

In [33]:

```
import numpy as np
import pandas as pd
import matplotlib.pyplot as plt
```

In [54]:

```
df = pd.read_csv("Data/ML_GRF_stance_N.csv")
df
```

Out[54]:

	3.591	2.3098	1.3042	1.5446	0.99642	-0.86461	-1.8383	-3.3452	-5.4745
0	2.199	0.30152	-0.49052	-0.002909	0.89121	0.30170	-2.7868	-6.95390	-9.0650
1	4.317	1.07650	-0.75328	0.764090	-0.55040	-3.91910	-7.3576	-10.71500	-12.6630
2	3.310	0.52531	1.30960	0.409730	-2.29800	-5.33850	-9.7976	-12.07200	-12.3320
3	1.821	-1.24800	-5.39700	-6.074400	-5.49380	-8.26350	-9.4401	-9.57430	-9.1990
4	2.466	1.43950	-1.35490	-4.770000	-4.33850	-4.46170	-4.4079	-4.11200	-4.2620
...	...	...	...	...	...	...	...	...	...
15690	-0.434	4.50740	5.93060	-2.600900	-14.79000	-21.28800	-24.8200	-21.49100	-24.4130
15691	1.164	4.43190	6.86710	-1.672000	-13.79200	-16.55900	-19.6420	-15.64400	-15.9730
15692	4.382	6.59760	10.75200	9.721600	8.98050	1.87340	-6.8512	-11.07200	-13.6950
15693	2.034	4.12090	9.56290	10.201000	4.41000	0.35724	-2.6013	-0.57981	-2.3530
15694	1.835	4.16270	8.83130	6.386800	3.50040	-7.19020	-12.0380	-11.48800	-14.4770

15695 rows × 100 columns

In [40]:

```
from keras.layers import Dense, Conv2D, MaxPooling2D, UpSampling2D
from keras import Input, Model
from keras.datasets import mnist
import numpy as np
import matplotlib.pyplot as plt
import tensorflow as tf
from numpy.random import seed
seed(42)
from tensorflow import random
random.set_seed(42)
```

In [70]:

```
encoding_dim = 30
input_data = Input(shape=(100,))

# encoded representation of input
encoded = Dense(encoding_dim, activation='relu')(input_data)
encoded_2 = Dense(200, activation='relu')(encoded)
encoded_3 = Dense(300, activation='relu')(encoded_2)
encoded_4 = Dense(encoding_dim, activation='relu')(encoded_3)
decoded_2 = Dense(200, activation='relu')(encoded_4)
decoded_1 = Dense(300, activation='relu')(decoded_2)
x2 = Dense(300, activation='relu')(decoded_1)
# decoded representation of code
decoded = Dense(100)(x2)
# Model which take input image and shows decoded images
autoencoder = Model(input_data, decoded)
```

In [71]:

```
autoencoder.compile(optimizer='adam', loss='mse')
```

In [72]:

```
data = np.array(df)
data.shape
```

Out[72]:

```
(15695, 100)
```

In [73]:

```
from sklearn.model_selection import train_test_split

X_train, X_test = train_test_split(data, test_size=0.2, random_state=2022)
```

In [74]:

```
print(X_train.shape)
print(X_test.shape)

(12556, 100)
(3139, 100)
```

In [75]:

```
n_epochs = 800
```

In [76]:

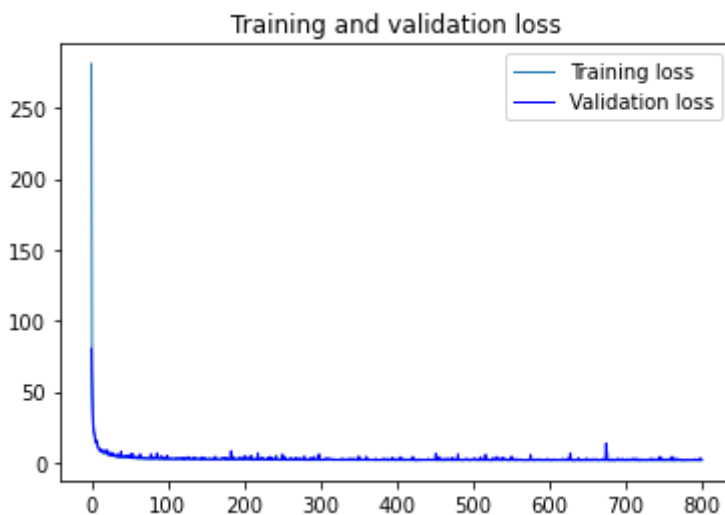
```
history = autoencoder.fit(X_train, X_train,
                          epochs=n_epochs,
                          batch_size=256,
                          validation_data=(X_test, X_test),
                          verbose = False)
```

2022-05-05 22:22:34.068142: I tensorflow/core/grappler/optimizers/custom\_graph\_optimizer\_registry.cc:113] Plugin optimizer for device\_type GPU is enabled.

2022-05-05 22:22:34.686956: I tensorflow/core/grappler/optimizers/custom\_graph\_optimizer\_registry.cc:113] Plugin optimizer for device\_type GPU is enabled.

