bikeshare_neural_net_exercise-nates_solution

February 13, 2018

1 We will be using Keras, pretty much the highest-level neural network API. It can use tensorflow, CNTK, or theano as a backend. If tensorflow is using a GPU, then it is using the NVIDIA CUDA codebase (another API), which then is calling nearly direct commands on the GPU. So we could have 3 levels of APIs if we are using Keras on a GPU.

```
data from here: https://archive.ics.uci.edu/ml/datasets/bike+sharing+dataset
```

```
In [1]: import pandas as pd
In [2]: filename = '/home/nate/Dropbox/MSDS/MSDS680_ncg_S8W1_18/week5/hour.csv'
        # parse dates will convert those columns (labels in the list) to dates
        # infer datetime format will try to figure out the datetime format of the dates column
        # and keep using that for the column, so can speed up loading by a lot sometimes
        bike_df = pd.read_csv(filename, parse_dates=['dteday'], infer_datetime_format=True)
        bike_df.head()
Out[2]:
                       dteday season yr mnth hr holiday weekday workingday \
           instant
                 1 2011-01-01
                                        0
                                                  0
        0
                                    1
                                              1
                                                           0
                                                                    6
        1
                 2 2011-01-01
                                        0
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                 3 2011-01-01
                                        0
                                                  3
                 4 2011-01-01
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                                      hum windspeed
           weathersit temp
                              atemp
                                                     casual
                                                              registered
        0
                    1 0.24 0.2879 0.81
                                                 0.0
                                                           3
                                                                      13
                                                                           16
                    1 0.22 0.2727 0.80
                                                 0.0
                                                                      32
        1
                                                           8
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        2
                    1 0.22 0.2727 0.80
                                                 0.0
                                                           5
                                                                      27
                                                                           32
                    1 0.24 0.2879 0.75
        3
                                                 0.0
                                                           3
                                                                      10
                                                                           13
                    1 0.24 0.2879 0.75
                                                 0.0
                                                           0
                                                                            1
In [3]: # drops the record index 'instant' and date
        # also drop casual and registered, because cnt = casual + registered
        drop_cols = ['instant', 'dteday', 'casual', 'registered']
        bike_df.drop(drop_cols, axis=1, inplace=True)
```

if you want, you could engineer more features by getting the day of the month or oth

In [4]: bike_df.describe()

| Out[4]: | | season | yr | mnth | hr | holiday | \ |
|---------|-------|--------------|--------------|--------------|--------------|--------------|---|
| | count | 17379.000000 | 17379.000000 | 17379.000000 | 17379.000000 | 17379.000000 | |
| | mean | 2.501640 | 0.502561 | 6.537775 | 11.546752 | 0.028770 | |
| | std | 1.106918 | 0.500008 | 3.438776 | 6.914405 | 0.167165 | |
| | min | 1.000000 | 0.000000 | 1.000000 | 0.000000 | 0.000000 | |
| | 25% | 2.000000 | 0.000000 | 4.000000 | 6.000000 | 0.000000 | |
| | 50% | 3.000000 | 1.000000 | 7.000000 | 12.000000 | 0.000000 | |
| | 75% | 3.000000 | 1.000000 | 10.000000 | 18.000000 | 0.000000 | |
| | max | 4.000000 | 1.000000 | 12.000000 | 23.000000 | 1.000000 | |
| | | | | | | | |
| | | weekday | workingday | weathersit | temp | atemp | \ |
| | count | 17379.000000 | 17379.000000 | 17379.000000 | 17379.000000 | 17379.000000 | |
| | mean | 3.003683 | 0.682721 | 1.425283 | 0.496987 | 0.475775 | |
| | std | 2.005771 | 0.465431 | 0.639357 | 0.192556 | 0.171850 | |
| | min | 0.000000 | 0.000000 | 1.000000 | 0.020000 | 0.000000 | |
| | 25% | 1.000000 | 0.000000 | 1.000000 | 0.340000 | 0.333300 | |
| | 50% | 3.000000 | 1.000000 | 1.000000 | 0.500000 | 0.484800 | |
| | 75% | 5.000000 | 1.000000 | 2.000000 | 0.660000 | 0.621200 | |
| | max | 6.000000 | 1.000000 | 4.000000 | 1.000000 | 1.000000 | |
| | | | | | | | |
| | | hum | windspeed | cnt | | | |
| | count | 17379.000000 | 17379.000000 | 17379.000000 | | | |
| | mean | 0.627229 | 0.190098 | 189.463088 | | | |
| | std | 0.192930 | 0.122340 | 181.387599 | | | |
| | min | 0.000000 | 0.000000 | 1.000000 | | | |
| | 25% | 0.480000 | 0.104500 | 40.000000 | | | |
| | 50% | 0.630000 | 0.194000 | 142.000000 | | | |
| | 75% | 0.780000 | 0.253700 | 281.000000 | | | |
| | max | 1.000000 | 0.850700 | 977.000000 | | | |
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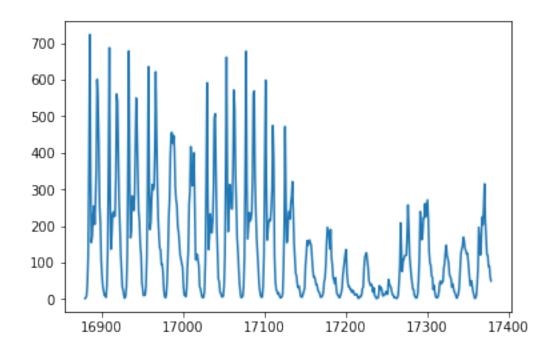
In [5]: bike_df.info()

<class 'pandas.core.frame.DataFrame'> RangeIndex: 17379 entries, 0 to 17378 Data columns (total 13 columns): season 17379 non-null int64 17379 non-null int64 yr 17379 non-null int64 mnth hr 17379 non-null int64 17379 non-null int64 holiday 17379 non-null int64 weekday workingday 17379 non-null int64 17379 non-null int64 weathersit temp 17379 non-null float64 atemp 17379 non-null float64 17379 non-null float64 hum

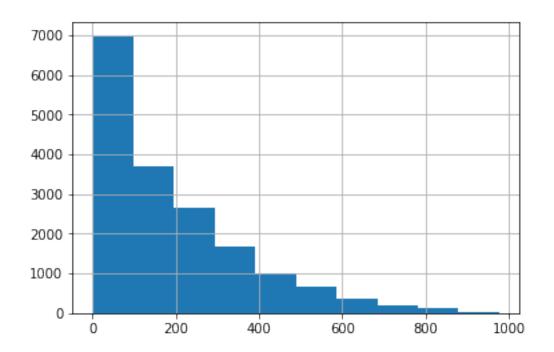
windspeed 17379 non-null float64 cnt 17379 non-null int64

dtypes: float64(4), int64(9)

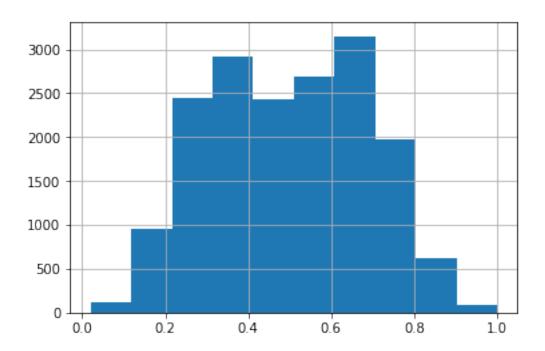
memory usage: 1.7 MB



In [7]: _ = bike_df['cnt'].hist()



In [8]: _ = bike_df['temp'].hist()



2 'cnt' is what we are trying to predict. This is the number of people who rented bikes during that hour.

```
In [9]: bike_df.shape
Out[9]: (17379, 13)
In [10]: cols = bike_df.columns
        feat_cols = [c for c in cols if c != 'cnt']
         features = bike_df[feat_cols].values
        targets = bike_df['cnt'].values
         # for time series we typically want to save the last bit as the testing instead of mi
        trainsize = round(0.8 * features.shape[0])
        train_features = features[:trainsize]
        test features = features[trainsize:]
        train_targets = targets[:trainsize]
        test_targets = targets[trainsize:]
        print(train_targets.shape)
        print(test_targets.shape)
(13903,)
(3476,)
In [11]: # force to use CPU for testing
         # import os
         # os.environ["CUDA_DEVICE_ORDER"] = "PCI_BUS_ID" # see issue #152
         # os.environ["CUDA_VISIBLE_DEVICES"] = ""
  I ended up using my GPU so it would run much faster
In [12]: from keras.layers import Input, Dense, Dropout, BatchNormalization
         from keras.models import Model, load_model
         import keras.backend as K
        from keras.callbacks import ModelCheckpoint, EarlyStopping
Using TensorFlow backend.
In [13]: features.shape[1]
Out[13]: 12
In [14]: # creates the model
         # restart keras session (clear weights), sometimes this will clear up errors
        K.clear_session()
```

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# functional API
       inputs = Input(shape=(features.shape[1], ))
       x1 = Dense(10, activation='elu')(inputs)
       x2 = BatchNormalization()(x1)
       x3 = Dropout(0.5)(x2)
       x = Dense(1, activation='linear')(x3)
In [15]: # this saves the best model (lowest validation loss)
       checkpoint = ModelCheckpoint('3_layer_dense.h5', monitor='val_loss', save_best_only=T
       # this stops training if the validation loss is not improving for 50 epochs in a row
       es = EarlyStopping(patience=50)
       cb = [checkpoint, es]
       # this compiles our model so it is ready to fit
       model = Model(inputs, x)
       model.compile(optimizer='adam', loss='mse')
In [16]: model.summary()
            Output Shape
                                    Param #
Layer (type)
_____
dense_1 (Dense) (None, 10)
                                            130
batch_normalization_1 (Batch (None, 10)
dropout_1 (Dropout) (None, 10)
dense 2 (Dense) (None, 1) 11
______
Total params: 181
Trainable params: 161
Non-trainable params: 20
In [17]: train_features.shape
Out[17]: (13903, 12)
In [18]: subset_size = trainsize
       train_feature_subset = train_features[:subset_size]
       train_target_subset = train_targets[:subset_size]
       # we actually fit the model here
       history = model.fit(train_feature_subset,
                        train_target_subset,
```

epochs=500, validation_split=0.15, callbacks=cb, batch_size=3000)

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Train on 11817 samples, validate on 2086 samples
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|---|---|------|---|-------|---------------|---|----------------------|--------------|
| Epoch 46/500 | | Ο- | | 7 | 46066 4076 | | 7 7 | 100777 0004 |
| 11817/11817 [==================================== | _ | US | _ | Toss: | 46066.1076 | _ | val_loss: | 120///.0234 |
| Epoch 47/500 | | ^ | | , | 46000 0074 | | | 400705 0704 |
| 11817/11817 [==================================== | _ | US | _ | loss: | 46038.2071 | _ | val_loss: | 120735.0781 |
| Epoch 48/500 | | ^ | | , | 46000 0700 | | | 100000 0050 |
| 11817/11817 [==================================== | _ | US | _ | loss: | 46032.2732 | _ | val_loss: | 120692.2656 |
| Epoch 49/500 | | ^ | | , | 45000 0004 | | | 100640 5004 |
| 11817/11817 [==================================== | _ | Us · | _ | loss: | 45992.3934 | _ | val_loss: | 120649.5234 |
| Epoch 50/500 | | ^ | | , | 45070 0744 | | | 100005 0001 |
| 11817/11817 [==================================== | _ | US | _ | loss: | 45970.3711 | _ | val_loss: | 120605.0391 |
| Epoch 51/500 | | ^ | | , | 45045 0545 | | | 100550 0000 |
| 11817/11817 [==================================== | _ | Us · | _ | loss: | 45945.9545 | _ | val_loss: | 120559.0938 |
| Epoch 52/500 | | ^ | | - | 45040 0407 | | | 100510 0001 |
| 11817/11817 [==================================== | _ | US | _ | loss: | 45912.9137 | _ | val_loss: | 120513.8984 |
| Epoch 53/500 | | ^ | | , | 45007 0500 | | | 100160 0000 |
| 11817/11817 [==================================== | _ | US | _ | Toss: | 45907.2502 | _ | val_loss: | 120469.3828 |
| Epoch 54/500 11817/11817 [==================================== | | 0- | | 7 | 4E002 E070 | | | 100405 7001 |
| | _ | US | _ | loss: | 45003.5270 | _ | vai_loss: | 120425.7891 |
| Epoch 55/500 11817/11817 [==================================== | | ٥ | _ | 1000. | /EOE1 0101 . | _ | | 100204 5605 |
| Epoch 56/500 | _ | US | _ | TOSS: | 45051.0191 | _ | vai_ioss: | 120304.3025 |
| 11817/11817 [==================================== | _ | Λe · | _ | loggi | /I5801 5118 : | _ | val logg: | 1203/16 7812 |
| Epoch 57/500 | | V.S | | TOSS. | 40021.0110 | | vai_ioss. | 120040.7012 |
| 11817/11817 [==================================== | _ | 09 - | _ | 1088. | 45787 7250 | _ | val logg. | 120311 6797 |
| Epoch 58/500 | | O.D. | | TODD. | 10/0/1/200 | | var_1055. | 120011.0707 |
| 11817/11817 [==================================== | _ | 0s · | _ | loss: | 45773 .3797 | _ | val loss: | 120279.7266 |
| Epoch 59/500 | | Ü | | TODE. | 1011010101 | | var_1022. | 12021011200 |
| 11817/11817 [==================================== | _ | 0s · | _ | loss: | 45737.5765 | _ | val loss: | 120250.2734 |
| Epoch 60/500 | | | | | | | | |
| 11817/11817 [==================================== | _ | 0s | _ | loss: | 45724.0994 | _ | val loss: | 120222.1406 |
| Epoch 61/500 | | | | | | | _ | |
| 11817/11817 [==================================== | _ | 0s | _ | loss: | 45687.4754 | _ | val_loss: | 120193.9453 |
| Epoch 62/500 | | | | | | | _ | |
| 11817/11817 [==================================== | - | 0s | _ | loss: | 45667.9386 | _ | val_loss: | 120169.5625 |
| Epoch 63/500 | | | | | | | | |
| 11817/11817 [==================================== | - | 0s | - | loss: | 45634.1587 | _ | val_loss: | 120148.0859 |
| Epoch 64/500 | | | | | | | | |
| 11817/11817 [============] | - | 0s | - | loss: | 45599.5670 | - | <pre>val_loss:</pre> | 120131.5703 |
| Epoch 65/500 | | | | | | | | |
| 11817/11817 [===========] | - | 0s | - | loss: | 45579.1178 | - | val_loss: | 120115.4062 |
| Epoch 66/500 | | | | | | | | |
| 11817/11817 [===========] | - | 0s | - | loss: | 45548.3496 | - | <pre>val_loss:</pre> | 120110.5156 |
| Epoch 67/500 | | | | | | | | |
| 11817/11817 [=======] | - | 0s | - | loss: | 45520.1771 | - | <pre>val_loss:</pre> | 120117.1094 |
| Epoch 68/500 | | | | | | | | |
| 11817/11817 [==================================== | - | 0s | - | loss: | 45485.4750 | - | <pre>val_loss:</pre> | 120139.7422 |
| Epoch 69/500 | | | | | | | | |
| 11817/11817 [==================================== | - | 0s | - | loss: | 45467.0870 | - | val_loss: | 120169.8984 |

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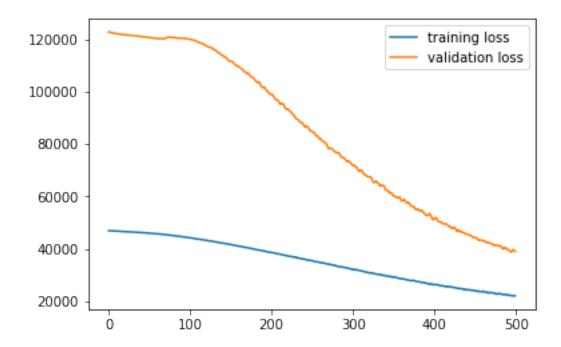
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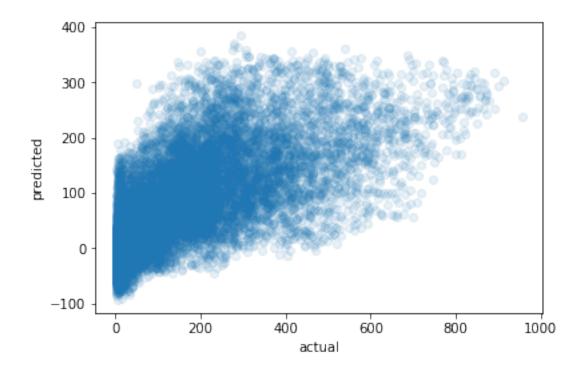
```
In [20]: past_preds = model.predict(train_features)[:, 0]
    future_preds = model.predict(test_features)[:, 0]

from sklearn.metrics import r2_score
    import numpy as np

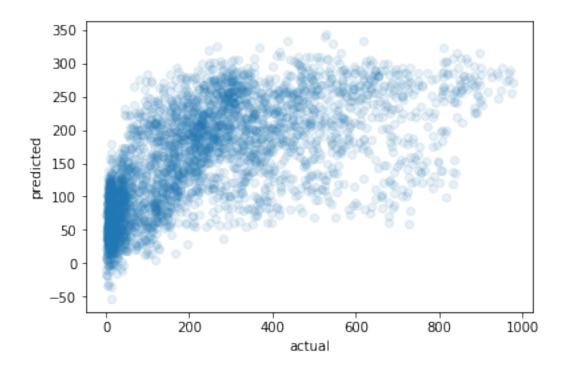
# our benchmark is just guessing the average
    benchmark = np.mean(train_targets)
    print(r2_score(train_targets, [benchmark] * train_targets.shape[0]))

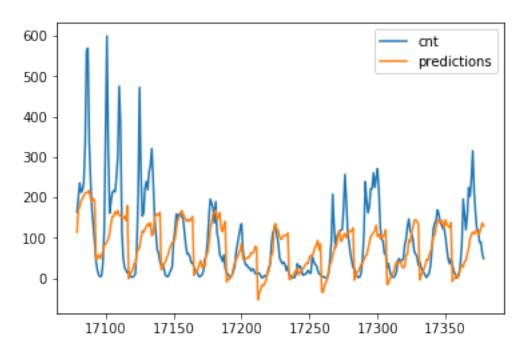
print(r2_score(train_targets, past_preds))
    plt.scatter(train_targets, past_preds, alpha=0.1)
    plt.xlabel('actual')
    plt.ylabel('predicted')
    plt.show()
0.0

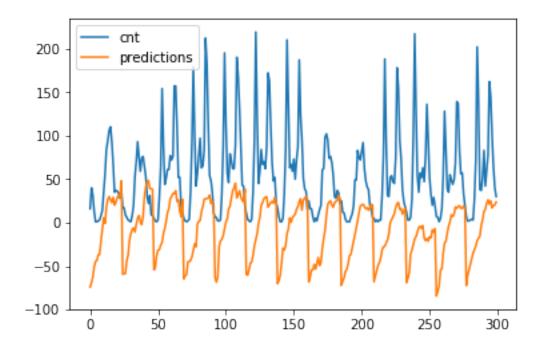
0.133775503573
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```
In [21]: print(r2_score(test_targets, [benchmark] * test_targets.shape[0]))
        print(r2_score(test_targets, future_preds))
        plt.scatter(test_targets, future_preds, alpha=0.1)
        plt.xlabel('actual')
        plt.ylabel('predicted')
        plt.show()
-0.112995264662
0.150761437692
```







4 now your turn: try different network hyperparameter settings and see which is best. Recommendations:

- Change activation functions https://keras.io/activations/
- Change layer sizes
- Change number of layers
- Change dropout rate
- loss function https://keras.io/losses/

Only do these one at a time. Don't change network size, activation function, dropout rate all at the same time, or you wont know what made your net better or worse.

Advanced things regularization (to prevent overfitting) try: https://keras.io/regularizers/ * mess around with optimizers https://keras.io/optimizers/ sklearn's StandardScaler z-scale to all your features http://scikitlearn.org/stable/modules/generated/sklearn.preprocessing.StandardScaler.html

```
In [24]: # try 2 -- make the first layer much larger
# creates the model
# restart keras session (clear weights), sometimes this will clear up errors
```

```
# functional API
     inputs = Input(shape=(features.shape[1], ))
     x1 = Dense(1000, activation='elu')(inputs)
     x2 = BatchNormalization()(x1)
     x3 = Dropout(0.5)(x2)
     x = Dense(1, activation='linear')(x3)
     # this saves the best model (lowest validation loss)
     checkpoint = ModelCheckpoint('3 layer_dense.h5', monitor='val_loss', save_best_only=To.
     # this stops training if the validation loss is not improving for 50 epochs in a row
     es = EarlyStopping(patience=50)
     cb = [checkpoint, es]
     # this compiles our model so it is ready to fit
     model = Model(inputs, x)
     model.compile(optimizer='adam', loss='mse')
     subset size = trainsize
     train_feature_subset = train_features[:subset_size]
     train_target_subset = train_targets[:subset_size]
     # we actually fit the model here
     history = model.fit(train_feature_subset,
                train_target_subset,
                 epochs=500,
                 validation_split=0.15,
                 callbacks=cb,
                 batch_size=3000)
Train on 11817 samples, validate on 2086 samples
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K.clear_session()

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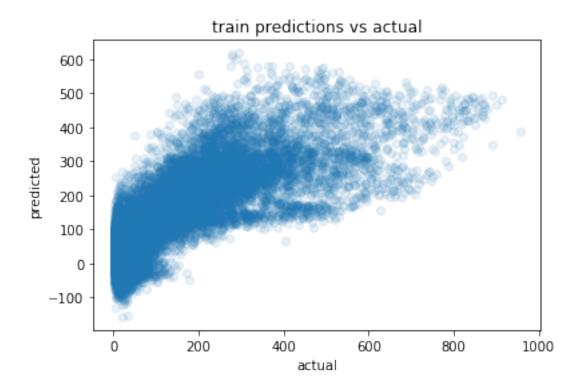
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In [25]: past_preds = model.predict(train_features)[:, 0]
   future_preds = model.predict(test_features)[:, 0]
   from sklearn.metrics import r2_score
   import numpy as np
   # our benchmark is just quessing the average
   benchmark = np.mean(train_targets)
   print('benchmark r^2 on training:', r2_score(train_targets, [benchmark] * train_target
   print('training r^2:', r2_score(train_targets, past_preds))
   plt.scatter(train_targets, past_preds, alpha=0.1)
   plt.xlabel('actual')
   plt.ylabel('predicted')
   plt.title('train predictions vs actual')
   plt.show()
   print('benchmark r^2 on test:', r2_score(test_targets, [benchmark] * test_targets.sha
   print('r^2 on test:', r2_score(test_targets, future_preds))
   plt.scatter(test_targets, future_preds, alpha=0.1)
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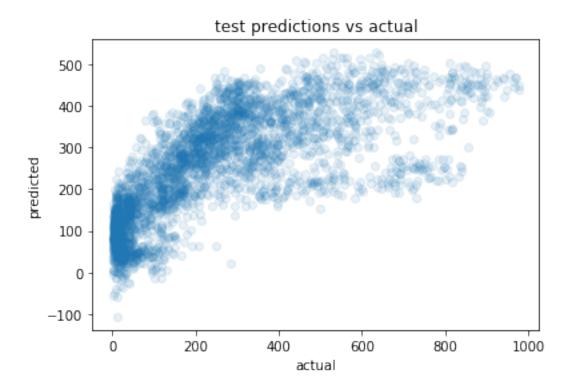
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plt.xlabel('actual')
plt.ylabel('predicted')
plt.title('test predictions vs actual')
plt.show()
```

benchmark r^2 on training: 0.0 training r^2: 0.559189680209



benchmark r^2 on test: -0.112995264662

r^2 on test: 0.501369302796



An improvement from $r^2 = 0.13$ to 0.55 on the test just by increasing the first layer size from 10 to 1000. Now we will add another layer of 500 neurons in the middle.

```
In [26]: # creates the model

# restart keras session (clear weights), sometimes this will clear up errors
K.clear_session()

# functional API
inputs = Input(shape=(features.shape[1], ))
x1 = Dense(1000, activation='elu')(inputs)
x2 = BatchNormalization()(x1)
x3 = Dropout(0.5)(x2)
x4 = Dense(500, activation='elu')(x3)
x5 = BatchNormalization()(x4)
x6 = Dropout(0.5)(x5)
predictions = Dense(1, activation='linear')(x6)

# this saves the best model (lowest validation loss)
checkpoint = ModelCheckpoint('3_layer_dense.h5', monitor='val_loss', save_best_only=T:
# this stops training if the validation loss is not improving for 50 epochs in a row
```

```
cb = [checkpoint, es]
   # this compiles our model so it is ready to fit
   model = Model(inputs, predictions)
   model.compile(optimizer='adam', loss='mse')
   subset_size = trainsize
   train_feature_subset = train_features[:subset_size]
   train_target_subset = train_targets[:subset_size]
   # we actually fit the model here
   history = model.fit(train_feature_subset,
         train_target_subset,
          epochs=500,
         validation_split=0.15,
         callbacks=cb,
         batch_size=3000)
Train on 11817 samples, validate on 2086 samples
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es = EarlyStopping(patience=50)

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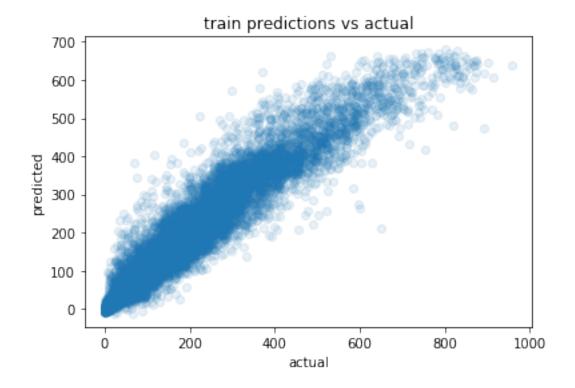
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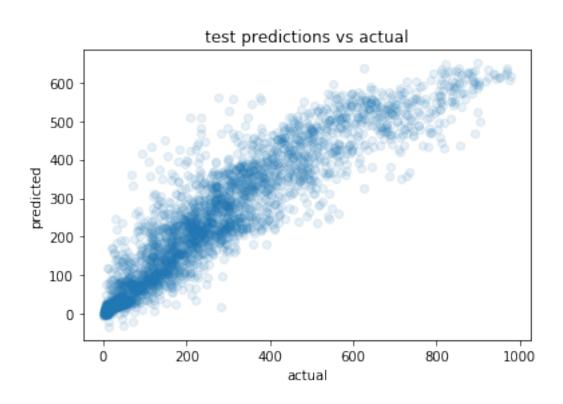
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In [27]: past_preds = model.predict(train_features)[:, 0]
     future_preds = model.predict(test_features)[:, 0]
     from sklearn.metrics import r2_score
     import numpy as np
     # our benchmark is just guessing the average
     benchmark = np.mean(train_targets)
     print('benchmark r^2 on training:', r2_score(train_targets, [benchmark] * train_targe
     print('training r^2:', r2_score(train_targets, past_preds))
     plt.scatter(train targets, past preds, alpha=0.1)
     plt.xlabel('actual')
     plt.ylabel('predicted')
     plt.title('train predictions vs actual')
     plt.show()
     print('benchmark r^2 on test:', r2_score(test_targets, [benchmark] * test_targets.sha
     print('r^2 on test:', r2_score(test_targets, future_preds))
     plt.scatter(test_targets, future_preds, alpha=0.1)
     plt.xlabel('actual')
     plt.ylabel('predicted')
     plt.title('test predictions vs actual')
     plt.show()
benchmark r^2 on training: 0.0
training r^2: 0.90947835224
```



benchmark r^2 on test: -0.112995264662

 r^2 on test: 0.82747418683



6 Looking better but a bit of overfitting perhaps. Adding one more layer in between the 500 and output

```
In [28]: # creates the model
         # restart keras session (clear weights), sometimes this will clear up errors
         K.clear_session()
         # functional API
         inputs = Input(shape=(features.shape[1], ))
         x1 = Dense(1000, activation='elu')(inputs)
         x2 = BatchNormalization()(x1)
         x3 = Dropout(0.5)(x2)
         x4 = Dense(500, activation='elu')(x3)
         x5 = BatchNormalization()(x4)
         x6 = Dropout(0.5)(x5)
         x7 = Dense(100, activation='elu')(x6)
         x8 = BatchNormalization()(x7)
         x9 = Dropout(0.5)(x8)
         predictions = Dense(1, activation='linear')(x9)
         # this saves the best model (lowest validation loss)
         checkpoint = ModelCheckpoint('3 layer_dense.h5', monitor='val_loss', save_best_only=To.
         # this stops training if the validation loss is not improving for 50 epochs in a row
         es = EarlyStopping(patience=50)
         cb = [checkpoint, es]
         # this compiles our model so it is ready to fit
         model = Model(inputs, predictions)
         model.compile(optimizer='adam', loss='mse')
         subset_size = trainsize
         train_feature_subset = train_features[:subset_size]
         train_target_subset = train_targets[:subset_size]
         # we actually fit the model here
         history = model.fit(train_feature_subset,
                             train_target_subset,
                             epochs=500,
                             validation_split=0.15,
                             callbacks=cb,
                             batch_size=3000)
Train on 11817 samples, validate on 2086 samples
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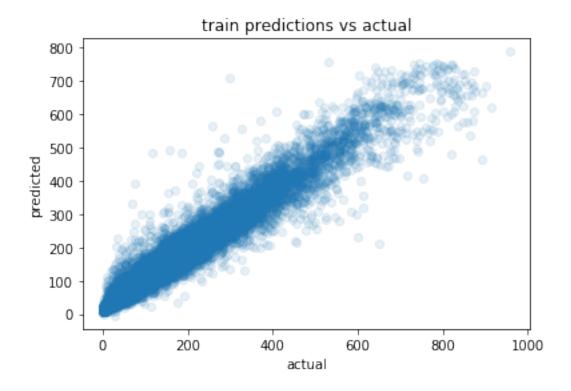
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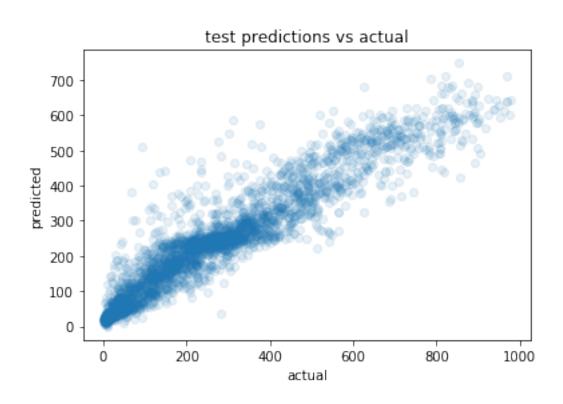
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In [29]: past_preds = model.predict(train_features)[:, 0]
      future_preds = model.predict(test_features)[:, 0]
      from sklearn.metrics import r2_score
       import numpy as np
       # our benchmark is just quessing the average
      benchmark = np.mean(train_targets)
      print('benchmark r^2 on training:', r2 score(train targets, [benchmark] * train target
      print('training r^2:', r2_score(train_targets, past_preds))
      plt.scatter(train_targets, past_preds, alpha=0.1)
      plt.xlabel('actual')
      plt.ylabel('predicted')
      plt.title('train predictions vs actual')
      plt.show()
      print('benchmark r^2 on test:', r2_score(test_targets, [benchmark] * test_targets.sha
      print('r^2 on test:', r2_score(test_targets, future_preds))
      plt.scatter(test_targets, future_preds, alpha=0.1)
      plt.xlabel('actual')
      plt.ylabel('predicted')
      plt.title('test predictions vs actual')
      plt.show()
benchmark r^2 on training: 0.0
training r^2: 0.929369672141
```



benchmark r^2 on test: -0.112995264662

 r^2 on test: 0.829568217322



7 a small impovement, we can probably get a little more performance by adding one more small layer before the output.

```
In [40]: # creates the model
         # restart keras session (clear weights), sometimes this will clear up errors
         K.clear_session()
         # functional API
         inputs = Input(shape=(features.shape[1], ))
         x1 = Dense(1000, activation='elu')(inputs)
         x2 = BatchNormalization()(x1)
         x3 = Dropout(0.5)(x2)
         x4 = Dense(500, activation='elu')(x3)
         x5 = BatchNormalization()(x4)
         x6 = Dropout(0.5)(x5)
         x7 = Dense(100, activation='elu')(x6)
         x8 = BatchNormalization()(x7)
         x9 = Dropout(0.5)(x8)
         x10 = Dense(10, activation='elu')(x9)
         x11 = BatchNormalization()(x10)
         x12 = Dropout(0.5)(x11)
         predictions = Dense(1, activation='linear')(x12)
         # this saves the best model (lowest validation loss)
         checkpoint = ModelCheckpoint('3_layer_dense.h5', monitor='val_loss', save_best_only=To.
         # have to increase patience, because this larger net trains more slowly
         es = EarlyStopping(patience=200)
         cb = [checkpoint, es]
         # this compiles our model so it is ready to fit
         model = Model(inputs, predictions)
         model.compile(optimizer='adam', loss='mse')
         subset_size = trainsize
         train_feature_subset = train_features[:subset_size]
         train_target_subset = train_targets[:subset_size]
         # we actually fit the model here
         history = model.fit(train_feature_subset,
                             train_target_subset,
                             epochs=2000,
                             validation_split=0.15,
                             callbacks=cb,
                             batch_size=3000)
```

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Train on 11817 samples, validate on 2086 samples
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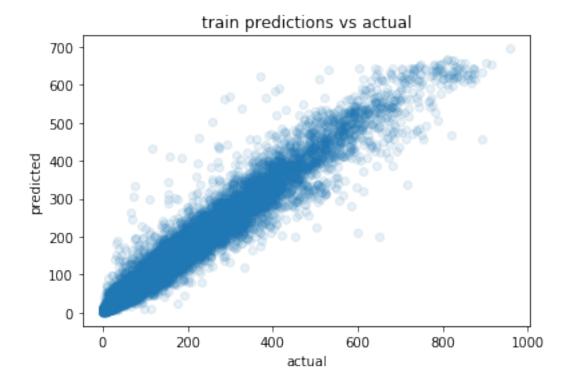
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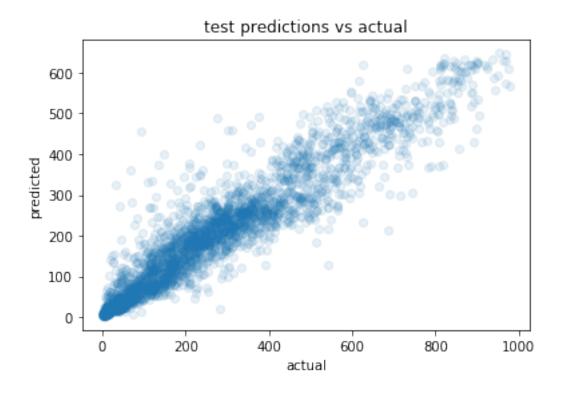
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In [41]: past_preds = model.predict(train_features)[:, 0]
     future_preds = model.predict(test_features)[:, 0]
     from sklearn.metrics import r2_score
     import numpy as np
     # our benchmark is just guessing the average
     benchmark = np.mean(train_targets)
     print('benchmark r^2 on training:', r2_score(train_targets, [benchmark] * train_targe
     print('training r^2:', r2_score(train_targets, past_preds))
     plt.scatter(train_targets, past_preds, alpha=0.1)
     plt.xlabel('actual')
     plt.ylabel('predicted')
     plt.title('train predictions vs actual')
     plt.show()
     print('benchmark r^2 on test:', r2_score(test_targets, [benchmark] * test_targets.sha
     print('r^2 on test:', r2_score(test_targets, future_preds))
     plt.scatter(test_targets, future_preds, alpha=0.1)
     plt.xlabel('actual')
     plt.ylabel('predicted')
     plt.title('test predictions vs actual')
     plt.show()
benchmark r<sup>2</sup> on training: 0.0
training r^2: 0.906318500515
```



benchmark r^2 on test: -0.112995264662 r^2 on test: 0.748600396798



8 performance didn't seem to improve much with the added last layer, so we will leave it out. Checking effect of mean squared log error as the loss function:

```
In [42]: # creates the model
         # restart keras session (clear weights), sometimes this will clear up errors
         K.clear_session()
         # functional API
         inputs = Input(shape=(features.shape[1], ))
         x1 = Dense(1000, activation='elu')(inputs)
         x2 = BatchNormalization()(x1)
         x3 = Dropout(0.5)(x2)
         x4 = Dense(500, activation='elu')(x3)
         x5 = BatchNormalization()(x4)
         x6 = Dropout(0.5)(x5)
         x7 = Dense(100, activation='elu')(x6)
         x8 = BatchNormalization()(x7)
         x9 = Dropout(0.5)(x8)
         predictions = Dense(1, activation='linear')(x9)
         # this saves the best model (lowest validation loss)
         checkpoint = ModelCheckpoint('3_layer_dense.h5', monitor='val_loss', save_best_only=T
         # this stops training if the validation loss is not improving for 50 epochs in a row
         es = EarlyStopping(patience=50)
         cb = [checkpoint, es]
         # this compiles our model so it is ready to fit
         model = Model(inputs, predictions)
         model.compile(optimizer='adam', loss='msle')
         subset_size = trainsize
         train_feature_subset = train_features[:subset_size]
         train_target_subset = train_targets[:subset_size]
         # we actually fit the model here
         history = model.fit(train_feature_subset,
                             train_target_subset,
                             epochs=500,
                             validation_split=0.15,
                             callbacks=cb,
                             batch_size=3000)
```

Train on 11817 samples, validate on 2086 samples

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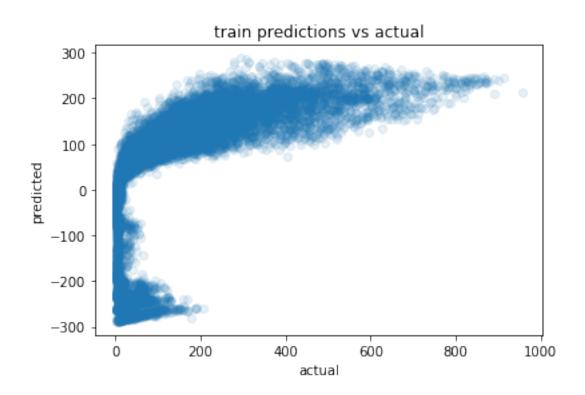
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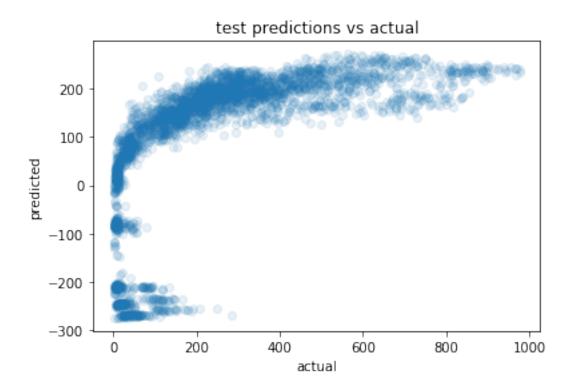
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In [43]: past_preds = model.predict(train_features)[:, 0]
 future_preds = model.predict(test_features)[:, 0]
 from sklearn.metrics import r2_score
 import numpy as np
```

```
# our benchmark is just guessing the average
         benchmark = np.mean(train_targets)
         print('benchmark r^2 on training:', r2_score(train_targets, [benchmark] * train_target
         print('training r^2:', r2_score(train_targets, past_preds))
         plt.scatter(train_targets, past_preds, alpha=0.1)
         plt.xlabel('actual')
         plt.ylabel('predicted')
         plt.title('train predictions vs actual')
         plt.show()
         print('benchmark r^2 on test:', r2_score(test_targets, [benchmark] * test_targets.sha
         print('r^2 on test:', r2_score(test_targets, future_preds))
         plt.scatter(test_targets, future_preds, alpha=0.1)
         plt.xlabel('actual')
         plt.ylabel('predicted')
         plt.title('test predictions vs actual')
         plt.show()
benchmark r<sup>2</sup> on training: 0.0
training r^2: -0.031770368095
```



benchmark r^2 on test: -0.112995264662 r^2 on test: -0.0440845429422



9 this doesn't seem to work well, especially for the small values

```
In [47]: # creates the model

# restart keras session (clear weights), sometimes this will clear up errors
K.clear_session()

# functional API
inputs = Input(shape=(features.shape[1], ))
x1 = Dense(1000, activation='elu')(inputs)
x2 = BatchNormalization()(x1)
x3 = Dropout(0.5)(x2)
x4 = Dense(500, activation='elu')(x3)
x5 = BatchNormalization()(x4)
x6 = Dropout(0.5)(x5)
x7 = Dense(100, activation='elu')(x6)
x8 = BatchNormalization()(x7)
x9 = Dropout(0.5)(x8)
predictions = Dense(1, activation='linear')(x9)
```

```
# this saves the best model (lowest validation loss)
   checkpoint = ModelCheckpoint('3_layer_dense.h5', monitor='val_loss', save_best_only=T:
   es = EarlyStopping(patience=100)
   cb = [checkpoint, es]
   # this compiles our model so it is ready to fit
   model = Model(inputs, predictions)
   model.compile(optimizer='adam', loss='mape')
   subset_size = trainsize
   train_feature_subset = train_features[:subset_size]
   train_target_subset = train_targets[:subset_size]
   # we actually fit the model here
   history = model.fit(train_feature_subset,
            train_target_subset,
            epochs=500,
            validation_split=0.15,
            callbacks=cb,
            batch_size=3000)
Train on 11817 samples, validate on 2086 samples
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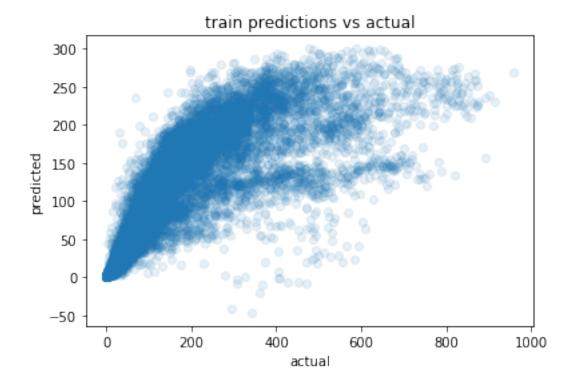
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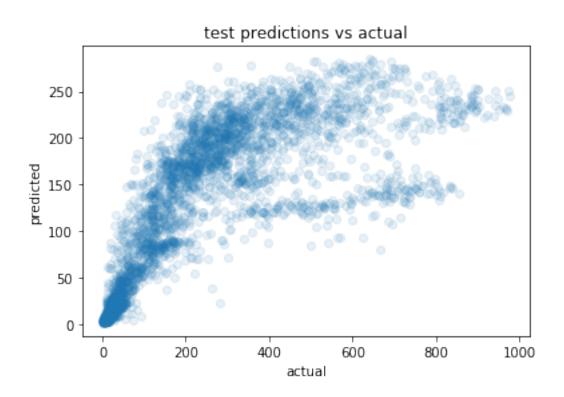
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| | oss: 41.5957 - Val_10ss: 42.1170 |
| Epoch 476/500 11817/11817 [==================================== | ogg. 41 9707 logg. 41 6164 |
| Epoch 477/500 | oss: 41.8/9/ - Val_10ss: 41.0104 |
| 11817/11817 [==================================== | ogg: 41 2060 - wal logg: 41 1074 |
| Epoch 478/500 | oss. 41.2000 - Vai_10ss. 41.1074 |
| 11817/11817 [==================================== | ogg: /1 7010 - wal logg: /1 /617 |
| Epoch 479/500 | 055. 41.7010 - Val_1055. 41.4017 |
| 11817/11817 [==================================== | ogg: 41 0303 - wal logg: 42 5752 |
| Epoch 480/500 | OSS. 41.0393 - Val_10SS. 42.0732 |
| 11817/11817 [==================================== | ogg: //1 3613 - wal logg: //3 2/61 |
| Epoch 481/500 | 055. 41.5015 Val_1055. 45.2401 |
| 11817/11817 [==================================== | oss: 40 7668 - val loss: 43 5186 |
| Epoch 482/500 | obb. 10.7000 var_10bb. 40.0100 |
| 11817/11817 [==================================== | oss: 40 7956 - val loss: 43 9781 |
| Epoch 483/500 | obb. 10.7500 var_10bb. 40.5701 |
| 11817/11817 [==================================== | oss: 40.7816 - val loss: 45.4506 |
| Epoch 484/500 | 025. 10.1010 Var_1025. 10.1000 |
| 11817/11817 [==================================== | oss: 42.4796 - val loss: 46.3702 |
| Epoch 485/500 | |
| 11817/11817 [==================================== | oss: 42.5487 - val loss: 46.2387 |
| Epoch 486/500 | - |
| 11817/11817 [==================================== | oss: 41.1201 - val loss: 42.9965 |
| Epoch 487/500 | - |
| 11817/11817 [==================================== | oss: 42.0898 - val_loss: 41.6027 |
| Epoch 488/500 | |
| 11817/11817 [==================================== | oss: 42.8639 - val_loss: 41.2085 |
| Epoch 489/500 | |
| 11817/11817 [==================================== | oss: 41.4630 - val_loss: 42.9302 |
| Epoch 490/500 | |
| 11817/11817 [==================================== | oss: 42.3753 - val_loss: 42.8549 |
| Epoch 491/500 | |
| 11817/11817 [============] - Os - 1 | oss: 41.1468 - val_loss: 43.9889 |
| Epoch 492/500 | |
| 11817/11817 [===========] - 0s - 1e | oss: 40.6436 - val_loss: 43.3292 |
| Epoch 493/500 | |
| 11817/11817 [==================================== | oss: 41.2469 - val_loss: 43.8849 |

```
Epoch 494/500
Epoch 495/500
Epoch 496/500
Epoch 497/500
Epoch 498/500
Epoch 499/500
Epoch 500/500
In [48]: past_preds = model.predict(train_features)[:, 0]
     future_preds = model.predict(test_features)[:, 0]
     from sklearn.metrics import r2_score
     import numpy as np
     # our benchmark is just guessing the average
     benchmark = np.mean(train_targets)
     print('benchmark r^2 on training:', r2_score(train_targets, [benchmark] * train_target
     print('training r^2:', r2_score(train_targets, past_preds))
     plt.scatter(train_targets, past_preds, alpha=0.1)
     plt.xlabel('actual')
     plt.ylabel('predicted')
     plt.title('train predictions vs actual')
     plt.show()
     print('benchmark r^2 on test:', r2_score(test_targets, [benchmark] * test_targets.sha
     print('r^2 on test:', r2_score(test_targets, future_preds))
     plt.scatter(test_targets, future_preds, alpha=0.1)
     plt.xlabel('actual')
     plt.ylabel('predicted')
     plt.title('test predictions vs actual')
     plt.show()
benchmark r^2 on training: 0.0
training r^2: 0.368044858342
```



benchmark r^2 on test: -0.112995264662

r^2 on test: 0.142694982686



- 10 mape doesn't seem to work well. Both poisson and logcosh give NAN, so were unusable. It seems the best network was 4 dense layers of sizes:
 - 1000
 - 500
 - 100
 - 1

And I used batchnormalization and dropout between each layer. elu was the activator, and the best loss function seemed to be MSE. The best r^2 was around 0.93 on train, and around 0.83 on test.