

Train No.2. Dataset: data1.05-1.csv Download data1.05-1.csv

Question Two: Double hidden layer deep networks by varying the number of hidden nodes (4, 8, 12, 16) in each layer with 70% training and 30% validation data. Use appropriate learning rate, activation, and loss functions and also mention the reason for choosing the same. Report, compare, and explain the observed accuracy and minimum loss achieved. [0.5+1 mark]

```
In [2]: import pandas as pd
import numpy as np
import tensorflow as tf
from sklearn.model_selection import train_test_split
from tensorflow.keras.models import Sequential
from tensorflow.keras.layers import Dense, Dropout
from sklearn.metrics import accuracy_score, confusion_matrix #, precision_score, recall_score, f1_score, precision_recall_fscore_support
import matplotlib.pyplot as plt
from tensorflow.keras.optimizers import RMSprop
import seaborn as sns
from tensorflow.keras import backend as K
from tensorflow.keras.optimizers import Adam

# Load the data
df = pd.read_csv('data1.05-1.csv')
df.head()
```

```
In [3]: print(df.version_)
```

1. Load the attached csv file in python. Each row consists of feature 1, feature 2, feature 3 & class label.

```
In [16]: data = pd.read_csv('content/My Drive/Colab Notebooks/data1.05-1.csv')
data
```

```
Out[16]:
```

	0.04599519	-0.18176747	0.187497655	0	1
0	0.102303	0.116327	0.154913	0	0
1	-0.131546	-0.038680	0.137115	0	0
2	0.007224	-0.067146	0.067533	0	0
3	0.112290	0.040584	0.119399	0	0
4	-0.178326	-0.023989	0.179932	0	0
...
938	0.649913	0.079710	0.654783	1	1
939	-0.290557	0.569978	0.639764	1	1
940	-0.093805	0.601395	0.609200	1	1
941	0.633067	-0.111023	0.642729	1	1
942	-0.363217	-0.479049	0.601178	1	1

943 rows x 5 columns

```
In [17]: data.iloc[:,3].equals(data.iloc[:,4])
```

```
Out[17]: True
```

```
In [23]: data.drop(data.columns[[4]], axis = 1, inplace = True)
```

```
In [24]: data.columns = ['c1','c2','c3','target']
```

```
In [33]: data.head()
```

```
Out[33]:
```

	c1	c2	c3	target
0	0.102303	0.116327	0.154913	0
1	-0.131546	-0.038680	0.137115	0
2	0.007224	-0.067146	0.067533	0
3	0.112290	0.040584	0.119399	0
4	-0.178326	-0.023989	0.179932	0
...
938	0.649913	0.079710	0.654783	1
939	-0.290557	0.569978	0.639764	1
940	-0.093805	0.601395	0.609200	1
941	0.633067	-0.111023	0.642729	1
942	-0.363217	-0.479049	0.601178	1

```
In [32]: data.shape
```

```
Out[32]: (943, 4)
```

```
In [29]: data.head().T
```

```
Out[29]:
```

	0	1	2	3	4
c1	0.102303	-0.131546	0.007224	0.112290	0.178326
c2	0.116327	-0.038680	-0.067146	0.040584	-0.023989
c3	0.154913	0.137115	0.067533	0.119399	0.179932
target	0.000000	0.000000	0.000000	0.000000	0.000000

```
In [34]: #Number of distinct categories or classes
data.iloc[:,3].unique()
```

```
Out[34]: array([0, 1])
```

```
In [35]: #checking the percentage of each class in the dataset
data.iloc[:,3].value_counts(normalize=True) # (data.iloc[:,3].count())
```

```
Out[35]:
```

	0	1
target	0.603307	0.396693

Name: target, dtype: float64

This shows a complete imbalance of classes. There are 60.33% '1' instances and only 39.66% '0' instances. This means that we are aiming to predict anomalous events.

```
In [36]: #PCA is performed for visualisation only
pca = PCA(n_components=2)
vis_2d = pd.DataFrame(pca.fit_transform(data.iloc[:,0:3]))
vis_2d.plot(kind='scatter', x=vis_2d['pc1'], y=vis_2d['pc2'], c='target', s=100, legend=True, title='PCA of data')
sns.pairplot(vis_2d, hue='target', palette='Blues', diag_kind='kde')
```

```
Out[36]:
```

As you can see, PCA gives a better visualization of the imbalance in the datasets.

Feature transformation

```
In [37]: df_transformed = pd.DataFrame(pca.fit_transform(data.iloc[:,0:3]))
df_transformed.columns = ['pc1', 'pc2']
```

```
In [38]: X_data = df_transformed[['pc1', 'pc2']]
y_data = df_transformed['target']
```

```
In [39]: #printing the shape of the data
print(X_data.shape)
print(y_data.shape)
```

```
In [40]: X_data.describe()
```

```
Out[40]:
```

	pc1	pc2
count	943.000000e+02	943.000000e+02
mean	1.306837e-17	-1.895503e-17
std	5.645451e-01	5.412421e-01
min	-1.002615e+01	-1.003094e+00
25%	-4.391463e-01	-4.581877e-01
50%	-3.613059e-03	-2.077153e-02
75%	4.857837e-01	4.473309e-01
max	1.023938e+00	1.028275e+00

Splitting the Data into train and test set

```
In [41]: X_train, X_test, y_train, y_test = train_test_split(X_data, y_data, test_size = 0.3, random_state = 7)
```

```
In [42]: print(X_train.shape)
print(X_test.shape)
print(y_train.shape)
print(y_test.shape)
```

```
In [43]: #make confusion matrix(cf, group_names=None, categories='auto', count=True, percent=True, char=True, xyticks=True, xypclabels=True, sum_stats=True, figsize=None, cmap='Blues', title=None)
```