In [77]:

```
loss = history.history['loss']
val_loss = history.history['val_loss']
epochs = range(n_epochs)
plt.figure()
plt.plot(epochs, loss, '-', label='Training loss', lw=1)
plt.plot(epochs, val_loss, 'b', label='Validation loss', lw=1)
plt.title('Training and validation loss')
plt.legend()
plt.show()
plt.close()
```



In [78]:

```
decoded_data = autoencoder(X_test)
```

In [79]:

```
decoded_data.shape
```

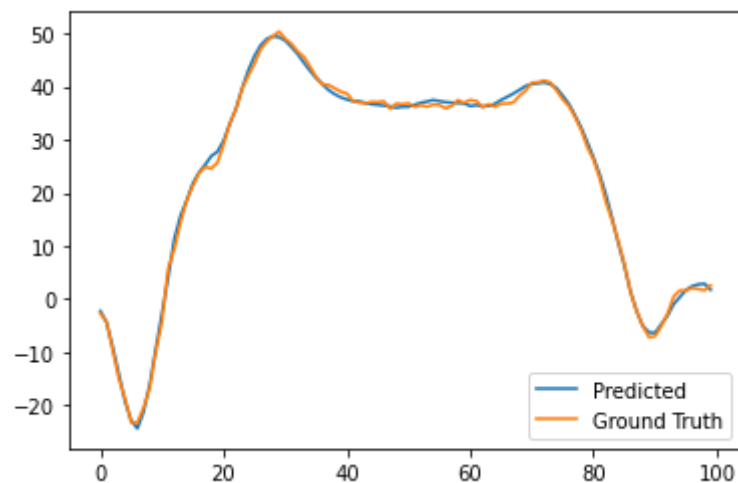
Out[79]:

```
TensorShape([3139, 100])
```

## Example 1:

In [80]:

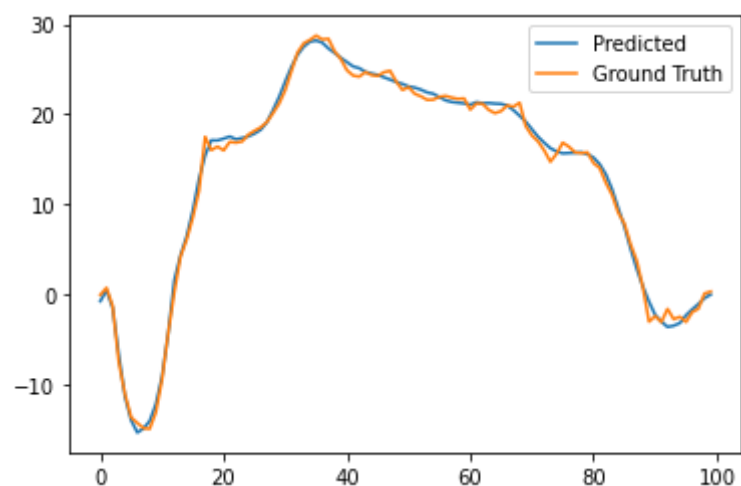
```
xx = np.arange(0,100)
plt.plot(xx, decoded_data[0], label="Predicted")
plt.plot(xx, X_test[0], label="Ground Truth")
plt.legend()
plt.show()
```



## Example 2:

In [81]:

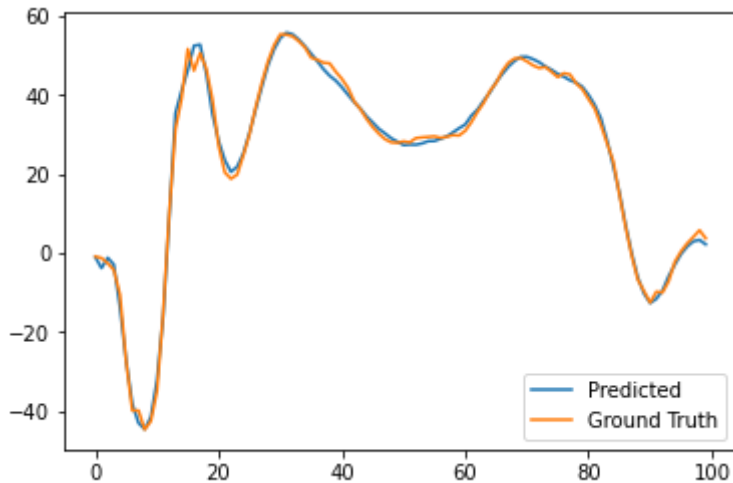
```
xx = np.arange(0,100)
plt.plot(xx, decoded_data[1], label="Predicted")
plt.plot(xx, X_test[1], label="Ground Truth")
plt.legend()
plt.show()
```



## Example 3:

In [82]:

```
xx = np.arange(0,100)
plt.plot(xx, decoded_data[2], label="Predicted")
plt.plot(xx, X_test[2], label="Ground Truth")
plt.legend()
plt.show()
```



In [83]:

```
from sklearn.metrics import mean_squared_error
from sklearn.metrics import r2_score
from math import sqrt

#mean_squared_error(X_test, decoded_data)

r2 = r2_score(X_test, decoded_data)
rmse = sqrt(mean_squared_error(X_test, decoded_data))

# RMSE normalised by mean:
nrmse = rmse/sqrt(np.mean(X_test**2))

#reference: https://stats.stackexchange.com/questions/194278/meaning-of-reconstruct
```

Out[83]:

0.039040845854724705

Assume  $X_{\text{test}}$  is your original data and  $\text{decoded\_data}$  is the compressed data. What I usually use as the measure of reconstruction error (in the context of PCA, but also other methods) is the coefficient of determination  $R^2$  and the Root Mean Squared Error (or normalised RMSE). These two are easy to compute and give you a quick idea of what the reconstruction did.

Since  $R^2 = 1.0$  for a perfect fit, you can judge the reconstruction by how close the  $R^2$  is to 1.0. In our case, our  $R^2 = 0.96$

In [84]:

```
r2
```

Out[84]:

```
0.9737635397550299
```

In [85]:

```
rmse
```

Out[85]:

```
1.3718608947024753
```

In [86]:

```
nrmse
```

Out[86]:

```
0.039040845854724705
```

In [ ]: