
# Artificial Neural Networks with small Datasets. A practical Approach

Masterarbeit

zur Erlangung des akademischen Grades

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Kufstein, 31. October 2021

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Paul Leitner, BA

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# List of Acronyms

**CNN** Convolutional Neural Network

**GB** Gradient Boosting

**nn** Neural Network

**ml** Machine Learning

**SMOTE** synthetic minority oversampling technique

**GAN** Generative Adversarial Network

**DCGAN** Deep Convolutional GAN

**EM** Earth Mover's Distance

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Abstract of the thesis: **Artificial Neural Networks with small Datasets. A practical Approach**

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After giving a summary on the literature and history of neural networks, I elucidate the trade-offs between deep learning and other machine learning approaches. I show that machine learning approaches such as Gradient Boosting (GB) mostly trade increased data requirements in favor of data scientist worktime in data preparation and feature engineering. I then investigate whether more complicated Neural Networks (nns) may be used by synthetically enlarging the training data present and thereby achieving comparable accuracy while saving data preparation time, effectively trading processing time (synthetic data enlargement being resource-intensive) for manual feature-engineering time by creating a nn model and benchmarking it against a GB reference model on a standard Machine Learning (ml) dataset with small data, the diabetic retinopathy dataset.

**insert result - how much better does this perform? tradeoffs!**

note - synthetic data Hittmeir et al. (2019)

31. October 2021

# 1. Introduction

In 2012 Krizhevsky and his colleagues entered and won the ImageNet classification contest with a deep convolutional neural network Convolutional Neural Network (CNN), outperforming other models by a significant margin Krizhevsky et al. (2012). This marked a turning point in machine learning in general, and in perceptual tasks specifically.

Pereira et al. (2009) is often invoked as a shorthand to the core problem of Machine Learning, the fact that a larger training corpus would always be preferable.

Currently, data scientists spend a significant amount (how much? sources!) of their time, when solving 'shallow' machine learning tasks (such as???) in feature engineering / preprocessing. Source! examples! This is due to the fact that shallow approaches such as decision trees, GBM and SVM models require features that 'directly' connect the prepared data to the searched-for outcome. (source)

Deep learning (neural networks) create intermediate representations via **stacked layers** at the cost of increased training data (source). Thereby enabling a more abstract understanding of patterns within the data.

Shearer (2000)

## 1.1 Problem Situation

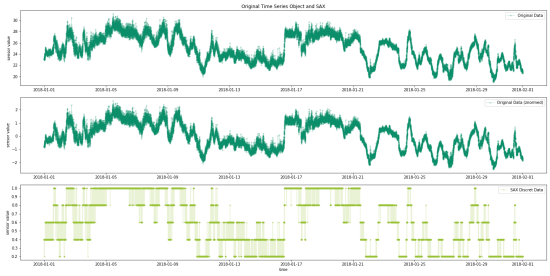


Figure 1: Sax approximation of a time series

As can be seen in Figure 1 . . .

## 1.2 Objectives

## 1.3 Methods

## 1.4 Structure

## 1.5 Tables

Table 1 shows an example table.

Table 1: This is a table

| Column 1 | Column 2 | Column 3 |
|---|---|---|
| A | B | C |
| D | E | F |
| G | H | I |

## 1.6 Source Code

Listing 1: Hello World in Java

```java
public class Hello {
    public static void main(String[] args) {
        System.out.println("Hello World");
    }
}
```

Listing 1 shows the classic Hello World in Java.

Listing 2: Hello World in Python

```python
# This is a comment
print('Hello World')
```

Listing 2 shows the classic Hello World in Python.

# 2. Synthetic Data in Privacy

cite –> paper from source, different models on synthetic data!

## 2.1 Synthetic Data for model performance

When training nns for image classification, (source) a common practice is **data augmentation**, a range of random transformation applied to images in order to synthetically increase the breadth of data that the model is exposed to. Such operations include

- rotation
- shearing
- zoom
- height & width shift

effectively, these operations transform an Image while preserving the underlying signals in the data. However, with other types of data this might be possible. Attributes of another dataset may not be feasibly 'shifted' in one direction or another without fundamentally changing the signal and misleading the model.

**note - the infeasibility of pretraining on non-image datasets - representations of the visual world**

## 2.2 Deep Learning

# 3. Comparison with other solutions to the small data problem

- synthetic minority oversampling technique (SMOTE)
- crossvalidation (k-fold, single holdout)
- transfer learning (word embeddings, image filter layers)
- wholesale synthetic data approaches, Hittmeir et al. (2019) **more sources needed**

## 3.1 Data Enhancement for image data

# 4. Technical Application

## 4.1 Theoretical applicability

In their landmark paper in 2014, Goodfellow et al. (2014) demonstrated the viability of Generative Adversarial Networks (GANs) on creating image data on the classic MNIST dataset (described by Deng (2012)), by generating - among other things - convincing handwritten digits. As mentioned in 3.1, some of the architecture specifics and evaluation are quite specific to image data in that

- the data contains a notion of locality, as neighboring data points (i.e. pixels) are strongly dependent
- dimensionality of the generated data is higher than the **latent space**
- results lend themselves to visual quality inspection by humans (it is easy to see even degrees of quality between different architectures)

specifically the former points are strongly relevant to GAN architecture, as will become obvious shortly.

## 4.2 Technical implementation steps

Since the goal of this paper is to evaluate whether or not GAN may be used to not only generate more data of a small non-image dataset (which is fairly trivial) but whether or not this data actually serves to **boost model performance** of models trained on the resulting data, a small, well-understood standard dataset was used to develop the initial architecture; Farag and Hassan (2018). Specifically, the iconic titanic dataset constitutes a binary classification problem, which facilitates quick model evaluation and ameliorates some of the more typical difficulties of training GANs - see below.

The first attempts to create a basic, dense GAN actually failed to converge for a significant number of experiments with different amounts of layers, neurons and size of the latent space. Somewhat unsurprisingly, achieving the classic Nash Equilibrium between discriminator and generator was fairly difficult and the initial models all proved unstable. GANs provide several unique challenges, and/or failure modes:

- mode collapse Che et al. (2017)
- oscillation and general instability of the model Liang et al. (2018)
- catastrophic forgetting McCloskey and Cohen (1989)

Mode collapse is especially relevant in a task like MNIST, where there are multiple classes to be generated, and the generator becomes increasingly proficient in generating one class explicitly - thankfully, this is less of an issue in a binary classification task.

### 4.2.1 Network Architecture

The other failure modes, however **did** all make an appearance at one time or another, after the initial data preparation. It was fairly clear that the initial network, with one layer each for the generator and the discriminator each, and 64 neurons had insufficient representational power to converge on creating convincing samples as can be seen in 2:

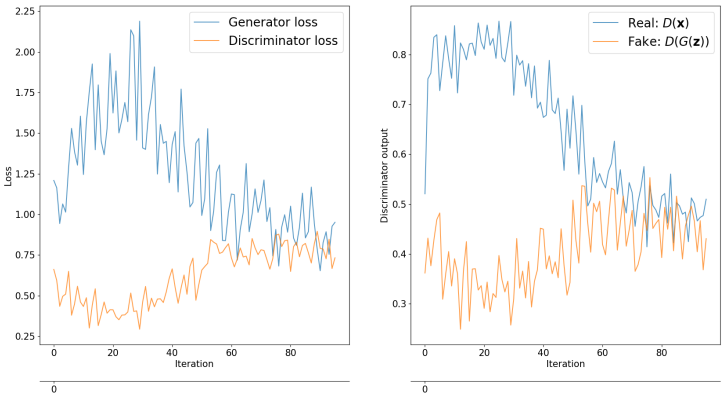


Figure 2: Initial simple dense GAN - left side shows the losses of generator and discriminator, right side shows the probabilities assigned to real and fake samples by the discriminator

Further experiments, with increased numbers of layers and neurons, produced first a very typical oscillation pattern, shown in 3:

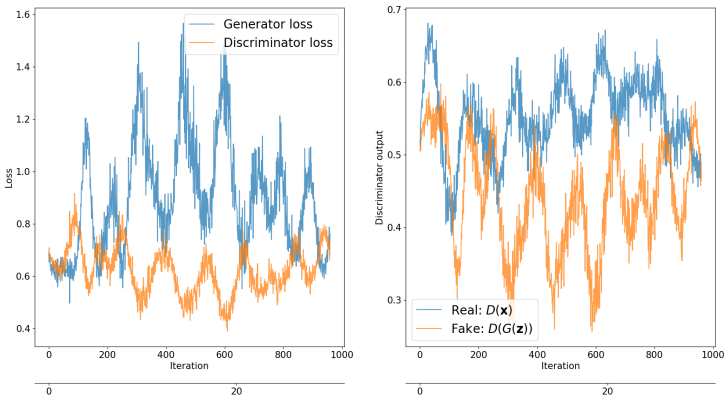


Figure 3: Dense GAN, 3 layers, 64 neurons/layer; left - losses of generator/discriminator right - the probabilities real/fake assigned by the discriminator

Note the oscillations in the early stages, which barely decrease in amplitude at all. Training for an increased number of epochs did not lead to the emergence of a proper equilibrium state, since the network was altogether too unstable.

Finally, it has to be stressed that finding the ideal combination learning rates, dropout in the discriminator and number of training epochs, is really quite difficult, especially since there appears no good substitute to visually examining the pattern that is produced by a given architecture and then to adjust. A process that has to be iterated for quite a while, and is fairly manual and heavy on trial-and-error.

Ultimately, a a promising architecture appeared to be dense networks with 3 layers each, but a higher number of neurons, and still these networks diverged rather quickly shown here 4:

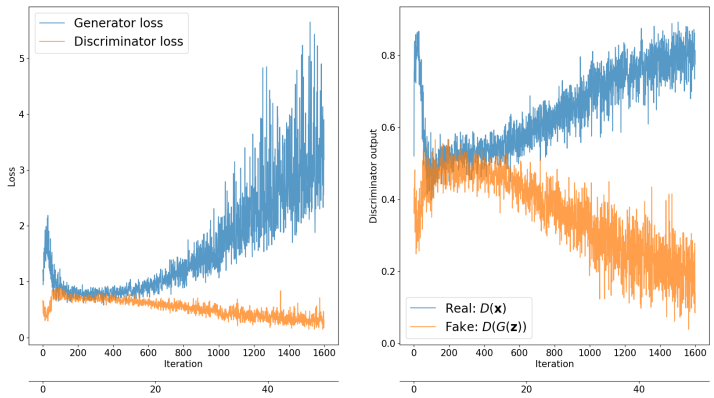


Figure 4: Dense GAN, 3 layers, 128 neurons/layer, reduced learning rate and dropout in discriminator - losses of generator/discriminator right - the probabilities real/fake assigned by the discriminator

Unfortunately, from here on out simply optimizing the number of neurons and learning rate and learning rate scheduling was not enough to mitigate this divergence. Although implementing the popular 1Cycle learning rate decay (described by Smith (2018)) did ameliorate the issue somewhat, it did not fix the network.