This Function will make a pretty plot of an sklearn Confusion Matrix cm using a Seaborn heatmap visualizat

```
...
# CODE TO GENERATE TEXT INSIDE EACH SQUARE
blanks = [""] for i in range(cf.size)
```

```
...
if group_names and len(group_names)>0:
    group_labels = ["(0.0f)%.1f".format(value) for value in group_names]
    group_counts = ["(0.0f)%.1f".format(value) for value in cf.flatten()]
    group_percentages = ["(0.2f)%.1f".format(value) for value in cf.flatten()/np.sum(cf)]
```

```
...
box_labels = np.array([box_labels, cf.shape[0], cf.shape[1], cf.shape[1], cf.shape[0]])
# CODE TO GENERATE SUMMARY STATISTICS & TEXT FOR SUMMARY STATS
if sum_stats:
    # Accuracy is sum of diagonal divided by total observations
    accuracy = np.trace(cf) / float(np.sum(cf))
```

```
...
if len(cf)==2:
    # For a binary confusion matrix, show more stats
    recall = cf[1,1] / sum(cf[:,1])
    precision = cf[1,1] / sum(cf[1,:])
    f1_score = 2 * precision * recall / (precision + recall)
    stats_text = "\nAccuracy: (0.3f)%.1f\nPrecision: (0.3f)%.1f\nRecall: (0.3f)%.1f\nF1 Score: (0.3f)%.1f".format(
        accuracy, precision, recall, f1_score)
```

```
...
else:
    stats_text = ""
    stats_text = ""
```

```
...
# SET FIGURE PARAMETERS ACCORDING TO OTHER ARGUMENTS
if figsize==None:
    # Get default figure size if not set
    figsize = plt.rcParams.get('figure.figsize')
```

```
...
if xyticks==False:
    # Do not show categories if xyticks is false
    categories=False
```

```
...
# MAKE THE HEATMAP VISUALIZATION
plt.figure(figsize=figsize)
cm = heatmap(cf, annot=box_labels, fmt="", cmap=cmap, cbar=char, xticklabels=categories, yticklabels=categories)
```

```
...
if xypclabels:
    plt.xlabel('True label')
    plt.ylabel('Predicted label') + stats_text
```

```
...
if title:
    plt.title(title)
```

Model Building

Here two hidden layer with hidden node as "4" and learnin rate is 0.01

```
In [44]: #initialize the model
model = Sequential()
```

```
...
# This adds the input layer (by specifying input dimension) AND the first hidden layer (units)
model.add(Dense(units=4, input_dim = 2, activation='relu'))
# hidden layer
model.add(Dense(units=4, activation='relu'))
```

```
...
# Adding dropout to prevent overfitting
model.add(Dropout(0.3))
# Model1.add(Dense(24, activation='relu'))
model.add(Dense(4, activation='relu'))
```

```
...
# Adding the output layer
# Notice that we do not need to specify input dim.
# We have an output of 1 node, which is the desired dimensions of our output
# We use the sigmoid because we want probability outcomes
model.add(Dense(1, activation='sigmoid'))
```

```
...
opt = optimizers.Adam(learning_rate=0.01)
# Compile the model
model.compile(optimizer=opt, loss='binary_crossentropy', metrics=['accuracy'])
```

```
...
model.summary()
```

Layer (type)	Output Shape	Param #
dense_1 (Dense)	(None, 4)	12
dense_2 (Dense)	(None, 4)	20
dropout_1 (Dropout)	(None, 4)	0
dense_3 (Dense)	(None, 4)	20
dense_4 (Dense)	(None, 1)	5

