None, 8, 100)            0
conv1d_11 (Conv1D)            (None, 8, 50)              15050
max_pooling1d_6 (MaxPooling1 (None, 4, 50)            0
conv1d_12 (Conv1D)            (None, 4, 25)              3775
max_pooling1d_7 (MaxPooling1 (None, 2, 25)            0
conv1d_13 (Conv1D)            (None, 2, 2)               152
max_pooling1d_8 (MaxPooling1 (None, 1, 2)            0
conv1d_14 (Conv1D)            (None, 1, 2)               14
up_sampling1d_5 (UpSampling1 (None, 2, 2)            0
conv1d_15 (Conv1D)            (None, 2, 25)              175
up_sampling1d_6 (UpSampling1 (None, 4, 25)            0
conv1d_16 (Conv1D)            (None, 4, 50)              3800
up_sampling1d_7 (UpSampling1 (None, 8, 50)            0
conv1d_17 (Conv1D)            (None, 8, 100)             15100
up_sampling1d_8 (UpSampling1 (None, 16, 100)          0
conv1d_18 (Conv1D)            (None, 16, 1)              301
=====
Total params: 38,767
Trainable params: 38,767
Non-trainable params: 0

encoded_X_train (9864, 2)
encoded_X_test (2466, 2)
##### amount of features: 2 #####
##### PERFORMANCE WITH DEFAULT HYPERPARAMETERS FOR SVC (C=1, kernel = rbf) - NOT-RESCALED #####
Accuracy : 0.8373884833738848
Confusion Matrix:
[[2065   0]
 [ 401   0]]

              precision    recall  f1-score   support

      0         0.84        1.00        0.91        2065
      1         0.00        0.00        0.00         401

 accuracy          0.84          2466
  macro avg         0.42          2466
 weighted avg        0.70          2466

True negatives: 2065
False positives: 0
```

```
False negatives: 401
True positives: 0

##### PERFORMANCE WITH DEFAULT HYPERPARAMETERS FOR SVC (C=1, kernel = rbf) - RESCALED #####
Accuracy : 0.8373884833738848
Confusion Matrix:
[[2065    0]
 [ 401    0]]

      precision    recall  f1-score   support

     0       0.84       1.00       0.91       2065
     1       0.00       0.00       0.00        401

 accuracy          0.84          2466
 macro avg         0.42         0.50         0.46          2466
 weighted avg      0.70         0.84         0.76          2466

True negatives: 2065
False positives: 0
False negatives: 401
True positives: 0
```

Fitting 5 folds for each of 8 candidates, totalling 40 fits

```
/home/ubuntu/anaconda3/envs/tf-gpu/lib/python3.7/site-packages/sklearn/metrics/_classification.py:1221: UndefinedMetricWarnin
g: Precision and F-score are ill-defined and being set to 0.0 in labels with no predicted samples. Use `zero_division` parame
ter to control this behavior.
  _warn_prf(average, modifier, msg_start, len(result))
/home/ubuntu/anaconda3/envs/tf-gpu/lib/python3.7/site-packages/sklearn/metrics/_classification.py:1221: UndefinedMetricWarnin
g: Precision and F-score are ill-defined and being set to 0.0 in labels with no predicted samples. Use `zero_division` parame
ter to control this behavior.
  _warn_prf(average, modifier, msg_start, len(result))
[Parallel(n_jobs=1)]: Using backend SequentialBackend with 1 concurrent workers.
[Parallel(n_jobs=1)]: Done 40 out of 40 | elapsed: 1.9min finished
```

```
##### PERFORMANCE WITH THE BEST HYPERPARAMETERS TUNED FOR SVC - RESCALED #####
The best parameters are {'C': 0.1, 'kernel': 'rbf'} with a score of 0.85
Accuracy : 0.8373884833738848
Confusion Matrix:
[[2065    0]
 [ 401    0]]

      precision    recall  f1-score   support

     0       0.84       1.00       0.91       2065
     1       0.00       0.00       0.00        401

 accuracy          0.84          2466
 macro avg         0.42         0.50         0.46          2466
 weighted avg      0.70         0.84         0.76          2466

True negatives: 2065
False positives: 0
False negatives: 401
True positives: 0
```

Fitting 5 folds for each of 8 candidates, totalling 40 fits

```
/home/ubuntu/anaconda3/envs/tf-gpu/lib/python3.7/site-packages/sklearn/metrics/_classification.py:1221: UndefinedMetricWarnin
g: Precision and F-score are ill-defined and being set to 0.0 in labels with no predicted samples. Use `zero_division` parame
ter to control this behavior.
  _warn_prf(average, modifier, msg_start, len(result))
[Parallel(n_jobs=1)]: Using backend SequentialBackend with 1 concurrent workers.
[Parallel(n_jobs=1)]: Done 40 out of 40 | elapsed: 1.3min finished
```

```
#####PERFORMANCE WITH THE BEST HYPERPARAMETERS TUNED FOR WSVC - RESCALED #####
The best parameters are {'C': 100, 'kernel': 'sigmoid'} with a score of 0.58
Accuracy with best hyperparameters: 0.5904298459042985
Confusion Matrix with best hyperparameters:
[[1219  846]
 [ 164  237]]

      precision    recall  f1-score   support

     0       0.88       0.59       0.71       2065
     1       0.22       0.59       0.32        401

   accuracy          0.59          2466
  macro avg       0.55       0.59       0.51          2466
 weighted avg       0.77       0.59       0.64          2466

True negatives: 1219
False positives: 846
False negatives: 164
True positives: 237

Model: "model_78"

