neural-network v0.1

December 6, 2023

- Flowchart
 - 1. Module import / Define functions
 - 2. Prepare dataset (training & testing)
 - 3. Build an NN Model
 - 4. Train the NN model by fitting training data
 - 5. Evaluate the quality of NN model
 - 6. Predict test data
- Reference
 - TensorFlow: https://www.tensorflow.org
 - Keras: https://keras.io/ja/

0.0.1 Version 0.1 (Last update: 2023/12/06)

1 Define functions

```
[]: | # --- initialization for generating random numbers
     def init_WinOS(iseed):
         # --- clear session
         import keras.backend as K
         K.clear_session()
         # --- set OS environment
         import os
         os.environ["PYTHONHASHSEED"] = str(iseed)
         os.environ["TF_DETERMINISTIC_OPS"] = "true"
         os.environ["TF CODNN DETERMINISTIC"] = "true"
         # --- initialization
         np.random.seed(iseed)
         tr.random.set_seed(iseed)
     def init_MacOS(iseed):
         # --- initialization
         tf.random.set_seed(iseed)
```

```
[]: # --- Function for plotting training history def PlotHistory(history, metrics):
```

```
metrics = {MSE/MAE/...}
   # --- get epoch
   hist = pd.DataFrame(history.history)
   hist["Epoch"] = history.epoch
   # --- plot figures
   plt.figure()
   plt.xlabel("Number of epochs")
   plt.ylabel(f"{metrics} of {target}")
   plt.plot(hist["Epoch"], hist[metrics], label="Training")
   plt.plot(hist["Epoch"], hist["val_"+metrics], label="Validation")
# plt.plot(hist["Epoch"].values, hist[metrics].values,
→ label="Training") # for pandas>3.4 maybe
   plt.plot(hist["Epoch"].values, hist["val "+metrics].values,
\rightarrow label="Validation")
   plt.yscale('log')
   plt.legend()
   plt.show()
```

```
[]: # --- Function for plotting actual-predicted plot
def PlotCorrelation(y_train, y_predict):

    # --- plot figures
    plt.axis('equal')
    plt.axis('square')
    plt.xlabel(f"Actual")
    plt.ylabel(f"Predicted")
    plt.scatter(y_train, y_predict, color='blue', alpha=0.3)
    plt.xlim([-1.2, 0])
    plt.ylim([-1.2, 0])
    plt.plot([-100, 100], [-100, 100], color='gray')
    plt.show()
```

2 Module import

```
[]: # --- import modules
import pandas as pd
import numpy as np
import matplotlib.pyplot as plt

from sklearn.model_selection import train_test_split
from sklearn.metrics import r2_score
import tensorflow as tf
```

```
from tensorflow import keras
from keras.layers import Dense
```

```
[]: # --- Version information
    import platform
    import matplotlib
    import tensorflow
    import sklearn
    import keras
    ver = "0.0.1"  # version of this program
    print(f"Vesion information:")
    print(f" This program : {ver}")
    print(f" Python : {platform.python_version()}")
                        : {pd.__version__}")
    print(f" Pandas
    print(f" Numpy : {np.__version__}")
    print(f" Matplotlib : {matplotlib.__version__}")
    print(f" TensorFlow : {tensorflow.__version__}")
    print(f" Scikit-learn : {sklearn.__version__}")
    print(f" Keras : {keras.__version__}")
```

Vesion information:

This program : 0.0.1
Python : 3.8.3
Pandas : 1.0.5
Numpy : 1.18.5
Matplotlib : 3.2.2
TensorFlow : 2.6.0
Scikit-learn : 0.23.1
Keras : 2.6.0

3 Initialization

```
[]: # --- initialization (only for Windows-OS)
iseed = 1
OS = "Mac" # Win/Mac

if OS == 'Win':
    init_WinOS(iseed)
elif OS == 'Mac':
    init_MacOS(iseed)
```

4 Prepare dataset (training & testing)

Number of training data: 153 Number of testing data: 359

5 Build an NN model

```
[]:
    activation = {relu|linear|sigmoid|...}
    optimizer = {SGD|Adam|...}

print("Building a model ...")

# --- set NN archnitecture
model = keras.Sequential()
model.add(Dense(64, activation="relu", input_shape=[train_x.shape[1]]))
model.add(Dense(64, activation="relu"))
model.add(Dense(32, activation="relu"))
model.add(Dense(16, activation="relu"))
model.add(Dense(11))

# --- compile the model
model.compile(loss="MSE", optimizer="SGD", metrics=["MSE"])
model.summary()
```

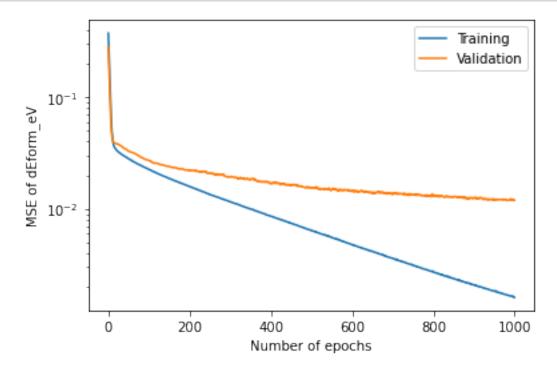
dense_2 (Dense)	(None, 32)	2080
dense_3 (Dense)	(None, 16)	528
dense_4 (Dense)	(None, 1)	17

Total params: 7,425 Trainable params: 7,425 Non-trainable params: 0

6 Train the NN model by fitting training data

Fitting the model started ...

```
[]: # --- plot training history
PlotHistory(model_history, "MSE")
```



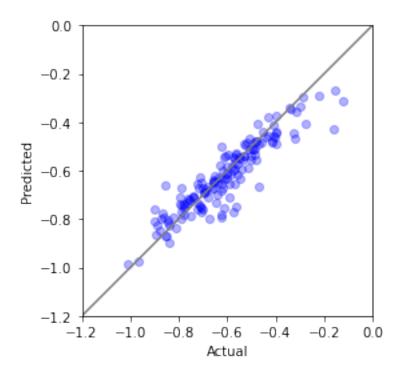
7 Evaluate a quality of NN model

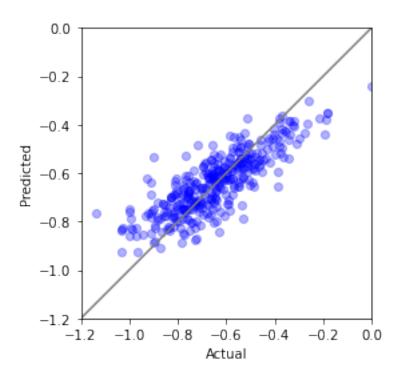
```
[]: # --- evaluate the NN model (for training)
    result_train = model.evaluate(train_x, train_y, verbose=0)
    print("Validation for training data")
    print(f"
                Loss function
                                   : {result_train[0]: .4E}")
    # --- evaluate the NN model (for testing)
    result_test = model.evaluate(test_x, test_y, verbose=0)
    print("Validation for testing data")
                               : {result_test[0]: .4E}")
    print(f"
                Loss function
    Validation for training data
        Loss function
                       : 4.7103E-03
    Validation for testing data
        Loss function
                        : 1.0297E-02
```

8 Predict test data

```
[]: # --- predict the training/testing model
    predict_train = model.predict(train_x).flatten()  # reproducibility
    predict_test = model.predict(test_x).flatten()
    # --- Plot actual-predicted
    PlotCorrelation(train_y, predict_train)
    PlotCorrelation(test_y, predict_test)

# --- evaluate the R2 score
    r2score_train = r2_score(train_y, predict_train)
    r2score_test = r2_score(test_y, predict_test)
    print(f"R2 score for training data : {r2score_test: .4E}")
    print(f"R2 score for testing data : {r2score_test: .4E}")
```





R2 score for training data : 8.3506E-01 R2 score for testing data : 6.6620E-01

```
[]: hist = pd.DataFrame(model_history.history)
hist["Epoch"] = model_history.epoch
print(min(hist["loss"]))
```

0.0016073953593149781

8.1 Version log

- Version 0.1 (2023/12/06)
 - initialization for random number generator (Win) added.
- Version 0.0 (2022/07/04)

[]: