# **Importing and Transforming data**

```
In [1]:
          import pandas as pd
          import numpy as np
          real_data = pd.read_csv(r"C:\Users\Home\Jupyter\Datasets\creditcard.csv")
          #del real_data['Time']
          data_synthetic = pd.read_csv(r"C:\Users\Home\Jupyter\VAE_Synthetic_Data.csv")
          #del data_synthetic['Time']
          real_data.drop(labels='Time', axis=1, inplace=True)
In [2]:
          data_synthetic.drop(labels='Unnamed: 0', axis=1, inplace=True)
          data_synthetic = pd.read_csv(r"C:\Users\Home\Jupyter\VAE_Synthetic_Data.csv")
          data_synthetic.drop(columns = "Unnamed: 0",axis = 1,inplace = True)
          data_synthetic =data_synthetic.round(3)
          data_synthetic.Class =data_synthetic.Class.round(0)
          data_synthetic[data_synthetic.Class < 0] = 0</pre>
          data_synthetic.Class =data_synthetic.Class.astype(np.int64)
          data_synthetic
Out[2]:
                    V1
                            V2
                                   V3
                                          V4
                                                  V5
                                                         V6
                                                                 V7
                                                                       V8
                                                                               V9
                                                                                     V10 ...
                                                                                                V21
                                                                                                       V22
                                                                                                               V23
                                                                                                                      V24
                                                                                                                             V25
                                                                                                                                     V26
                                                                                                                                            V27
                                                                                                                                                    V28
                                                                                                                                                         Amount Class
                                        0.362
              0 0.979 -0.058
                                 0.641
                                              -0.829
                                                      -0.210
                                                             -0.085 0.173
                                                                            0.119
                                                                                    0.140 ...
                                                                                                                    -0.019
                                                                                                                                    0.051
                                                                                                                                                           60.163
                                                                                                                                                                      0
                                                                                              -0.078 -0.160
                                                                                                              0.138
                                                                                                                            0.240
                                                                                                                                           -0.080
                                                                                                                                                  -0.068
              1 -1.222
                         0.544
                                 0.658
                                        -0.467
                                                0.512 -0.404
                                                              0.878 0.192
                                                                            -0.536
                                                                                   -0.363 ...
                                                                                              -0.074
                                                                                                      0.039
                                                                                                             -0.104
                                                                                                                     0.050
                                                                                                                            -0.235
                                                                                                                                   -0.043
                                                                                                                                           0.109
                                                                                                                                                  0.047
                                                                                                                                                           63.899
                                                                                                                                                                      0
                 1.898 -0.577
                                        0.386
                                                                                    0.205
                                                                                                             -0.014
                                                                                                                                    0.050
                                                                                                                                           -0.014
                                                                                                                                                  0.008
                                                                                                                                                           89.232
                                                                                                                                                                      0
                               -1.049
                                               -0.251
                                                      -0.641
                                                              -0.197 0.005
                                                                             0.447
                                                                                              -0.060
                                                                                                      0.088
                                                                                                                     0.129
                                                                                                                            0.197
                                                                             0.344
                                                                                                                                    0.062
              3 -0.624 -0.271
                                -0.086
                                        0.009
                                                2.587
                                                              -0.497 1.057
                                                                                   -0.083
                                                                                               0.024
                                                                                                     -0.469
                                                                                                             -0.482
                                                                                                                     1.450
                                                                                                                             0.251
                                                                                                                                           -0.084
                                                                                                                                                  -0.042
                                                                                                                                                          146.501
                                                                                                                                                                      0
                                                       4.570
                                                                                                                                                                      0
              4 -1.328
                         0.483
                                 1.084
                                        0.293
                                                1.898
                                                       1.573
                                                             -0.145 0.402
                                                                           -0.362
                                                                                    0.186