=====
Total params: 57
Trainable params: 57
Non-trainable params: 0

```
In [45]: #fitting the model
history = model.fit(X_train, y_train, batch_size=32, epochs=50, validation_split=0.2)
```

```
...
Epoch 1/50
36/36 [=====] - 2s 12ms/step - loss: 0.6888 - accuracy: 0.5417 - val_loss: 0.6737 - val_accuracy: 0.6136
Epoch 2/50
36/36 [=====] - 0s 4ms/step - loss: 0.6814 - accuracy: 0.5777 - val_loss: 0.6681 - val_accuracy: 0.6136
```

```
...
Epoch 3/50
36/36 [=====] - 0s 4ms/step - loss: 0.6772 - accuracy: 0.5777 - val_loss: 0.6664 - val_accuracy: 0.6136
Epoch 4/50
36/36 [=====] - 0s 3ms/step - loss: 0.6782 - accuracy: 0.5777 - val_loss: 0.6630 - val_accuracy: 0.6136
```

```
...
Epoch 5/50
36/36 [=====] - 0s 4ms/step - loss: 0.6779 - accuracy: 0.5777 - val_loss: 0.6625 - val_accuracy: 0.6136
Epoch 6/50
36/36 [=====] - 0s 3ms/step - loss: 0.6688 - accuracy: 0.5890 - val_loss: 0.6590 - val_accuracy: 0.6136
```

```
...
Epoch 7/50
36/36 [=====] - 0s 3ms/step - loss: 0.6718 - accuracy: 0.5985 - val_loss: 0.6563 - val_accuracy: 0.6136
Epoch 8/50
36/36 [=====] - 0s 5ms/step - loss: 0.6719 - accuracy: 0.5758 - val_loss: 0.6617 - val_accuracy: 0.6136
```

```
...
Epoch 9/50
36/36 [=====] - 0s 3ms/step - loss: 0.6632 - accuracy: 0.5909 - val_loss: 0.6540 - val_accuracy: 0.6136
Epoch 10/50
36/36 [=====] - 0s 4ms/step - loss: 0.6571 - accuracy: 0.5966 - val_loss: 0.6534 - val_accuracy: 0.6136
```

```
...
Epoch 11/50
36/36 [=====] - 0s 7ms/step - loss: 0.6596 - accuracy: 0.6004 - val_loss: 0.6585 - val_accuracy: 0.6136
Epoch 12/50
36/36 [=====] - 0s 4ms/step - loss: 0.6550 - accuracy: 0.6004 - val_loss: 0.6578 - val_accuracy: 0.6136
```

```
...
Epoch 13/50
36/36 [=====] - 0s 4ms/step - loss: 0.6508 - accuracy: 0.6044 - val_loss: 0.6427 - val_accuracy: 0.6136
Epoch 14/50
36/36 [=====] - 0s 5ms/step - loss: 0.6464 - accuracy: 0.6117 - val_loss: 0.6462 - val_accuracy: 0.6136
```

```
...
Epoch 15/50
36/36 [=====] - 0s 6ms/step - loss: 0.6525 - accuracy: 0.5947 - val_loss: 0.6621 - val_accuracy: 0.6136
Epoch 16/50
36/36 [=====] - 0s 5ms/step - loss: 0.6444 - accuracy: 0.6174 - val_loss: 0.6640 - val_accuracy: 0.6136
```

```
...
Epoch 17/50
36/36 [=====] - 0s 5ms/step - loss: 0.6582 - accuracy: 0.5909 - val_loss: 0.6455 - val_accuracy: 0.6212
Epoch 18/50
36/36 [=====] - 0s 4ms/step - loss: 0.6465 - accuracy: 0.6004 - val_loss: 0.6499 - val_accuracy: 0.6212
```

```
...
Epoch 19/50
36/36 [=====] - 0s 3ms/step - loss: 0.6476 - accuracy: 0.6023 - val_loss: 0.6541 - val_accuracy: 0.6136
Epoch 20/50
36/36 [=====] - 0s 3ms/step - loss: 0.6326 - accuracy: 0.6174 - val_loss: 0.6531 - val_accuracy: 0.6136
```

```
...
Epoch 21/50
36/36 [=====] - 0s 3ms/step - loss: 0.6299 - accuracy: 0.6080 - val_loss: 0.6604 - val_accuracy: 0.6136
Epoch 22/50
36/36 [=====] - 0s 4ms/step - loss: 0.6547 - accuracy: 0.5947 - val_loss: 0.6654 - val_accuracy: 0.6136
```

```
...
Epoch 23/50
36/36 [=====] - 0s 3ms/step - loss: 0.6322 - accuracy: 0.6193 - val_loss: 0.6558 - val_accuracy: 0.6136
Epoch 24/50
36/36 [=====] - 0s 3ms/step - loss: 0.6485 - accuracy: 0.5795 - val_loss: 0.6757 - val_accuracy: 0.6136
```

```
...
Epoch 25/50
36/36 [=====] - 0s 3ms/step - loss: 0.6476 - accuracy: 0.6061 - val_loss: 0.6812 - val_accuracy: 0.6136
Epoch 26/50
36/36 [=====] - 0s 3ms/step - loss: 0.6432 - accuracy: 0.6042 - val_loss: 0.6816 - val_accuracy: 0.6136
```

```
...
Epoch 27/50
36/36 [=====] - 0s 3ms/step - loss: 0.6315 - accuracy: 0.6174 - val_loss: 0.6794 - val_accuracy: 0.6136
Epoch 28/50
36/36 [=====] - 0s 3ms/step - loss: 0.6148 - accuracy: 0.6174 - val_loss: 0.6857 - val_accuracy: 0.6136
```

```
...
Epoch 29/50
36/36 [=====] - 0s 3ms/step - loss: 0.6290 - accuracy: 0.6136 - val_loss: 0.6932 - val_accuracy: 0.6136
Epoch 30/50
36/36 [=====] - 0s 2ms/step - loss: 0.6323 - accuracy: 0.5985 - val_loss: 0.6929 - val_accuracy: 0.6136
```

```
...
Epoch 31/50
36/36 [=====] - 0s 2ms/step - loss: 0.6334 - accuracy: 0.6042 - val_loss: 0.6928 - val_accuracy: 0.6136
Epoch 32/50
36/36 [=====] - 0s 2ms/step - loss: 0.6279 - accuracy: 0.6193 - val_loss: 0.6989 - val_accuracy: 0.6136
```

```
...
Epoch 33/50
36/36 [=====] - 0s 2ms/step - loss: 0.6400 - accuracy: 0.5947 - val_loss: 0.6649 - val_accuracy: 0.6136
Epoch 34/50
36/36 [=====] - 0s 2ms/step - loss: 0.6376 - accuracy: 0.6004 - val_loss: 0.6947 - val_accuracy: 0.6136
```

```
...
Epoch 35/50
36/36 [=====] - 0s 2ms/step - loss: 0.6282 - accuracy: 0.6136 - val_loss: 0.6927 - val_accuracy: 0.6136
Epoch 36/50
36/36 [=====] - 0s 2ms/step - loss: 0.6361 - accuracy: 0.5966 - val_loss: 0.6934 - val_accuracy: 0.6136
```

```
...
Epoch 37/50
36/36 [=====] - 0s 2ms/step - loss: 0.6146 - accuracy: 0.6230 - val_loss: 0.6889 - val_accuracy: 0.6136
Epoch 38/50
36/36 [=====] - 0s 2ms/step - loss: 0.6230 - accuracy: 0.6174 - val_loss: 0.6929 - val_accuracy: 0.6136
```

```
...
Epoch 39/50
36/36 [=====] - 0s 3ms/step - loss: 0.6096 - accuracy: 0.6193 - val_loss: 0.6925 - val_accuracy: 0.6136
Epoch 40/50
36/36 [=====] - 0s 2ms/step - loss: 0.6169 - accuracy: 0.6136 - val_loss: 0.7176 - val_accuracy: 0.6136
```

```
...
Epoch 41/50
36/36 [=====] - 0s 2ms/step - loss: 0.6259 - accuracy: 0.6117 - val_loss: 0.7094 - val_accuracy: 0.6136
Epoch 42/50
36/36 [=====] - 0s 2ms/step - loss: 0.6257 - accuracy: 0.6080 - val_loss: 0.7125 - val_accuracy: 0.6136
```

```
...
Epoch 43/50
36/36 [=====] - 0s 2ms/step - loss: 0.6302 - accuracy: 0.6098 - val_loss: 0.6927 - val_accuracy: 0.6136
Epoch 44/50
36/36 [=====] - 0s 2ms/step - loss: 0.6208 - accuracy: 0.6098 - val_loss: 0.7154 - val_accuracy: 0.6136
```

```
...
Epoch 45/50
36/36 [=====] - 0s 2ms/step - loss: 0.6208 - accuracy: 0.6098 - val_loss: 0.7154 - val_accuracy: 0.6136
Epoch 46/50
36/36 [=====] - 0s 2ms/step - loss: 0.6271 - accuracy: 0.6155 - val_loss: 0.6856 - val_accuracy: 0.6136
```

```
...
Epoch 47/50
36/36 [=====] - 0s 2ms/step - loss: 0.6461 - accuracy: 0.5855 - val_loss: 0.7281 - val_accuracy: 0.6136
Epoch 48/50
36/36 [=====] - 0s 2ms/step - loss: 0.6121 - accuracy: 0.6212 - val_loss: 0.7187 - val_accuracy: 0.6136
```

```
...
Epoch 49/50
36/36 [=====] - 0s 2ms/step - loss: 0.6152 - accuracy: 0.6212 - val_loss: 0.7327 - val_accuracy: 0.6136
Epoch 50/50
36/36 [=====] - 0s 3ms/step - loss: 0.6059 - accuracy: 0.6250 - val_loss: 0.6972 - val_accuracy: 0.6136
```

```
...
# Capturing learning history per epoch
hist = pd.DataFrame(history.history)
hist['epoch'] = history.epoch
```

```
...
# Plotting accuracy at different epochs
plt.plot(hist['loss'])
plt.plot(hist['val_loss'])
plt.legend(['train', 'validation'], loc='upper left')
```

```
Out[46]:
```

Evaluation

```
In [47]: rocAUC = model.evaluate(X_test, y_test)
```

```
9/9 [=====] - 0s 3ms/step - loss: 0.6712 - accuracy: 0.6466
```

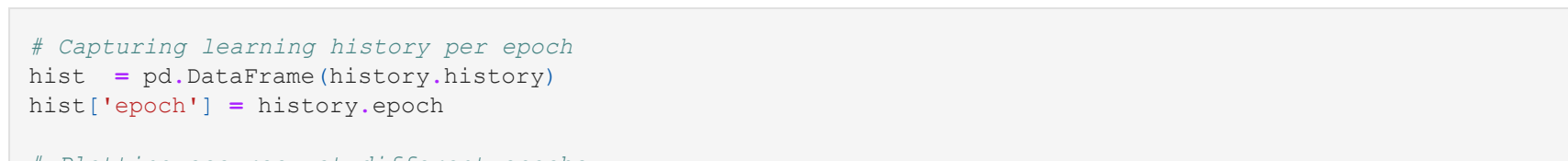
```
In [48]: print(rocAUC)
```

[0.6712442918396, 0.6466431021690369]