What ultimately made the difference is an adaptation of the architecture proposed by Radford et al. (2016). The architecture proposed here for image generation constitutes a **symmetrical** upsampling from the latent space in the generator (in case of images, a **transposed convolution**) and downsampling in the discriminator. As shown by Suh et al. (2019) here:

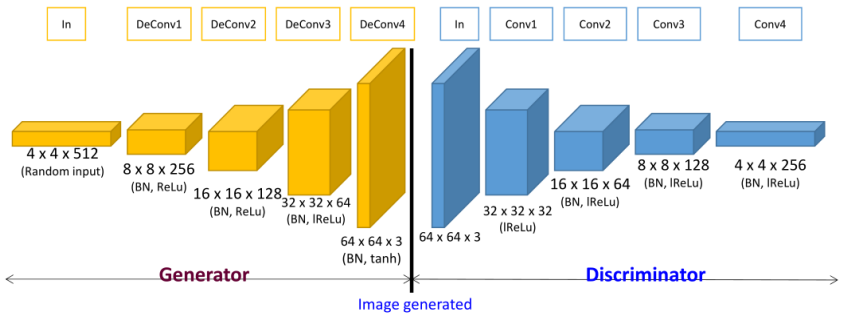


Figure 5: Architecture of Discriminator and Generator

Initially, implementing convolution actually deteriorated performance and completely prevented convergence of the network, a probable explanation would be the fact that convolution and transposed convolution not only upsample the latent space but more fundamentally relate to locality in the data; i.e. multiple convolutional layers over a picture effectively create hierarchical feature extraction. A paper that illustrates the mechanics of this fairly well was Dumoulin and Visin (2018). Effectively, these convolutions would initially find small features in images, subsequent convolutions would assemble these features into feature maps and their presence would indicate the presence of objects in an image. The entire concept of strides and adjacent data points however, does not make sense in the concept of a dataset where an observation consists of a feature vector, in which the order does not convey any information. While 1D convolutions are quite widely used in sequence and time-series processing - which are quite comfortably out of scope of this paper - they fundamentally seem unsuited to a dataset which would not lose any information if the order of its' attributes was permutated.

What **did** make a difference was implementing the symmetry of upsampling and condensing in the generator and discriminator.

Furthermore, Radford et al. (2016) propose other guidelines for building Deep Convolutional GANs (DCGANs) which proved helpful:

- implementing BatchNormalization in the generator and discriminator Ioffe and Szegedy (2015)
- using ReLU activation in all layers in the generator except for the output, which would use tanh
- using LeakyReLU in all layers in the discriminator, except for the output which uses sigmoid

After implementing these guidelines, using Binary Categorical Crossentropy loss, the generator and discriminator actually converged fairly well already, as seen in 6

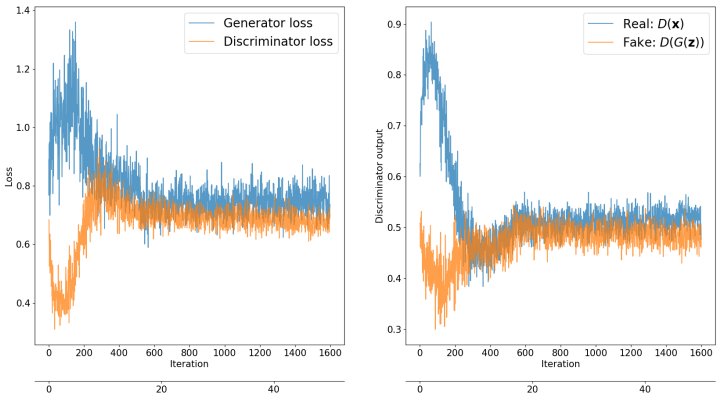


Figure 6: Dense GAN, 2 layers, 32 neurons/layer; left - losses of generator/discriminator right - the probabilities real/fake assigned by the discriminator

Importantly, in this architecture the **generator** model starts with a dense layer containing 32 neurons, which doubles in every layer (once in this case, although

this is a variable parameter). The final dense hidden layer is then downsampled again to reflect the original data - like this:

Listing 3: generator network

```python
import tensorflow as tf


def create_generator_network(
    number_hidden_layers: int = 2,
    number_hidden_units_power: int = 5,
    hidden_activation_function: str = 'ReLU',
    use_dropout: bool = False,
    upsampling: bool = True,
    use_batchnorm: bool = True,
    dropout_rate: float = 0.3,
    number_output_units: int = 12,
    output_activation_function: str = 'tanh') -> tf.keras.Model:

    model = tf.keras.Sequential()
    for i in range(number_hidden_layers):

        if upsampling:
            # implements the guideline DCGAN - upsampling layers in the generator
            model.add(tf.keras.layers.Dense(2 ** (number_hidden_units_power + i), use_bias=False))

        else:
            model.add(tf.keras.layers.Dense(2 ** number_hidden_units_power, use_bias=False))

        if use_batchnorm:
            model.add(tf.keras.layers.BatchNormalization())
        else:
            pass

        model.add(tf.keras.layers.Activation(hidden_activation_function))

        if use_dropout:
            model.add(tf.keras.layers.Dropout(dropout_rate))
        else:
            pass

    model.add(tf.keras.layers.Dense(number_output_units))
    model.add(tf.keras.layers.Activation(output_activation_function))

    return model
```

Listing 3 shows the python function which creates the generator network.

The discriminator implements the exact mirror image of this pattern, beginning with the same amount of neurons after the input layer and downsampling by half each layer;

Listing 4: discriminator network

```python
import tensorflow as tf


def create_discriminator_network(
    number_hidden_layers: int = 2,
    number_hidden_units_power: int = 5,
    hidden_activation_function: str = 'LeakyReLU',
    use_dropout: bool = True,
    upsampling: bool = True,
    use_batchnorm: bool = True,
    dropout_rate: float = 0.3,
    number_output_units: int = 1) -> tf.keras.Model:

    model = tf.keras.Sequential()

    for i in range(number_hidden_layers):

        if upsampling:
            # implements the guideline - downsample in the discriminator network
            model.add(tf.keras.layers.Dense(2 ** (number_hidden_units_power + number_hidden_layers - i - 1)))

        else:
            model.add(tf.keras.layers.Dense(2 ** number_hidden_units_power))

        if use_batchnorm:
            model.add(tf.keras.layers.BatchNormalization())
        else:
            pass

        model.add(tf.keras.layers.Activation(hidden_activation_function))

        if use_dropout:
            model.add(tf.keras.layers.Dropout(dropout_rate))
        else:
            pass

    model.add(tf.keras.layers.Dense(number_output_units, activation=None))

    return model
```

Listing 4 shows the python function which creates the discriminator network.

### 4.2.2 Network Training Implementation

With the basic architecture for the Network in place, the functions are put together into a custom training loop. While there are multiple approaches to training GANs, starting with the seminal paper by Goodfellow et al. (2014), such as training the discriminator and generator in an epoch separately, here a custom training loop with separate optimizers was chosen from the beginning, in order to accommodate more exotic loss functions.

Since a number of experiments on the efficacy of the generated data has to be done, the entire GAN system was set up to be set up with sensible defaults, dynamically adapting to 1D datasets. Specifically Buitinck et al. (2013) suggest design lessons from scikit-learn, one of which is sensible defaults.

In order to automatically create both generators and discriminators dynamically based on input shape (but with strong default settings which ideally do not have to be adjusted during experimentation at all) a small package was created which encapsulates the entire training loop.

Key part here is the training loop shown here:

Listing 5: training loop

```
# lists to store losses and values
all_losses = []
all_d_vals = []

for epoch in range(1, n_epochs+1):
    epoch_losses, epoch_d_vals = [], []
    for i,(input_z,input_real) in enumerate(training_data):

        # generator loss, record gradients
        with tf.GradientTape() as g_tape:
            g_output = generator_model(input_z)
            d_logits_fake = discriminator_model(g_output, training=True)
            labels_real = tf.ones_like(d_logits_fake)
            g_loss = loss_fn(y_true=labels_real, y_pred=d_logits_fake)
        # get loss derivatives from tabe, only for trainable vars, in case of regularization / batchnorm
        g_grads = g_tape.gradient(g_loss, generator_model.trainable_variables)

        # apply optimizer for generator
        g_optimizer.apply_gradients(
            grads_and_vars=zip(g_grads, generator_model.trainable_variables))

        # discriminator loss, gradients
        with tf.GradientTape() as d_tape:
            d_logits_real = discriminator_model(input_real, training=True)

            d_labels_real = tf.ones_like(d_logits_real)

            # loss for the real examples - labeles as 1
            d_loss_real = loss_fn(
                y_true=d_labels_real, y_pred=d_logits_real)

            # loss for the fakes - labeled as 0

            # apply discriminator to generator output like a function
            d_logits_fake = discriminator_model(g_output, training=True)
            d_labels_fake = tf.zeros_like(d_logits_fake)

            # loss function
            d_loss_fake = loss_fn(
                y_true=d_labels_fake, y_pred=d_logits_fake)

            # compute component loss for real & fake
            d_loss = d_loss_real + d_loss_fake

        # get the loss derivatives from the tape
        d_grads = d_tape.gradient(d_loss, discriminator_model.trainable_variables)

        # apply optimizer to discriminator gradients - only trainable :todo: add regularization here
        d_optimizer.apply_gradients(
            grads_and_vars=zip(d_grads, discriminator_model.trainable_variables))

        # add step loss to epoch list
        epoch_losses.append(
            (g_loss.numpy(), d_loss.numpy(),
             d_loss_real.numpy(), d_loss_fake.numpy()))

        # probabilities from logits for predcitions, using tf builtin
        d_probs_real = tf.reduce_mean(tf.sigmoid(d_logits_real))
        d_probs_fake = tf.reduce_mean(tf.sigmoid(d_logits_fake))
        epoch_d_vals.append((d_probs_real.numpy(), d_probs_fake.numpy()))

```

```
62      # record loss
63      all_losses.append(epoch_losses)
64      all_d_vals.append(epoch_d_vals)
65      print(
66          'Epoch {:03d} | ET {:.2f} min | Avg Losses >>'
67          ' G/D {:.4f}/{:.4f} [D-Real: {:.4f} D-Fake: {:.4f}]'
68          .format(
69              epoch, (time.time() - start_time)/60,
70              *list(np.mean(all_losses[-1], axis=0))))
71  result = {
72      'all_losses': all_losses,
73      'all_d_vals': all_d_vals,
74      'generator': generator_model,
75      'discriminator': discriminator_model}
76
77  if export_generator:
78
79      print()
80      print('saving generator model')
81
82      tf.keras.models.save_model(generator_model, f'./models/generator_{model_name}.h5')
83      print(f'generator model saved to: ./models/{model_name}.h5')
84
85  return result
```

Listing 5 shows the python function which trains the network. Note that this function is **quite strongly simplified**, the actual code used can be found at https://github.com/PaulBFB/master_thesis/blob/main/train_generator.py and would not likely be germane to the paper in its' entirety in any case.

The above training loop was developed together with the network architecture and also produced the training graphics shown so far. Before it was used in experimentation however, adjusting its' loss function was tested. Specifically, as proposed by Arjovsky et al. (2017), implementing the Earth Mover's Distance (EM) as a loss function.

$$W(\mathbb{P}_r, \mathbb{P}_g) = \inf_{\gamma \in \Pi(\mathbb{P}_r, \mathbb{P}_g)} \mathbb{E}_{(x,y)\sim\gamma} \left[ \|x - y\| \right]$$

Figure 7: Wasserstein distance formula

As mentioned in the paper, this distance denotes the amount of work that is necessary to transform one distribution in to another, given an optimal transfer plan $\gamma$ which actually denotes **how** the work is done. Furthermore, and probably most importantly, the EM, in contrast to other loss functions, is actually a function of the parameters $\theta$ of the distributions in question, i.e. it can express partial derivatives with respect to the single parameters!

However, finding $\gamma$ is an optimization problem by itself, since it constitutes an **optimal** solution. As Arjovsky et al. (2017) mention therefore, it is approximated during training. A complete explication of the metric and its' approximation is out of scope of this paper.

What this achieves in practice, is that it enables the discriminator to act as a **critic**, essentially reporting the distance that the generator has yet to move back during training, which the generator then backpropagates to its' parameters. Thereby,the loss during training actually becomes more meaningfully readable.

Arjovsky et al. (2017) recommend in their paper to clip the gradients reported back to the generator to be clipped. This led to substantial instability in the network, as can be seen here:

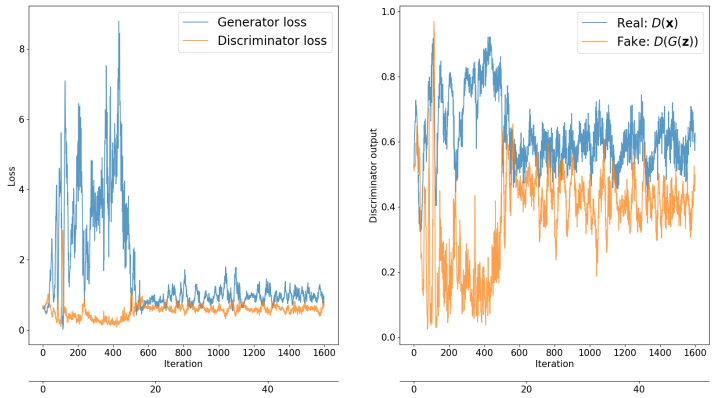


Figure 8: Wasserstein GAN, 3 layers; left - losses of generator/discriminator right - the probabilities real/fake assigned by the discriminator

As can be seen clearly here, the equilibrium between the components is fairly unstable. Gulrajani et al. (2017) pose that gradient clipping here actually leads to exploding and vanishing gradients, which seems to describe this result fairly well. In the actual implementation therefore, the **Gradient Penalty** method they recommend is implemented, namely:

- between real and fake examples in a batch, choose a random number sampled from a uniform distribution
- interpolate between real and fake examples
- calculate discriminator loss for all interpolated examples
- add the gradient penalty based on the interpolations
- remove batch normalization from the discriminator, since it shifts example gradients based on the entire batch

Therefore, the training loop was modified:

Listing 6: training loop

```
for epoch in range(1, n_epochs+1):
    epoch_losses, epoch_d_vals = [], []
    for i,(input_z,input_real) in enumerate(training_data):


        # set up tapes for both models
        with tf.GradientTape() as d_tape, tf.GradientTape() as g_tape:
            g_output = generator_model(input_z, training=True)

            # real and fake part of the critics output
            d_critics_real = discriminator_model(input_real, training=True)
            d_critics_fake = discriminator_model(g_output, training=True)

            # generator loss - (reverse of discriminator, to avoid vanishing gradient)
            g_loss = -tf.math.reduce_mean(d_critics_fake)

            # discriminator losses
            d_loss_real = -tf.math.reduce_mean(d_critics_real)
            d_loss_fake =  tf.math.reduce_mean(d_critics_fake)
            d_loss = d_loss_real + d_loss_fake

            # INNER LOOP for gradient penalty based on interpolations
            with tf.GradientTape() as gp_tape:
                alpha = rng.uniform(
                    shape=[d_critics_real.shape[0], 1, 1, 1],
                    minval=0.0, maxval=1.0)

                # creating the interpolated examples
                interpolated = (
                    alpha*tf.cast(input_real, dtype=tf.float32) + (1-alpha)*g_output)

                # force recording of gradients of all interpolations (not created by model)
                gp_tape.watch(interpolated)
                d_critics_intp = discriminator_model(interpolated)

            # gradients of the discriminator w. regard to all
            grads_intp = gp_tape.gradient(
                d_critics_intp, [interpolated,])[0]

            # regularization
            grads_intp_l2 = tf.sqrt(
                tf.reduce_sum(tf.square(grads_intp), axis=[1, 2, 3]))

            # compute penalty w. lambda hyperparam
            grad_penalty = tf.reduce_mean(tf.square(grads_intp_l2 - 1.0))

            # add GP to discriminator
            d_loss = d_loss + lambda_gp*grad_penalty
```

Note that according to Gulrajani et al. (2017) a $\lambda$ value of 10.0 worked well in all examples, which is what was used here. Again, this is a strongly truncated version of the code, the full version can be found at https://github.com/PaulBFB/master_thesis/blob/main/train_wasserstein_generator.py - this

also contains modified functions to create a **discriminator** without BatchNormalization.

The resulting training loop with the same layers and upsampling-downsampling symmetry between generator and discriminator resulted in this:

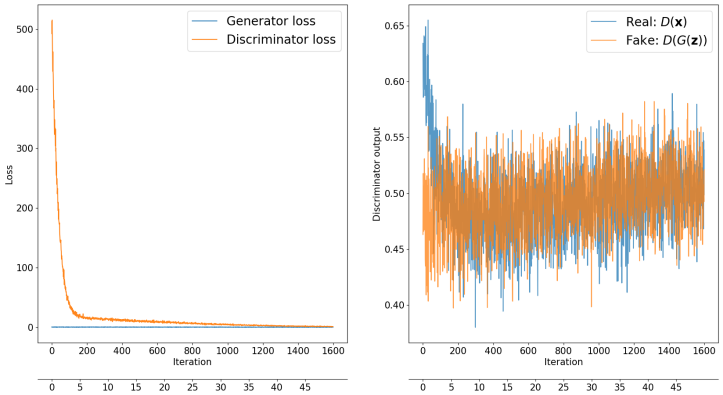


Figure 9: Wasserstein GAN with gradient penalty, 2 layers; left - losses of generator/discriminator right - the probabilities real/fake assigned by the discriminator

The equilibrium is quite tightly clustered around a probability of real and fake samples, which indicates that the discriminator and generator quickly reach a stable equilibrium in which the discriminator is essentially forced to guess between real and fake examples.

Both training loops, the basic DCGAN-adapted including BatchNormalization as well as the Wasserstein loop including penalty were preserved as separate modules. In order to perform efficient experiments on entire datasets, again with sensible default values as recommended by Buitinck et al. (2013) those loops were wrapped into a python module, which enables:

- accept preprocessed data in the form of numpy arrays, keep the original size or take a random sample from it (in order to experiment with even smaller data-subsets)

- retrain either a Wasserstein-GP or DCGAN-adapted generator if the data was decreased (or the generator is forced to be trained)
- create a number of samples based on the amount of original data and mix it into the original data

Especially important here is the second point, since using a generator trained on the **full training data set** as a GAN and then generating data to mix into a reduced subset would effectively constitute **information leakage** from the entire training dataset!

The complete function enhancing data may be found here https://github.com/PaulBFB/master_thesis/blob/main/enhance_data.py, also the helper function using the generator to generate data from a distribution may be found here: https://github.com/PaulBFB/master_thesis/blob/main/generate_data.py - both functions are fairly basic. Mostly of interest is the fact that they may be used fairly agnostically with a given training dataset, given that is has been processed to be suitable to train standard models on it; i.e. scaled, imputed if necessary and categorically encoded.

From here on out, experiments were performed on the dataset with different types of models.

# 5. Data Boosting Experiment Results

## 5.1 Experiments on the original dataset

The technical implementation that has been described in 4 has been entirely developed on the titanic dataset described by Farag and Hassan (2018). Therefore the first experiments were also performed on this dataset.

It is important to **note** here, that due to the fact that this dataset is extremely widely used, there have been significantly higher performances in accuracy achieved. These performances are mostly due to extensive feature engineering, since some of the features of the dataset contain implicit information. Take for example the cabin number, which contains information on where the passenger was staying, which would logically have bearing on their odds of survival, if it was mapped to the cabin's distance from the deck and/or lifeboats.

This is, however, explicitly **not** the purpose of this experiment, a notebook that does this fairly well can be found here: `https://www.kaggle.com/vinothan/titanic-model-with-90-accuracy`

The purpose of this experiment however, is to see if gains in performance can be achieved by simply applying larger compute power to the dataset in an agnostic fashio (more details in the discussion).

### 5.1.1 Experiments with decreased amounts of data

Initially, the question posed had been whether or not increasing the amount of training data available using a GAN could increase neural network performance. To examine this in detail, the data was systematically decreased in steps, and neural networks were then trained in parallel

- on the shrunken data
- on progressively boosted data

using parameter gridsearch. Gridsearch on neural networks is not yet well automated, therefore in order to do this, some helper modules were created:

### A model creation function

To ensure that the models that were trained on the shrunken and boosted data partitions, these models had to be created using the same parameters. This was done with a simple model creation function that encapsulated all the necessary defaults;

Listing 7: training loop

```
def make_model(
    input_shape: tuple = (11, ),
    number_hidden_layers: int = 8,
    activation: str = 'elu',
    alpha: float = .2,
    neurons: int = 32,
    loss: str = 'binary_crossentropy',
    learning_rate: float = .003,
    dropout_rate: float = .5) -> Model:

    model = models.Sequential()
    model.add(layers.InputLayer(input_shape=input_shape))

    for i in range(number_hidden_layers):
        model.add(layers.Dense(
            neurons,
            kernel_initializer='he_normal',
            name=f'hidden_layer_{i}_relu_alpha_{alpha}'))

        if number_hidden_layers >= 3:
            model.add(layers.BatchNormalization())

        model.add(layers.Activation(activation))
        model.add(layers.Dropout(dropout_rate, name=f'dropout_{i}_{round(dropout_rate * 100)}'))

    model.add(layers.Dense(1, activation='sigmoid'))

    optimizer = Adam(learning_rate=learning_rate)

    model.compile(loss=loss, optimizer=optimizer, metrics=['accuracy', Precision(), Recall(), AUC()])

    return model
```

The module mostly creates a standard Sequential-class Keras model with minimal dynamic changes (such as BatchNormalization based on the number of layers).

### Sklearn-style Gridsearch

Using the KerasClassifier wrapper https://www.tensorflow.org/api_docs/python/tf/keras/wrappers/scikit_learn/KerasClassifier, a basic grid-search function was created to be applied to all models.

Listing 8: training loop

```
def nn_gridsearch(
    make_model_function,
    x_train: np.ndarray = None,
    y_train: np.ndarray = None,
    params: dict = None,
    epochs: int = 100,
    validation_split: float = .1,
    patience: int = 10,
    batch_size: int = 16,
    n_iterations: int = 10,
    early_stop: bool = True,
    save_logs: bool = False,
    verbose: int = 1):

    keras_cl = KerasClassifier(
        make_model_function,
        batch_size=batch_size,
        shuffle=True,
        verbose=verbose)

    rnd_search_cv = RandomizedSearchCV(
        keras_cl,
        params,
        n_iter=n_iterations,
        cv=3,
        verbose=2,
        n_jobs=-1)

    callbacks = []
    if early_stop:
        callbacks.append(EarlyStopping(patience=patience, monitor='val_loss', mode='min'))
    if save_logs:
        callbacks.append(TensorBoard(logdir()))

    rnd_search_cv.fit(
        x_train, y_train,
        epochs=epochs,
        validation_split=validation_split,
        callbacks=callbacks)

    return rnd_search_cv


if __name__ == '__main__':

    grid_parameters = {
        'number_hidden_layers': list(range(1, 8)),
        'neurons': np.arange(1, 100).tolist(),
        'learning_rate': reciprocal(3e-4, 3e-2).rvs(1000).tolist(),
        'dropout_rate': np.arange(.2, .6, .1).tolist(),
```

```
51          'alpha': np.arange(.2, .35, .05).tolist(),
52          'activation': ['elu', 'selu', 'relu']}
53
54      grid = nn_gridsearch(
55          make_model,
56          data['x_train_processed'], data['y_train'],
57          grid_parameters,
58          n_iterations=3)
59
60      best_model = grid.best_estimator_.model
61      best_model.save(model_path)
```

Note that both the gridsearch and model function are slightly simplified here, the original is again found at https://github.com/PaulBFB/master_thesis/blob/main/nn_gridsearch.py. Also, to quickly apply the gridsearch function to progressively larger segments of the original data, a script https://github.com/PaulBFB/master_thesis/blob/main/boost_experiments.py was used; which is nothing more than an iteration over the different sized data parts, applying gridsearch to all of them, in order to run in the background (or on remote machines, as some of these tests may take an exceedingly long time, based on the size of the grid and the hardware they run on).

As for the results with decreased data, the following steps were automatically performed:

- shuffle the data randomly, take a small subset from it
- train a generator on it, either a Wasserstein-GP or DCGAN-adapted style generator
- perform gridsearch on it, from the base model creation function
- record the results

The resulting graphic is always formatted in the same way; height of the bar denotes accuracy of the best model, color of the bar denotes the type of boosting that was applied, and the bar position on the x-axis denotes by how much the data was boosted.

Boosting factor ranges are (somewhat arbitrarily chosen, after multiple experiments):

- +20%
- +30%
- +50%
- +200%

For clarity, the accuracy of the unboosted data is marked by a line with its' exact value, to clearly denote performance differences.

### Data Size 0.3 - 0.8

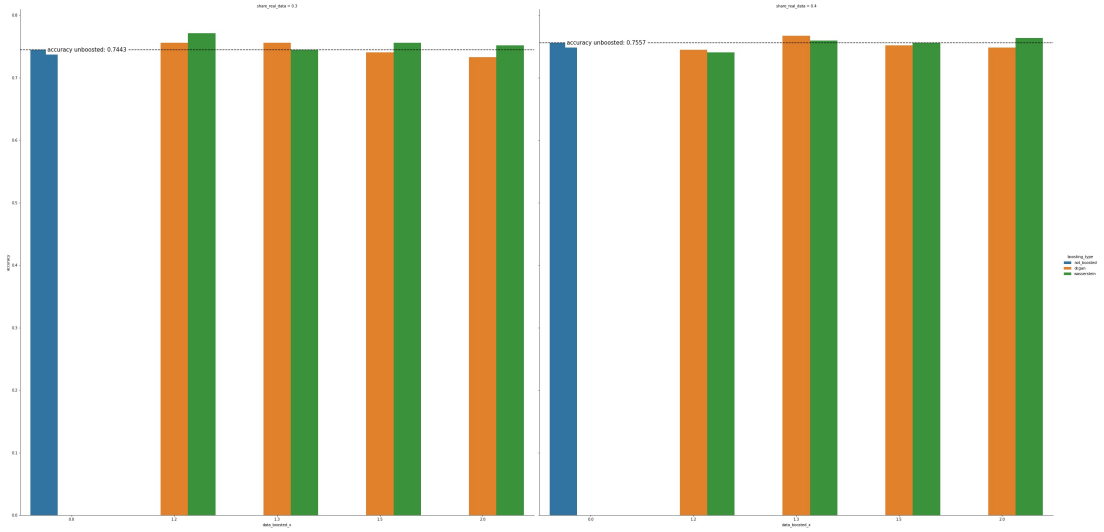


Figure 10: Experiment with data sizes 30%, 40% of original data

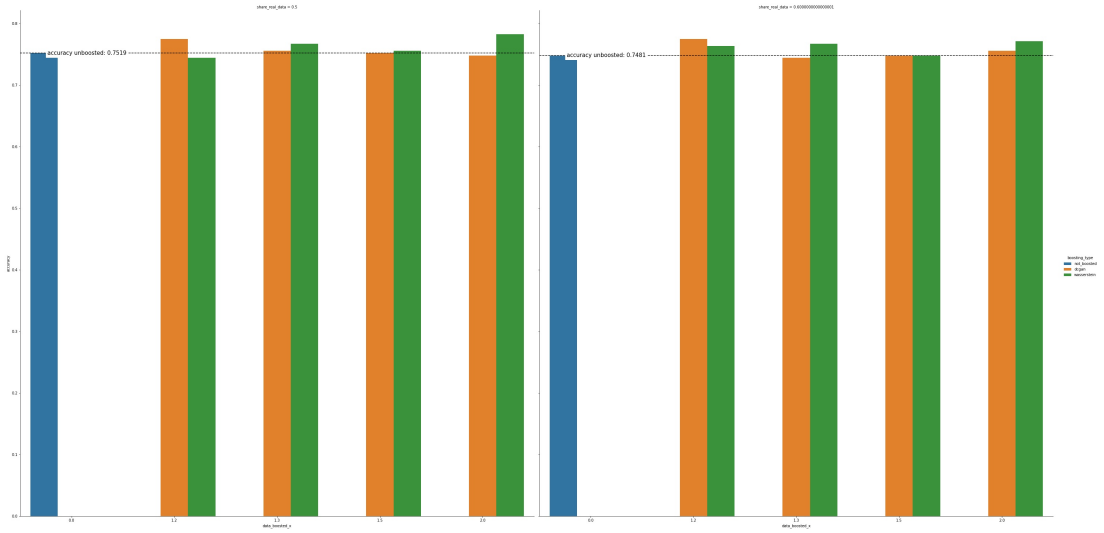


Figure 11: Experiment with data sizes 50%, 60% of original data

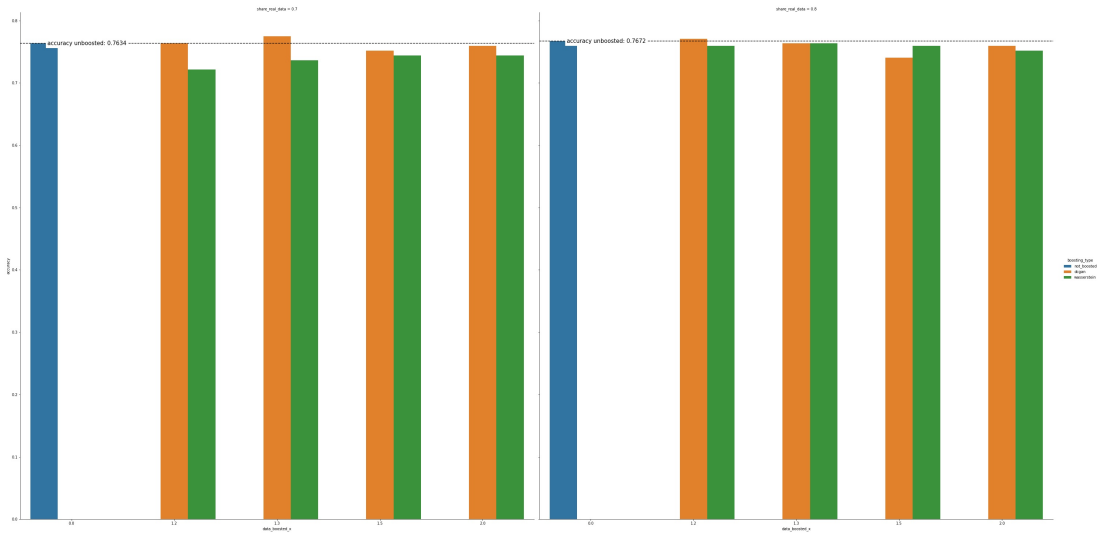


Figure 12: Experiment with data sizes 70%, 80% of original data

As can be seen quite plainly, while at some sizes there appears to be a (very very slight) but static gain in performance, the variation is well within the range of simple random fluctuations due to the random grid search performed on the networks.

### Data Size 1

Performing the same test on the entire data:

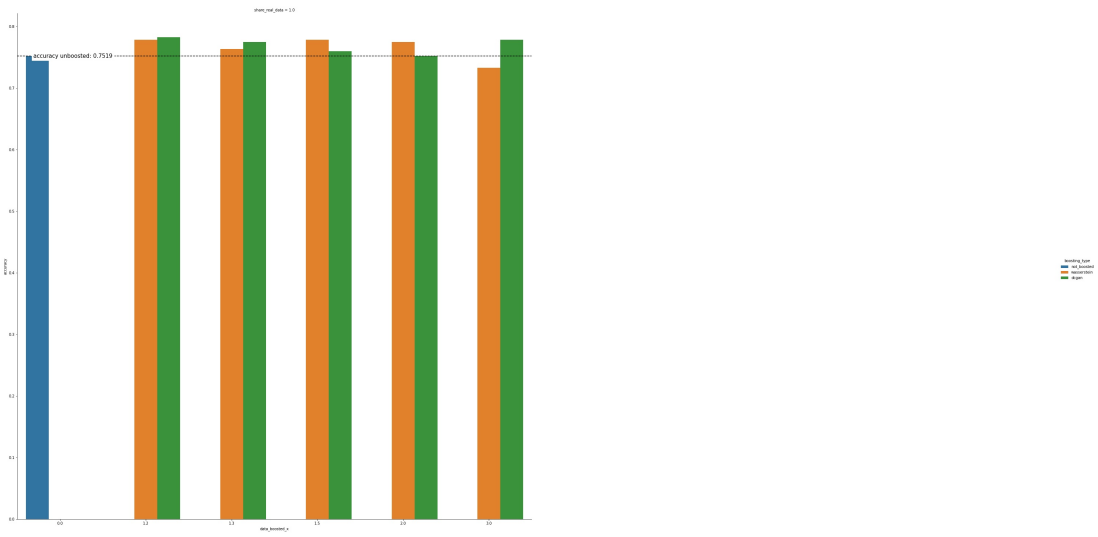


Figure 13: Experiment with data size 100% of original data

appears to yield a performance gain, which is not significant either, but seems more consistent.

# 6. Discussion

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# A. List of Interview Partners

# B. Code Table