                                                                                              -0.095
                                                                                                     -0.145
                                                                                                              0.192
                                                                                                                     0.175
                                                                                                                           -0.081
                                                                                                                                    0.057
                                                                                                                                           0.129
                                                                                                                                                  0.350
                                                                                                                                                           63.017
                                                                                                                     0.037
          68742
                                                0.310
                                                                            -0.090
                                                                                              -0.034
                                                                                                      0.029
                                                                                                                             0.003
                                                                                                                                           0.148
                                                                                                                                                           48.818
                  0.175
                          0.658
                                 0.711
                                        2.123
                                                       0.441
                                                              0.126
                                                                    0.314
                                                                                    0.223
                                                                                                              0.112
                                                                                                                                    0.113
                                                                                                                                                  0.072
                                                                                                                                                                      0
          68743
                  1.266 -1.158
                                 0.680
                                        -0.230
                                               -1.453
                                                       0.371
                                                              -1.120 0.223
                                                                             0.182
                                                                                    0.317 ... -0.027
                                                                                                      0.236
                                                                                                              0.151
                                                                                                                    -0.041
                                                                                                                            0.160
                                                                                                                                   -0.067
                                                                                                                                           0.111
                                                                                                                                                  0.044
                                                                                                                                                          117.371
                                                                                                                                                                      0
          68744
                 -0.117
                         0.378
                                 0.722
                                        -0.368
                                                0.115
                                                      -0.454
                                                              0.392 0.177
                                                                            -0.156
                                                                                   -0.133 ...
                                                                                              -0.047
                                                                                                     -0.024
                                                                                                              0.142
                                                                                                                     0.010
                                                                                                                            -0.016
                                                                                                                                   -0.000
                                                                                                                                           -0.008
                                                                                                                                                  0.030
                                                                                                                                                           45.800
                                                                                                                                                                      0
          68745
                  1.054
                         -0.185
                                 0.382
                                        0.218
                                               -0.501
                                                      -0.403
                                                              -0.293
                                                                    0.082
                                                                             0.221
                                                                                   -0.021
                                                                                              -0.139
                                                                                                     -0.195
                                                                                                              0.199
                                                                                                                    -0.006
                                                                                                                            0.201
                                                                                                                                    0.064
                                                                                                                                           0.023
                                                                                                                                                  0.036
                                                                                                                                                           49.084
                                                                                                                                                                      0
                                                                                                                                                  -0.049
                                                                                    1.003 ... -0.016
                                                                                                                                                                      0
          68746
                  1.491
                         0.565
                                -0.216
                                        3.558
                                                0.206
                                                       0.661
                                                              0.153 0.169
                                                                           -0.664
                                                                                                      0.127
                                                                                                              0.315
                                                                                                                    -0.105
                                                                                                                            0.041
                                                                                                                                    0.114
                                                                                                                                           -0.013
                                                                                                                                                           34.188
         68747 rows × 30 columns
          data_synthetic.Amount.max()
          7754.646
Out[3]:
```