Let's Print confusion matrix

```
In [49]: ## Confusion Matrix on unseen test set
import seaborn as sns
y_pred = model.predict(X_test)
for i in range(len(y_test)):
    if y_pred[i] != y_test[i]:
        y_pred[i] = 0
```

```
...
cm = confusion_matrix(y_test, y_pred)
categories = ['True Negative', 'False Positive', 'False Negative', 'True Positive']
make_confusion_matrix(cm, group_names=categories, categories=categories, cmap='Blues')
```



Model Tuning

Here two hidden layer with hidden node as "8" and learnin rate is 0.01

```
In [50]: #initialize the model
model3 = Sequential()
```

```
...
# This adds the input layer (by specifying input dimension) AND the first hidden layer (units)
model3.add(Dense(units=8, input_dim = 2, activation='relu'))
# hidden layer
model3.add(Dense(units=8, activation='relu'))
```

```
...
# Adding dropout to prevent overfitting
model3.add(Dropout(0.3))
# Model3.add(Dense(24, activation='relu'))
model3.add(Dense(8, activation='relu'))
```

```
...
# Adding the output layer
# Notice that we do not need to specify input dim.
# We have an output of 1 node, which is the desired dimensions of our output
# We use the sigmoid because we want probability outcomes
model3.add(Dense(1, activation='sigmoid'))
```

```
...
opt = optimizers.Adam(learning_rate=0.01)
# Compile the model
model3.compile(optimizer=opt, loss='binary_crossentropy', metrics=['accuracy'])
```

```
...
model3.summary()
```

Layer (type)	Output Shape	Param #
dense_4 (Dense)	(None, 8)	24
dense_5 (Dense)	(None, 8)	72
dropout_1 (Dropout)	(None, 8)	0
dense_6 (Dense)	(None, 8)	72
dense_7 (Dense)	(None, 1)	9

=====
Total params: 177
Trainable params: 177
Non-trainable params: 0

```
In [51]: #fitting the model
history3 = model3.fit(X_train, y_train, batch_size=32, epochs=50, validation_split=0.2)
```

```
...
Epoch 1/50
36/36 [=====] - 1s 9ms/step - loss: 0.6889 - accuracy: 0.5436 - val_loss: 0.6651 - val_accuracy: 0.6136
Epoch 2/50
36/36 [=====] - 0s 3ms/step - loss: 0.6807 - accuracy: 0.5777 - val_loss: 0.6655 - val_accuracy: 0.6136
```

```
...
Epoch 3/50
36/36 [=====] - 0s 3ms/step - loss: 0.6734 - accuracy: 0.5777 - val_loss: 0.6569 - val_accuracy: 0.6136
Epoch 4/50
36/36 [=====] - 
```


Layer	(type)	Output Shape	Param #
dense_8 (Dense)	(None, 41)		12
dense_9 (Dense)	(None, 12)		60
dropout_2 (Dropout)	(None, 12)		0
dense_10 (Dense)	(None, 16)		156
dense_11 (Dense)	(None, 1)		13

Total params: 241			
Trainable params: 241			
Non-trainable params: 0			

In [57]:

```
#fitting the model
history=model3.fit(X_train,y_train,batch_size=25,epochs=50,validation_split=0.2)

Epoch 1/50
22/22 [=====] - 1s 13ms/step - loss: 0.6876 - accuracy: 0.5568 - val_loss: 0.6704 - val
1_accuracy: 0.6136
Epoch 2/50
22/22 [=====] - 0s 4ms/step - loss: 0.6815 - accuracy: 0.5777 - val_loss: 0.6652 - val
accuracy: 0.6136
Epoch 3/50
22/22 [=====] - 0s 7ms/step - loss: 0.6790 - accuracy: 0.5777 - val_loss: 0.6672 - val
accuracy: 0.6136
Epoch 4/50
22/22 [=====] - 0s 6ms/step - loss: 0.6777 - accuracy: 0.5701 - val_loss: 0.6672 - val
accuracy: 0.6136
Epoch 5/50
22/22 [=====] - 0s 5ms/step - loss: 0.6756 - accuracy: 0.5833 - val_loss: 0.6572 - val
accuracy: 0.6288
Epoch 6/50
22/22 [=====] - 0s 4ms/step - loss: 0.6704 - accuracy: 0.6098 - val_loss: 0.6650 - val
accuracy: 0.6364
Epoch 7/50
22/22 [=====] - 0s 4ms/step - loss: 0.6790 - accuracy: 0.5701 - val_loss: 0.6498 - val
accuracy: 0.6364
Epoch 8/50
22/22 [=====] - 0s 4ms/step - loss: 0.6608 - accuracy: 0.6345 - val_loss: 0.6425 - val
accuracy: 0.6591
Epoch 9/50
22/22 [=====] - 0s 4ms/step - loss: 0.6518 - accuracy: 0.6364 - val_loss: 0.6329 - val
accuracy: 0.6515
Epoch 10/50
22/22 [=====] - 0s 4ms/step - loss: 0.6387 - accuracy: 0.6572 - val_loss: 0.6232 - val
accuracy: 0.6439
Epoch 11/50
22/22 [=====] - 0s 4ms/step - loss: 0.6488 - accuracy: 0.6420 - val_loss: 0.6231 - val
accuracy: 0.6667
Epoch 12/50
22/22 [=====] - 0s 4ms/step - loss: 0.6392 - accuracy: 0.6402 - val_loss: 0.6161 - val
accuracy: 0.6439
Epoch 13/50
22/22 [=====] - 0s 4ms/step - loss: 0.6333 - accuracy: 0.6629 - val_loss: 0.5980 - val
accuracy: 0.6994
Epoch 14/50
22/22 [=====] - 0s 3ms/step - loss: 0.6176 - accuracy: 0.6723 - val_loss: 0.5953 - val
accuracy: 0.6894
Epoch 15/50
22/22 [=====] - 0s 5ms/step - loss: 0.6158 - accuracy: 0.6667 - val_loss: 0.5945 - val
accuracy: 0.6818
Epoch 16/50
22/22 [=====] - 0s 4ms/step - loss: 0.5990 - accuracy: 0.6686 - val_loss: 0.5622 - val
accuracy: 0.6894
Epoch 17/50
22/22 [=====] - 0s 4ms/step - loss: 0.6004 - accuracy: 0.6780 - val_loss: 0.5646 - val
accuracy: 0.6970
Epoch 18/50
22/22 [=====] - 0s 4ms/step - loss: 0.5804 - accuracy: 0.7027 - val_loss: 0.5260 - val
accuracy: 0.6970
Epoch 19/50
22/22 [=====] - 0s 4ms/step - loss: 0.5899 - accuracy: 0.6875 - val_loss: 0.5071 - val
accuracy: 0.7803
Epoch 20/50
22/22 [=====] - 0s 4ms/step - loss: 0.5476 - accuracy: 0.7159 - val_loss: 0.4949 - val
accuracy: 0.7727
Epoch 21/50
22/22 [=====] - 0s 6ms/step - loss: 0.5401 - accuracy: 0.7254 - val_loss: 0.4262 - val
accuracy: 0.8333
Epoch 22/50
22/22 [=====] - 0s 5ms/step - loss: 0.5052 - accuracy: 0.7500 - val_loss: 0.4232 - val
accuracy: 0.7955
Epoch 23/50
22/22 [=====] - 0s 5ms/step - loss: 0.5004 - accuracy: 0.7557 - val_loss: 0.4421 - val
accuracy: 0.8162
Epoch 24/50
22/22 [=====] - 0s 5ms/step - loss: 0.5162 - accuracy: 0.7254 - val_loss: 0.5108 - val
accuracy: 0.7348
Epoch 25/50
22/22 [=====] - 0s 4ms/step - loss: 0.4878 - accuracy: 0.7330 - val_loss: 0.4364 - val
accuracy: 0.7576
Epoch 26/50
22/22 [=====] - 0s 4ms/step - loss: 0.4902 - accuracy: 0.7671 - val_loss: 0.3416 - val
accuracy: 0.8636
Epoch 27/50
22/22 [=====] - 0s 3ms/step - loss: 0.4342 - accuracy: 0.7992 - val_loss: 0.3805 - val
accuracy: 0.7803
Epoch 28/50
22/22 [=====] - 0s 3ms/step - loss: 0.4400 - accuracy: 0.7841 - val_loss: 0.3971 - val
accuracy: 0.8106
Epoch 29/50
22/22 [=====] - 0s 4ms/step - loss: 0.3899 - accuracy: 0.8314 - val_loss: 0.3715 - val
accuracy: 0.7955
Epoch 30/50
22/22 [=====] - 0s 2ms/step - loss: 0.4144 - accuracy: 0.7860 - val_loss: 0.3550 - val
accuracy: 0.8333
Epoch 31/50
22/22 [=====] - 0s 2ms/step - loss: 0.3891 - accuracy: 0.8068 - val_loss: 0.3952 - val
accuracy: 0.8182
Epoch 32/50
22/22 [=====] - 0s 3ms/step - loss: 0.4180 - accuracy: 0.7841 - val_loss: 0.3177 - val
accuracy: 0.8409
Epoch 33/50
22/22 [=====] - 0s 3ms/step - loss: 0.4181 - accuracy: 0.7943 - val_loss: 0.3609 - val
accuracy: 0.8258
Epoch 34/50
22/22 [=====] - 0s 3ms/step - loss: 0.3524 - accuracy: 0.8352 - val_loss: 0.3648 - val
accuracy: 0.8106
Epoch 35/50
22/22 [=====] - 0s 3ms/step - loss: 0.3824 - accuracy: 0.8049 - val_loss: 0.4217 - val
accuracy: 0.8030
Epoch 36/50
22/22 [=====] - 0s 3ms/step - loss: 0.3946 - accuracy: 0.7860 - val_loss: 0.4444 - val
accuracy: 0.8106
Epoch 37/50
22/22 [=====] - 0s 2ms/step - loss: 0.3366 - accuracy: 0.8258 - val_loss: 0.3689 - val
accuracy: 0.8106
Epoch 38/50
22/22 [=====] - 0s 2ms/step - loss: 0.3314 - accuracy: 0.8371 - val_loss: 0.2791 - val
accuracy: 0.8788
Epoch 39/50
22/22 [=====] - 0s 4ms/step - loss: 0.3394 - accuracy: 0.8201 - val_loss: 0.3759 - val
accuracy: 0.8182
Epoch 40/50
22/22 [=====] - 0s 3ms/step - loss: 0.3370 - accuracy: 0.8144 - val_loss: 0.4281 - val
accuracy: 0.8333
Epoch 41/50
22/22 [=====] - 0s 3ms/step - loss: 0.3181 - accuracy: 0.8390 - val_loss: 0.3620 - val
accuracy: 0.8182
Epoch 42/50
22/22 [=====] - 0s 2ms/step - loss: 0.3344 - accuracy: 0.8371 - val_loss: 0.4601 - val
accuracy: 0.7955
Epoch 43/50
22/22 [=====] - 0s 2ms/step - loss: 0.3543 - accuracy: 0.8371 - val_loss: 0.3956 - val
accuracy: 0.8333
Epoch 44/50
22/22 [=====] - 0s 3ms/step - loss: 0.3309 - accuracy: 0.8239 - val_loss: 0.3643 - val
accuracy: 0.8333
Epoch 45/50
22/22 [=====] - 0s 3ms/step - loss: 0.3080 - accuracy: 0.8504 - val_loss: 0.3854 - val
accuracy: 0.8182
Epoch 46/50
22/22 [=====] - 0s 3ms/step - loss: 0.3122 - accuracy: 0.8390 - val_loss: 0.5083 - val
accuracy: 0.7879
Epoch 47/50
22/22 [=====] - 0s 5ms/step - loss: 0.3379 - accuracy: 0.8125 - val_loss: 0.5790 - val
accuracy: 0.7879
Epoch 48/50
22/22 [=====] - 0s 3ms/step - loss: 0.3367 - accuracy: 0.8239 - val_loss: 0.3851 - val
accuracy: 0.8258
Epoch 49/50
22/22 [=====] - 0s 3ms/step - loss: 0.3231 - accuracy: 0.8409 - val_loss: 0.5647 - val
accuracy: 0.7955
Epoch 50/50
22/22 [=====] - 0s 3ms/step - loss: 0.2941 - accuracy: 0.8561 - val_loss: 0.4561 - val
accuracy: 0.8030
```

In [58]:

```
# Capturing learning history per epoch
hist = pd.DataFrame(history.history)
hist['epoch'] = history.epoch

# Plotting accuracy at different epochs
plt.plot(hist['loss'])
plt.plot(hist['val_loss'])
plt.legend(['train', 'valid'], loc='w')
```

Out[58]:



In [59]:

```
score = model3.evaluate(X_test, y_test)
9/9 [=====] - 0s 3ms/step - loss: 0.4665 - accuracy: 0.7951
```

In [60]:

```
print(score)
[0.46649616956710815, 0.795033052185059]
```

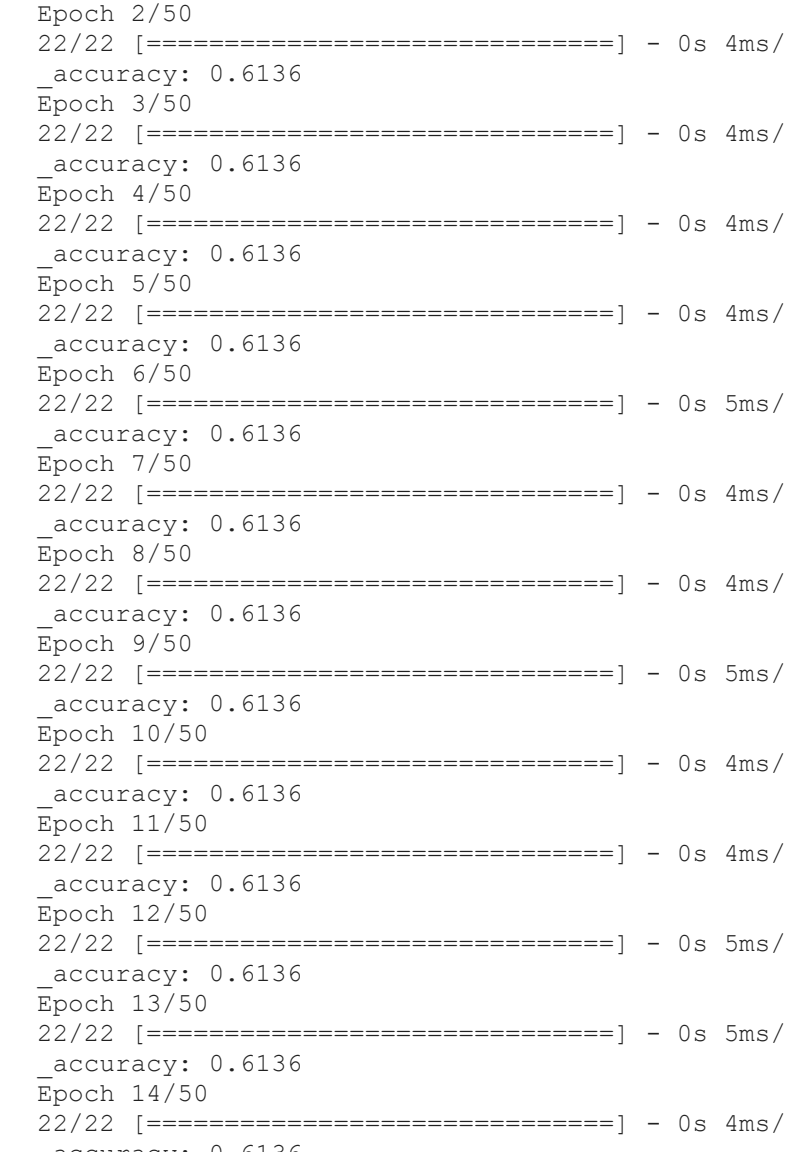
In [61]:

```
## Let's Print confusion matrix
## Confusion Matrix on unseen test set
import seaborn as sn
y_pred1 = model3.predict(X_test)
for i in range(len(y_test)):
    if y_pred1[i]!=y_test[i]:
        y_pred1[i]=0

cm2=confusion_matrix(y_test, y_pred1)
labels = ['True Negative','False Positive','False Negative','True Positive']
categories = ['Not_Fraud','Fraud']
make_confusion_matrix(cm2,
                      group_names=labels,
                      categories=categories,
                      cmap='Blues')

# Confusion Matrix visualization
cm2 = confusion_matrix(y_test, y_pred1)
labels = ['True Negative', 'False Positive', 'False Negative', 'True Positive']
categories = ['Not_Fraud', 'Fraud']
make_confusion_matrix(cm2,
                      group_names=labels,
                      categories=categories,
                      cmap='Blues')

# Confusion Matrix visualization
cm2 = confusion_matrix(y_test, y_pred1)
labels = ['True Negative', 'False Positive', 'False Negative', 'True Positive']
categories = ['Not_Fraud', 'Fraud']
make_confusion_matrix(cm2,
                      group_names=labels,
                      categories=categories,
                      cmap='Blues')
```



Here two hidden layer with hidden node as "16" and learnign rate is 0.01

In [62]:

```
#Initialize the model
model4 = Sequential()
# This adds the input layer (by specifying input dimension) AND the first hidden layer (units)
model4.add(Dense(units=8, input_dim = 2,activation='relu'))
# hidden layer
model4.add(Dense(units=16,activation='relu'))
Adding dropout to prevent overfitting
model4.add(Dropout(0.85))
#model.add(Dense(24,activation='relu'))
model4.add(Dense(16,activation='relu'))
# Adding the output layer
# Notice that we do not need to specify input dim.
# We have an output of 1 node, which is the desired dimensions of our output (fraud or not)
# We use the sigmoid because we want probability outcomes
model4.add(Dense(1,activation='sigmoid'))
# Create optimizer with default learning rate
# Compile the model
model4.compile(optimizer='adam',loss='binary_crossentropy',metrics=['accuracy'])
model4.summary()
```

Layer	(type)	Output Shape	Param #
dense_12 (Dense)	(None, 8)		24
dense_13 (Dense)	(None, 16)		144
dropout_3 (Dropout)	(None, 16)		0
dense_14 (Dense)	(None, 16)		272
dense_15 (Dense)	(None, 1)		17

Total params: 457			
Trainable params: 457			
Non-trainable params: 0			

In [63]:

```
#fitting the model
history=model4.fit(X_train,y_train,batch_size=25,epochs=50,validation_split=0.2)

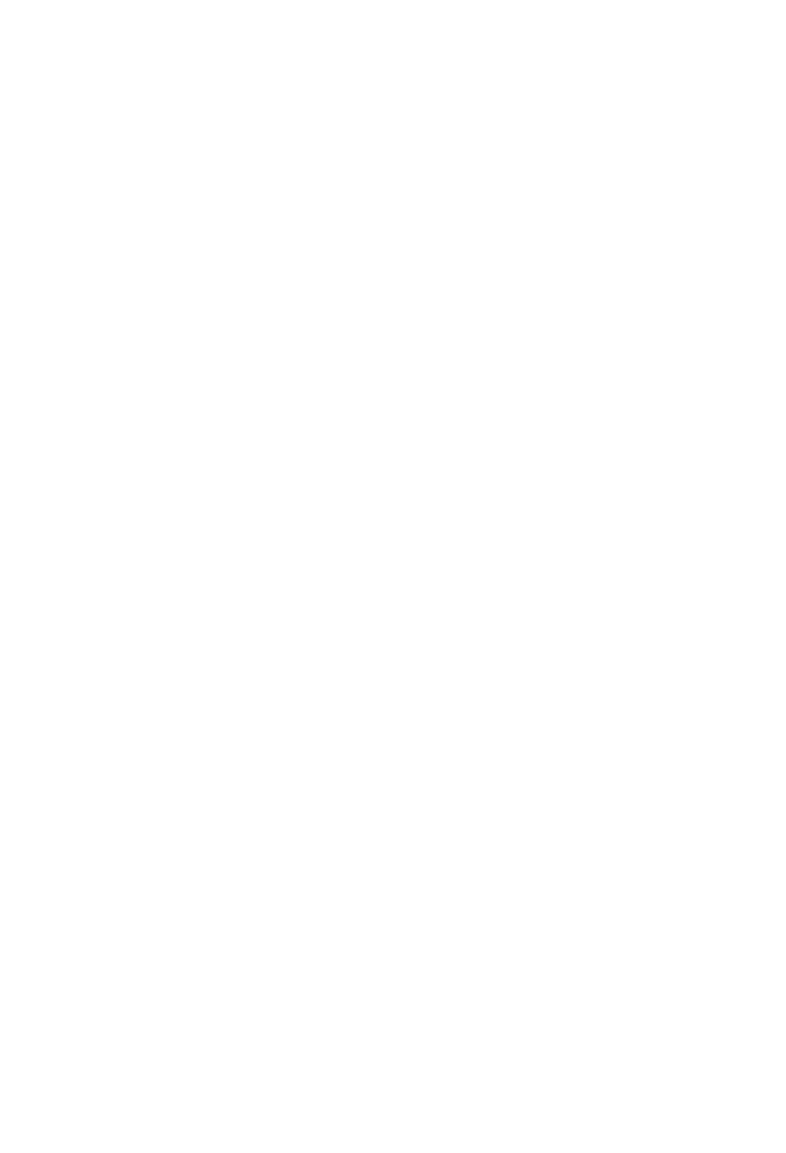
Epoch 1/50
22/22 [=====] - 1s 13ms/step - loss: 0.6925 - accuracy: 0.5758 - val_loss: 0.6793 - va
1_accuracy: 0.6136
Epoch 2/50
22/22 [=====] - 0s 4ms/step - loss: 0.6886 - accuracy: 0.5701 - val_loss: 0.6799 - val
accuracy: 0.6136
Epoch 3/50
22/22 [=====] - 0s 4ms/step - loss: 0.6775 - accuracy: 0.5701 - val_loss: 0.6795 - val
accuracy: 0.6136
Epoch 4/50
22/22 [=====] - 0s 4ms/step - loss: 0.6804 - accuracy: 0.5795 - val_loss: 0.6773 - val
accuracy: 0.6136
Epoch 5/50
22/22 [=====] - 0s 4ms/step - loss: 0.6802 - accuracy: 0.5795 - val_loss: 0.6764 - val
accuracy: 0.6136
Epoch 6/50
22/22 [=====] - 0s 5ms/step - loss: 0.6949 - accuracy: 0.5720 - val_loss: 0.6777 - val
accuracy: 0.6136
Epoch 7/50
22/22 [=====] - 0s 4ms/step - loss: 0.6880 - accuracy: 0.5701 - val_loss: 0.6778 - val
accuracy: 0.6136
Epoch 8/50
22/22 [=====] - 0s 4ms/step - loss: 0.6883 - accuracy: 0.5795 - val_loss: 0.6783 - val
accuracy: 0.6136
Epoch 9/50
22/22 [=====] - 0s 3ms/step - loss: 0.6799 - accuracy: 0.5758 - val_loss: 0.6764 - val
accuracy: 0.6136
Epoch 10/50
22/22 [=====] - 0s 4ms/step - loss: 0.6810 - accuracy: 0.5758 - val_loss: 0.6758 - val
accuracy: 0.6136
Epoch 11/50
22/22 [=====] - 0s 4ms/step - loss: 0.6781 - accuracy: 0.5758 - val_loss: 0.6751 - val
accuracy: 0.6136
Epoch 12/50
22/22 [=====] - 0s 5ms/step - loss: 0.6787 - accuracy: 0.5758 - val_loss: 0.6744 - val
accuracy: 0.6136
Epoch 13/50
22/22 [=====] - 0s 5ms/step - loss: 0.6852 - accuracy: 0.5758 - val_loss: 0.6753 - val
accuracy: 0.6136
Epoch 14/50
22/22 [=====] - 0s 4ms/step - loss: 0.6881 - accuracy: 0.5777 - val_loss: 0.6764 - val
accuracy: 0.6136
Epoch 15/50
22/22 [=====] - 0s 4ms/step - loss: 0.6811 - accuracy: 0.5777 - val_loss: 0.6736 - val
accuracy: 0.6136
Epoch 16/50
22/22 [=====] - 0s 4ms/step - loss: 0.6724 - accuracy: 0.5777 - val_loss: 0.6736 - val
accuracy: 0.6136
Epoch 17/50
22/22 [=====] - 0s 5ms/step - loss: 0.6794 - accuracy: 0.5777 - val_loss: 0.6717 - val
accuracy: 0.6136
Epoch 18/50
22/22 [=====] - 0s 4ms/step - loss: 0.6793 - accuracy: 0.5777 - val_loss: 0.6720 - val
accuracy: 0.6136
Epoch 19/50
22/22 [=====] - 0s 4ms/step - loss: 0.6794 - accuracy: 0.5777 - val_loss: 0.6716 - val
accuracy: 0.6136
Epoch 20/50
22/22 [=====] - 0s 3ms/step - loss: 0.6788 - accuracy: 0.5777 - val_loss: 0.6720 - val
accuracy: 0.6136
Epoch 21/50
22/22 [=====] - 0s 3ms/step - loss: 0.6796 - accuracy: 0.5777 - val_loss: 0.6723 - val
accuracy: 0.6136
Epoch 22/50
22/22 [=====] - 0s 3ms/step - loss: 0.6792 - accuracy: 0.5795 - val_loss: 0.6715 - val
accuracy: 0.6136
Epoch 23/50
22/22 [=====] - 0s 4ms/step - loss: 0.6794 - accuracy: 0.5777 - val_loss: 0.6716 - val
accuracy: 0.6136
Epoch 24/50
22/22 [=====] - 0s 4ms/step - loss: 0.6794 - accuracy: 0.5758 - val_loss: 0.6716 - val
accuracy: 0.6136
Epoch 25/50
22/22 [=====] - 0s 3ms/step - loss: 0.6788 - accuracy: 0.5777 - val_loss: 0.6720 - val
accuracy: 0.6136
Epoch 26/50
22/22 [=====] - 0s 3ms/step - loss: 0.6796 - accuracy: 0.5777 - val_loss: 0.6723 - val
accuracy: 0.6136
Epoch 27/50
22/22 [=====] - 0s 3ms/step - loss: 0.6792 - accuracy: 0.5795 - val_loss: 0.6715 - val
accuracy: 0.6136
Epoch 28/50
22/22 [=====] - 0s 11ms/step - loss: 0.6781 - accuracy: 0.5777 - val_loss: 0.6722 - va
1_accuracy: 0.6136
Epoch 29/50
22/22 [=====] - 0s 9ms/step - loss: 0.6742 - accuracy: 0.5814 - val_loss: 0.6728 - val
accuracy: 0.6136
Epoch 30/50
22/22 [=====] - 0s 10ms/step - loss: 0.6721 - accuracy: 0.5758 - val_loss: 0.6709 - va
1_accuracy: 0.6136
Epoch 31/50
22/22 [=====] - 0s 8ms/step - loss: 0.6772 - accuracy: 0.5795 - val_loss: 0.6717 - val
accuracy: 0.6136
Epoch 32/50
22/22 [=====] - 0s 5ms/step - loss: 0.6762 - accuracy: 0.5795 - val_loss: 0.6713 - val
accuracy: 0.6136
Epoch 33/50
22/22 [=====] - 0s 4ms/step - loss: 0.6763 - accuracy: 0.5777 - val_loss: 0.6719 - val
accuracy: 0.6136
Epoch 34/50
22/22 [=====] - 0s 3ms/step - loss: 0.6751 - accuracy: 0.5777 - val_loss: 0.6721 - val
accuracy: 0.6136
Epoch 35/50
22/22 [=====] - 0s 2ms/step - loss: 0.6838 - accuracy: 0.5777 - val_loss: 0.6708 - val
accuracy: 0.6136
Epoch 36/50
22/22 [=====] - 0s 2ms/step - loss: 0.6745 - accuracy: 0.5777 - val_loss: 0.6717 - val
accuracy: 0.6136
Epoch 37/50
22/22 [=====] - 0s 4ms/step - loss: 0.6784 - accuracy: 0.5777 - val_loss: 0.6706 - val
accuracy: 0.6136
Epoch 38/50
22/22 [=====] - 0s 3ms/step - loss: 0.6750 - accuracy: 0.5777 - val_loss: 0.6721 - val
accuracy: 0.6136
Epoch 39/50
22/22 [=====] - 0s 2ms/step - loss: 0.6794 - accuracy: 0.5777 - val_loss: 0.6721 - val
accuracy: 0.6136
Epoch 40/50
22/22 [=====] - 0s 3ms/step - loss: 0.6768 - accuracy: 0.5777 - val_loss: 0.6712 - val
accuracy: 0.6136
Epoch 41/50
22/22 [=====] - 0s 2ms/step - loss: 0.6763 - accuracy: 0.5777 - val_loss: 0.6709 - val
accuracy: 0.6136
Epoch 42/50
22/22 [=====] - 0s 3ms/step - loss: 0.6747 - accuracy: 0.5777 - val_loss: 0.6711 - val
accuracy: 0.6136
Epoch 43/50
22/22 [=====] - 0s 3ms/step - loss: 0.6766 - accuracy: 0.5833 - val_loss: 0.6698 - val
accuracy: 0.6136
Epoch 44/50
22/22 [=====] - 0s 2ms/step - loss: 0.6754 - accuracy: 0.5795 - val_loss: 0.6688 - val
accuracy: 0.6136
Epoch 45/50
22/22 [=====] - 0s 2ms/step - loss: 0.6763 - accuracy: 0.5758 - val_loss: 0.6698 - val
accuracy: 0.6136
Epoch 46/50
22/22 [=====] - 0s 2ms/step - loss: 0.6761 - accuracy: 0.5777 - val_loss: 0.6698 - val
accuracy: 0.6136
Epoch 47/50
22/22 [=====] - 0s 2ms/step - loss: 0.6698 - accuracy: 0.5777 - val_loss: 0.6706 - val
accuracy: 0.6136
Epoch 48/50
22/22 [=====] - 0s 3ms/step - loss: 0.6782 - accuracy: 0.5777 - val_loss: 0.6710 - val
accuracy: 0.6136
Epoch 49/50
22/22 [=====] - 0s 2ms/step - loss: 0.6782 - accuracy: 0.5777 - val_loss: 0.6707 - val
accuracy: 0.6136
Epoch 50/50
22/22 [=====] - 0s 2ms/step - loss: 0.6768 - accuracy: 0.5777 - val_loss: 0.6706 - val
accuracy: 0.6136
```

In [64]:

```
# Capturing learning history per epoch
hist = pd.DataFrame(history.history)
hist['epoch'] = history.epoch

# Plotting accuracy at different epochs
plt.plot(hist['loss'])
plt.plot(hist['val_loss'])
plt.legend(['train', 'valid'], loc='w')
```

Out[64]:



In [65]:

```
score = model4.evaluate(X_test, y_test)
9/9 [=====] - 0s 2ms/step - loss: 0.6650 - accuracy: 0.6466
```

In [66]:

```
print(score)
[0.6650264263153076, 0.6466431021690369]
```

In [67]:

```
## Let's Print confusion matrix
## Confusion Matrix on unseen test set
import seaborn as sn
y_pred1 = model4.predict(X_test)
for i in range(len(y_test)):
    if y_pred1[i]!=y_test[i]:
        y_pred1[i]=0

cm2=confusion_matrix(y_test, y_pred1)
labels = ['True Negative','False Positive','False Negative','True Positive']
categories = ['Not_Fraud','Fraud']
make_confusion_matrix(cm2,
                      group_names=labels,
                      categories=categories,
                      cmap='Blues')

# Confusion Matrix visualization
cm2 = confusion_matrix(y_test, y_pred1)
labels = ['True Negative', 'False Positive', 'False Negative', 'True Positive']
categories = ['Not_Fraud', 'Fraud']
make_confusion_matrix(cm2,
                      group_names=labels,
                      categories=categories,
                      cmap='Blues')

# Confusion Matrix visualization
cm2 = confusion_matrix(y_test, y_pred1)
labels = ['True Negative', 'False Positive', 'False Negative', 'True Positive']
categories = ['Not_Fraud', 'Fraud']
make_confusion_matrix(cm2,
                      group_names=labels,
                      categories=categories,
                      cmap='Blues')
```



Conclusion

- From the above evaluation using double hidden layer deep networks by varying the number of hidden nodes (4, 8, 12, 16) in each layer, following things are observed:-
 1. With increase in the number of hidden nodes, accuracy got increased.
 2. Increasing the epoch improve the result (make sure that over fitting does not happen)