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1 import os
2 import pandas as pd
3 import matplotlib.pyplot as plt
4 import seaborn as sns
5 import tensorflow as tf
6 from sklearn.model_selection import train_test_split
7 from sklearn.preprocessing import StandardScaler
8 from sklearn.preprocessing import PowerTransformer
9 from imblearn.over_sampling import RandomOverSampler
10 from collections import Counter
11 from sklearn.metrics import confusion_matrix,
    classification_report
12
13 df = pd.read_csv('../creditcard data/creditcard.csv')
14 classes = df['Class'].value_counts()
15 print(classes)
16 normal_share = round((classes[0]/df['Class'].count()*
    100),2)
17 print("Normal share =", normal_share)
18 fraud_share = round((classes[1]/df['Class'].count()*
    100),2)
19 print("Fraud share=", fraud_share)
20 sns.countplot(x='Class', data=df)
21 plt.title('Number of fraudulent vs non-fraudulent
    transactions')
22 #plt.show()
23
24 # Creating fraudulent dataframe
25 data_fraud = df[df['Class'] == 1]
26 # Creating non fraudulent dataframe
27 data_non_fraud = df[df['Class'] == 0]
28 # Distribution plot
29 plt.figure(figsize=(8,5))
30 ax = sns.distplot(data_fraud['Amount'],label='
    fraudulent',hist=False)
31 ax = sns.distplot(data_non_fraud['Amount'],label='non
    fraudulent',hist=False)
32 ax.set(xlabel='Transaction Amount')
33 #plt.show()
34
35 # Putting feature variables into X
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36 X = df.drop(['Class'], axis=1)
37 # Putting target variable to y
38 y = df['Class']
39 # Splitting data into train and test set 80:20
40 X_train, X_test, y_train, y_test = train_test_split(X
    , y, train_size=0.8, test_size=0.2, random_state=100)
41
42 # Standardization method
43 # Instantiate the Scaler
44 scaler = StandardScaler()
45 # Fit the data into scaler and transform
46 X_train['Amount'] = scaler.fit_transform(X_train[['
    Amount']])
47 print(X_train.head())
48
49 # Transform the test set
50 X_test['Amount'] = scaler.transform(X_test[['Amount'
    ]])
51 print(X_test.head())
52
53 # Plotting the distribution of the variables (
    skewness) of all the columns
54 cols = X_train.columns
55 k = 0
56 plt.figure(figsize=(17, 28))
57 for col in cols:
58     k = k + 1
59     plt.subplot(6, 5, k)
60     sns.distplot(X_train[col])
61     plt.title(col + ' Skewness: ' + str(X_train[col].
        skew()))
62 plt.tight_layout()
63 #plt.show()
64
65 # Instantiate the powertransformer
66 pt = PowerTransformer(method='yeo-johnson',
    standardize=True,
67 copy=False)
68 # Fit and transform the PT on training data
69 X_train[cols] = pt.fit_transform(X_train)
70 # Transform the test set
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71 X_test[cols] = pt.transform(X_test)
72 # Plotting the distribution of the variables (
    skewness) of all the columns
73 k=0
74 plt.figure(figsize=(17,28))
75 for col in cols :
76     k=k+1
77     plt.subplot(6, 5,k)
78     sns.distplot(X_train[col])
79     plt.title(col+' '+str(X_train[col].skew()))
80 #plt.show()
81
82 # instantiating the random over sampler
83 ros = RandomOverSampler()
84 # resampling X, y
85 X_train_ros, y_train_ros = ros.fit_resample(X_train
    , y_train)
86 # Before sampling class distribution
87 print('Before sampling class distribution:-',
    Counter(y_train))
88 # new class distribution
89 print('New class distribution:-', Counter(
    y_train_ros))
90
91 input_shape = (X_train_ros.shape[1], 1)
92 print(input_shape)
93
94 inputs = tf.keras.layers.Input(input_shape)
95 l1 = tf.keras.layers.LSTM(64, activation = 'tanh')(
    inputs)
96 l1 = tf.keras.layers.Dropout(0.20)(l1)
97 outputs = tf.keras.layers.Dense(1,activation = '
    sigmoid')(l1)
98 model = tf.keras.Model(inputs=[inputs],outputs=[
    outputs])
99 model.compile(optimizer='rmsprop',loss='
    binary_crossentropy',metrics=['accuracy'])
100 model.summary()
101
102 checkpoint_dir = '../models'
103 callbacks = [tf.keras.callbacks.EarlyStopping(

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103 monitor='val_loss',min_delta=0.001,patience=20,
    verbose=1),
104         tf.keras.callbacks.ModelCheckpoint(os.
    path.join(checkpoint_dir, 'Fraud_Detection_Model.
    keras'),verbose=1,save_best_only=True)]
105 results = model.fit(X_train_ros.to_numpy().reshape(
    X_train_ros.shape[0],X_train_ros.shape[1],1),
    y_train_ros,validation_split = 0.20,epochs=100,
    callbacks = callbacks)
106
107 model.evaluate(X_test.values.reshape(X_test.shape[0
    ],X_test.shape[1],1),y_test,verbose = 1)
108
109 # Prediction on the train set
110 y_pred = model.predict(X_train.to_numpy().reshape(
    X_train.shape[0],X_train.shape[1],1))
111 y_pred = (y_pred > 0.5).astype(int)
112 print("Confusion Matrix:")
113 con_list = confusion_matrix(y_train,y_pred)
114 print("\t\tPositive\t Negative\n")
115 print("Positive\t",con_list[0][0],"(TP)"," \t",
    con_list[0][1],"(FP)\n")
116 print("Negative\t",con_list[1][0],"(FN)"," \t",
    con_list[1][1],"(TN)\n\n")
117 print(classification_report(y_train,y_pred))
118
119 tp=con_list[0][0]
120 fp=con_list[0][1]
121 fn=con_list[1][0]
122 tn=con_list[1][1]
123 negative=fp+tn
124 positive=tp+fn
125
126 recall = tp/(tp+fn)
127 print("recall = tp/(tp+fn) : ", recall)
128 #precision
129 precision = tp/(tp+fp)
130 print("precision = tp/(tp+fp) : ", precision)
131 #sensitivity
132 sensitivity = tp/(tp+fn)
133 print("sensitivity = tp/(tp+fn) : ", sensitivity)

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134 #accuracy
135 accuracy = (tp + tn) / (negative + positive)
136 print("accuracy = (tp+tn)/(negative + positive) : "
      , accuracy * 100)
137 # f1 score
138 f1_score = (2*precision*recall)/(precision+recall)
139 print("f1 score = (2*precision*recall)/(precision+
      recall) : ", f1_score)
140
141 # Prediction on the test set
142 y_pred = model.predict(X_test.to_numpy().reshape(
      X_test.shape[0],X_test.shape[1],1))
143 y_pred = (y_pred > 0.5).astype(int)
144 print("Confusion Matrix:")
145 con_list = confusion_matrix(y_test,y_pred)
146 print("\t\tPositive\t Negative\n")
147 print("Positive\t",con_list[0][0],"(TP)","\\t",
      con_list[0][1],"(FP)\n")
148 print("Negative\t",con_list[1][0],"(FN)","\\t",
      con_list[1][1],"(TN)\n\n")
149 print(classification_report(y_test,y_pred))
150
151 tp=con_list[0][0]
152 fp=con_list[0][1]
153 fn=con_list[1][0]
154 tn=con_list[1][1]
155 negative=fp+tn
156 positive=tp+fn
157
158 recall = tp/(tp+fn)
159 print("recall = tp/(tp+fn) : ", recall)
160 #precision
161 precision = tp/(tp+fp)
162 print("precision = tp/(tp+fp) : ", precision)
163 #sensitivity
164 sensitivity = tp/(tp+fn)
165 print("sensitivity = tp/(tp+fn) : ", sensitivity)
166 #accuracy
167 accuracy = (tp + tn) / (negative + positive)
168 print("accuracy = (tp+tn)/(negative + positive) : "
      , accuracy * 100)

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169 # f1 score
170 f1_score = (2*precision*recall)/(precision+recall)
171 print("f1 score = (2*precision*recall)/(precision+
      recall) : ", f1_score)
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