# Cleaning data

## 1. Drop columns

return df\_oe

```
In [4]: # real_data = real_data.loc[:, ~real_data.columns.str.contains('^Unnamed|id|ID')]
# data_synthetic = data_synthetic.loc[:, ~data_synthetic.columns.str.contains('^Unnamed|ID|id')]
# real_data = real_data.dropna()
# data_synthetic = data_synthetic.dropna()
```

## 2. Encode categorical columns and normalize numerical columns

```
In [5]: # Categorical columns that are string types
        cat_list = ['Class']
        # Categorical columns that are numerical types
        numcat_list = [ ]
        # Numerical columns
        num_list = ['V1', 'V2', 'V3', 'V4', 'V5', 'V6', 'V7', 'V8', 'V9', 'V10', 'V11',
                'V12', 'V13', 'V14', 'V15', 'V16', 'V17', 'V18', 'V19', 'V20', 'V21',
                'V22', 'V23', 'V24', 'V25', 'V26', 'V27', 'V28', 'Amount']
In [6]: from sklearn.preprocessing import OneHotEncoder, LabelEncoder
        le = LabelEncoder()
        oe = OneHotEncoder(sparse=False)
        from sklearn.preprocessing import StandardScaler, MinMaxScaler
        scaler = MinMaxScaler(feature_range=(-1, 1))
        def transform_cat(df):
            df_2 = df.apply(le.fit_transform)
            df_oe = oe.fit_transform(df_2)
            df_oe = pd.DataFrame(df_oe)
```

```
def transform_numcat(df):
            df_oe = oe.fit_transform(df)
            df_oe = pd.DataFrame(df_oe)
            return df oe
        def transform_num(df):
            df_2 = scaler.fit_transform(df)
            df_2 = pd.DataFrame(df_2)
            return df_2
In [7]: numcat_train = transform_numcat(real_data[numcat list])
        num_train = transform_num(real_data[num_list])
        cat_train = transform_cat(real_data[cat_list])
        numcat_test = transform_numcat(data_synthetic[numcat_list])
        num_test = transform_num(data_synthetic[num_list])
        cat_test = transform_cat(data_synthetic[cat_list])
In [8]: # Integrate datasets
        x_train = pd.concat([numcat_test, cat_train], axis=1, sort=False)
        x_train = pd.concat([x_train, num_train], axis=1, sort=False)
        x_test = pd.concat([numcat_test, cat_test], axis=1, sort=False)
        x_test = pd.concat([x_test, num_test], axis=1, sort=False)
```

## 3. Reshape for modeling

```
In [9]: x_train = np.array(x_train)
x_test = np.array(x_test)
# Flatten the data into vectors
x_train = x_train.reshape((len(x_train), np.prod(x_train.shape[1:])))
x_test = x_test.reshape((len(x_test), np.prod(x_test.shape[1:])))
print(x_train.shape)
print(x_test.shape)

(284807, 31)
(68747, 31)
```

### **Autoencoder**

#### **Autoencoder Structure Building**

A single fully-connected neural layer as encoder and decoder

```
In [10]: from keras.layers import Input, Dense
          from keras.models import Model
          def modeling_autoencoder(latent_dim, x_train):
             original_dim= x_train.shape[1]
             # this is our input placeholder
             input_data = Input(shape=(original_dim,))
             # "encoded" is the encoded representation of the input
             encoded = Dense(latent_dim, activation='relu')(input_data)
             # "decoded" is the lossy reconstruction of the input
             decoded = Dense(original_dim, activation='sigmoid')(encoded)
             # this model maps an input to its reconstruction (Define a model that would turn input_data into decoded output)
             autoencoder = Model(input data, decoded)
             #### Create a separate encoder model ####
             # this model maps an input to its encoded representation
             encoder = Model(input_data, encoded)
              #### as well as the decoder model ####
             # create a placeholder for an encoded (assigned # of dimensions) input
              encoded_input = Input(shape=(latent_dim,))
              # retrieve the last layer of the autoencoder model
             decoder_layer = autoencoder.layers[-1]
             # create the decoder model
             decoder = Model(encoded_input, decoder_layer(encoded_input))
             #### Autoencoder model training ####
             autoencoder.compile(optimizer='adadelta', loss='binary_crossentropy')
             autoencoder.fit(x_train, x_train,
                         epochs=50,
                         batch_size=256,
                         shuffle=True,
                         validation_split = 0.2)
             return encoder, decoder
```

In [11]: trained\_encoder = modeling\_autoencoder(1, x\_train)[0]
encoded\_testdata = trained\_encoder.predict(x\_test)
encoded\_traindata = trained\_encoder.predict(x\_train)

```
Epoch 1/50
Epoch 2/50
Epoch 3/50
Epoch 4/50
Epoch 5/50
Epoch 6/50
Epoch 7/50
Epoch 8/50
Epoch 9/50
Epoch 10/50
Epoch 11/50
Epoch 12/50
Epoch 13/50
Epoch 14/50
Epoch 15/50
Epoch 16/50
Epoch 17/50
Epoch 18/50
Epoch 19/50
Epoch 20/50
Epoch 21/50
Epoch 22/50
Epoch 23/50
Epoch 24/50
Epoch 25/50
Epoch 26/50
Epoch 27/50
Epoch 28/50
Epoch 29/50
Epoch 30/50
Epoch 31/50
Epoch 32/50
Epoch 33/50
Epoch 34/50
Epoch 35/50
Epoch 36/50
Fnoch 37/50
Epoch 38/50
Epoch 39/50
Epoch 40/50
Epoch 41/50
Epoch 42/50
Epoch 43/50
891/891 [============] - 2s 2ms/step - loss: 0.5474 - val_loss: 0.5440
Epoch 44/50
Epoch 45/50
Epoch 46/50
Epoch 47/50
Epoch 48/50
```

# **Calculate Similarity Score**

```
In [12]: bins = np.arange(0,8000,20)
         real_inds = pd.DataFrame(np.digitize(encoded_traindata, bins), columns = ['Amount'])
         syn_inds = pd.DataFrame(np.digitize(encoded_testdata, bins), columns = ['Amount'])
In [13]: def identify_probs(table,column):
              counts = table[column].value_counts()
             freqs = {counts.index[i]: counts.values[i] for i in range(len(counts.index))}
             for i in range(1, len(bins)+1):
                 if i not in freqs.keys():
                     freqs[i] = 0
             sorted_freqs = {}
             for k in sorted(freqs.keys()):
                  sorted_freqs[k] = freqs[k]
             probs = []
             for k,v in sorted_freqs.items():
                  probs.append(v/len(table[column]))
             return sorted_freqs, np.array(probs)
In [14]: from scipy.spatial import distance
         real_p = identify_probs(real_inds,'Amount')[1]
         syn_p = identify_probs(syn_inds,'Amount')[1]
         def cos_similarity(p,q):
             return 1 - distance.cosine(p, q)
         cos_similarity(real_p,syn_p)
Out[14]:
```

# **Dimension Reduction Visualization**

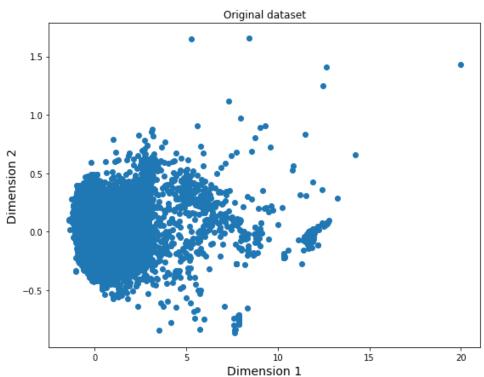
#### Extract 5-dimensional data from autoencoder

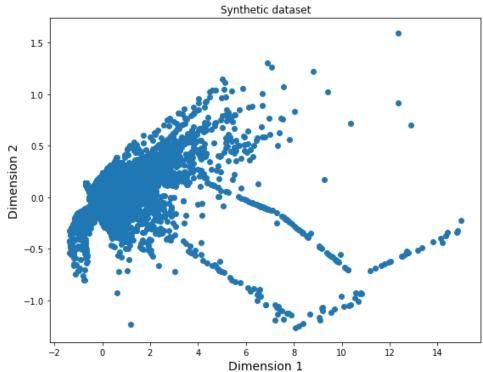
```
In [15]: trained_encoder = modeling_autoencoder(5, x_train)[0]
    encoded_testdata = trained_encoder.predict(x_test)
    encoded_traindata = trained_encoder.predict(x_train)
```

```
Epoch 1/50
Epoch 2/50
Epoch 3/50
Epoch 4/50
Epoch 5/50
Epoch 6/50
Epoch 7/50
Epoch 8/50
Epoch 9/50
Epoch 10/50
Epoch 11/50
Epoch 12/50
Epoch 13/50
Epoch 14/50
Epoch 15/50
Epoch 16/50
Epoch 17/50
891/891 [============] - 2s 2ms/step - loss: 0.5171 - val_loss: 0.5011
Epoch 18/50
Epoch 19/50
Epoch 20/50
Epoch 21/50
Epoch 22/50
Epoch 23/50
Epoch 24/50
Epoch 25/50
Epoch 26/50
Epoch 27/50
Epoch 28/50
Epoch 29/50
Epoch 30/50
Epoch 31/50
Epoch 32/50
Epoch 33/50
Epoch 34/50
Epoch 35/50
Epoch 36/50
Fnoch 37/50
Epoch 38/50
Epoch 39/50
Epoch 40/50
Epoch 41/50
Epoch 42/50
891/891 [===========] - 2s 2ms/step - loss: -1.4003 - val_loss: -1.5444
Epoch 43/50
Epoch 44/50
Epoch 45/50
Epoch 46/50
Epoch 47/50
Epoch 48/50
```

