ANN

February 8, 2021

```
[2]: import pandas as pd
import numpy as np
import warnings
from sklearn.neural_network import MLPClassifier
from sklearn.model_selection import RepeatedStratifiedKFold
from sklearn.model_selection import GridSearchCV

warnings.filterwarnings('ignore')
```

1 Feature Selection Accuracy

```
[3]: # Feature Selection Accuracy
[8]: cv_strat = RepeatedStratifiedKFold(n_splits=5, n_repeats=4, random_state=42)
    param = {'hidden_layer_sizes': [4, 8, 10, 12, 16, 20, 25], 'activation':

¬'adam'], 'alpha': [0.0001, 0.001], 'learning_rate': ['constant', 'adaptive', □
     [9]: gs_ANN = GridSearchCV(estimator = MLPClassifier(), param_grid = param,__
    gs ANN.fit(X , y )
    print(gs_ANN.best_params_)
    print(gs_ANN.best_score_)
   {'activation': 'identity', 'alpha': 0.001, 'hidden_layer_sizes': 25,
    'learning_rate': 'constant', 'max_iter': 500, 'solver': 'lbfgs'}
   0.7095588235294117
[7]: results_ANN = pd.DataFrame(gs_ANN.cv_results_['params'])
    results_ANN['test_score'] = gs_ANN.cv_results_['mean_test_score']
    results_ANN
[7]:
                  alpha hidden_layer_sizes learning_rate max_iter solver \
       activation
            relu 0.0001
                                             constant
                                                          500 lbfgs
```

```
1
          relu 0.0001
                                           4
                                                   constant
                                                                   500
                                                                          sgd
2
          relu 0.0001
                                                                   500
                                           4
                                                                         adam
                                                   constant
3
          relu 0.0001
                                           4
                                                   adaptive
                                                                   500
                                                                        lbfgs
4
          relu 0.0001
                                           4
                                                   adaptive
                                                                   500
                                                                          sgd
                                                                   500
121
          relu 0.0010
                                          25
                                                   adaptive
                                                                          sgd
122
          relu 0.0010
                                          25
                                                   adaptive
                                                                   500
                                                                         adam
123
                                                 invscaling
          relu 0.0010
                                          25
                                                                   500
                                                                        lbfgs
124
          relu 0.0010
                                          25
                                                 invscaling
                                                                   500
                                                                          sgd
125
          relu 0.0010
                                          25
                                                 invscaling
                                                                   500
                                                                         adam
     test_score
0
       0.298529
1
       0.100735
2
       0.233824
3
       0.361029
4
       0.094853
. .
121
       0.163971
122
       0.498529
       0.677941
123
124
       0.033824
125
       0.486029
[126 rows x 7 columns]
```

2 Full Dataset Accuracy

```
[11]: results_ANN_all= pd.DataFrame(gs_ANN_all.cv_results_['params'])
      results_ANN_all['test_score'] = gs_ANN_all.cv_results_['mean_test_score']
      results_ANN_all
[11]:
                              hidden_layer_sizes learning_rate
                                                                 max_iter solver \
         activation
                      alpha
                                                                            lbfgs
               relu 0.0001
                                                       constant
                                                                       500
                     0.0001
      1
               relu
                                                4
                                                       constant
                                                                       500
                                                                              sgd
               relu 0.0001
      2
                                                4
                                                                             adam
                                                       constant
                                                                       500
      3
               relu 0.0001
                                                4
                                                       adaptive
                                                                       500
                                                                            lbfgs
      4
               relu 0.0001
                                                4
                                                       adaptive
                                                                       500
                                                                              sgd
                      ...
      . .
      79
               relu 0.0010
                                               25
                                                                              sgd
                                                       constant
                                                                       500
               relu 0.0010
                                               25
                                                                       500
                                                                             adam
      80
                                                       constant
      81
               relu 0.0010
                                               25
                                                       adaptive
                                                                       500
                                                                            lbfgs
      82
               relu 0.0010
                                               25
                                                       adaptive
                                                                       500
                                                                              sgd
      83
               relu 0.0010
                                               25
                                                       adaptive
                                                                       500
                                                                             adam
          test_score
      0
            0.335294
      1
            0.080882
      2
            0.251471
      3
            0.390441
      4
            0.097059
      . .
      79
            0.186765
      80
            0.550735
      81
            0.716912
      82
            0.191176
      83
            0.549265
      [84 rows x 7 columns]
 []:
```