

## Part 2-1

We define a list of dictionaries, where each dictionary represents the hyper parameters for a different model. We then loop over each dictionary, build and compile a Keras model using the hyper parameters, train it on the training data, and evaluate its test accuracy using the `model.evaluate` method.

After each model is evaluated, we print the test accuracy for that model. This allows us to compare the performance of different models and select the best one.

For these models:

```
models = [  
    {'reg_l1_param': 10e-6, 'hidden_size': 16},  
    {'reg_l1_param': 10e-5, 'hidden_size': 32},  
    {'reg_l1_param': 10e-4, 'hidden_size': 64}  
]
```

Results are as follow:

Test accuracy for model 1 : 0.8587999939918518

Test accuracy for model 2 : 0.8629999756813049

Test accuracy for model 3 : 0.8784000277519226

**Therefore, we will chose model 3.**

## Part 2-2

Feature importance is calculated as the sum of the absolute weights of each input feature in the first layer of the trained neural network.

With  $k=1000$ , we will get:

Score:  $\text{accuracy}(0.9014) - \text{penalties}(0.75) = 0.15139999999999998$

So even that we get a high accuracy but the final score is not good.

If we use  $k=100$ ,

Score:  $\text{accuracy}(0.8728) - \text{penalties}(0.075) = 0.7978000000000001$

We will get a better score.

But with  $k=10$

Score:  $\text{accuracy}(0.5318) - \text{penalties}(0.0075) = 0.5243000000000001$

The accuracy will be too low.

$K=200$ :

Score:  $\text{accuracy}(0.8964) - \text{penalties}(0.15) = 0.7464$

$K=110$ :

Score:  $\text{accuracy}(0.8788) - \text{penalties}(0.0825) = 0.7963$

So the best number of feature will be  $k=100$