### 1. PCA

```
In [16]:
         import matplotlib.pyplot as plt
          from sklearn.decomposition import PCA
          # T-sne visualization
          pca = PCA(n_components=2, random_state = 0)
          pca_train = pca.fit_transform(encoded_traindata)
          pca_test = pca.fit_transform(encoded_testdata)
          pca_train_df = pd.DataFrame(data = pca_train, columns = ('Dim_1','Dim_2'))
          pca_test_df = pd.DataFrame(data = pca_test, columns = ('Dim_1','Dim_2'))
          plt.figure(figsize = [20, 7])
          plt.subplot(121)
          plt.title('Original dataset')
          plt.scatter(pca_train_df['Dim_1'],pca_train_df['Dim_2'], marker = 'o')
          plt.xlabel('Dimension 1',fontsize=14)
          plt.ylabel('Dimension 2',fontsize=14)
          # plt.axis([-1.0, 2.0, -0.5, 1.5])
          plt.subplot(122)
          plt.title('Synthetic dataset')
          plt.scatter(pca_test_df['Dim_1'],pca_test_df['Dim_2'], marker = 'o')
          plt.xlabel('Dimension 1',fontsize=14)
          plt.ylabel('Dimension 2',fontsize=14)
          # plt.axis([-1.0, 2.0, -0.5, 1.5])
          plt.show()
```





### **PCA** with Plotly

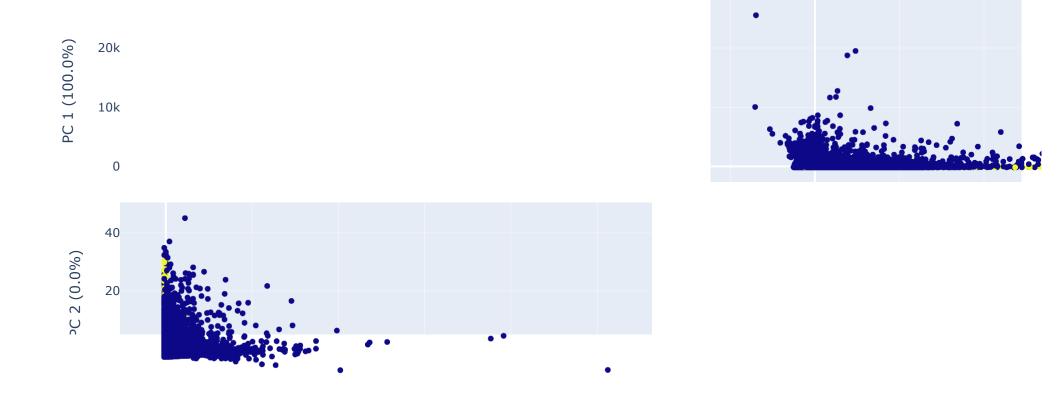
https://plotly.com/python/pca-visualization/

```
In [17]: #!pip install plotly
import plotly.express as px
from sklearn.decomposition import PCA

def PCA01(df,features):
    pca = PCA()
    components = pca.fit_transform(df[features])
    labels = {str(i): f"PC {i+1} ({var:.1f}%)"for i, var in enumerate(pca.explained_variance_ratio_ * 100)}

    fig = px.scatter_matrix(components,labels=labels,dimensions=range(2),color=df["Class"])
    fig.update_traces(diagonal_visible=False)
    fig.show()
```

In [18]: PCA01(real\_data,real\_data.columns)



```
In [19]: PCA01(data_synthetic,data_synthetic.columns)
```

```
8000

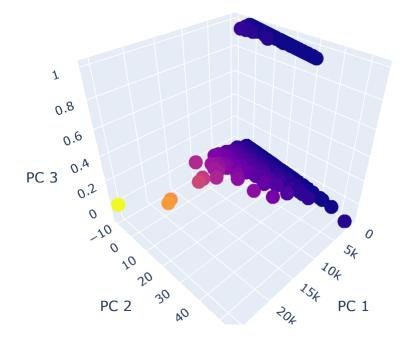
(9000)

4000

2000

0
```

Total Explained Variance: 100.00%



### 2. T-SNE

#### T-SNE and PCA Content

https://www.kaggle.com/code/parulpandey/part1-visualizing-kannada-mnist-with-pca?scriptVersionId=29322090

https://github.com/olekscode/Examples-PCA-tSNE/blob/master/Python/Visualizing%20Iris%20Dataset%20using%20PCA%20and%20t-SNE.ipynb

```
In [21]: import matplotlib.pyplot as plt
          from sklearn.manifold import TSNE
          # T-sne visualization
          tsne = TSNE(n_components = 2, random_state = 0)
          tsne_train = tsne.fit_transform(encoded_traindata)
          tsne_test = tsne.fit_transform(encoded_testdata)
          tsne_train_df = pd.DataFrame(data = tsne_train, columns = ('Dim_1','Dim_2'))
          tsne_test_df = pd.DataFrame(data = tsne_test, columns = ('Dim_1','Dim_2'))
          plt.figure(figsize = [14, 5])
          plt.subplot(121)
          plt.title('Original dataset')
          plt.scatter(tsne_train_df['Dim_1'],tsne_train_df['Dim_2'], marker = 'o')
          plt.xlabel('Dimension 1',fontsize=14)
          plt.ylabel('Dimension 2',fontsize=14)
          # plt.axis([-30, 40, -40, 40])
          plt.subplot(122)
          plt.title('Synthetic dataset')
          plt.scatter(tsne_test_df['Dim_1'],tsne_test_df['Dim_2'], marker = 'o')
          plt.xlabel('Dimension 1',fontsize=14)
          plt.ylabel('Dimension 2',fontsize=14)
          # plt.axis([-30, 40, -40, 40])
          plt.show()
```

C:\Users\Home\AppData\Local\Programs\Python\Python310\lib\site-packages\sklearn\manifold\\_t\_sne.py:795: FutureWarning:
The default initialization in TSNE will change from 'random' to 'pca' in 1.2.

C:\Users\Home\AppData\Local\Programs\Python\Python310\lib\site-packages\sklearn\manifold\\_t\_sne.py:805: FutureWarning:
The default learning rate in TSNE will change from 200.0 to 'auto' in 1.2.

C:\Users\Home\AppData\Local\Programs\Python\Python310\lib\site-packages\sklearn\manifold\\_t\_sne.py:795: FutureWarning:
The default initialization in TSNE will change from 'random' to 'pca' in 1.2.

C:\Users\Home\AppData\Local\Programs\Python\Python310\lib\site-packages\sklearn\manifold\\_t\_sne.py:805: FutureWarning:
The default learning rate in TSNE will change from 200.0 to 'auto' in 1.2.

