

# Benchmark for Recurrent vs. Deep Feedforward Neural Networks

## Motivation

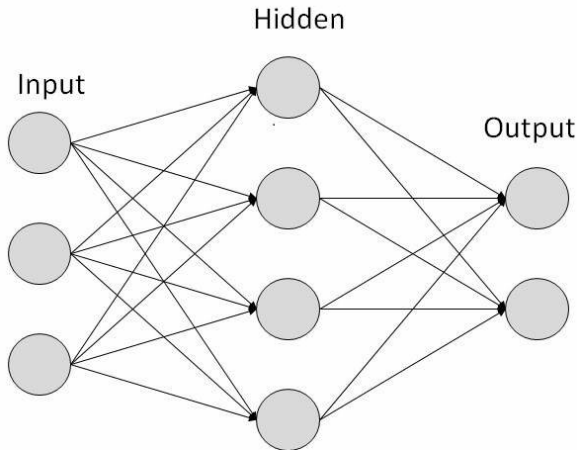
- Compare FFNN's and RNN's
- Preprocess the datasets based on scientific reasoning
- Narrow down hyperparameters with the help of literature research
- Implement hyperparameter tuning

## Problems

- Imbalance of the datasets
- Sequence Length
- Preprocessing and cleaning
- Add missing prev\_prev\_content\_id and prev\_content\_id

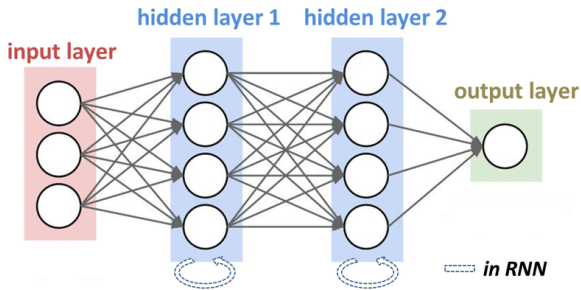
## The structure of a feed forward neural

- Simplest neural network architecture
- Input feature vectors are 1-dimensional (single vector per instance)
- Supports only forward propagation
- Consists of at least one input and one output layer
- Can contain an arbitrary amount of hidden layers
  - Rarely more than 2 (Heaton, 2015)
- No cycles or loops



© Xun/Initial Margin Simulation with Deep Learning (2019)

## The structure of a recurrent neural network



© Shukai et al. Classification and prediction ... with machine learning techniques (2019)

- Remembers multiple inputs over time (Schmidt, 2019)
- Input feature vectors are 2-dimensional (sequence of vectors)
- Contains at least one input layer and one output layer, similar to FFNN
- Recurrence through backpropagation through time in hidden layers
  - Hidden layers utilize all timestamps of an input
- Capable of capturing temporal dependencies through feedback loops

## Applied preprocessing steps

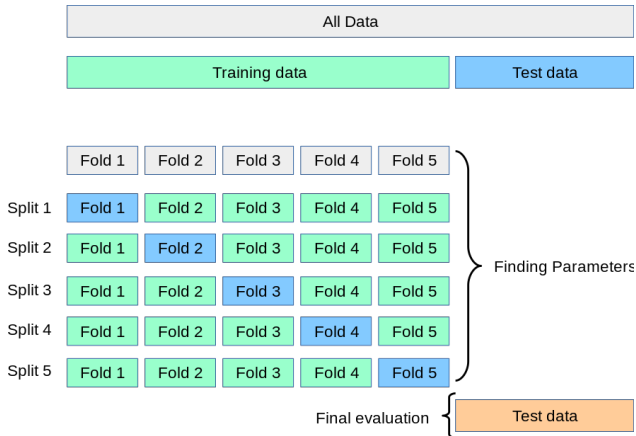
- Embedding layers for categorical id values (Heaton, 2019)
- Feature Selection
- Feature Encoding
  - One-hot encoding
  - Ordinal encoding (Potdar et al., 2017)
  - Cyclical encoding (Van Wyk, 2022)
  - Scaling
- Adding prev\_prev and prev content id's
- Train-, test- and validation split (Roshan, 2022)
- Handling of missing values
- Removal of low appearing content id's
- Removal of the last record of every session
- Deciding on a sequence length
- Add padding to the recurrent neural network (Dwarampudi & Subba Reddy, 2019)
  - Pre- and post sequence padding
  - Pre- and post sequence truncation

## Different hyperparameters

- Number of hidden layers (Heaton, 2015)
- Number of neurons (Heaton, 2015)
- Activation function (Sharma et al., 2017)
- Loss function (Chollet et al., 2015)
- Learning rate (Bengio, 2017)
- Optimizers (Choi et al., 2020)
- Batch Normalization (Bjorck et al., 2018)
- Dropout and Dropout rate (Srivastava et al., 2014)
- Batch size (Bengio, 2018)
- Epochs (Brownlee, 2018)

## Cross validation

- Each fold gets used as test fold a single time
- Each fold gets used  $n - 1$  times as training fold
- Data Resampling method to evaluate the ability to classify previously unseen data (Berrar, 2018)
- Higher number of folds can lead to a low bias with a high variance (overfitting) (Kohavi, 1995)
- Lower number of folds can lead to a high bias with a low variance (underfitting) (Kohavi, 1995)



© Pedregosa et al./Scikit-learn: Machine Learning in Python (2011)



## Implementation

- Implemented in python 3.12 and its well known libraries
  - pandas, numpy, scikit-learn, category\_encoders, scipy, matplotlib, keras, tensorflow, optuna
- A package with 12 different subclasses
  - Each responsible for a specific subtask
- Multiple feed forward and recurrent neural networks
  - Different types of Models
    - Preprocessed Datasets
    - No weather data
    - Only prev\_prev\_content\_id, prev\_content\_id, content\_id and session\_id

## Results with preprocessed datasets

	# of content id's	# of sessions id's	# of samples	FFNN Accuracy	RNN Accuracy
small_original	24	79	173	51%	50%
large_original	49	74	284	25%	0%
large	53	118	284	26%	0%
large no_search	5	121	337	79%	38%
medium	215	955	8280	49%	16%
medium no_search	13	955	8331	82%	83%
small	24	36	127	37%	44%
small no_search	3	36	135	87%	100%
hotel s	86	142	947	51%	50%
hotel s no_search	8	142	995	85%	80%
hotel w	66	129	912	33%	45%
hotel w no_search	6	132	952	93%	91%

## Results with special sub datasets

	FFNN Accuracy	RNN Accuracy
small_original	49%	82%
large_original	25%	4%

Table: Results of the neural networks without weather data

	FFNN Accuracy	RNN Accuracy
small_original	24%	75%
large_original	37%	25%

Table: Results of the neural networks with only content\_id, prev\_content\_id, prev\_prev\_content\_id and session\_id as features

	Accuracy
small_original	82%
large_original	0%

Table: Results of the recurrent neural networks without the prev and the prev\_prev\_content\_id

## Interpretation of the results

- No\_search datasets significantly outperform the other variant of the dataset
  - No\_search datasets have far less unique content id's
  - Otherwise these datasets are the same
- 9/10 no\_search dataset result in good model (accuracy  $\geq 70\%$ )
  - None of other datasets exceed 51% with weather data
- FFNN's and RNN's have very similar results for most of the datasets
- Special subdatasets impact the RNN's in a more positive way

## Lessons learned

- Improved knowledge about FFNN's and RNN's
- Hyperparameter tuning using libraries like Keras Tuner and Optuna
- Cleaning and preprocessing of datasets
  - The importance of these steps to achieve good neural networks

## Techdemo

<https://github.com/RogueRefiner/BachelorThesis>

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