Layer (type)                Output Shape                Param #
=====
input_54 (InputLayer)        (None, 16, 1)                0
conv1d_19 (Conv1D)            (None, 16, 100)              400
max_pooling1d_9 (MaxPooling1 (None, 8, 100)                0
conv1d_20 (Conv1D)            (None, 8, 50)                15050
max_pooling1d_10 (MaxPooling (None, 4, 50)                0
conv1d_21 (Conv1D)            (None, 4, 25)                3775
max_pooling1d_11 (MaxPooling (None, 2, 25)                0
conv1d_22 (Conv1D)            (None, 2, 3)                 228
max_pooling1d_12 (MaxPooling (None, 1, 3)                 0
conv1d_23 (Conv1D)            (None, 1, 3)                 30
up_sampling1d_9 (UpSampling1 (None, 2, 3)                 0
conv1d_24 (Conv1D)            (None, 2, 25)                250
up_sampling1d_10 (UpSampling (None, 4, 25)                0
conv1d_25 (Conv1D)            (None, 4, 50)                3800
up_sampling1d_11 (UpSampling (None, 8, 50)                0
conv1d_26 (Conv1D)            (None, 8, 100)              15100
up_sampling1d_12 (UpSampling (None, 16, 100)              0
conv1d_27 (Conv1D)            (None, 16, 1)                301
=====
Total params: 38,934
Trainable params: 38,934
Non-trainable params: 0

encoded_X_train (9864, 3)
encoded_X_test (2466, 3)
##### amount of features: 3 #####
##### PERFORMANCE WITH DEFAULT HYPERPARAMETERS FOR SVC (C=1, kernel = rbf) - NOT-RESCALED #####
Accuracy : 0.8373884833738848
Confusion Matrix:
[[2065   0]
 [ 401   0]]

      precision    recall  f1-score   support

     0       0.84       1.00       0.91       2065
     1       0.00       0.00       0.00        401

   accuracy          0.84          2466
  macro avg       0.42       0.50       0.46          2466
 weighted avg       0.70       0.84       0.76          2466

True negatives: 2065
False positives: 0
```

```
False negatives: 401
True positives: 0

##### PERFORMANCE WITH DEFAULT HYPERPARAMETERS FOR SVC (C=1, kernel = rbf) - RESCALED #####
Accuracy : 0.8373884833738848
Confusion Matrix:
[[2065  0]
 [ 401  0]]
      precision    recall  f1-score   support

      0         0.84        1.00        0.91        2065
      1         0.00        0.00        0.00         401

   accuracy          0.84          2466
  macro avg          0.42          2466
weighted avg          0.70          2466

True negatives: 2065
False positives: 0
False negatives: 401
True positives: 0

Fitting 5 folds for each of 8 candidates, totalling 40 fits

/home/ubuntu/anaconda3/envs/tf-gpu/lib/python3.7/site-packages/sklearn/metrics/_classification.py:1221: UndefinedMetricWarnin
g: Precision and F-score are ill-defined and being set to 0.0 in labels with no predicted samples. Use `zero_division` parame
ter to control this behavior.
  _warn_prf(average, modifier, msg_start, len(result))
/home/ubuntu/anaconda3/envs/tf-gpu/lib/python3.7/site-packages/sklearn/metrics/_classification.py:1221: UndefinedMetricWarnin
g: Precision and F-score are ill-defined and being set to 0.0 in labels with no predicted samples. Use `zero_division` parame
ter to control this behavior.
  _warn_prf(average, modifier, msg_start, len(result))
[Parallel(n_jobs=1)]: Using backend SequentialBackend with 1 concurrent workers.
[Parallel(n_jobs=1)]: Done 40 out of 40 | elapsed: 1.0min finished

##### PERFORMANCE WITH THE BEST HYPERPARAMETERS TUNED FOR SVC - RESCALED #####
The best parameters are {'C': 0.1, 'kernel': 'rbf'} with a score of 0.85
Accuracy : 0.8373884833738848
Confusion Matrix:
[[2065  0]
 [ 401  0]]
      precision    recall  f1-score   support

      0         0.84        1.00        0.91        2065
      1         0.00        0.00        0.00         401

   accuracy          0.84          2466
  macro avg          0.42          2466
weighted avg          0.70          2466

True negatives: 2065
False positives: 0
False negatives: 401
True positives: 0

Fitting 5 folds for each of 8 candidates, totalling 40 fits

/home/ubuntu/anaconda3/envs/tf-gpu/lib/python3.7/site-packages/sklearn/metrics/_classification.py:1221: UndefinedMetricWarnin
g: Precision and F-score are ill-defined and being set to 0.0 in labels with no predicted samples. Use `zero_division` parame
ter to control this behavior.
  _warn_prf(average, modifier, msg_start, len(result))
[Parallel(n_jobs=1)]: Using backend SequentialBackend with 1 concurrent workers.
[Parallel(n_jobs=1)]: Done 40 out of 40 | elapsed: 1.3min finished
```

```
#####PERFORMANCE WITH THE BEST HYPERPARAMETERS TUNED FOR WSVC - RESCALED #####
The best parameters are {'C': 100, 'kernel': 'sigmoid'} with a score of 0.52
Accuracy with best hyperparameters: 0.5251419302514193
Confusion Matrix with best hyperparameters:
[[1085  980]
 [ 191  210]]
      precision    recall  f1-score   support

     0       0.85       0.53       0.65       2065
     1       0.18       0.52       0.26        401

 accuracy          0.53          2466
  macro avg       0.51       0.52       0.46          2466
 weighted avg     0.74       0.53       0.59          2466

True negatives: 1085
False positives: 980
False negatives: 191
True positives: 210

Model: "model_80"

Layer (type)                Output Shape                Param #
=====
input_55 (InputLayer)       (None, 16, 1)                0
conv1d_28 (Conv1D)           (None, 16, 100)             400
max_pooling1d_13 (MaxPooling (None, 8, 100)             0
conv1d_29 (Conv1D)           (None, 8, 50)               15050
max_pooling1d_14 (MaxPooling (None, 4, 50)                0
conv1d_30 (Conv1D)           (None, 4, 25)               3775
max_pooling1d_15 (MaxPooling (None, 2, 25)                0
conv1d_31 (Conv1D)           (None, 2, 4)                304
max_pooling1d_16 (MaxPooling (None, 1, 4)                0
conv1d_32 (Conv1D)           (None, 1, 4)                52
up_sampling1d_13 (UpSampling (None, 2, 4)                0
conv1d_33 (Conv1D)           (None, 2, 25)               325
up_sampling1d_14 (UpSampling (None, 4, 25)                0
conv1d_34 (Conv1D)           (None, 4, 50)               3800
up_sampling1d_15 (UpSampling (None, 8, 50)                0
conv1d_35 (Conv1D)           (None, 8, 100)              15100
up_sampling1d_16 (UpSampling (None, 16, 100)              0
conv1d_36 (Conv1D)           (None, 16, 1)               301
=====
Total params: 39,107
Trainable params: 39,107
Non-trainable params: 0

encoded_X_train (9864, 4)
encoded_X_test (2466, 4)
##### amount of features: 4 #####
##### PERFORMANCE WITH DEFAULT HYPERPARAMETERS FOR SVC (C=1, kernel = rbf) - NOT-RESCALED #####
Accuracy : 0.8373884833738848
Confusion Matrix:
[[2065   0]
 [ 401   0]]
      precision    recall  f1-score   support

