# **Table of Contents**

- 1 Plot settings
- 2 Pearson Correlation in the various batches
- 3 Undersampling using TomekLinks
- 4 Creating a Bi-LSTM Model
  - 4.1 With undersampling
  - 4.2 Without Undersampling
- 5 Evaluate Bi-LSTM model without Undersampling
- 6 Evaluate Bi-LSTM model with Undersampling
- 7 Conclusion
- 8 Generating the submission csv

```
In [102]:
```

```
import matplotlib.pyplot as plt
import seaborn as sns
import pandas as pd
import numpy as np
import math
import tensorflow.keras.layers as layers
from tensorflow.keras import Model
from sklearn.metrics import f1 score
from sklearn.metrics import accuracy_score
from sklearn.metrics import precision score
from sklearn.metrics import recall_score
from tensorflow.keras import callbacks
from tensorflow.keras.models import load model
import scipy.stats as stats
from sklearn.model_selection import train test split
from imblearn import under_sampling
from sklearn.utils import class_weight
from sklearn.metrics import confusion matrix
```

### In [63]:

```
train = pd.read_csv("../input/datawithoutdrift/train_clean.csv",index_col=['time'])
test = pd.read_csv("../input/datawithoutdrift/test_clean.csv",index_col=['time'])
submission = pd.read_csv("../input/liverpool-ion-switching/sample_submission.csv", dtype=dict(time = str))
```

### In [64]:

```
len(train), len(test)

Out[64]:
(5000000, 2000000)
```

# **Plot settings**

### In [65]:

```
plt.rcParams['axes.labelsize'] = 20
plt.rcParams['xtick.labelsize'] = 15
plt.rcParams['ytick.labelsize'] = 15
plt.rcParams['legend.fontsize'] = 23
plt.rcParams['figure.titlesize'] = 26
plt.rcParams['xtick.major.size'] = 10
plt.rcParams['xtick.major.width'] = 1
plt.rcParams['ytick.major.size'] = 10
plt.rcParams['ytick.major.width'] = 1
plt.rcParams['ytick.minor.width'] = 1
plt.rcParams['ytick.minor.width'] = 1
```

```
plt.rcParams['xtick.minor.width ] - 1
plt.rcParams['xtick.minor.size'] = 5
sns.set_style('darkgrid')
```

### In [67]:

```
plt.figure(figsize=(10,7))
sns.countplot(train.open_channels.values)
plt.title('Class Counts in Training Data', size=20)
```

### Out[67]:

Text(0.5, 1.0, 'Class Counts in Training Data')



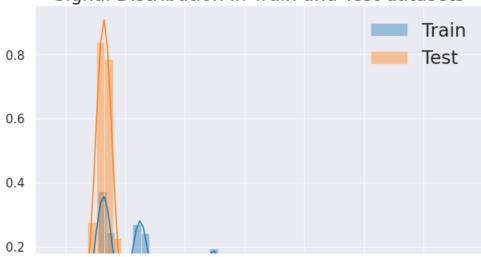
### In [68]:

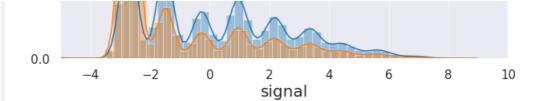
```
plt.figure(figsize=(10,7))
sns.distplot(train.signal)
sns.distplot(test.signal)
plt.xlim([-5,10])
plt.title('Signal Distribution in Train and Test datasets',size=23)
plt.legend(['Train','Test'],frameon=False)
```

### Out[68]:

<matplotlib.legend.Legend at 0x7f8134f1d5d0>







As lot of us might have seen the signal and open\_channels data shares a very strong correlation after removing the drift. I noted that pearson correlation cofficient increase from 0.81 to 0.96 after removing the data.

