```
!pip install PyDrive
!pip install keras
     Requirement already satisfied: keras in /usr/local/lib/python3.7/dist-packages (2.7.0)
!pip install tensorflow
!pip install Tensorboard
from pydrive.auth import GoogleAuth
from pydrive.drive import GoogleDrive
from google.colab import auth
from oauth2client.client import GoogleCredentials
import seaborn as sns
import numpy as np
from datetime import datetime as dt
import matplotlib.pyplot as plt
from sklearn.preprocessing import OneHotEncoder
from sklearn import preprocessing
from sklearn.preprocessing import LabelEncoder
from sklearn.model selection import train test split
from sklearn.linear_model import LogisticRegression
from sklearn import metrics
from sklearn.metrics import classification report, confusion matrix
from sklearn.metrics import accuracy score
from sklearn.model selection import GridSearchCV
from sklearn.datasets import make blobs
from sklearn.model selection import train test split
from sklearn.preprocessing import StandardScaler
import xgboost as xgb
from xgboost import XGBClassifier
import math
import tensorflow.keras as keras
from keras.models import Sequential
from keras.layers import Dense
import tensorflow.keras as keras
from keras.models import Sequential
from keras.layers import Dense
from keras.wrappers.scikit learn import KerasClassifier
import geopy.distance
# 1. Authenticate and create the PyDrive client.
auth.authenticate user()
gauth = GoogleAuth()
```

```
gauth.credentials = GoogleCredentials.get application default()
#2. Get the file
downloaded = drive.CreateFile({'id':"17TlCXfs4WKyo8nshLrTGoVTLOvP6CIyr"}) # replace the id
downloaded.GetContentFile('fraudTrain.csv')
#3. Read file as panda dataframe
import pandas as pd
data = pd.read csv('fraudTrain.csv')
data.shape
data['trans date trans time'] = pd.to datetime(data['trans date trans time'])
data.dtypes['trans_date_trans_time']
data['transaction hour'] = data['trans date trans time'].dt.hour
t = data.groupby('transaction hour').count()
t = t['trans num']
t = pd.DataFrame(t)
t = t.rename(columns={'trans num':'Actual transaction'})
fraud t = data.loc[data['is fraud']==1]
tf = fraud_t.groupby('transaction_hour').count()
tf = tf['trans num']
time = pd.concat([t, tf], axis=1)
time[['Actual transaction','trans num']]
time = time.rename(columns={'trans num':'Fradulent transaction'})
time['Fradulent transaction'] = time['Fradulent transaction'].fillna(0)
time['fraud rate% by hour'] = (time['Fradulent transaction'] / time['Actual transaction']) *
time = time.sort_values(['fraud_rate%_by_hour'], ascending=False)
fr_time = pd.DataFrame(time['fraud_rate%_by_hour'])
act time = data['transaction hour']
act time = pd.DataFrame(act time)
new time = pd.merge(act time, fr time, how='left', on='transaction hour')
new time
data['transaction hour'] = new time['fraud rate% by hour']
t_categ_anal = data.groupby('category')[['trans_num']].count().reset_index()
t categ anal.rename({'trans num':'total count of trasactions'}, axis=1)
```

```
f_categ_anal = data[data['is_fraud']==1].groupby('category')[['trans_num']].count().reset_ind
f_categ_anal.rename({'trans_num':'count_of_fraud_trasactions'}, axis=1)
categ_anal = pd.merge(t_categ_anal, f_categ_anal, how='left', on='category')
categ anal['fraud perc'] = (categ anal['trans num y'] / categ anal['trans num x']) * 100
categ anal = categ anal.sort values(['fraud perc'], ascending=False)
t job anal = data.groupby('job')[['trans num']].count().reset index()
t_job_anal = t_job_anal.sort_values(['trans_num'], ascending=False)
f_job_anal = data[data['is_fraud']==1].groupby('job')[['trans_num']].count().reset_index()
f_job_anal = f_job_anal.sort_values(['trans_num'], ascending=False)
job_anal = pd.merge(t_job_anal, f_job_anal, how='inner', on='job')
job anal['fraud perc'] = (job anal['trans num y'] / job anal['trans num x']) * 100
job_anal = job_anal.sort_values(['fraud_perc'], ascending=False)
high fraud = job anal[job anal['fraud perc'] > 90]
#high_fraud = pd.DataFrame(high_fraud['job'])
high_fraud_job = high_fraud['job'].tolist()
new job = []
for job in data['job']:
 for fraud_job in high_fraud_job:
   if fraud job == job:
      new_job.append('high risk')
      break
 else:
   new_job.append('low risk')
data['job'] = new job
enc = OneHotEncoder()
enc_df = pd.DataFrame(enc.fit_transform(data[['job']]).toarray())
enc df
data = data.join(enc df)
data.rename({0:'low risk job', 1:'high risk job'}, axis=1, inplace=True)
z = data.groupby('zip').count()
z = z['city']
z = pd.DataFrame(z)
z = z.rename(columns={'city':'Actual_transaction'})
fraud = data.loc[data['is_fraud']==1]
zf = fraud.groupby('zip').count()
zf = zf['city']
```

```
zip = pd.concat([z, zf], axis=1)
zip[['Actual transaction','city']]
zip = zip.rename(columns={'city':'Fradulent transaction'})
zip['Fradulent transaction'] = zip['Fradulent transaction'].fillna(0)
zip['fraud rate%'] = (zip['Fradulent transaction'] / zip['Actual transaction']) * 100
zip = zip.sort_values(['fraud_rate%'], ascending=False)
fr zip = pd.DataFrame(zip['fraud rate%'])
# Replacing Zip codes with fraud rates
act zip = data['zip']
act zip = pd.DataFrame(act zip)
new_zip = pd.merge(act_zip, fr_zip, how='left', on='zip')
data['zip'] = new zip['fraud rate%']
data['zip']
data['amt'] = np.log(data['amt'])
data['amt'].skew()
enc = OneHotEncoder()
enc_df = pd.DataFrame(enc.fit_transform(data[['gender']]).toarray())
enc df
data = data.join(enc df)
data.rename({0:'female', 1:'male'}, axis=1, inplace=True)
data['category'].replace({'misc_net':1, 'grocery_pos':2, 'entertainment':3, 'gas_transport':4
enc = OneHotEncoder()
enc df = pd.DataFrame(enc.fit transform(data[['category']]).toarray())
enc df
data = data.join(enc df)
data.rename({0:'misc_net', 1:'grocery_pos', 2:'entertainment', 3:'gas_transport', 4:'misc_pos
data['day_of_week'] = data['trans_date_trans_time'].dt.day_name()
data['day of week']
label encoder = preprocessing.LabelEncoder()
data['day_of_week'] = label_encoder.fit_transform(data['day_of_week'])
```

```
data['day of week'].unique()
     array([5, 6, 4, 0, 2, 3, 1])
data.columns
     Index(['Unnamed: 0', 'trans date trans time', 'cc num', 'merchant', 'category',
            'amt', 'first', 'last', 'gender', 'street', 'city', 'state', 'zip',
            'lat', 'long', 'city_pop', 'job', 'dob', 'trans_num', 'unix_time',
            'merch_lat', 'merch_long', 'is_fraud', 'transaction_hour',
            'low risk job', 'high risk job', 'female', 'male', 'misc_net',
            'grocery_pos', 'entertainment', 'gas_transport', 'misc_pos',
            'grocery_net', 'shopping_net', 'shopping_pos', 'food_dining',
            'personal_care', 'health_fitness', 'travel', 'kids_pets', 'home',
            'day of week'],
           dtvpe='object')
Y = data['is fraud']
data.drop(columns=['Unnamed: 0','is fraud','trans date trans time','dob','trans num','unix ti
X = data.copy()
X_train, X_test, y_train, y_test = train_test_split(X, Y, test_size=0.30)
print(X train.shape, X test.shape, y train.shape, y test.shape)
     (907672, 21) (389003, 21) (907672,) (389003,)
sc = StandardScaler()
sc.fit(X train)
X train normalized = sc.transform(X train)
X test normalized = sc.transform(X test)
# convert to Pandas DF
X train normalized = pd.DataFrame(X train normalized, columns=X train.columns)
X test normalized = pd.DataFrame(X test normalized, columns=X test.columns)
X train normalized.describe().apply(lambda s: s.apply('{0:.2f}'.format))
Feature Selection
xgb instance = xgb.XGBClassifier()
model_for_feature_selection = xgb_instance.fit(X_train_normalized, y_train)
```

```
feature_importance = {'Feature':X_train_normalized.columns,'Importance':model_for_feature_sel
feature_importance = pd.DataFrame(feature_importance)
feature_importance.sort_values("Importance", inplace=True,ascending=False)
feature_importance
```