     0       0.84       1.00       0.91       2065
     1       0.00       0.00       0.00        401

 accuracy          0.84          2466
  macro avg       0.42       0.50       0.46          2466
 weighted avg     0.70       0.84       0.76          2466

True negatives: 2065
False positives: 0
```

```
False negatives: 401
True positives: 0

##### PERFORMANCE WITH DEFAULT HYPERPARAMETERS FOR SVC (C=1, kernel = rbf) - RESCALED #####
Accuracy : 0.8373884833738848
Confusion Matrix:
[[2065  0]
 [ 401  0]]
      precision    recall  f1-score   support

      0         0.84        1.00        0.91        2065
      1         0.00        0.00        0.00         401

   accuracy          0.84        2466
  macro avg          0.42        2466
weighted avg          0.70        2466

True negatives: 2065
False positives: 0
False negatives: 401
True positives: 0

Fitting 5 folds for each of 8 candidates, totalling 40 fits

/home/ubuntu/anaconda3/envs/tf-gpu/lib/python3.7/site-packages/sklearn/metrics/_classification.py:1221: UndefinedMetricWarnin
g: Precision and F-score are ill-defined and being set to 0.0 in labels with no predicted samples. Use `zero_division` parame
ter to control this behavior.
  _warn_prf(average, modifier, msg_start, len(result))
/home/ubuntu/anaconda3/envs/tf-gpu/lib/python3.7/site-packages/sklearn/metrics/_classification.py:1221: UndefinedMetricWarnin
g: Precision and F-score are ill-defined and being set to 0.0 in labels with no predicted samples. Use `zero_division` parame
ter to control this behavior.
  _warn_prf(average, modifier, msg_start, len(result))
[Parallel(n_jobs=1)]: Using backend SequentialBackend with 1 concurrent workers.
[Parallel(n_jobs=1)]: Done 40 out of 40 | elapsed: 2.1min finished

##### PERFORMANCE WITH THE BEST HYPERPARAMETERS TUNED FOR SVC - RESCALED #####
The best parameters are {'C': 100, 'kernel': 'rbf'} with a score of 0.85
Accuracy : 0.8386050283860503
Confusion Matrix:
[[2064  1]
 [ 397  4]]
      precision    recall  f1-score   support

      0         0.84        1.00        0.91        2065
      1         0.80        0.01        0.02         401

   accuracy          0.84        2466
  macro avg          0.82        2466
weighted avg          0.83        2466

True negatives: 2064
False positives: 1
False negatives: 397
True positives: 4

Fitting 5 folds for each of 8 candidates, totalling 40 fits

[Parallel(n_jobs=1)]: Using backend SequentialBackend with 1 concurrent workers.
[Parallel(n_jobs=1)]: Done 40 out of 40 | elapsed: 1.3min finished
```

```
#####PERFORMANCE WITH THE BEST HYPERPARAMETERS TUNED FOR WSVC - RESCALED #####
The best parameters are {'C': 100, 'kernel': 'rbf'} with a score of 0.66
Accuracy with best hyperparameters: 0.6995133819951338
Confusion Matrix with best hyperparameters:
[[1514  551]
 [ 190  211]]
      precision    recall  f1-score   support

     0       0.89       0.73       0.80       2065
     1       0.28       0.53       0.36        401

   accuracy          0.58
  macro avg       0.58       0.63       0.58
weighted avg       0.79       0.70       0.73

True negatives: 1514
False positives: 551
False negatives: 190
True positives: 211

Model: "model_82"

Layer (type)                Output Shape              Param #
=====
input_56 (InputLayer)       (None, 16, 1)              0
conv1d_37 (Conv1D)          (None, 16, 100)            400
max_pooling1d_17 (MaxPooling (None, 8, 100)            0
conv1d_38 (Conv1D)          (None, 8, 50)              15050
max_pooling1d_18 (MaxPooling (None, 4, 50)              0
conv1d_39 (Conv1D)          (None, 4, 25)              3775
max_pooling1d_19 (MaxPooling (None, 2, 25)              0
conv1d_40 (Conv1D)          (None, 2, 5)               380
max_pooling1d_20 (MaxPooling (None, 1, 5)              0
conv1d_41 (Conv1D)          (None, 1, 5)               80
up_sampling1d_17 (UpSampling (None, 2, 5)              0
conv1d_42 (Conv1D)          (None, 2, 25)              400
up_sampling1d_18 (UpSampling (None, 4, 25)              0
conv1d_43 (Conv1D)          (None, 4, 50)              3800
up_sampling1d_19 (UpSampling (None, 8, 50)              0
conv1d_44 (Conv1D)          (None, 8, 100)             15100
up_sampling1d_20 (UpSampling (None, 16, 100)            0
conv1d_45 (Conv1D)          (None, 16, 1)              301
=====
Total params: 39,286
Trainable params: 39,286
Non-trainable params: 0

encoded_X_train (9864, 5)
encoded_X_test (2466, 5)
##### amount of features: 5 #####
##### PERFORMANCE WITH DEFAULT HYPERPARAMETERS FOR SVC (C=1, kernel = rbf) - NOT-RESCALED #####
Accuracy : 0.8373884833738848
Confusion Matrix:
[[2065   0]
 [ 401   0]]
      precision    recall  f1-score   support

     0       0.84       1.00       0.91       2065
     1       0.00       0.00       0.00        401

   accuracy          0.84
  macro avg       0.42       0.50       0.46
weighted avg       0.70       0.84       0.76

True negatives: 2065
False positives: 0
```

```
False negatives: 401
True positives: 0

##### PERFORMANCE WITH DEFAULT HYPERPARAMETERS FOR SVC (C=1, kernel = rbf) - RESCALED #####
Accuracy : 0.8373884833738848
Confusion Matrix:
[[2065    0]
 [ 401    0]]
      precision    recall  f1-score   support

      0         0.84        1.00        0.91        2065
      1         0.00        0.00        0.00         401

   accuracy          0.84          2466
  macro avg          0.42          2466
weighted avg          0.70          2466

True negatives: 2065
False positives: 0
False negatives: 401
True positives: 0
```

Fitting 5 folds for each of 8 candidates, totalling 40 fits

```
/home/ubuntu/anaconda3/envs/tf-gpu/lib/python3.7/site-packages/sklearn/metrics/_classification.py:1221: UndefinedMetricWarnin
g: Precision and F-score are ill-defined and being set to 0.0 in labels with no predicted samples. Use `zero_division` parame
ter to control this behavior.
  _warn_prf(average, modifier, msg_start, len(result))
/home/ubuntu/anaconda3/envs/tf-gpu/lib/python3.7/site-packages/sklearn/metrics/_classification.py:1221: UndefinedMetricWarnin
g: Precision and F-score are ill-defined and being set to 0.0 in labels with no predicted samples. Use `zero_division` parame
ter to control this behavior.
  _warn_prf(average, modifier, msg_start, len(result))
[Parallel(n_jobs=1)]: Using backend SequentialBackend with 1 concurrent workers.
[Parallel(n_jobs=1)]: Done 40 out of 40 | elapsed: 51.4s finished
```

```
##### PERFORMANCE WITH THE BEST HYPERPARAMETERS TUNED FOR SVC - RESCALED #####
The best parameters are {'C': 0.1, 'kernel': 'rbf'} with a score of 0.85
Accuracy : 0.8373884833738848
Confusion Matrix:
[[2065    0]
 [ 401    0]]
      precision    recall  f1-score   support

      0         0.84        1.00        0.91        2065
      1         0.00        0.00        0.00         401

   accuracy          0.84          2466
  macro avg          0.42          2466
weighted avg          0.70          2466

True negatives: 2065
False positives: 0
False negatives: 401
True positives: 0
```

Fitting 5 folds for each of 8 candidates, totalling 40 fits

```
/home/ubuntu/anaconda3/envs/tf-gpu/lib/python3.7/site-packages/sklearn/metrics/_classification.py:1221: UndefinedMetricWarnin
g: Precision and F-score are ill-defined and being set to 0.0 in labels with no predicted samples. Use `zero_division` parame
ter to control this behavior.
  _warn_prf(average, modifier, msg_start, len(result))
[Parallel(n_jobs=1)]: Using backend SequentialBackend with 1 concurrent workers.
[Parallel(n_jobs=1)]: Done 40 out of 40 | elapsed: 1.4min finished
```



```
#####PERFORMANCE WITH THE BEST HYPERPARAMETERS TUNED FOR WSVC - RESCALED #####
The best parameters are {'C': 100, 'kernel': 'rbf'} with a score of 0.57
Accuracy with best hyperparameters: 0.5790754257907542
Confusion Matrix with best hyperparameters:
[[1174  891]
 [ 147  254]]
      precision    recall  f1-score   support

     0       0.89       0.57       0.69       2065
     1       0.22       0.63       0.33        401

   accuracy          0.58       2466
  macro avg       0.56       0.60       0.51       2466
 weighted avg       0.78       0.58       0.63       2466

True negatives: 1174
False positives: 891
False negatives: 147
True positives: 254

Model: "model_84"

Layer (type)                Output Shape              Param #
=====
input_57 (InputLayer)        (None, 16, 1)              0
conv1d_46 (Conv1D)            (None, 16, 100)            400
max_pooling1d_21 (MaxPooling (None, 8, 100)            0
conv1d_47 (Conv1D)            (None, 8, 50)              15050
max_pooling1d_22 (MaxPooling (None, 4, 50)              0
conv1d_48 (Conv1D)            (None, 4, 25)              3775
max_pooling1d_23 (MaxPooling (None, 2, 25)              0
conv1d_49 (Conv1D)            (None, 2, 6)               456
max_pooling1d_24 (MaxPooling (None, 1, 6)              0
conv1d_50 (Conv1D)            (None, 1, 6)              114
up_sampling1d_21 (UpSampling (None, 2, 6)              0
conv1d_51 (Conv1D)            (None, 2, 25)              475
up_sampling1d_22 (UpSampling (None, 4, 25)              0
conv1d_52 (Conv1D)            (None, 4, 50)              3800
up_sampling1d_23 (UpSampling (None, 8, 50)              0
conv1d_53 (Conv1D)            (None, 8, 100)             15100
up_sampling1d_24 (UpSampling (None, 16, 100)            0
conv1d_54 (Conv1D)            (None, 16, 1)              301
=====
Total params: 39,471
Trainable params: 39,471
Non-trainable params: 0

encoded_X_train (9864, 6)
encoded_X_test (2466, 6)
##### amount of features: 6 #####
##### PERFORMANCE WITH DEFAULT HYPERPARAMETERS FOR SVC (C=1, kernel = rbf) - NOT-RESCALED #####
Accuracy : 0.8373884833738848
Confusion Matrix:
[[2065   0]
 [ 401   0]]
      precision    recall  f1-score   support

     0       0.84       1.00       0.91       2065
     1       0.00       0.00       0.00        401

   accuracy          0.84       2466
  macro avg       0.42       0.50       0.46       2466
 weighted avg       0.70       0.84       0.76       2466

True negatives: 2065
False positives: 0
```

```
False negatives: 401
True positives: 0

##### PERFORMANCE WITH DEFAULT HYPERPARAMETERS FOR SVC (C=1, kernel = rbf) - RESCALED #####
Accuracy : 0.8373884833738848
Confusion Matrix:
[[2065  0]
 [ 401  0]]
      precision    recall  f1-score   support

      0         0.84        1.00        0.91        2065
      1         0.00        0.00        0.00         401

   accuracy          0.84          2466
  macro avg          0.42          2466
weighted avg          0.70          2466

True negatives: 2065
False positives: 0
False negatives: 401
True positives: 0
```

Fitting 5 folds for each of 8 candidates, totalling 40 fits

```
/home/ubuntu/anaconda3/envs/tf-gpu/lib/python3.7/site-packages/sklearn/metrics/_classification.py:1221: UndefinedMetricWarnin
g: Precision and F-score are ill-defined and being set to 0.0 in labels with no predicted samples. Use `zero_division` parame
ter to control this behavior.
  _warn_prf(average, modifier, msg_start, len(result))
/home/ubuntu/anaconda3/envs/tf-gpu/lib/python3.7/site-packages/sklearn/metrics/_classification.py:1221: UndefinedMetricWarnin
g: Precision and F-score are ill-defined and being set to 0.0 in labels with no predicted samples. Use `zero_division` parame
ter to control this behavior.
  _warn_prf(average, modifier, msg_start, len(result))
[Parallel(n_jobs=1)]: Using backend SequentialBackend with 1 concurrent workers.
[Parallel(n_jobs=1)]: Done 40 out of 40 | elapsed: 2.2min finished
```

```
##### PERFORMANCE WITH THE BEST HYPERPARAMETERS TUNED FOR SVC - RESCALED #####
The best parameters are {'C': 0.1, 'kernel': 'rbf'} with a score of 0.85
Accuracy : 0.8373884833738848
Confusion Matrix:
[[2065  0]
 [ 401  0]]
      precision    recall  f1-score   support

      0         0.84        1.00        0.91        2065
      1         0.00        0.00        0.00         401

   accuracy          0.84          2466
  macro avg          0.42          2466
weighted avg          0.70          2466

True negatives: 2065
False positives: 0
False negatives: 401
True positives: 0
```

Fitting 5 folds for each of 8 candidates, totalling 40 fits

```
/home/ubuntu/anaconda3/envs/tf-gpu/lib/python3.7/site-packages/sklearn/metrics/_classification.py:1221: UndefinedMetricWarnin
g: Precision and F-score are ill-defined and being set to 0.0 in labels with no predicted samples. Use `zero_division` parame
ter to control this behavior.
  _warn_prf(average, modifier, msg_start, len(result))
[Parallel(n_jobs=1)]: Using backend SequentialBackend with 1 concurrent workers.
[Parallel(n_jobs=1)]: Done 40 out of 40 | elapsed: 1.4min finished
```

```
#####PERFORMANCE WITH THE BEST HYPERPARAMETERS TUNED FOR WSVC - RESCALED #####
The best parameters are {'C': 100, 'kernel': 'rbf'} with a score of 0.61
Accuracy with best hyperparameters: 0.6269261962692619
Confusion Matrix with best hyperparameters:
[[1280  785]
 [ 135 266]]
      precision    recall  f1-score   support

     0       0.90      0.62      0.74      2065
     1       0.25      0.66      0.37       401

   accuracy          0.63      2466
  macro avg       0.58      0.64      0.55      2466
 weighted avg       0.80      0.63      0.68      2466

True negatives: 1280
False positives: 785
False negatives: 135
True positives: 266

Model: "model_86"

Layer (type)                Output Shape                Param #
=====
input_58 (InputLayer)        (None, 16, 1)                0
conv1d_55 (Conv1D)            (None, 16, 100)             400
max_pooling1d_25 (MaxPooling (None, 8, 100)                0
conv1d_56 (Conv1D)            (None, 8, 50)               15050
max_pooling1d_26 (MaxPooling (None, 4, 50)                0
conv1d_57 (Conv1D)            (None, 4, 25)               3775
max_pooling1d_27 (MaxPooling (None, 2, 25)                0
conv1d_58 (Conv1D)            (None, 2, 7)                532
max_pooling1d_28 (MaxPooling (None, 1, 7)                0
conv1d_59 (Conv1D)            (None, 1, 7)                154
up_sampling1d_25 (UpSampling (None, 2, 7)                0
conv1d_60 (Conv1D)            (None, 2, 25)               550
up_sampling1d_26 (UpSampling (None, 4, 25)                0
conv1d_61 (Conv1D)            (None, 4, 50)               3800
up_sampling1d_27 (UpSampling (None, 8, 50)                0
conv1d_62 (Conv1D)            (None, 8, 100)              15100
up_sampling1d_28 (UpSampling (None, 16, 100)              0
conv1d_63 (Conv1D)            (None, 16, 1)               301
=====
Total params: 39,662
Trainable params: 39,662
Non-trainable params: 0

encoded_X_train (9864, 7)
encoded_X_test (2466, 7)
##### amount of features: 7 #####
##### PERFORMANCE WITH DEFAULT HYPERPARAMETERS FOR SVC (C=1, kernel = rbf) - NOT-RESCALED #####
Accuracy : 0.8373884833738848
Confusion Matrix:
[[2065   0]
 [ 401   0]]
      precision    recall  f1-score   support

     0       0.84      1.00      0.91      2065
     1       0.00      0.00      0.00       401

   accuracy          0.84      2466
  macro avg       0.42      0.50      0.46      2466
 weighted avg       0.70      0.84      0.76      2466

True negatives: 2065
False positives: 0
```

```
False negatives: 401
True positives: 0

##### PERFORMANCE WITH DEFAULT HYPERPARAMETERS FOR SVC (C=1, kernel = rbf) - RESCALED #####
Accuracy : 0.8373884833738848
Confusion Matrix:
[[2065  0]
 [ 401  0]]
      precision    recall  f1-score   support

     0       0.84       1.00       0.91       2065
     1       0.00       0.00       0.00        401

 accuracy         0.84         2466
 macro avg       0.42       0.50       0.46         2466
weighted avg       0.70       0.84       0.76         2466

True negatives: 2065
False positives: 0
False negatives: 401
True positives: 0

Fitting 5 folds for each of 8 candidates, totalling 40 fits

/home/ubuntu/anaconda3/envs/tf-gpu/lib/python3.7/site-packages/sklearn/metrics/_classification.py:1221: UndefinedMetricWarnin
g: Precision and F-score are ill-defined and being set to 0.0 in labels with no predicted samples. Use `zero_division` parame
ter to control this behavior.
  _warn_prf(average, modifier, msg_start, len(result))
/home/ubuntu/anaconda3/envs/tf-gpu/lib/python3.7/site-packages/sklearn/metrics/_classification.py:1221: UndefinedMetricWarnin
g: Precision and F-score are ill-defined and being set to 0.0 in labels with no predicted samples. Use `zero_division` parame
ter to control this behavior.
  _warn_prf(average, modifier, msg_start, len(result))
[Parallel(n_jobs=1)]: Using backend SequentialBackend with 1 concurrent workers.
[Parallel(n_jobs=1)]: Done 40 out of 40 | elapsed: 2.6min finished

##### PERFORMANCE WITH THE BEST HYPERPARAMETERS TUNED FOR SVC - RESCALED #####
The best parameters are {'C': 0.1, 'kernel': 'rbf'} with a score of 0.85
Accuracy : 0.8373884833738848
Confusion Matrix:
[[2065  0]
 [ 401  0]]
      precision    recall  f1-score   support

     0       0.84       1.00       0.91       2065
     1       0.00       0.00       0.00        401

 accuracy         0.84         2466
 macro avg       0.42       0.50       0.46         2466
weighted avg       0.70       0.84       0.76         2466

True negatives: 2065
False positives: 0
False negatives: 401
True positives: 0

Fitting 5 folds for each of 8 candidates, totalling 40 fits

/home/ubuntu/anaconda3/envs/tf-gpu/lib/python3.7/site-packages/sklearn/metrics/_classification.py:1221: UndefinedMetricWarnin
g: Precision and F-score are ill-defined and being set to 0.0 in labels with no predicted samples. Use `zero_division` parame
ter to control this behavior.
  _warn_prf(average, modifier, msg_start, len(result))
[Parallel(n_jobs=1)]: Using backend SequentialBackend with 1 concurrent workers.
[Parallel(n_jobs=1)]: Done 40 out of 40 | elapsed: 1.4min finished
```

```
#####PERFORMANCE WITH THE BEST HYPERPARAMETERS TUNED FOR WSVC - RESCALED #####
The best parameters are {'C': 100, 'kernel': 'rbf'} with a score of 0.61
Accuracy with best hyperparameters: 0.615977291159773
Confusion Matrix with best hyperparameters:
[[1266  799]
 [ 148  253]]
      precision    recall  f1-score   support

      0         0.90      0.61      0.73      2065
      1         0.24      0.63      0.35       401

   accuracy          0.62      2466
  macro avg          0.57      2466
 weighted avg          0.79      2466

True negatives: 1266
False positives: 799
False negatives: 148
True positives: 253

Model: "model_88"

Layer (type)                Output Shape          Param #
=====
input_59 (InputLayer)        (None, 16, 1)          0
conv1d_64 (Conv1D)            (None, 16, 100)        400
max_pooling1d_29 (MaxPooling (None, 8, 100)          0
conv1d_65 (Conv1D)            (None, 8, 50)         15050
max_pooling1d_30 (MaxPooling (None, 4, 50)          0
conv1d_66 (Conv1D)            (None, 4, 25)         3775
max_pooling1d_31 (MaxPooling (None, 2, 25)          0
conv1d_67 (Conv1D)            (None, 2, 8)          608
max_pooling1d_32 (MaxPooling (None, 1, 8)          0
conv1d_68 (Conv1D)            (None, 1, 8)          200
up_sampling1d_29 (UpSampling (None, 2, 8)          0
conv1d_69 (Conv1D)            (None, 2, 25)         625
up_sampling1d_30 (UpSampling (None, 4, 25)          0
conv1d_70 (Conv1D)            (None, 4, 50)         3800
up_sampling1d_31 (UpSampling (None, 8, 50)          0
conv1d_71 (Conv1D)            (None, 8, 100)        15100
up_sampling1d_32 (UpSampling (None, 16, 100)        0
conv1d_72 (Conv1D)            (None, 16, 1)         301
=====
Total params: 39,859
Trainable params: 39,859
Non-trainable params: 0

encoded_X_train (9864, 8)
encoded_X_test (2466, 8)
##### amount of features: 8 #####
##### PERFORMANCE WITH DEFAULT HYPERPARAMETERS FOR SVC (C=1, kernel = rbf) - NOT-RESCALED #####
Accuracy : 0.8373884833738848
Confusion Matrix:
[[2065   0]
 [ 401   0]]
      precision    recall  f1-score   support

      0         0.84      1.00      0.91      2065
      1         0.00      0.00      0.00       401

   accuracy          0.84      2466
  macro avg          0.42      2466
 weighted avg          0.70      2466

True negatives: 2065
False positives: 0
```

```
False negatives: 401
True positives: 0

##### PERFORMANCE WITH DEFAULT HYPERPARAMETERS FOR SVC (C=1, kernel = rbf) - RESCALED #####
Accuracy : 0.8373884833738848
Confusion Matrix:
[[2065  0]
 [ 401  0]]
      precision    recall  f1-score   support

     0       0.84       1.00       0.91       2065
     1       0.00       0.00       0.00        401

 accuracy          0.84          2466
 macro avg         0.42         0.50         0.46          2466
 weighted avg      0.70         0.84         0.76          2466

True negatives: 2065
False positives: 0
False negatives: 401
True positives: 0

Fitting 5 folds for each of 8 candidates, totalling 40 fits

/home/ubuntu/anaconda3/envs/tf-gpu/lib/python3.7/site-packages/sklearn/metrics/_classification.py:1221: UndefinedMetricWarning: Precision and F-score are ill-defined and being set to 0.0 in labels with no predicted samples. Use `zero_division` parameter to control this behavior.
  _warn_prf(average, modifier, msg_start, len(result))
/home/ubuntu/anaconda3/envs/tf-gpu/lib/python3.7/site-packages/sklearn/metrics/_classification.py:1221: UndefinedMetricWarning: Precision and F-score are ill-defined and being set to 0.0 in labels with no predicted samples. Use `zero_division` parameter to control this behavior.
  _warn_prf(average, modifier, msg_start, len(result))
[Parallel(n_jobs=1)]: Using backend SequentialBackend with 1 concurrent workers.
[Parallel(n_jobs=1)]: Done 40 out of 40 | elapsed: 49.2s finished