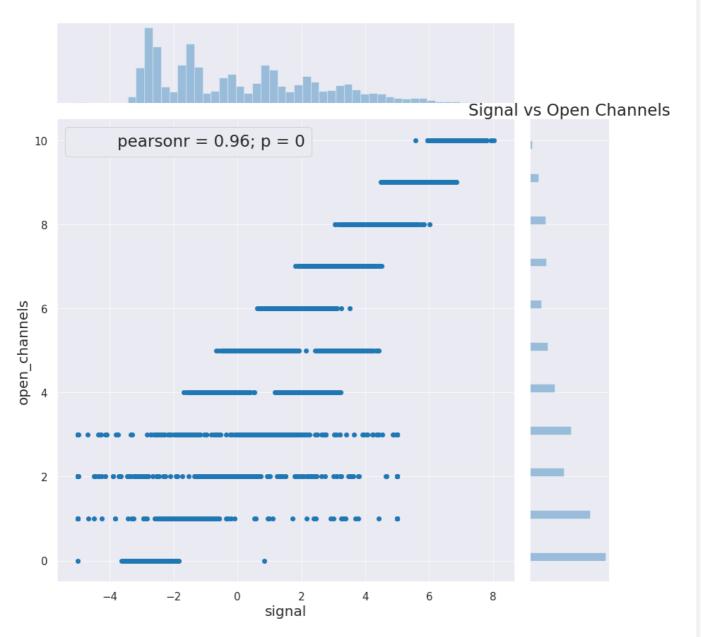
### In [69]:

```
g=sns.jointplot(x='signal', y='open_channels',data=train[::100], height=12)
g.annotate(stats.pearsonr)
plt.title('Signal vs Open Channels',size=23)

/opt/conda/lib/python3.7/site-packages/seaborn/axisgrid.py:1848: UserWarning: JointGrid annotation
is deprecated and will be removed in a future release.
   warnings.warn(UserWarning(msg))
```

### Out[69]:

Text(0.5, 1.0, 'Signal vs Open Channels')



### rearson Correlation in the various patches

```
In [70]:

def BATCH_CORRELATION(df):
    return stats.pearsonr(df.values[:,0], df.values[:,1])[0]
```

### In [71]:

```
STEP_SIZE=500000
sp=np.arange(0, len(train),STEP_SIZE)
correlation=[BATCH_CORRELATION(train.iloc[s:(s+STEP_SIZE)]) for s in sp]
batches=['Batch {}'.format(i) for i in range(1,11)]
batch_correlations=dict(zip(batches,correlation))
```

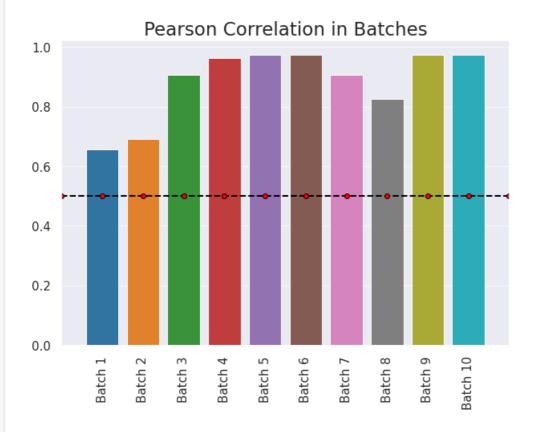
• There is a very strong correlation in every batch of the data except Batch 1 and Batch 2 (i.e. first 1000,000 lines of data)

### In [72]:

```
plt.figure(figsize=(10,7))
sns.barplot(data=pd.DataFrame(batch_correlations, index=range(0,10)))
plt.xticks(rotation=90)
plt.title('Pearson Correlation in Batches',size=23)
xx=np.arange(-1,11)
yy=xx*0 + 0.5
plt.plot(xx,yy, lw=2, ls='--', color='k', marker='o', markerfacecolor='r')
plt.xlim(-1,10)
```

### Out[72]:

(-1.0, 10.0)



### In [86]:

```
X_res = train.signal.values
y_res = train.open_channels.values
```

# **Undersampling using TomekLinks**

- I did some experimentation with the sampling strategy. samplings\_strategy='auto' gives me the best results.
- According to the documentation <a href="here">here</a>: sampling\_strategy='auto' removes the samples from the majority class.

### In [74]:

```
sm = under_sampling.TomekLinks(sampling_strategy='auto')
X_res, y_res = sm.fit_resample(train.signal.values.reshape(-1,1), train.open_channels.values.ravel(
))
```

### In [75]:

```
X_res=X_res[318:]
y_res=y_res[318:]
```

### In [76]:

```
X_res.shape ,y_res.shape
Out[76]:
```

((4690000, 1), (4690000,))

### In [87]:

```
seq_len = 1000

X_res = X_res.reshape(-1, seq_len, 1)
y_res = y_res.reshape(-1, seq_len, 1)
```

• I reduced the test size to 0.1 to improve training on minority classes.

### In [88]:

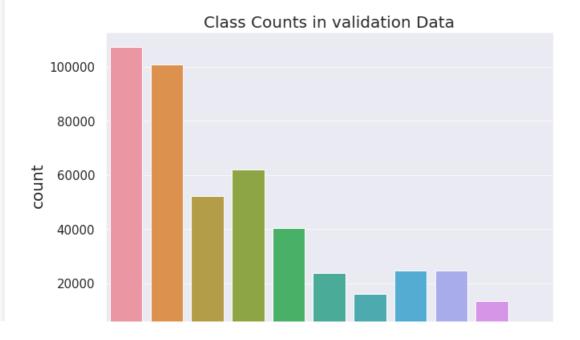
```
X_train, X_valid, y_train, y_valid = train_test_split(X_res, y_res, test_size=0.1)
X_test= test.signal.values.reshape(-1, seq_len, 1)
```

### In [79]:

```
plt.figure(figsize=(10,7))
sns.countplot(y_valid.reshape(-1))
plt.title('Class Counts in validation Data', size=20)
```

### Out[79]:

Text(0.5, 1.0, 'Class Counts in validation Data')



# **Creating a Bi-LSTM Model**

• ## With undersampling

```
In [80]:
```

Epoch 12/30

```
n_units=256
batch=128
n_classes=len(train.open_channels.unique())
inputs = layers.Input(shape=(seq_len, X_train.shape[2]))
outputs = layers.Dense(n_units, activation='linear')(inputs)
outputs= layers.Bidirectional(layers.LSTM(n_units, return_sequences=True))(outputs)
outputs = layers.Dropout(0.5)(outputs)
outputs= layers.Bidirectional(layers.LSTM(n units, return sequences=True))(outputs)
outputs = layers.Dropout(0.5)(outputs)
outputs = layers.Bidirectional(layers.LSTM(n units, return sequences=True))(outputs)
outputs = layers.Dense(n classes, activation='softmax')(outputs)
model = Model(inputs=inputs, outputs=outputs)
model.compile('adam', loss='sparse_categorical_crossentropy',metrics=['accuracy'])
model.fit(X_train, y_train,
        batch_size=batch,
        epochs=30,
        callbacks=[ callbacks.ReduceLROnPlateau(),
                  callbacks.ModelCheckpoint('BiLSTM-N{}-D0.5-
B{}+undersampling.h5'.format(n units,batch)),
                 callbacks.EarlyStopping(monitor='val loss', mode='min', verbose=1,
patience=10),
                  callbacks.CSVLogger(f"BiLSTM-log-Nodes-{n_units}-dropout-0.5-batchsize-{batcl}
}+undersampling.csv")],
                  validation data=(X valid, y valid)
                  #class weight=generate sample weights(y train, class weight)
Train on 4221 samples, validate on 469 samples
Epoch 1/30
4221/4221 [=========================== ] - 40s 9ms/sample - loss: 1.0028 - accuracy: 0.6099 - va
1_loss: 0.6848 - val_accuracy: 0.7140
Epoch 2/30
1 loss: 0.5294 - val accuracy: 0.7782
Epoch 3/30
4221/4221 [===============] - 32s 7ms/sample - loss: 0.5215 - accuracy: 0.7855 - va
1_loss: 0.4300 - val_accuracy: 0.8271
Epoch 4/30
1_loss: 0.1850 - val_accuracy: 0.9412
Epoch 5/30
1_loss: 0.1135 - val_accuracy: 0.9619
Epoch 6/30
4221/4221 [=========================== ] - 32s 7ms/sample - loss: 0.1198 - accuracy: 0.9564 - va
1 loss: 0.1004 - val accuracy: 0.9646
Epoch 7/30
4221/4221 [===============] - 32s 7ms/sample - loss: 0.1103 - accuracy: 0.9592 - va
1 loss: 0.0891 - val accuracy: 0.9682
Epoch 8/30
4221/4221 [===============] - 32s 7ms/sample - loss: 0.1286 - accuracy: 0.9524 - va
1_loss: 0.1746 - val_accuracy: 0.9328
Epoch 9/30
4221/4221 [===============] - 32s 7ms/sample - loss: 0.1200 - accuracy: 0.9549 - va
1 loss: 0.0883 - val accuracy: 0.9681
Epoch 10/30
1 loss: 0.0842 - val accuracy: 0.9692
Epoch 11/30
1 loss: 0.0825 - val accuracy: 0.9697
```

```
4221/4221 [============================= ] - 32s 7ms/sample - loss: 0.0891 - accuracy: 0.9663 - va
1 loss: 0.0807 - val accuracy: 0.9701
Epoch 13/30
1 loss: 0.0787 - val accuracy: 0.9708
Epoch 14/30
4221/4221 [==============] - 32s 7ms/sample - loss: 0.0850 - accuracy: 0.9678 - va
1 loss: 0.0791 - val_accuracy: 0.9704
Epoch 15/30
1 loss: 0.0772 - val accuracy: 0.9711
Epoch 16/30
4221/4221 [============================ ] - 32s 7ms/sample - loss: 0.0823 - accuracy: 0.9687 - va
1 loss: 0.0766 - val accuracy: 0.9714
Epoch 17/30
1_loss: 0.0784 - val_accuracy: 0.9705
Epoch 18/30
1_loss: 0.0759 - val_accuracy: 0.9716
Epoch 19/30
1_loss: 0.0776 - val_accuracy: 0.9708
Epoch 20/30
4221/4221 [==============] - 32s 8ms/sample - loss: 0.0788 - accuracy: 0.9700 - va
1 loss: 0.0751 - val accuracy: 0.9718
Epoch 21/30
1 loss: 0.0745 - val_accuracy: 0.9720
Epoch 22/30
4221/4221 [===============] - 32s 8ms/sample - loss: 0.0774 - accuracy: 0.9706 - va
1 loss: 0.0738 - val accuracy: 0.9722
Epoch 23/30
1 loss: 0.0748 - val accuracy: 0.9717
Epoch 24/30
4221/4221 [==============] - 32s 8ms/sample - loss: 0.0764 - accuracy: 0.9710 - va
1_loss: 0.0734 - val_accuracy: 0.9724
Epoch 25/30
1 loss: 0.0736 - val_accuracy: 0.9721
Epoch 26/30
1 loss: 0.0725 - val accuracy: 0.9727
Epoch 27/30
4221/4221 [============================ ] - 32s 8ms/sample - loss: 0.0749 - accuracy: 0.9716 - va
1 loss: 0.0727 - val accuracy: 0.9725
Epoch 28/30
1 loss: 0.0738 - val accuracy: 0.9720
Epoch 29/30
1_loss: 0.0728 - val_accuracy: 0.9725
Epoch 30/30
1_loss: 0.0722 - val_accuracy: 0.9727
```

### Out[80]:

<tensorflow.python.keras.callbacks.History at 0x7f85b3fce690>

### • ## Without Undersampling

### In [89]:

```
n_units=256
batch=128
n_classes=len(train.open_channels.unique())
inputs = layers.Input(shape=(seq_len, X_train.shape[2]))
outputs = layers.Dense(n_units, activation='linear')(inputs)
outputs= layers.Bidirectional(layers.LSTM(n_units, return_sequences=True))(outputs)
outputs = layers.Dropout(0.5)(outputs)
outputs = layers.Bidirectional(layers.LSTM(n_units, return_sequences=True))(outputs)
outputs = layers.Dropout(0.5)(outputs)
outputs = layers.Bidirectional(layers.LSTM(n_units, return_sequences=True))(outputs)
```

```
outputs = layers.Dense(n_classes, activation='softmax')(outputs)
model = Model(inputs=inputs, outputs=outputs)
model.compile('adam', loss='sparse_categorical_crossentropy',metrics=['accuracy'])
model.fit(X_train, y_train,
      batch size=batch,
      epochs=30,
      callbacks=[ callbacks.ReduceLROnPlateau(),
              callbacks.ModelCheckpoint('BiLSTM-N{}-D0.5-B{}.h5'.format(n units,batch)),
              callbacks.EarlyStopping(monitor='val loss', mode='min', verbose=1,
patience=10),
              callbacks.CSVLogger(f"BiLSTM-log-Nodes-{n units}-dropout-0.5-batchsize-{batcl}
}.csv")],
              validation_data=(X_valid, y_valid)
              #class_weight=generate_sample_weights(y_train, class_weight)
Train on 4500 samples, validate on 500 samples
1 loss: 0.7160 - val accuracy: 0.6994
Epoch 2/30
1 loss: 0.5240 - val accuracy: 0.7788
Epoch 3/30
4500/4500 [============] - 34s 8ms/sample - loss: 0.4641 - accuracy: 0.8087 - va
1 loss: 0.3218 - val accuracy: 0.8780
Epoch 4/30
4500/4500 [=============] - 34s 8ms/sample - loss: 0.2806 - accuracy: 0.8948 - va
l_loss: 0.1436 - val_accuracy: 0.9511
Epoch 5/30
l_loss: 0.1079 - val_accuracy: 0.9613
Epoch 6/30
1_loss: 0.0971 - val_accuracy: 0.9643
Epoch 7/30
4500/4500 [=============] - 34s 8ms/sample - loss: 0.1229 - accuracy: 0.9530 - va
1_loss: 0.0908 - val_accuracy: 0.9662
Epoch 8/30
1_loss: 0.0939 - val_accuracy: 0.9643
Epoch 9/30
4500/4500 [=============] - 34s 8ms/sample - loss: 0.1119 - accuracy: 0.9567 - va
1 loss: 0.0883 - val_accuracy: 0.9665
Epoch 10/30
4500/4500 [=============] - 34s 8ms/sample - loss: 0.1089 - accuracy: 0.9579 - va
1 loss: 0.0846 - val accuracy: 0.9676
Epoch 11/30
4500/4500 [=============] - 34s 8ms/sample - loss: 0.1055 - accuracy: 0.9591 - va
1_loss: 0.0828 - val_accuracy: 0.9683
Epoch 12/30
4500/4500 [=============] - 34s 8ms/sample - loss: 0.1060 - accuracy: 0.9589 - va
1 loss: 0.0843 - val accuracy: 0.9680
Epoch 13/30
1 loss: 0.0819 - val accuracy: 0.9685
Epoch 14/30
1 loss: 0.0813 - val accuracy: 0.9687
Epoch 15/30
4500/4500 [==============] - 34s 8ms/sample - loss: 0.0992 - accuracy: 0.9615 - va
1_loss: 0.0806 - val_accuracy: 0.9689
Epoch 16/30
1_loss: 0.0795 - val_accuracy: 0.9693
Epoch 17/30
4500/4500 [============] - 34s 8ms/sample - loss: 0.0969 - accuracy: 0.9624 - va
1_loss: 0.0803 - val_accuracy: 0.9690
Epoch 18/30
1_loss: 0.0841 - val_accuracy: 0.9674
Epoch 19/30
1_loss: 0.0805 - val_accuracy: 0.9687
Epoch 20/30
```

```
1 loss: 0.0806 - val accuracy: 0.9688
Epoch 21/30
4500/4500 [=============] - 34s 8ms/sample - loss: 0.0947 - accuracy: 0.9633 - va
1_loss: 0.0786 - val_accuracy: 0.9694
Epoch 22/30
4500/4500 [=============] - 34s 8ms/sample - loss: 0.0952 - accuracy: 0.9629 - va
1_loss: 0.0817 - val_accuracy: 0.9681
Epoch 23/30
4500/4500 [============] - 34s 8ms/sample - loss: 0.0943 - accuracy: 0.9634 - va
1_loss: 0.0791 - val_accuracy: 0.9695
Epoch 24/30
1 loss: 0.0788 - val accuracy: 0.9695
Epoch 25/30
4500/4500 [============] - 34s 8ms/sample - loss: 0.0934 - accuracy: 0.9637 - va
1 loss: 0.0789 - val accuracy: 0.9694
Epoch 26/30
4500/4500 [==============] - 34s 8ms/sample - loss: 0.0927 - accuracy: 0.9640 - va
1 loss: 0.0789 - val accuracy: 0.9694
Epoch 27/30
1_loss: 0.0781 - val_accuracy: 0.9697
Epoch 28/30
4500/4500 [==============] - 34s 8ms/sample - loss: 0.0918 - accuracy: 0.9644 - va
1_loss: 0.0817 - val_accuracy: 0.9682
Epoch 29/30
l loss: 0.0770 - val accuracy: 0.9701
Epoch 30/30
1 loss: 0.0774 - val accuracy: 0.9699
Out[89]:
<tensorflow.python.keras.callbacks.History at 0x7f85b742c1d0>
```

# **Evaluate Bi-LSTM model without Undersampling**

```
In [90]:
model.load weights('BiLSTM-N256-D0.5-B128.h5')
valid_pred = model.predict(X_valid, batch_size=128).argmax(axis=-1)
print('Accuracy Score : {}'.format(accuracy score(y valid.reshape(-1), valid pred.reshape(-1))))
print('F1 Score : {}'.format(f1 score(y valid.reshape(-1), valid pred.reshape(-1), average='macro')
print('Precision Score: {}'.format(precision score(y valid.reshape(-1), valid pred.reshape(-1), av
erage='macro')))
print('Recall Score : {}'.format(recall_score(y_valid.reshape(-1), valid_pred.reshape(-1), average=
'macro')))
Accuracy Score: 0.969872
F1 Score: 0.9385079735266779
Precision Score : 0.9373987518778595
Recall Score: 0.9396668194200064
In [91]:
conf_mat=confusion_matrix(y_valid.reshape(-1), valid_pred.reshape(-1))
 , counts= np.unique(y_valid, return_counts=True)
normalized_conf_mat = conf_mat/counts
In [92]:
sns.set style('ticks')
```

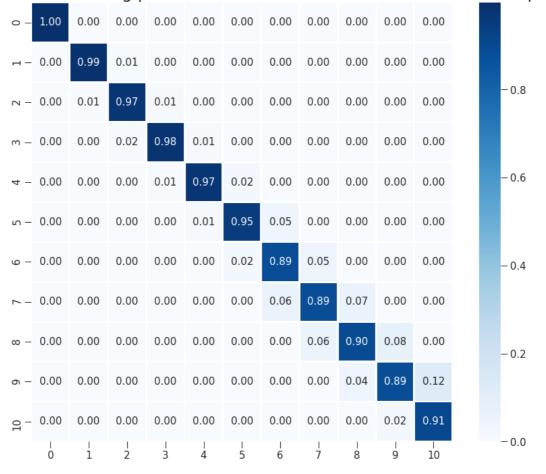
Text(0.5, 1.0, 'Confusion Matrix showing performance for each class without undersampling')

sns.heatmap(normalized\_conf\_mat, lw=2, cmap='Blues', annot=True, fmt='.2f', annot\_kws={'size':15} )
plt.title('Confusion Matrix showing performance for each class without undersampling',size=25)

plt.figure(figsize=(14,12))

Out[92]:

# Confusion Matrix showing performance for each class without undersampling



### In [93]:

```
class_performance_without_us = dict(zip(_, np.diagonal(normalized_conf_mat)))
class_performance_without_us=pd.DataFrame(class_performance_without_us, index=range(0,1))
```

# **Evaluate Bi-LSTM model with Undersampling**

```
In [81]:
```

```
model.load_weights('BiLSTM-N256-D0.5-B128+undersampling.h5')
valid_pred = model.predict(X_valid, batch_size=128).argmax(axis=-1)
print('Accuracy Score : {}'.format(accuracy_score(y_valid.reshape(-1), valid_pred.reshape(-1))))
print('F1 Score : {}'.format(f1_score(y_valid.reshape(-1), valid_pred.reshape(-1), average='macro')))
print('Precision Score : {}'.format(precision_score(y_valid.reshape(-1), valid_pred.reshape(-1), average='macro')))
print('Recall Score : {}'.format(recall_score(y_valid.reshape(-1), valid_pred.reshape(-1), average='macro')))
```

Accuracy Score: 0.9726695095948827 F1 Score: 0.9441009813425524 Precision Score: 0.9423617641630572 Recall Score: 0.9459572719343883

### In [82]:

```
conf_mat=confusion_matrix(y_valid.reshape(-1), valid_pred.reshape(-1))
_, counts= np.unique(y_valid, return_counts=True)
normalized_conf_mat = conf_mat/counts
```

### In [83]:

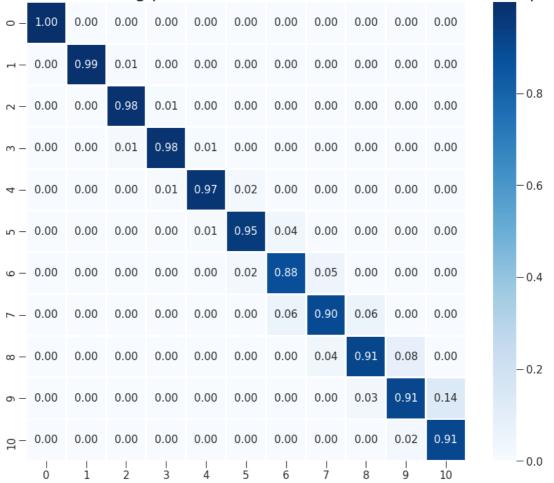
```
sns.set_style('ticks')
```

```
plt.figure(figsize=(14,12))
sns.heatmap(normalized_conf_mat, lw=2, cmap='Blues', annot=True, fmt='.2f', annot_kws={'size':15})
plt.title('Confusion Matrix showing performance for each class with undersampling',size=25)
```

### Out[83]:

Text(0.5, 1.0, 'Confusion Matrix showing performance for each class with undersampling')

Confusion Matrix showing performance for each class with undersampling



### In [84]:

```
class_performance_with_us = dict(zip(_, np.diagonal(normalized_conf_mat)))
class_performance_with_us=pd.DataFrame(class_performance_with_us, index=range(0,1))
```

### In [94]:

```
class_performance=pd.concat([class_performance_without_us,class_performance_with_us]).T
class_performance.columns=['Without Undersampling','With Undersampling']
```

# In [99]:

```
class_performance.style.background_gradient()
```

### Out[99]:

### Without Undersampling With Undersampling

0	0.998189	0.998789
1	0.989881	0.993653
2	0.973042	0.983527
3	0.979115	0.982480
4	0.972628	0.974330
5	0.950599	0.953874

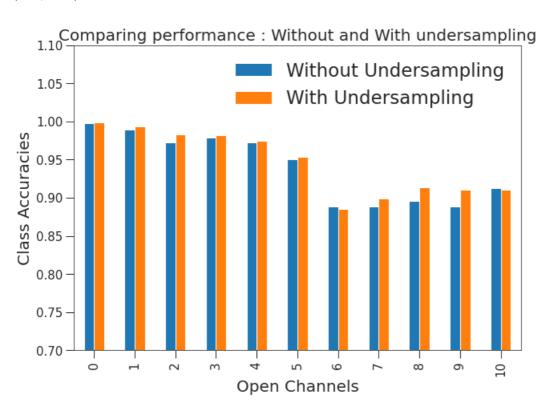
_	1000	
6	Without Undersampling 0.888204	With Undersampling 0.884921
7	0.887973	0.899492
8	0.896151	0.913548
9	0.888338	0.910087
10	0.912216	0.910828

### In [100]:

```
class_performance.plot.bar(figsize=(10,7))
plt.legend(frameon=False, bbox_to_anchor=(1.0,1))
plt.ylabel('Class Accuracies')
plt.xlabel('Open Channels')
plt.title('Comparing performance: Without and With undersampling',size=20)
plt.ylim([0.7,1.1])
```

## Out[100]:

(0.7, 1.1)



# **Conclusion**

• From the above plot, it seems that the undersampling using TomekLinks does improve the performance on individual classes.

# Generating the submission csv

### In [103]:

```
model=load_model('BiLSTM-N256-D0.5-B128+undersampling.h5')
test_pred = model.predict(X_test, batch_size=128).argmax(axis=-1)
submission.open_channels = test_pred.reshape(-1)
submission.to_csv('submission.csv', index=False)
```