	Feature	Importance
10	misc_pos	0.305904
8	entertainment	0.211822
0	amt	0.084691
3	transaction_hour	0.079823
6	misc_net	0.060125
12	shopping_net	0.047648
17	travel	0.035314
15	personal_care	0.035209
1	zip	0.034306
9	gas_transport	0.029079
7	grocery_pos	0.023501
19	home	0.022225
18	kids_pets	0.019053
16	health_fitness	0.004523
13	shopping_pos	0.003835
2	city_pop	0.002943
5	male	0.000000
11	grocery_net	0.000000
4	high risk job	0.000000
14	food_dining	0.000000
20	day_of_week	0.000000

final_features = feature_importance["Feature"][feature_importance.Importance > 0.01]

```
X_train_normalized = X_train_normalized[final_features]
X_test_normalized = X_test_normalized[final_features]
```

```
X_train_normalized.head(5)
X_test_normalized.head(5)
```

MODEL

```
classifier = Sequential()
# add the first hidden layer
classifier.add(Dense(units=5,kernel_initializer='glorot_uniform',
                    activation = 'relu'))
# add the second hidden layer
classifier.add(Dense(units=5,kernel_initializer='glorot_uniform',
                    activation = 'relu'))
# add the output layer
classifier.add(Dense(units=1,kernel initializer='glorot uniform',
                    activation = 'sigmoid'))
# add additional parameters
classifier.compile(optimizer='adam',loss='binary_crossentropy',metrics=['accuracy'])
# train the model
classifier.fit(X_train_normalized,y_train,batch_size=1000,epochs=20)
def build classifier():
   classifier = Sequential()
   classifier.add(Dense(units=5,kernel initializer='glorot uniform', activation = 'relu'))
   classifier.add(Dense(units=5,kernel_initializer='glorot_uniform', activation = 'relu'))
   classifier.add(Dense(units=1,kernel_initializer='glorot_uniform', activation = 'sigmoid')
   classifier.compile(optimizer='adam',loss='binary crossentropy',metrics=['accuracy'])
   #classifier.fit(X_train_normalized,y_train,batch_size=1000,epochs=20)
   return classifier
model=KerasClassifier(build_fn=build_classifier)
import tensorflow as tf
import datetime
rm -rf ./logs/
log_dir = "logs/fit/" + datetime.datetime.now().strftime("%Y%m%d-%H%M%S")
tensorboard_callback = tf.keras.callbacks.TensorBoard(log_dir=log_dir, histogram_freq=1)
```

```
model.fit(x=X train normalized,
      y=y train,
      batch_size=1000,
      epochs=5,
      validation_data=(X_test_normalized, y_test),
      callbacks=[tensorboard callback])
   Epoch 1/5
   908/908 [=========== ] - 3s 3ms/step - loss: 0.2459 - accuracy: 0.9160
   Epoch 2/5
   908/908 [============ ] - 2s 2ms/step - loss: 0.0256 - accuracy: 0.9948
   Epoch 3/5
   Epoch 4/5
   Epoch 5/5
   908/908 [============= ] - 2s 2ms/step - loss: 0.0189 - accuracy: 0.9952
   <keras.callbacks.History at 0x7f3b00a97f10>
```

%tensorboard --logdir logs/fit

TensorBoard SCALARS GRAPHS DISINACTIVE

```
Q Filter tags (regular expressions supported)
          Show data download links
          Ignore outliers in chart scaling
                                    epoch accuracy
       Tooltip sorting
                      default
       method:
                                     epoch_accuracy
                                     tag: epoch_accuracy
       Smoothing
params={'batch size':[100, 20],
       'nb_epoch':[20, 10],
       'unit':[5,6],
gs=GridSearchCV(estimator=model, param grid=params, cv=10)
# now fit the dataset to the GridSearchCV object.
gs = gs.fit(X_train, y_train)
    Epoch 1/20
    Epoch 2/20
    908/908 [============ ] - 2s 2ms/step - loss: 0.0274 - accuracy: 0.9
    Epoch 3/20
    908/908 [============ ] - 2s 2ms/step - loss: 0.0256 - accuracy: 0.9
    Epoch 4/20
    908/908 [=========== ] - 2s 2ms/step - loss: 0.0237 - accuracy: 0.9
    Epoch 5/20
    908/908 [============ ] - 2s 2ms/step - loss: 0.0186 - accuracy: 0.9
    Epoch 6/20
    908/908 [============ ] - 2s 2ms/step - loss: 0.0171 - accuracy: 0.9
    Epoch 7/20
    908/908 [=========== ] - 2s 3ms/step - loss: 0.0158 - accuracy: 0.9
    Epoch 8/20
    908/908 [=========== ] - 2s 2ms/step - loss: 0.0147 - accuracy: 0.9
    Epoch 9/20
    908/908 [============ ] - 2s 2ms/step - loss: 0.0136 - accuracy: 0.9
    Epoch 10/20
    908/908 [============ ] - 2s 2ms/step - loss: 0.0127 - accuracy: 0.9
    Epoch 11/20
    908/908 [============ ] - 2s 2ms/step - loss: 0.0118 - accuracy: 0.9
    Epoch 12/20
    908/908 [============ ] - 2s 2ms/step - loss: 0.0111 - accuracy: 0.9
    Epoch 13/20
    908/908 [============ ] - 2s 2ms/step - loss: 0.0104 - accuracy: 0.9
    Epoch 14/20
    908/908 [============ ] - 2s 3ms/step - loss: 0.0098 - accuracy: 0.9
    Epoch 15/20
    908/908 [============= ] - 2s 2ms/step - loss: 0.0094 - accuracy: 0.9
    Epoch 16/20
```

```
908/908 [============ ] - 2s 2ms/step - loss: 0.0091 - accuracy: 0.9
Epoch 17/20
908/908 [=========== ] - 2s 2ms/step - loss: 0.0089 - accuracy: 0.9
Epoch 18/20
908/908 [============ ] - 2s 2ms/step - loss: 0.0087 - accuracy: 0.9
Epoch 19/20
908/908 [============ ] - 2s 2ms/step - loss: 0.0085 - accuracy: 0.9
Epoch 20/20
908/908 [============ ] - 2s 2ms/step - loss: 0.0084 - accuracy: 0.9
Epoch 1/20
908/908 [============ ] - 3s 2ms/step - loss: 0.1123 - accuracy: 0.9
Epoch 2/20
908/908 [============ ] - 2s 2ms/step - loss: 0.0231 - accuracy: 0.9
Epoch 3/20
908/908 [============ ] - 2s 2ms/step - loss: 0.0213 - accuracy: 0.9
Epoch 4/20
908/908 [=========== ] - 2s 2ms/step - loss: 0.0201 - accuracy: 0.9
Epoch 5/20
908/908 [============ ] - 2s 2ms/step - loss: 0.0189 - accuracy: 0.9
Epoch 6/20
908/908 [============ ] - 2s 2ms/step - loss: 0.0179 - accuracy: 0.9
Epoch 7/20
908/908 [============ ] - 2s 2ms/step - loss: 0.0172 - accuracy: 0.9
Epoch 8/20
908/908 [============ ] - 2s 2ms/step - loss: 0.0166 - accuracy: 0.9
Epoch 9/20
```

Hyperparameter Tuning

```
%load ext tensorboard
```

```
rm -rf ./logs/
import tensorflow as tf
from tensorboard.plugins.hparams import api as hp
import datetime

HP_NUM_UNITS = hp.HParam('num_units', hp.Discrete([2, 34]))
HP_DROPOUT = hp.HParam('dropout', hp.RealInterval(0.1, 0.2))
HP_OPTIMIZER = hp.HParam('optimizer', hp.Discrete(['adam', 'sgd']))

METRIC_ACCURACY = 'accuracy'
hparams=[HP_NUM_UNITS, HP_DROPOUT, HP_OPTIMIZER]

with tf.summary.create_file_writer('logs/hparam_tuning').as_default():
    hp.hparams_config(
    hparams=[HP_NUM_UNITS, HP_DROPOUT, HP_OPTIMIZER],
```

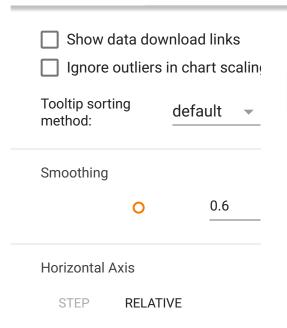
```
metrics=[hp.Metric(METRIC ACCURACY, display name='Accuracy')],
def train test model(hparams):
 model = tf.keras.models.Sequential([
   tf.keras.layers.Flatten(),
   tf.keras.layers.Dense(hparams[HP NUM UNITS], activation=tf.nn.relu),
   tf.keras.layers.Dropout(hparams[HP DROPOUT]),
   tf.keras.layers.Dense(10, activation=tf.nn.softmax),
 ])
 model.compile(
     optimizer=hparams[HP OPTIMIZER],
     loss='binary_crossentropy',
     metrics=['accuracy'],
 )
 log dir = "logs/hparam tuning" + datetime.datetime.now().strftime("%Y%m%d-%H%M%S")
 tensorboard_callback = tf.keras.callbacks.TensorBoard(log_dir=log_dir), hp.KerasCallback(lo
 model.fit(X train normalized, y train, epochs=1, callbacks=[tensorboard callback])
 # Run with 1 epoch to speed things up for demo purposes
  ,accuracy = model.evaluate(X test normalized, y test)
 return accuracy
def run(run dir, hparams):
 with tf.summary.create file writer(run dir).as default():
   hp.hparams(hparams) # record the values used in this trial
   accuracy = train test model(hparams)
   tf.summary.scalar(METRIC ACCURACY, accuracy, step=1)
session num = 0
for num units in HP NUM UNITS.domain.values:
 for dropout rate in (HP DROPOUT.domain.min value, HP DROPOUT.domain.max value):
   for optimizer in HP_OPTIMIZER.domain.values:
     hparams = {
         HP_NUM_UNITS: num_units,
         HP DROPOUT: dropout rate,
         HP OPTIMIZER: optimizer,
     }
     run name = "run-%d" % session num
     print('--- Starting trial: %s' % run name)
     print({h.name: hparams[h] for h in hparams})
     run('logs/hparam_tuning/' + run_name, hparams)
     session_num += 1
     --- Starting trial: run-0
    {'num_units': 2, 'dropout': 0.1, 'optimizer': 'adam'}
    28365/28365 [================ ] - 40s 1ms/step - loss: 0.0617 - accuracy: (
    --- Starting trial: run-1
```

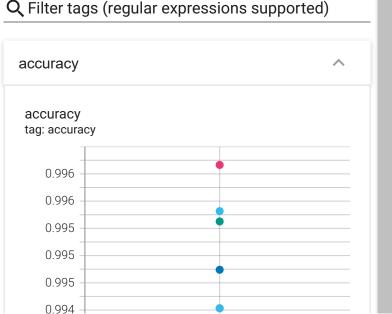
```
{'num units': 2, 'dropout': 0.1, 'optimizer': 'sgd'}
--- Starting trial: run-2
{'num units': 2, 'dropout': 0.2, 'optimizer': 'adam'}
--- Starting trial: run-3
{'num units': 2, 'dropout': 0.2, 'optimizer': 'sgd'}
--- Starting trial: run-4
{'num units': 34, 'dropout': 0.1, 'optimizer': 'adam'}
--- Starting trial: run-5
{'num units': 34, 'dropout': 0.1, 'optimizer': 'sgd'}
--- Starting trial: run-6
{'num_units': 34, 'dropout': 0.2, 'optimizer': 'adam'}
--- Starting trial: run-7
{'num units': 34, 'dropout': 0.2, 'optimizer': 'sgd'}
28365/28365 [================ ] - 41s 1ms/step - loss: 0.0339 - accuracy: (
```

%tensorboard --logdir logs/hparam tuning

Reusing TensorBoard on port 6006 (pid 395), started 0:47:15 ago. (Use '!kill 395' to ki]

TensorBoard SCALARS GRAPHS HPINACTIVE





K Fold Validation

```
from tensorflow.keras.datasets import cifar10
from tensorflow.keras.models import Sequential
from tensorflow.keras.layers import Dense, Flatten, Conv2D, MaxPooling2D
from tensorflow.keras.losses import binary crossentropy
from tensorflow.keras.optimizers import Adam
from sklearn.model_selection import KFold
import numpy as np
# Model configuration
batch size = 50
img_width, img_height, img_num_channels = 32, 32, 3
loss function = binary crossentropy
no classes = 100
no epochs = 10
optimizer = Adam()
verbosity = 1
num folds = 5
# Parse numbers as floats
input train = X train normalized.astype('float32')
input_test = X_test_normalized.astype('float32')
# Normalize data
```

input_train = input_train / 255
input test = input test / 255

```
# Define per-fold score containers
acc_per_fold = []
loss per fold = []
# Merge inputs and targets
inputs = np.concatenate((input train, input test), axis=0)
targets = np.concatenate((y_train, y_test), axis=0)
# Define the K-fold Cross Validator
kfold = KFold(n splits=num folds, shuffle=True)
# K-fold Cross Validation model evaluation
fold\ no = 1
for train, test in kfold.split(inputs, targets):
 # Define the model architecture
 model = Sequential()
 model.add(Dense(units=5,kernel_initializer='glorot_uniform', activation = 'relu'))
 model.add(Dense(units=5,kernel initializer='glorot uniform', activation = 'relu'))
 model.add(Dense(units=1,kernel_initializer='glorot_uniform', activation = 'sigmoid'))
 # Compile the model
 model.compile(loss=loss_function,
              optimizer=optimizer,
              metrics=['accuracy'])
 # Generate a print
 print('-----')
 print(f'Training for fold {fold_no} ...')
 # Fit data to model
 history = model.fit(inputs[train], targets[train],
            batch size=batch size,
            epochs=no epochs,
            verbose=verbosity)
 # Generate generalization metrics
 scores = model.evaluate(inputs[test], targets[test], verbose=0)
 print(f'Score for fold {fold_no}: {model.metrics_names[0]} of {scores[0]}; {model.metrics_n
 acc per fold.append(scores[1] * 100)
 loss_per_fold.append(scores[0])
 # Increase fold number
 fold\ no = fold\ no + 1
# == Provide average scores ==
print('-----')
print('Score per fold')
```

```
for i in range(0, len(acc per fold)):
print('-----')
print(f'> Fold {i+1} - Loss: {loss_per_fold[i]} - Accuracy: {acc_per_fold[i]}%')
print('-----')
print('Average scores for all folds:')
print(f'> Accuracy: {np.mean(acc per fold)} (+- {np.std(acc per fold)})')
print(f'> Loss: {np.mean(loss per fold)}')
print('-----')
 Training for fold 1 ...
 Epoch 1/10
 Epoch 2/10
 Epoch 3/10
 Epoch 4/10
 Epoch 5/10
 Epoch 6/10
 Epoch 7/10
 Epoch 8/10
 Epoch 9/10
 Epoch 10/10
 Score for fold 1: loss of 0.018657712265849113; accuracy of 99.57314133644104%
 Training for fold 2 ...
 Epoch 1/10
 Epoch 2/10
 Epoch 3/10
 Epoch 4/10
 Epoch 5/10
 Epoch 6/10
 Epoch 7/10
 Epoch 8/10
 Epoch 9/10
 Epoch 10/10
 20747/20747 [============== ] - 30s 1ms/step - loss: 0.0162 - accuracy
 Score for fold 2: loss of 0.015777187421917915; accuracy of 99.60475564002991%
```