##### PERFORMANCE WITH THE BEST HYPERPARAMETERS TUNED FOR SVC - RESCALED #####
The best parameters are {'C': 100, 'kernel': 'rbf'} with a score of 0.85
Accuracy : 0.8410381184103812
Confusion Matrix:
[[2065  0]
 [ 392  9]]
      precision    recall  f1-score   support

     0       0.84       1.00       0.91       2065
     1       1.00       0.02       0.04        401

 accuracy          0.84          2466
 macro avg         0.92         0.51         0.48          2466
 weighted avg      0.87         0.84         0.77          2466

True negatives: 2065
False positives: 0
False negatives: 392
True positives: 9

Fitting 5 folds for each of 8 candidates, totalling 40 fits

[Parallel(n_jobs=1)]: Using backend SequentialBackend with 1 concurrent workers.
[Parallel(n_jobs=1)]: Done 40 out of 40 | elapsed: 1.4min finished
```

```
#####PERFORMANCE WITH THE BEST HYPERPARAMETERS TUNED FOR WSVC - RESCALED #####
The best parameters are {'C': 100, 'kernel': 'rbf'} with a score of 0.66
Accuracy with best hyperparameters: 0.6796431467964315
Confusion Matrix with best hyperparameters:
[[1378  687]
 [ 103 298]]
      precision    recall  f1-score   support

      0         0.93      0.67      0.78      2065
      1         0.30      0.74      0.43       401

 accuracy          0.68      2466
  macro avg       0.62      0.71      0.60      2466
 weighted avg     0.83      0.68      0.72      2466

True negatives: 1378
False positives: 687
False negatives: 103
True positives: 298

Model: "model_90"

Layer (type)                Output Shape              Param #
=====
input_60 (InputLayer)        (None, 16, 1)              0
conv1d_73 (Conv1D)            (None, 16, 100)           400
max_pooling1d_33 (MaxPooling (None, 8, 100)           0
conv1d_74 (Conv1D)            (None, 8, 50)             15050
max_pooling1d_34 (MaxPooling (None, 4, 50)           0
conv1d_75 (Conv1D)            (None, 4, 25)             3775
max_pooling1d_35 (MaxPooling (None, 2, 25)           0
conv1d_76 (Conv1D)            (None, 2, 9)              684
max_pooling1d_36 (MaxPooling (None, 1, 9)           0
conv1d_77 (Conv1D)            (None, 1, 9)              252
up_sampling1d_33 (UpSampling (None, 2, 9)           0
conv1d_78 (Conv1D)            (None, 2, 25)             700
up_sampling1d_34 (UpSampling (None, 4, 25)           0
conv1d_79 (Conv1D)            (None, 4, 50)             3800
up_sampling1d_35 (UpSampling (None, 8, 50)           0
conv1d_80 (Conv1D)            (None, 8, 100)            15100
up_sampling1d_36 (UpSampling (None, 16, 100)         0
conv1d_81 (Conv1D)            (None, 16, 1)             301
=====
Total params: 40,062
Trainable params: 40,062
Non-trainable params: 0

encoded_X_train (9864, 9)
encoded_X_test (2466, 9)
##### amount of features: 9 #####
##### PERFORMANCE WITH DEFAULT HYPERPARAMETERS FOR SVC (C=1, kernel = rbf) - NOT-RESCALED #####
Accuracy : 0.8373884833738848
Confusion Matrix:
[[2065   0]
 [ 401   0]]
      precision    recall  f1-score   support

      0         0.84      1.00      0.91      2065
      1         0.00      0.00      0.00       401

 accuracy          0.84      2466
  macro avg       0.42      0.50      0.46      2466
 weighted avg     0.70      0.84      0.76      2466

True negatives: 2065
False positives: 0
```

```
False negatives: 401
True positives: 0

##### PERFORMANCE WITH DEFAULT HYPERPARAMETERS FOR SVC (C=1, kernel = rbf) - RESCALED #####
Accuracy : 0.8373884833738848
Confusion Matrix:
[[2065  0]
 [ 401  0]]

      precision    recall  f1-score   support

     0       0.84       1.00       0.91       2065
     1       0.00       0.00       0.00        401

 accuracy          0.84       2466
 macro avg       0.42       0.50       0.46       2466
 weighted avg    0.70       0.84       0.76       2466

True negatives: 2065
False positives: 0
False negatives: 401
True positives: 0

Fitting 5 folds for each of 8 candidates, totalling 40 fits

/home/ubuntu/anaconda3/envs/tf-gpu/lib/python3.7/site-packages/sklearn/metrics/_classification.py:1221: UndefinedMetricWarning: Precision and F-score are ill-defined and being set to 0.0 in labels with no predicted samples. Use `zero_division` parameter to control this behavior.
  _warn_prf(average, modifier, msg_start, len(result))
/home/ubuntu/anaconda3/envs/tf-gpu/lib/python3.7/site-packages/sklearn/metrics/_classification.py:1221: UndefinedMetricWarning: Precision and F-score are ill-defined and being set to 0.0 in labels with no predicted samples. Use `zero_division` parameter to control this behavior.
  _warn_prf(average, modifier, msg_start, len(result))
[Parallel(n_jobs=1)]: Using backend SequentialBackend with 1 concurrent workers.
[Parallel(n_jobs=1)]: Done 40 out of 40 | elapsed: 43.1s finished

##### PERFORMANCE WITH THE BEST HYPERPARAMETERS TUNED FOR SVC - RESCALED #####
The best parameters are {'C': 100, 'kernel': 'rbf'} with a score of 0.85
Accuracy : 0.8527980535279805
Confusion Matrix:
[[2059  6]
 [ 357 44]]

      precision    recall  f1-score   support

     0       0.85       1.00       0.92       2065
     1       0.88       0.11       0.20        401

 accuracy          0.85       2466
 macro avg       0.87       0.55       0.56       2466
 weighted avg    0.86       0.85       0.80       2466

True negatives: 2059
False positives: 6
False negatives: 357
True positives: 44

Fitting 5 folds for each of 8 candidates, totalling 40 fits

[Parallel(n_jobs=1)]: Using backend SequentialBackend with 1 concurrent workers.
[Parallel(n_jobs=1)]: Done 40 out of 40 | elapsed: 1.3min finished
```



```
#####PERFORMANCE WITH THE BEST HYPERPARAMETERS TUNED FOR WSVC - RESCALED #####
The best parameters are {'C': 100, 'kernel': 'rbf'} with a score of 0.74
Accuracy with best hyperparameters: 0.7433090024330901
Confusion Matrix with best hyperparameters:
[[1564  501]
 [ 132 269]]

      precision    recall  f1-score   support

     0       0.92       0.76       0.83       2065
     1       0.35       0.67       0.46        401

 accuracy          0.74       2466
  macro avg       0.64       0.71       0.65       2466
 weighted avg     0.83       0.74       0.77       2466

True negatives: 1564
False positives: 501
False negatives: 132
True positives: 269

Model: "model_92"

Layer (type)                Output Shape              Param #
=====
input_61 (InputLayer)       (None, 16, 1)              0
conv1d_82 (Conv1D)           (None, 16, 100)            400
max_pooling1d_37 (MaxPooling (None, 8, 100)            0
conv1d_83 (Conv1D)           (None, 8, 50)              15050
max_pooling1d_38 (MaxPooling (None, 4, 50)              0
conv1d_84 (Conv1D)           (None, 4, 25)              3775
max_pooling1d_39 (MaxPooling (None, 2, 25)              0
conv1d_85 (Conv1D)           (None, 2, 10)              760
max_pooling1d_40 (MaxPooling (None, 1, 10)              0
conv1d_86 (Conv1D)           (None, 1, 10)              310
up_sampling1d_37 (UpSampling (None, 2, 10)              0
conv1d_87 (Conv1D)           (None, 2, 25)              775
up_sampling1d_38 (UpSampling (None, 4, 25)              0
conv1d_88 (Conv1D)           (None, 4, 50)              3800
up_sampling1d_39 (UpSampling (None, 8, 50)              0
conv1d_89 (Conv1D)           (None, 8, 100)             15100
up_sampling1d_40 (UpSampling (None, 16, 100)            0
conv1d_90 (Conv1D)           (None, 16, 1)              301
=====
Total params: 40,271
Trainable params: 40,271
Non-trainable params: 0

encoded_X_train (9864, 10)
encoded_X_test (2466, 10)
##### amount of features: 10 #####
##### PERFORMANCE WITH DEFAULT HYPERPARAMETERS FOR SVC (C=1, kernel = rbf) - NOT-RESCALED #####
Accuracy : 0.8373884833738848
Confusion Matrix:
[[2065   0]
 [ 401   0]]

      precision    recall  f1-score   support

     0       0.84       1.00       0.91       2065
     1       0.00       0.00       0.00        401

 accuracy          0.84       2466
  macro avg       0.42       0.50       0.46       2466
 weighted avg     0.70       0.84       0.76       2466

True negatives: 2065
False positives: 0
```

```
False negatives: 401
True positives: 0

##### PERFORMANCE WITH DEFAULT HYPERPARAMETERS FOR SVC (C=1, kernel = rbf) - RESCALED #####
Accuracy : 0.8373884833738848
Confusion Matrix:
[[2065   0]
 [ 401   0]]
      precision    recall  f1-score   support

      0         0.84        1.00        0.91        2065
      1         0.00        0.00        0.00         401

   accuracy          0.84        2466
  macro avg          0.42        0.50        0.46        2466
weighted avg          0.70        0.84        0.76        2466

True negatives: 2065
False positives: 0
False negatives: 401
True positives: 0

Fitting 5 folds for each of 8 candidates, totalling 40 fits

/home/ubuntu/anaconda3/envs/tf-gpu/lib/python3.7/site-packages/sklearn/metrics/_classification.py:1221: UndefinedMetricWarnin
g: Precision and F-score are ill-defined and being set to 0.0 in labels with no predicted samples. Use `zero_division` parame
ter to control this behavior.
  _warn_prf(average, modifier, msg_start, len(result))
/home/ubuntu/anaconda3/envs/tf-gpu/lib/python3.7/site-packages/sklearn/metrics/_classification.py:1221: UndefinedMetricWarnin
g: Precision and F-score are ill-defined and being set to 0.0 in labels with no predicted samples. Use `zero_division` parame
ter to control this behavior.
  _warn_prf(average, modifier, msg_start, len(result))
[Parallel(n_jobs=1)]: Using backend SequentialBackend with 1 concurrent workers.
[Parallel(n_jobs=1)]: Done 40 out of 40 | elapsed: 1.5min finished

##### PERFORMANCE WITH THE BEST HYPERPARAMETERS TUNED FOR SVC - RESCALED #####
The best parameters are {'C': 100, 'kernel': 'rbf'} with a score of 0.85
Accuracy : 0.8369829683698297
Confusion Matrix:
[[2062   3]
 [ 399   2]]
      precision    recall  f1-score   support

      0         0.84        1.00        0.91        2065
      1         0.40        0.00        0.01         401

   accuracy          0.84        2466
  macro avg          0.62        0.50        0.46        2466
weighted avg          0.77        0.84        0.76        2466

True negatives: 2062
False positives: 3
False negatives: 399
True positives: 2

Fitting 5 folds for each of 8 candidates, totalling 40 fits

[Parallel(n_jobs=1)]: Using backend SequentialBackend with 1 concurrent workers.
[Parallel(n_jobs=1)]: Done 40 out of 40 | elapsed: 1.4min finished

#####PERFORMANCE WITH THE BEST HYPERPARAMETERS TUNED FOR WSVC - RESCALED #####
The best parameters are {'C': 10, 'kernel': 'rbf'} with a score of 0.62
Accuracy with best hyperparameters: 0.6447688564476886
Confusion Matrix with best hyperparameters:
[[1306  759]
 [ 117  284]]
      precision    recall  f1-score   support

      0         0.92        0.63        0.75        2065
      1         0.27        0.71        0.39         401

   accuracy          0.64        2466
  macro avg          0.60        0.67        0.57        2466
weighted avg          0.81        0.64        0.69        2466

True negatives: 1306
False positives: 759
False negatives: 117
True positives: 284
```

In [ ]: