```
In [28]: ## Provide a wider display for easier viewing
         from IPython.core.display import display, HTML
         display(HTML("<style>.container { width:100% !important; }</style>"))
In [2]: ## Remove future warnings for Pandas
         import warnings
         warnings.simplefilter(action='ignore', category=FutureWarning)
         ## Import the necessary libraries
         %matplotlib inline
         import pandas as pd
         import numpy as np
         from sklearn import *
         import seaborn as sns
         import matplotlib.pyplot as plt
         from scipy.stats import norm
         import tensorflow as tf
         from sklearn.multioutput import MultiOutputRegressor
         from sklearn.model selection import cross val score, train test split, GridSearchCV, StratifiedKFold, KFold
         from sklearn.metrics import *
         import category encoders as ce
         from sklearn.preprocessing import *
         ## from mlxtend.feature selection import SequentialFeatureSelector as sfs
         from sklearn.compose import TransformedTargetRegressor
```

Quation 1. (50 points) Use numeric prediction techniques to build a predictive model for the HW3.xlsx dataset. This dataset is provided on the course website and contains data about whether or not different consumers made a purchase in response to a test mailing of a certain catalog and, in case of a purchase, how much money each consumer spent. The data file has a brief description of all the attributes in a separate worksheet. Note that this dataset has two possible outcome variables: Purchase (0/1 value: whether or not the purchase was made) and Spending (numeric value: amount spent).

Dictionary

Codelist					
Var. #	Variable Name	Description	Variable Type	Code Description	
1.	US	Is it a US address?	binary	1: yes 0: no	
2 - 16	Source_*	Source catalog for the record	binary	1: yes 0: no	
		(15 possible sources)			
17.	Freq.	Number of transactions in last year at source catalog	numeric		
18.	last_update_days_ago	How many days ago was last update to cust. record	numeric		
19.	1st_update_days_ago	How many days ago was 1st update to cust. record	numeric		
20.	Web_order	Customer placed at least 1 order via web	binary	1: yes 0: no	
21.	Gender=mal	Customer is male	binary	1: yes 0: no	
22.	Address_is_res	Address is a residence	binary	1: yes 0: no	
23.	Purchase	Person made purchase in test mailing	binary	1: yes 0: no	
24.	Spending	Amount spent by customer in test mailing (\$)	numeric		

A. Data pre-processing and pre-analysis

- 1. Read in the data
- 2. Explore the features and target variables to assess what parameters will need to be changed
- 3. Prepare & transform data for data mining process

```
In [3]: ## Read in the data
purchases_df = pd.read_excel("HW3.xlsx")
```

```
In [4]: ## Observe the first five values to make sure data was read in correctly
    purchases_df.head()
```

Out[4]:

	sequence_numbe	r US	source_a	source_c	source_b	source_d	source_e	source_m	source_o	source_h	 source_x	source_w	Freq	last
0		1	0	0	1	0	0	0	0	0	 0	0	2	
1	2	2 1	0	0	0	0	1	0	0	0	 0	0	0	
2	;	3 1	0	0	0	0	0	0	0	0	 0	0	2	
3	4	1	0	1	0	0	0	0	0	0	 0	0	1	
4	ţ	5 1	0	1	0	0	0	0	0	0	 0	0	1	

5 rows × 25 columns

In [5]: ## Run summary statistics on every column except for the "Source", "Last Update", "First Update" columns
Just to check for missing values

purchases_df[summary_columns].describe()

Out[5]:

	US	Freq	Web order	Gender=male	Address_is_res	Purchase	Spending
count	2000.000000	2000.000000	2000.000000	2000.000000	2000.000000	2000.000000	2000.000000
mean	0.824500	1.417000	0.426000	0.524500	0.221000	0.500000	102.560745
std	0.380489	1.405738	0.494617	0.499524	0.415024	0.500125	186.749816
min	0.000000	0.000000	0.000000	0.000000	0.000000	0.000000	0.000000
25%	1.000000	1.000000	0.000000	0.000000	0.000000	0.000000	0.000000
50%	1.000000	1.000000	0.000000	1.000000	0.000000	0.500000	1.855000
75%	1.000000	2.000000	1.000000	1.000000	0.000000	1.000000	152.532500
max	1.000000	15.000000	1.000000	1.000000	1.000000	1.000000	1500.060000

```
In [6]: ## We check to see what our "target" variable is - Purchase
        ## It looks like it is a binary classification problem.
        ## Since we're using numeric prediction, we can leave this the same
        purchases df.Purchase.unique()
Out[6]: array([1, 0], dtype=int64)
In [7]: | ## View splits for the targets
        total obvs = purchases df.groupby("Purchase")["US"].count().sum()
        total purchases = purchases df.groupby("Purchase")["US"].count()[0]
        total nopurchase = purchases df.groupby("Purchase")["US"].count()[1]
        ## Evenly distributed right in the middle
        print("{} total customers purchased, \
             {} % of overall observations".format(total purchases, round(total purchases/total obvs*100, 2)))
        print("{} total customers did not purchase, \
             {} % of overall observations".format(total nopurchase, round(total nopurchase/total obvs*100, 2)))
                                             50.0 % of overall observations
        1000 total customers purchased,
        1000 total customers did not purchase,
                                                     50.0 % of overall observations
```

We see an even split of the data. I don't see a need to stratify in this instance because of the split of the information. If they were skewed one way or the other then it might be needed.

Let's start building our models!

```
In [10]: | ## Remove any columns that will not be used as features
         ## I am making a conscious decision to remove sequence number - I believe it is extraneous and not needed
         ## It won't help the predictive power of the models
         feature cols = purchases df.columns[~purchases df.columns.isin(["sequence number", "Purchase", "Spending"])]
         feature cols
Out[10]: Index(['US', 'source_a', 'source_c', 'source_b', 'source_d', 'source_e',
                'source_m', 'source_o', 'source_h', 'source_r', 'source_s', 'source_t',
                'source_u', 'source_p', 'source_x', 'source_w', 'Freq',
                'last_update_days_ago', '1st_update_days_ago', 'Web order',
                'Gender=male', 'Address is res'],
               dtype='object')
In [11]: | ## Create our "X" variable that contains all the features we are curious about plotting
         X = np.array(purchases df[feature cols])
         ## Create our "y" variable which is our target variable
         y = np.array(purchases df["Spending"])
         ## Split data training 70 % and testing 30%
         X_train, X_test, y_train, y_test = train_test_split(X, y, test_size = 0.3, random_state = 42)
```

First thing I will do is assess which features are actually needed. To do this, I will use both a Principle Component Analysis, along with a Feature Importance Plot.

```
In [13]: | ## We normalize our training and testing data PCA to work correctly
         ## We don't want to skew the results of the plot because some features are not on the same scale
         ## We perform this normalization AFTER splitting the data - again, so that we don't skew the training
         ## data with the testing data.
         ## Normalization is the process of scaling individual samples to have unit norm. This process can be useful
         ## if you plan to use a quadratic form such as the dot-product or any other kernel to quantify the similarity of any pa
         ir of samples.
         X train norm = Normalizer(norm = "l1").fit transform(X train)
         X train robust = RobustScaler().fit transform(X train)
         X train power = PowerTransformer(method='yeo-johnson', standardize=False).fit transform(X train)
         X train standard = StandardScaler().fit transform(X train)
         ## Import PCA from sklearn
         from sklearn.decomposition import PCA
         ## Initialize two new PCA instances, we'll use this to plot the training data using two different transformations
         ## Normalizer will likely be skewed by the outliers in each of the features being used
         ## Robust is going to transform feature values to be larger than the previous scalers and more importantly are approxim
         ately similar to original data
         ## PowerTransformer is a family of parametric, monotonic transformations that aim to map data from any distribution to
          as close to a Gaussian distribution
         ## as possible in order to stabilize variance and minimize skewness.
         pca = PCA()
         pca r = PCA()
         pca p = PCA()
         pca s = PCA()
         ## The goal of this plot is to determine what features need to be included in our models
         ## In the first few homeworks, we threw the kitchen sink at the models. Here, we are going to be
         ## more refined in our analysis.
         ## Train the PCA instance using the normalized training data
         pca.fit(X train norm)
         pca_r.fit(X_train_robust)
         pca p.fit(X train power)
         pca s.fit(X train standard)
         plt.figure(1, figsize=(15, 10))
         plt.clf()
         plt.axes([.2, .2, .7, .7])
         plt.plot(pca.explained_variance_ratio_, 'r--', linewidth = 2)
         plt.plot(pca_r.explained_variance_ratio_, 'b--', linewidth = 2)
         plt.plot(pca_p.explained_variance_ratio_, 'y--', linewidth = 2)
         plt.plot(pca_s.explained_variance_ratio_, 'g--', linewidth = 2)
```

```
## Set plot labels
plt.xlabel('Number of features required to explain variance')
plt.ylabel('Amount of Variance Explained by Features (0.0 to 1.0)')

## Explicitly set the x-axis data so we can see where the drop-off is
plt.xticks(np.arange(0, 21, step=1))

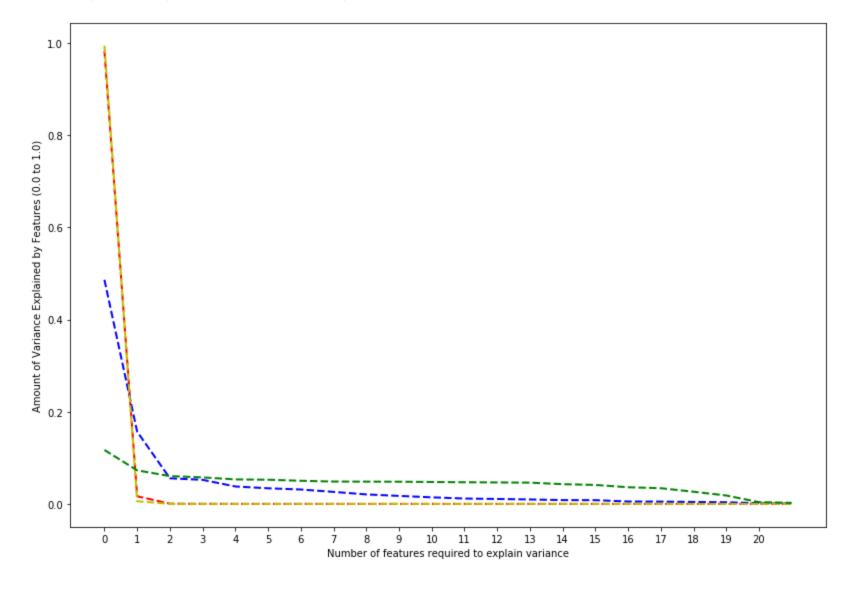
## Show the graph!
plt.show()
```

C:\Python\lib\site-packages\sklearn\utils\validation.py:595: DataConversionWarning: Data with input dtype int64 was converted to float64 by StandardScaler.

warnings.warn(msg, DataConversionWarning)

C:\Python\lib\site-packages\sklearn\utils\validation.py:595: DataConversionWarning: Data with input dtype int64 was converted to float64 by StandardScaler.

warnings.warn(msg, DataConversionWarning)



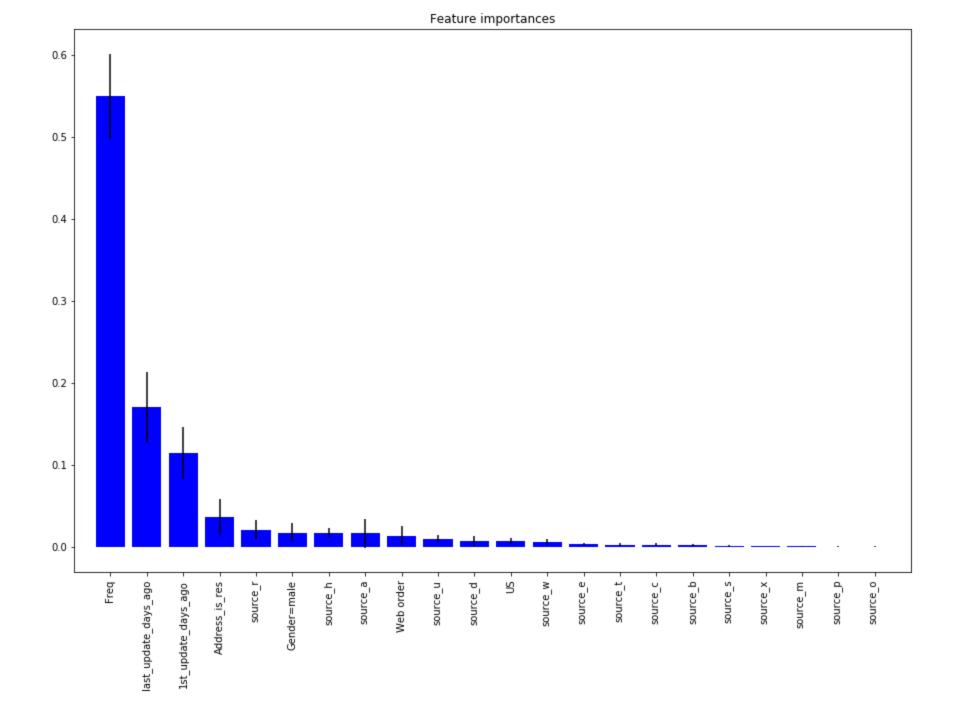
We only need three features at most, based on this principal component analysis.

Now let's see which features are the ones that actually explain the most variance.

```
In [14]: | ## SET A VARIABLE TO SWAP IN AND OUT BETWEEN THE DIFFERENT TRAINING INSTANCES
         \#Z = X train robust
         \#Z = X train norm
         \#Z = X train power
         Z = X_train_standard
         ## Start with identifying the best features using a Random Forest classifier
         ## Create a new classifier
         clf rf 5 = ensemble.RandomForestRegressor()
         clr_rf_5 = clf_rf_5.fit(Z, y_train)
         ## Save our importances to a variable
         importances = clr rf 5.feature importances
         ## Get the standard deviation for each feature
         std = np.std([tree.feature_importances_ for tree in clf_rf_5.estimators_],
                      axis=0)
         indices = np.argsort(importances)[::-1]
         ## Print the feature ranking
         print("Feature ranking:")
         ## Print the top five features, and their importance based on the Random Forest Classifier
         for f in range(0, 5):
             print("%d. feature %d (%f)" % (f + 1, indices[f], importances[indices[f]]))
         ## Plot the feature importances of the Random Forest Regressor - to see this visually
         ## Set the plot size
         plt.figure(1, figsize=(15, 10))
         ## Set the title
         plt.title("Feature importances")
         ## Plot a graph using all of the normalized features
         plt.bar(range(Z.shape[1]), importances[indices],
                color="b", yerr=std[indices], align="center")
         plt.xticks(range(Z.shape[1]), feature_cols[indices], rotation=90)
         plt.xlim([-1, Z.shape[1]])
         ## Show the graph!
         plt.show()
```

Feature ranking:

- 1. feature 16 (0.549566)
- 2. feature 17 (0.169993)
- 3. feature 18 (0.114418)
- 4. feature 21 (0.036042)
- 5. feature 9 (0.021158)



Confirming my earlier observation, only three of the features explain 82% of the variance between all the features.

```
def robustscale labelencoder(array):
   ## Initialize a RobustScaler object
   rs = RobustScaler()
   ## Initialize a LabelEncoder object
    le = LabelEncoder()
    ## Reshape the array to conform to the right dimensions needed for RobustScaler
    array = array.reshape(-1, 1)
    ## Transform array using Robust Scaling
    robust_array = rs.fit_transform(array)
    ## Reshape the array back to its original shape for Label Encoding
    robust_array = robust_array.flatten()
    ## Now apply the LabelEncoding on a better scaled version of the data
    labeled array = le.fit transform(robust array)
    ## Return the output
    return labeled_array
## features are important
```

In [15]: ### Build a custom function to transform feature column or input into a scaled and then labeled item

```
In [18]: ## Use that cool function to transform the training target for use in the LR Classifier to observe what
    ## features are important
    # y_train_robust_labeled = robustscale_labelencoder(y_train)

## Use StandardScaling on the training target. Not likely to help with training the model, from what I have seen
    ## in previous attempts to train the models

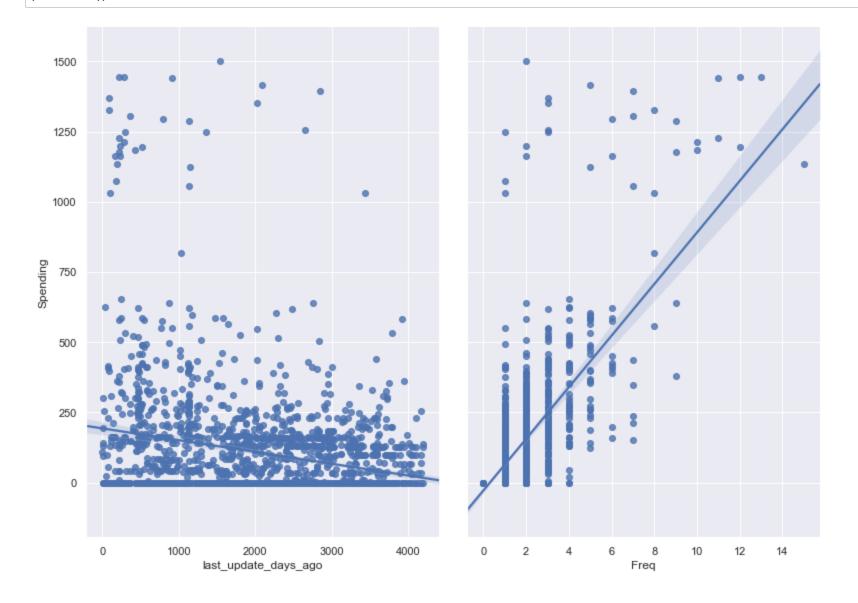
y_train_standard = StandardScaler().fit_transform(y_train.reshape(-1, 1))

y_train_labeled = LabelEncoder().fit_transform(y_train)
```

```
In [20]: ## Build RF classifier to use in feature selection
         clf = linear model.LogisticRegression(C=1e5)
         # Build step forward feature selection
         sfs1 = sfs(clf,
                    k features=6,
                    forward=True, # Otherwise, this will be the backward selection
                    floating=False,
                    n jobs=10, # The number of CPUs to use for evaluating
                    verbose=2,
                    scoring='accuracy',
                    cv=5)
         # Perform SFFS
         sfs1 = sfs1.fit(X train standard, y train labeled)
         [Parallel(n jobs=10)]: Using backend LokyBackend with 10 concurrent workers.
         [Parallel(n jobs=10)]: Done 15 out of 22 | elapsed: 54.2s remaining:
                                                                                   25.2s
         [Parallel(n jobs=10)]: Done 22 out of 22 | elapsed: 58.7s finished
         [2019-10-30 14:17:06] Features: 1/6 -- score: 0.44553618151441493[Parallel(n jobs=10)]: Using backend LokyBackend with
         10 concurrent workers.
         [Parallel(n_jobs=10)]: Done 13 out of 21 | elapsed: 1.2min remaining:
                                                                                   42.4s
         [Parallel(n jobs=10)]: Done 21 out of 21 | elapsed: 1.2min finished
         [2019-10-30 14:18:22] Features: 2/6 -- score: 0.47563816778106094[Parallel(n jobs=10)]: Using backend LokyBackend with
         10 concurrent workers.
         [Parallel(n jobs=10)]: Done 12 out of 20 | elapsed: 1.4min remaining:
                                                                                   56.2s
         [Parallel(n jobs=10)]: Done 20 out of 20 | elapsed: 1.5min finished
         [2019-10-30 14:19:50] Features: 3/6 -- score: 0.5165274559056995[Parallel(n jobs=10)]: Using backend LokyBackend with
         10 concurrent workers.
         [Parallel(n jobs=10)]: Done 10 out of 19 | elapsed: 59.4s remaining:
                                                                                   53.4s
         [Parallel(n jobs=10)]: Done 19 out of 19 | elapsed: 1.8min finished
         [2019-10-30 14:21:39] Features: 4/6 -- score: 0.5331336778749486[Parallel(n jobs=10)]: Using backend LokyBackend with
         10 concurrent workers.
         [Parallel(n jobs=10)]: Done 9 out of 18 | elapsed: 1.1min remaining: 1.1min
         [Parallel(n jobs=10)]: Done 18 out of 18 | elapsed: 2.0min finished
         [2019-10-30 14:23:43] Features: 5/6 -- score: 0.5403199214808022[Parallel(n jobs=10)]: Using backend LokyBackend with
         10 concurrent workers.
         [Parallel(n_jobs=10)]: Done 7 out of 17 | elapsed: 1.3min remaining: 1.9min
         [Parallel(n jobs=10)]: Done 17 out of 17 | elapsed: 2.3min finished
         [2019-10-30 14:26:03] Features: 6/6 -- score: 0.5471182950056331
```

```
In [21]: ## Now we print out what feature columns of Linear Regressor picked out - we can use these to subset later
## We'll remember to grab these columns further along in the analysis
feat_cols = list(sfs1.k_feature_idx_)
print(feat_cols)
[3, 7, 8, 16, 17, 21]
```

We do a little visual exploration of the features to see what the model is using for data points; this will help us with encoding the target correctly, as well as selecting the proper distance metric for kNN and the various forms of regression.



Interesting observation to be made here - the "last update" feature column has a tremendous amount of spread between how much a customer spent, and shows almost no linear relationship at all.

Conversely, the "freq" feature column is a little bit more linear, but not quite. So this is telling me that my linear model is probably going to suffer because it won't be able to distinguish between targets very well.

I will have to scale the features and targets correctly, or many of the data mining models will perform badly.

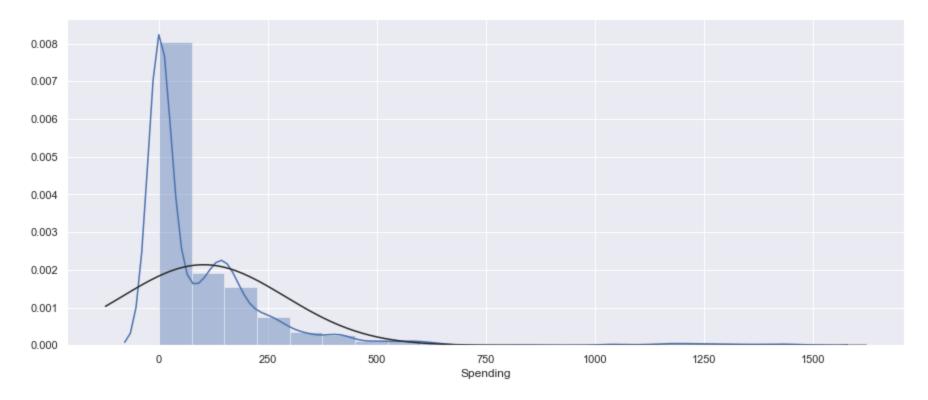
```
In [23]: ## Plotting out the distribution of spending - to see how much a spread my target is

## Import a normal distribution from scipy
from scipy.stats import norm

## Build a new plot
plt.figure(1, figsize=(15, 6))

## Use a special function in seaborn to build a distribution plot and also include a
sns.distplot(purchases_df.Spending, fit = norm, kde = True, bins = 20)

## Show the plot
plt.show()
```



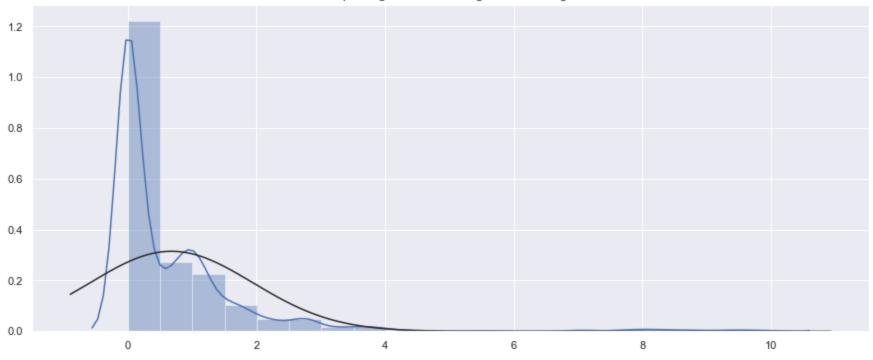
Most of the spending is less than \$20! We will probably want to standardize/normalize the target first, and then use that as the prediction.

```
In [25]: ## Create two new encoders for the target - we'll use this to see
    rs = RobustScaler()
    pt = PowerTransformer(method='yeo-johnson', standardize=False)
    le = LabelEncoder()
    nm = Normalizer(norm = "11")

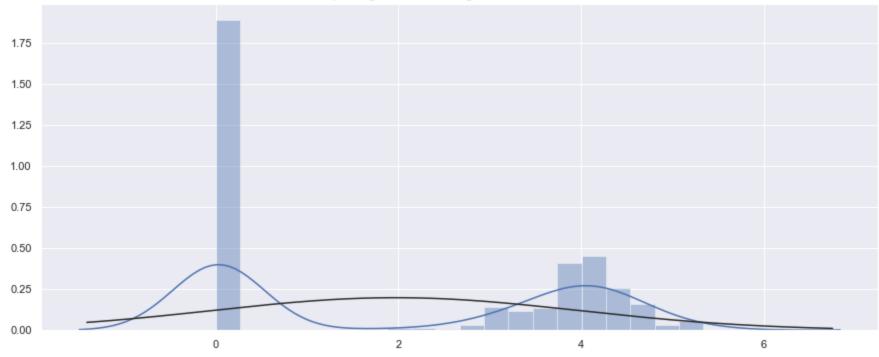
## Reshape the data because these scaling methods are only supposed to be used by 2D arrays
    y_train_reshape = y_train.reshape(-1, 1)

## Create four versions of the training data, to see the distributions for each one
    robust_target = rs.fit_transform(y_train_reshape)
    power_target = pt.fit_transform(y_train_reshape)
    label_target = le.fit_transform(y_train_reshape)
    label_target = le.fit_transform(y_train_reshape)
    normal_target = nm.fit_transform(y_train_reshape)
```

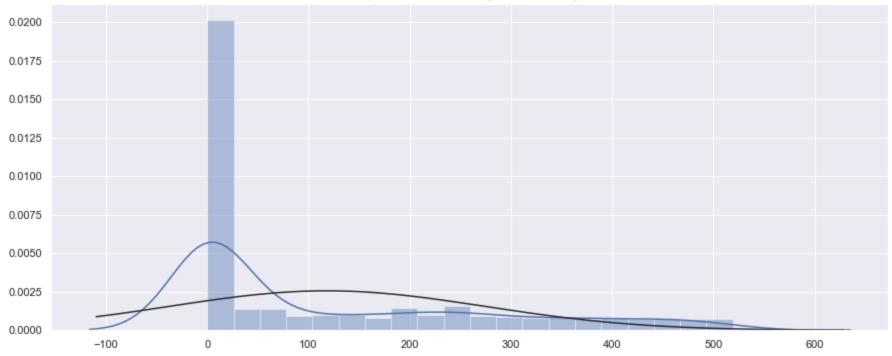
Spending Distribution Using Robust Scaling



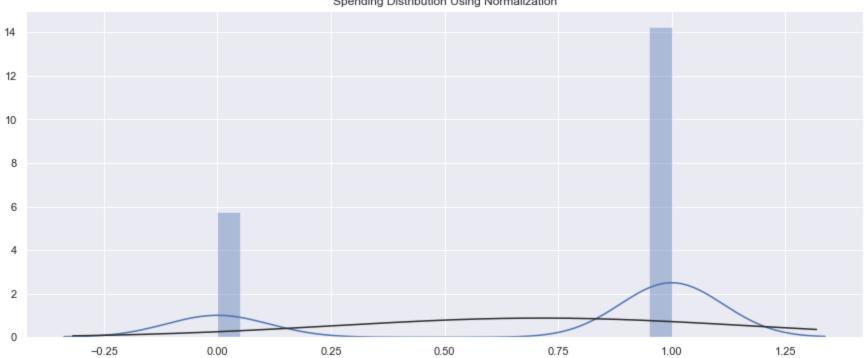
Spending Distribution Using Power Transformation



Spend Distribution Using Label Encoding



Spending Distribution Using Normalization



Here's a analysis of the behavior of the different encoding strategies for the target variable. Based on the above distribution patterns, and knowing how the original "Spending" column is distributed, I will use normalize the target variable for training the model.

What this pre-processing work has told me is that

- 1. The target variable is heavily skewed to the left side, most purchases are going to be for low amounts of money
- 2. We will want to normalize the target variable, to get them on the same scale, otherwise the regression will suffer
- 3. We're dealing with a lot of outliers, especially the cases where the spend is quite large we will want to use L1 normalization
- 4. Many of the features are binary variables and don't really account for the variance or spread
- 5. In fact, many of them are probably not needed. So we can build models using all the features or a subset

B. Model Creation and Evaluation

- 1. Create parameter grids for each model
- 2. Used nested cross validation to determine the best model
- 3. Tune the hyper parameters for the best model
- 4. Evaluate the models on the testing data

```
In [40]: | ### RE INITIALIZE OUR TARGETS AND THEN TRANSFORM THE LABELS AND TARGET FOR TRAINING
         ## Create our "X" variable that contains all the features we are curious about plotting
         X = np.array(purchases df[feature cols])
         ## Create our "y" variable which is our target variable
         y = np.array(purchases df["Spending"])
         ## Split data training 70 % and testing 30%
         X_train, X_test, y_train, y_test = train_test_split(X, y, test_size = 0.3, random_state = 42)
         ## Normalize the features
         X train normal = nm.fit transform(X train)
         ## Reshape y train (target variable) for normalization technique
         y train reshaped = y train.reshape(-1, 1)
         y_train_labeled = le.fit_transform(y_train)
         ## Print the results of the transformation
         print(X_train_normal)
         print()
         print(y_train_labeled)
                                0.00024969 ... 0.
         [[0.00024969 0.
                                                         0.00024969 0.
          [0.00020665 0.
                                0.
                                           ... 0.00020665 0.00020665 0.
          [0.00030516 0.
                                          ... 0.00030516 0.
                                                                    0.00030516]
          [0.00039573 0. 0.00039573 ... 0.00039573 0.
                                                                    0.00039573]
          [0.
                     0.
                                0.
                                        ... 0. 0.
                                                                    0.
                                   ... 0.00035625 0.
          [0.
                     0.
                                0.
                                                                              11
         [349 190 2 ... 0 0 0]
```

Here are the different models I will be using for my analysis of this regression problem

- 1. Linear Regression (requires all numeric)
- 2. k-Nearest Neighbors
- 3. Decision Tree (requires pre-processing)
- 4. SVM Regression (requires pre-processing of data)
- 5. Ensemble/Gradient Boost
- 6. Neural Network (Keras & KerasTuner)

```
## Set up a grid for the Logit Regressor
         ## Using L1 only, this is a sparse data set. And this data mining technique is going to suffer anyways
         lr p grid = {"penalty": ["l1"],
                     "C": [1, 5, 10, 50, 1000],
                     "solver": ["liblinear"]}
         ## Set up a grid for kNN Regressor
         ## Going to use 1-30 neighbors, and two different distance calculations
         knnr p grid = {"n neighbors": list(range(1, 31)),
                      "weights": ["uniform", "distance"]}
         ## Set up a grid for the DecisionTree Regressor
         dtr p grid = {"criterion": ["mse", "mae"],
                     "splitter": ["best", "random"],
                     "max features": [4, 6, 10, 15],
                     "max depth": [5, 10, 15]}
         ## Set up a grid for the Support Vector Regressor
         svr_p_grid = {"C": [1, 5, 10, 50, 1000],
                       "gamma": [0.0001, 0.0005, 0.001, 0.005],
                      "kernel": ["poly", "rbf"]}
         ## Set up a grid for GBoost
         ### Use Least squares for the regression
         gbr p grid = {'loss': ['ls'],
                           'n estimators': [100, 200, 300, 400, 500],
                           'max_depth': [3, 4, 5],
                           'min_samples_split': [2, 4, 6],
                           'learning rate': [0.01]}
In [37]: | ## Set a number of trials to run for the models
         num trials = 20
         ## Empty arrays to store scores for classifier
```

nested_scores_lr = np.zeros(num_trials)
nested_scores_knnr = np.zeros(num_trials)
nested_scores_dtr = np.zeros(num_trials)
nested_scores_svr = np.zeros(num_trials)
nested_scores_gbr = np.zeros(num_trials)

```
In [38]: | ## Create new regressors for each data mining technique
         ## Linear Regression
         lr = linear model.LogisticRegression()
         ## k-Nearest Neighbors
         knnr = neighbors.KNeighborsRegressor()
         ## Decision Tree
         dtr = tree.DecisionTreeRegressor()
         ## Support Vector Machine
         svr = svm.SVR()
         ## Gradient Boost
         gbr = ensemble.GradientBoostingRegressor()
In [39]: | ## All of the new regressors initialized correctly
         print(lr, knnr, dtr, svr, gbr)
         LogisticRegression(C=1.0, class_weight=None, dual=False, fit_intercept=True,
                   intercept_scaling=1, max_iter=100, multi_class='warn',
                   n_jobs=None, penalty='12', random_state=None, solver='warn',
                   tol=0.0001, verbose=0, warm_start=False) KNeighborsRegressor(algorithm='auto', leaf_size=30, metric='minkows
         ki',
                   metric_params=None, n_jobs=None, n_neighbors=5, p=2,
                   weights='uniform') DecisionTreeRegressor(criterion='mse', max_depth=None, max_features=None,
                    max_leaf_nodes=None, min_impurity_decrease=0.0,
                    min_impurity_split=None, min_samples_leaf=1,
                    min_samples_split=2, min_weight_fraction_leaf=0.0,
                    presort=False, random_state=None, splitter='best') SVR(C=1.0, cache_size=200, coef0=0.0, degree=3, epsilon=
         0.1,
           gamma='auto_deprecated', kernel='rbf', max_iter=-1, shrinking=True,
           tol=0.001, verbose=False) GradientBoostingRegressor(alpha=0.9, criterion='friedman_mse', init=None,
                      learning_rate=0.1, loss='ls', max_depth=3, max_features=None,
                      max_leaf_nodes=None, min_impurity_decrease=0.0,
                      min_impurity_split=None, min_samples_leaf=1,
                      min_samples_split=2, min_weight_fraction_leaf=0.0,
                      n_estimators=100, n_iter_no_change=None, presort='auto',
                      random_state=None, subsample=1.0, tol=0.0001,
                      validation_fraction=0.1, verbose=0, warm_start=False)
```

Now we'll use Nested Cross Validation, combined with GridSearch to find out what models perform well.

I am going to build one loop for each regression method to reduce the load on my machine

```
In [60]: ## Loop for each trial
for i in range(20):
    ## Choose cross-validation techniques for the inner and outer Loops,
    ## independently of the dataset.
    inner_cv = KFold(n_splits = 4, shuffle = True, random_state = i)
    outer_cv = KFold(n_splits = 4, shuffle = True, random_state = i)

## Nested CV for Logit Regression

lreg= GridSearchCV(estimator=lr, param_grid=lr_p_grid, cv=inner_cv)
lreg.fit(X_train_normal, y_train_labeled)

nested_score = cross_val_score(lreg, X = X_train_normal, y = y_train_labeled, cv = outer_cv)
nested_scores_lr[i] = nested_score.mean()
```

```
KeyboardInterrupt
                                          Traceback (most recent call last)
<ipython-input-60-b4a3015e8336> in <module>
     12
            lreg.fit(X train normal, y train labeled)
     13
---> 14
            nested score = cross val score(lreg, X = X train normal, y = y train labeled, cv = outer cv)
     15
            nested scores lr[i] = nested score.mean()
C:\Python\lib\site-packages\sklearn\model_selection\_validation.py in cross_val_score(estimator, X, y, groups, scorin
g, cv, n_jobs, verbose, fit_params, pre_dispatch, error_score)
    400
                                        fit params=fit params,
    401
                                        pre dispatch=pre dispatch,
--> 402
                                        error score=error score)
    403
            return cv results['test score']
    404
C:\Python\lib\site-packages\sklearn\model selection\ validation.py in cross validate(estimator, X, y, groups, scoring,
cv, n jobs, verbose, fit params, pre dispatch, return train score, return estimator, error score)
    238
                    return times=True, return estimator=return estimator,
    239
                    error score=error score)
--> 240
                for train, test in cv.split(X, y, groups))
    241
    242
            zipped scores = list(zip(*scores))
C:\Python\lib\site-packages\sklearn\externals\joblib\parallel.py in __call__(self, iterable)
                        self. iterating = self. original iterator is not None
    918
    919
--> 920
                    while self.dispatch one batch(iterator):
    921
                        pass
    922
C:\Python\lib\site-packages\sklearn\externals\joblib\parallel.py in dispatch one batch(self, iterator)
    757
                        return False
    758
                    else:
--> 759
                        self. dispatch(tasks)
    760
                        return True
    761
C:\Python\lib\site-packages\sklearn\externals\joblib\parallel.py in dispatch(self, batch)
    714
                with self. lock:
                    job_idx = len(self. jobs)
    715
                    job = self. backend.apply async(batch, callback=cb)
--> 716
                    # A job can complete so quickly than its callback is
    717
                    # called before we get here, causing self. jobs to
    718
C:\Python\lib\site-packages\sklearn\externals\joblib\ parallel backends.py in apply async(self, func, callback)
    180
            def apply async(self, func, callback=None):
```

```
"""Schedule a func to be run"""
    181
                result = ImmediateResult(func)
--> 182
                if callback:
    183
    184
                    callback(result)
C:\Python\lib\site-packages\sklearn\externals\joblib\ parallel backends.py in init (self, batch)
                # Don't delay the application, to avoid keeping the input
    547
                # arguments in memory
    548
                self.results = batch()
--> 549
    550
    551
            def get(self):
C:\Python\lib\site-packages\sklearn\externals\joblib\parallel.py in call (self)
    223
                with parallel backend(self. backend, n jobs=self. n jobs):
    224
                    return [func(*args, **kwargs)
--> 225
                            for func, args, kwargs in self.items]
    226
    227
            def len (self):
C:\Python\lib\site-packages\sklearn\externals\joblib\parallel.py in <listcomp>(.0)
                with parallel backend(self. backend, n jobs=self. n jobs):
    223
    224
                    return [func(*args, **kwargs)
                            for func, args, kwargs in self.items]
--> 225
    226
    227
            def len (self):
C:\Python\lib\site-packages\sklearn\model_selection\_validation.py in _fit_and_score(estimator, X, y, scorer, train, t
est, verbose, parameters, fit params, return train score, return parameters, return n test samples, return times, retu
rn estimator, error score)
    526
                    estimator.fit(X train, **fit params)
    527
                else:
--> 528
                    estimator.fit(X train, y train, **fit params)
    529
    530
            except Exception as e:
C:\Python\lib\site-packages\sklearn\model selection\ search.py in fit(self, X, y, groups, **fit params)
                        return results container[0]
    720
    721
--> 722
                    self. run search(evaluate candidates)
    723
    724
                results = results container[0]
C:\Python\lib\site-packages\sklearn\model selection\ search.py in run search(self, evaluate candidates)
   1189
            def run search(self, evaluate candidates):
                """Search all candidates in param_grid"""
   1190
                evaluate candidates(ParameterGrid(self.param grid))
-> 1191
   1192
   1193
```

```
C:\Python\lib\site-packages\sklearn\model selection\ search.py in evaluate candidates(candidate params)
                                       for parameters, (train, test)
    709
    710
                                       in product(candidate params,
--> 711
                                                  cv.split(X, y, groups)))
    712
    713
                        all candidate params.extend(candidate params)
C:\Python\lib\site-packages\sklearn\externals\joblib\parallel.py in call (self, iterable)
    918
                        self. iterating = self. original iterator is not None
    919
--> 920
                    while self.dispatch one batch(iterator):
    921
                        pass
    922
C:\Python\lib\site-packages\sklearn\externals\joblib\parallel.py in dispatch one batch(self, iterator)
                        return False
    757
    758
                    else:
--> 759
                        self. dispatch(tasks)
                        return True
    760
    761
C:\Python\lib\site-packages\sklearn\externals\joblib\parallel.py in dispatch(self, batch)
    714
                with self. lock:
    715
                    job idx = len(self. jobs)
                    job = self. backend.apply async(batch, callback=cb)
--> 716
                    # A job can complete so quickly than its callback is
    717
    718
                    # called before we get here, causing self. jobs to
C:\Python\lib\site-packages\sklearn\externals\joblib\ parallel backends.py in apply async(self, func, callback)
            def apply async(self, func, callback=None):
    180
    181
                """Schedule a func to be run"""
--> 182
                result = ImmediateResult(func)
    183
                if callback:
                    callback(result)
    184
C:\Python\lib\site-packages\sklearn\externals\joblib\ parallel backends.py in init (self, batch)
    547
                # Don't delay the application, to avoid keeping the input
    548
                # arguments in memory
                self.results = batch()
--> 549
    550
    551
            def get(self):
C:\Python\lib\site-packages\sklearn\externals\joblib\parallel.py in call (self)
                with parallel backend(self. backend, n jobs=self. n jobs):
    223
    224
                    return [func(*args, **kwargs)
                            for func, args, kwargs in self.items]
--> 225
    226
```

```
def len (self):
    227
C:\Python\lib\site-packages\sklearn\externals\joblib\parallel.py in <listcomp>(.0)
    223
                with parallel backend(self. backend, n jobs=self. n jobs):
    224
                    return [func(*args, **kwargs)
--> 225
                            for func, args, kwargs in self.items]
    226
    227
            def len (self):
C:\Python\lib\site-packages\sklearn\model selection\ validation.py in fit and score(estimator, X, y, scorer, train, t
est, verbose, parameters, fit params, return train score, return parameters, return n test samples, return times, retu
rn estimator, error score)
    526
                    estimator.fit(X train, **fit params)
    527
                else:
--> 528
                    estimator.fit(X train, y train, **fit params)
    529
    530
            except Exception as e:
C:\Python\lib\site-packages\sklearn\linear model\logistic.py in fit(self, X, y, sample weight)
                        self.class weight, self.penalty, self.dual, self.verbose,
   1303
   1304
                        self.max iter, self.tol, self.random state,
                        sample weight=sample_weight)
-> 1305
                    self.n iter = np.array([n iter ])
   1306
   1307
                    return self
C:\Python\lib\site-packages\sklearn\svm\base.py in fit liblinear(X, y, C, fit intercept, intercept scaling, class wei
ght, penalty, dual, verbose, max iter, tol, random state, multi class, loss, epsilon, sample weight)
    921
               X, y ind, sp.isspmatrix(X), solver type, tol, bias, C,
    922
                class weight , max iter, rnd.randint(np.iinfo('i').max),
                epsilon, sample weight)
--> 923
            # Regarding rnd.randint(..) in the above signature:
    924
    925
            # seed for srand in range [0..INT MAX); due to limitations in Numpy
```

KeyboardInterrupt:

```
In [62]: | ## Loop for each trial
         for i in range(20):
             ## Choose cross-validation techniques for the inner and outer loops,
             ## independently of the dataset.
             inner cv = KFold(n splits = 4, shuffle = True, random state = i)
             outer cv = KFold(n splits = 4, shuffle = True, random state = i)
         ## Nested CV for Logit Regression
             knnreg= GridSearchCV(estimator=knnr, param grid=knnr p grid, cv=inner cv)
             knnreg.fit(X_train_normal, y_train_labeled)
             nested score = cross val score(knnreg, X = X train normal, y = y train labeled, cv = outer cv)
             nested_scores_knnr[i] = nested_score.mean()
In [64]: ## Loop for each trial
         for i in range(20):
             ## Choose cross-validation techniques for the inner and outer loops,
             ## independently of the dataset.
             inner_cv = KFold(n_splits = 4, shuffle = True, random_state = i)
             outer_cv = KFold(n_splits = 4, shuffle = True, random_state = i)
         ## Nested CV for Logit Regression
```

nested score = cross val score(dtreg, X = X train normal, y = y train labeled, cv = outer cv)

dtreg= GridSearchCV(estimator=dtr, param_grid=dtr_p_grid, cv=inner_cv)

dtreg.fit(X train normal, y train labeled)

nested scores dtr[i] = nested score.mean()

```
In [67]: ## Loop for each trial
for i in range(20):
    ## Choose cross-validation techniques for the inner and outer loops,
    ## independently of the dataset.
    inner_cv = KFold(n_splits = 4, shuffle = True, random_state = i)
    outer_cv = KFold(n_splits = 4, shuffle = True, random_state = i)

## Nested CV for Logistic Regression

svreg= GridSearchCV(estimator=svr, param_grid=svr_p_grid, cv=inner_cv)
    svreg.fit(X_train_normal, y_train_labeled)

nested_score = cross_val_score(svreg, X = X_train_normal, y = y_train_labeled, cv = outer_cv)
    nested_scores_svr[i] = nested_score.mean()
```

```
In [70]: ## Loop for each trial
for i in range(20):

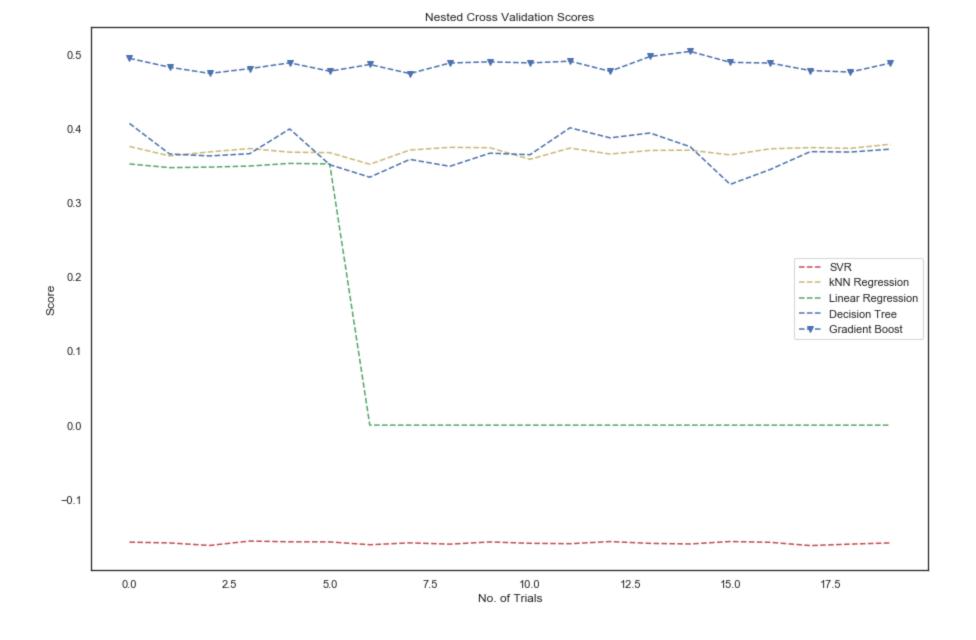
    ## Choose cross-validation techniques for the inner and outer Loops,
    ## independently of the dataset.
    inner_cv = KFold(n_splits = 4, shuffle = True, random_state = i)
    outer_cv = KFold(n_splits = 4, shuffle = True, random_state = i)

## Nested CV for Logit Regression

gbreg= GridSearchCV(estimator=gbr, param_grid=gbr_p_grid, cv=inner_cv)
    gbreg.fit(X_train_normal, y_train_labeled)

nested_score = cross_val_score(gbreg, X = X_train_normal, y = y_train_labeled, cv = outer_cv)
    nested_scores_gbr[i] = nested_score.mean()
```

```
In [263]: ### Reset seaborn to the default background - for better viewing
          sns.set_style("white")
          ## Plot scores on each trial for nested CV
          ## Set the figure size
          plt.figure(figsize= (15, 10))
          ## Plot nested scores for each classifier - quickly visual the best performing model
          ## This is WITHOUT having changed any of the default parameters
          plt.plot(nested_scores_svr, 'r--', label = "SVR")
          plt.plot(nested_scores_knnr, 'y--', label = "kNN Regression")
          plt.plot(nested_scores_lr, 'g--', label = "Linear Regression")
          plt.plot(nested_scores_dtr, 'b--', label = "Decision Tree")
          plt.plot(nested_scores_gbr, 'v--', label = "Gradient Boost")
          ## Give some labels
          plt.xlabel("No. of Trials")
          plt.ylabel("Score")
          ## Title and Legend
          plt.title("Nested Cross Validation Scores")
          plt.legend(loc = 'center right')
          ## Show the graph
          plt.show()
```



What this plot tells us is our models really suffer and don't do well with multivariate regression, which is what this problem is. We're going to try using a different method, namely Keras & Tensorflow to build a Neural Network.

Here we start building a neural network; it allows us to build from the ground up, continually learning, and will hopefully lead to much better performance.

```
In [18]: ## Import our libraries
         from tensorflow.keras import backend as K
         from tensorflow.keras.models import Sequential
         from tensorflow.keras.layers import Dense, Activation, Dropout
         from keras.utils import np utils
         from tensorflow.keras.callbacks import EarlyStopping
         from tensorflow.keras.optimizers import SGD
         Using TensorFlow backend.
In [9]: ## Remove any columns that will not be used as features
         ## I am making a conscious decision to remove sequence number - I believe it is extraneous and not needed
         ## It won't help the predictive power of the models
         feature cols = purchases df.columns[~purchases df.columns.isin(["sequence number", "Purchase", "Spending"])]
         feature cols
Out[9]: Index(['US', 'source a', 'source c', 'source b', 'source d', 'source e',
                'source m', 'source o', 'source h', 'source r', 'source s', 'source t',
                'source_u', 'source_p', 'source_x', 'source_w', 'Freq',
                'last_update_days_ago', '1st_update_days_ago', 'Web order',
                'Gender=male', 'Address is res'],
               dtype='object')
In [10]: | ## Create a new "X" variable that contains all the features we are curious about plotting
         X = np.array(purchases df[feature cols])
         ## Create our "y" variable which is our target variable and remove the floating point decimals
         y = np.array(purchases df["Spending"])
         ## Split data training 70 % and testing 30%
         X train, X test, y train, y test = train test split(X, y, test size = 0.3, random state = 42)
```

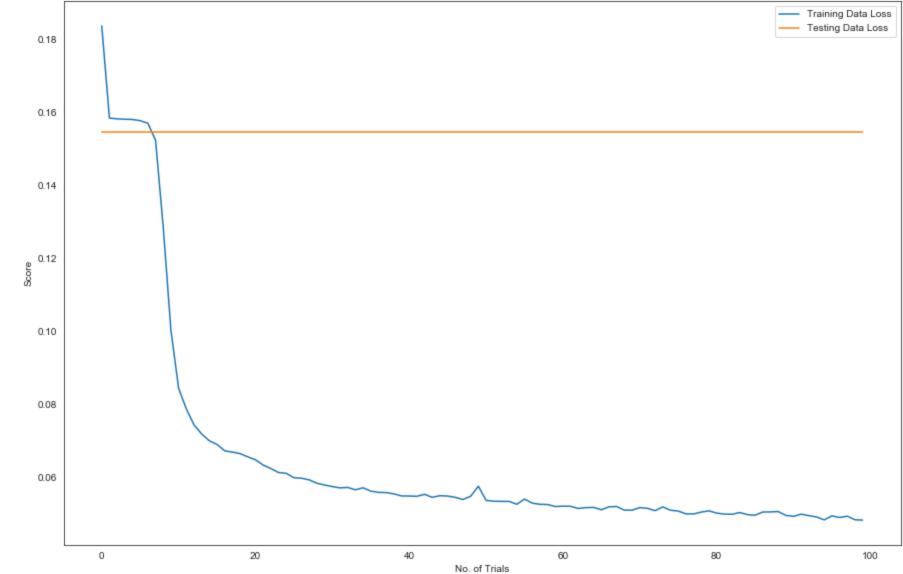
```
In [11]: | ## Standardize dataset
         ## Create new scaling object
         sc = StandardScaler()
         ## Standardize the training data
         X train standard = sc.fit transform(X train)
         y train standard = sc.fit transform(y train.reshape(len(y train),1))[:,0]
In [21]: | ## Build a new model using Keras, with 22 feature columns
         ## Rectified Linear Unit - f(x) = max value for x >= max value, f(x) = x for threshold <= x < max value, f(x) = alpha *
         (x - threshold)
         ## Initializer - he_uniform - It draws samples from a uniform distribution within [-limit, limit] where limit is sqrt(6
         / fan in) where fan in is the number of input units in the weight tensor.
         model = Sequential()
         model.add(Dense(25, input dim=22, activation='relu', kernel initializer='he uniform'))
         ## Activation - Linear to perform linear regression
         model.add(Dense(1, activation='linear'))
In [23]: | ## Standardize the testing data separately from the training data
         X_test_standard = sc.transform(X_test)
         y_test_standard = sc.transform(y_test.reshape(len(y_test),1))[:,0]
In [24]: | ## Build the optimizer with stochastic gradient descent with a learning rate of 0.01 and a momentum of 0.9
         opt = SGD(1r=0.01, momentum=0.9)
         model.compile(loss="mean_squared_logarithmic_error", optimizer=opt, metrics = ["mse"])
         ## fit model
         history = model.fit(X_train_standard, y_train_standard,
                     validation_data=(X_test_standard, y_test_standard), epochs=100, verbose=0)
In [25]: | ## Evaluate the model once it has been fit to determine performance
         train_mse = model.evaluate(X_train_standard, y_train_standard, verbose=0)
         test mse = model.evaluate(X test standard, y test standard, verbose=0)
```

The Mean Squared Error, or MSE, loss is the default loss function to use for most regression problems, and this would normally be the logical choice. It is the preferred loss function under the inference framework of maximum likelihood if the distribution of the target is a Gaussian (normal) distrubtion.

In this case, it is a regression problem where the target values have a large spread of values, from \$0 to 1500, and when predicting a larger value, we do not want to punish the model as heavily as with MSE.

Instead, we can calculate the natural logarithm of each of the predicted values, then calculate the mean squared error. This is called the Mean Squared Logarithmic Error loss, or MSLE for short.

```
In [26]: ### Reset seaborn to the default background - for better viewing
         sns.set_style("white")
         ## Plot scores on each trial for nested CV
         ## Set the figure size
         plt.figure(figsize= (15, 10))
         ## Plot nested scores for each classifier - quickly visual the best performing model
         ## This is WITHOUT having changed any of the default parameters
         plt.plot(history.history['loss'], label = "Training Data Loss")
         plt.plot(history.history['val_loss'], label = "Testing Data Loss")
         ## Give some labels and title
         plt.xlabel("No. of Epochs")
         plt.ylabel("Score")
         ## Title and Legend
         plt.title("Model Loss & Mean Squared Logarithmic Error")
         plt.legend()
         ## Show the graph
         plt.show()
```



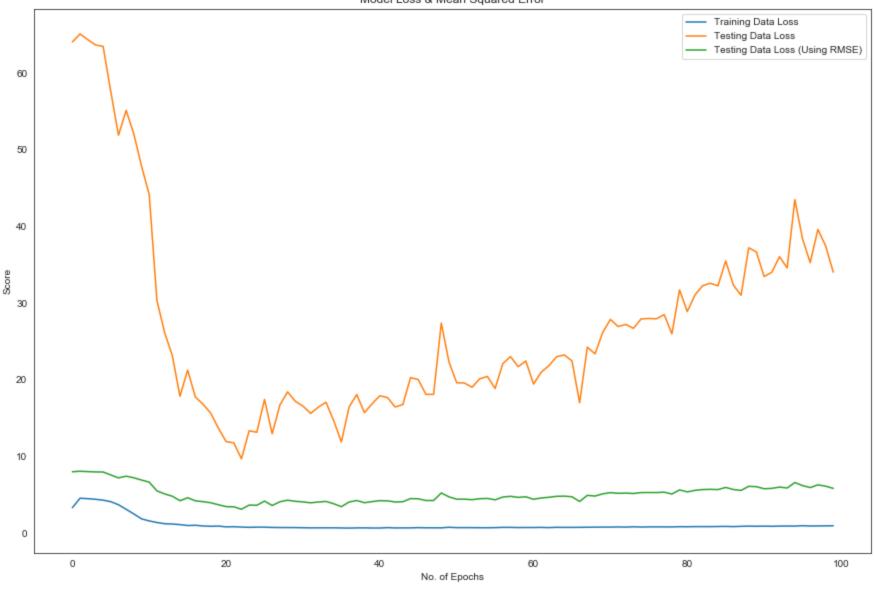
I created a line plot to show the Mean Squared Logarithmic Error (MSLE) loss over the training cycles on both the training data (blue line) and testing data (orange line).

We can see that the model learned reasonably quickly (after about 15 epochs) and test performance remained equivalent/steady from the moment the model was created because of the loss function being used.

The performance and convergence behavior of the model suggests that MSLE is a good match for a neural network model attempting to learn from this problem.

I will also want to see the Mean Squared Error (MSE) performance of the model, because the logarithmic loss function puts all of our "Purchases" on an expontential scale (the power of 10). As discovered earlier, most of the purchases are for less than \$20.00, so we have to make sure the model can handle identifying smaller amounts.

```
In [28]: from math import sqrt
         ### Reset seaborn to the default background - for better viewing
         sns.set style("white")
         ## Plot scores on each trial for nested CV
         ## Set the figure size
         plt.figure(figsize= (15, 10))
         ## Plot nested scores for each classifier - quickly visual the best performing model
         ## This is WITHOUT having changed any of the default parameters
         plt.plot(history.history['mse'], label = "Training Data Loss")
         plt.plot(history.history['val_mse'], label = "Testing Data Loss")
         ## Add more line for plotting the RMSE of testing data
         plt.plot([sqrt(i) for i in history.history['val_mse']], label = "Testing Data Loss (Using RMSE)")
         ## Give some labels and title
         plt.xlabel("No. of Epochs")
         plt.ylabel("Score")
         ## Title and legend
         plt.title("Model Loss & Mean Squared Error")
         plt.legend()
         ## Show the graph
         plt.show()
```



This plot shows the Mean Squared Error loss over the training cycles for training data (blue line) and testing data (orange line); I also created a line to show the Root Mean Squared Error (RMSE) for testing data to really show the model performance.

It appears that MSE may be showing signs of over-fitting the problem. When I look at the RMSE, it is much more stable and doesn't fluctuate quite as much when going through training cycles. While I am confident that this model is performing much better compared to my earlier attempts with the "out-of-box" regressors from sklearn, I will run a similar process on the data but remove any rows that did not have a purchase to evaluate the model performance using this method.

> (20 points) As a variation on this exercise, create a separate "restricted" dataset (i.e., a subset of the original dataset), which includes only purchase records (i.e., where Purchase = 1). Build numeric prediction models to predict Spending for this restricted dataset. All the same requirements as for task (a) apply.

```
In [29]: ## Create a subset of the data, so that we only try to predict the Spending - cool!
         ## Subset the dataframe created earlier to only include rows with Spending information
         purchase only df = purchases df[purchases df.Purchase != 0]
In [30]: ## Look at the first five observations
         purchase_only_df.head()
```

Out[30]:

	sequence_number	US	source_a	source_c	source_b	source_d	source_e	source_m	source_o	source_h	 source_x	source_w	Freq	las
0	1	1	0	0	1	0	0	0	0	0	 0	0	2	
2	3	1	0	0	0	0	0	0	0	0	 0	0	2	
8	9	1	1	0	0	0	0	0	0	0	 0	0	4	
9	10	1	1	0	0	0	0	0	0	0	 0	0	1	
13	14	1	1	0	0	0	0	0	0	0	 0	0	5	

5 rows × 25 columns

```
In [31]: | ## Confirm that no records without a purchase made it in
         purchase only df.groupby("Purchase")["US"].count()
Out[31]: Purchase
              1000
         Name: US, dtype: int64
In [33]: | ## Create a new "X" variable that contains all the features
         X = np.array(purchase only df[feature cols])
         ## Create our "y" variable which is our target variable and remove the floating point decimals
         y = np.array(purchase_only_df["Spending"])
         ## Split data training 70 % and testing 30%
         X_train, X_test, y_train, y_test = train_test_split(X, y, test_size = 0.3, random_state = 42)
In [34]: | ## Standardize training features and target variable
         sc = StandardScaler()
         X_train_standard = sc.fit_transform(X_train)
         y_train_standard = sc.fit_transform(y_train.reshape(len(y_train),1))[:,0]
In [35]: ## Standardize testing features and target variable separately so that the training data doesn't skew or affect the mod
         el performance
         ## This is known as DATA LEAKAGE.
         X_test_standard = sc.transform(X_test)
         y_test_standard = sc.transform(y_test.reshape(len(y_test),1))[:,0]
```

C. Use helpful Keras & Keras Tuner libraries to help us perform model evaluation at the same time we develop new classifiers

- 1. Build the model function
- 2. Build the hyper tuner function
- 3. Tune the model and explore the data space to make predictions
- 4. Assess the model performance.

We can use some specific custom functions which are explained below.

```
from tensorflow import keras
         from kerastuner.tuners import RandomSearch
         from tensorflow.keras import layers
In [45]: ## As a first step, we build a function to actually put together our model
         def build_model(hp):
             ## Base Layer
             model = Sequential()
             ## Add first layer, test with 10 up to 22 features
             model.add(layers.Dense(units = hp.Int ("units",
                                                    min_value = 10,
                                                    max_value = 22,
                                                    step = 2),
                                    ## Use same initializer as model above
                                    activation = "relu", kernel_initializer = "he_uniform"))
             ## Add target layer using linear regressor
             model.add(layers.Dense(1, activation = "linear"))
             ## Use different learning rates to test the model
             model.compile(
             optimizer = keras.optimizers.SGD(
                 hp.Choice("learning_rate", values = [1e-2, 1e-3, 1e-4])),
             ## Use same loss fucntion as before
             loss = "mean_squared_logarithmic_error",
             ## Test using MSE
             metrics = ["mse"])
             ## Return completed model
             return model
```

In []: ### Import some libraries to help us build and tune the model at the same time

```
In [46]: ## Second step, we build a "hypertuner", this is what will actually fine tune our model as it is being created

### Use RandomSearch

tuner = RandomSearch(

## Use model function from above
build_model,

## What is objective function? Using loss here
objective = "val_loss",

## Set number of trials
max_trials = 5,

## Number of executions
executions_per_trial = 3,

## Set to short dir path
directory = "C:\\"
```

```
Train on 700 samples, validate on 300 samples
Epoch 1/10
1s 1ms/sample - loss: 0.1897 - mse: 1.8145 - val loss: 0.2142 - val mse: 39.1103
Epoch 2/10
1.8438 - val loss: 0.2142 - val mse: 44.3810
Epoch 3/10
1.8697 - val loss: 0.2142 - val mse: 47.8374
Epoch 4/10
0s 140us/sample - loss: 0.1655 - mse: 1.9067 - val loss: 0.2142 - val mse: 49.9367
Epoch 5/10
0s 140us/sample - loss: 0.1632 - mse: 1.9334 - val loss: 0.2142 - val mse: 51.1677
Epoch 6/10
1.8967 - val_loss: 0.2142 - val_mse: 52.5365
Epoch 7/10
0s 145us/sample - loss: 0.1596 - mse: 1.9086 - val loss: 0.2142 - val mse: 53.2560
Epoch 8/10
0s 136us/sample - loss: 0.1580 - mse: 1.8965 - val loss: 0.2142 - val mse: 53.7244
Epoch 9/10
Os 139us/sample - loss: 0.1564 - mse: 1.8611 - val loss: 0.2142 - val mse: 53.9843
Epoch 10/10
0s 134us/sample - loss: 0.1547 - mse: 1.8316 - val loss: 0.2142 - val mse: 54.2806
Train on 700 samples, validate on 300 samples
Epoch 1/10
2.6610 - val_loss: 0.2142 - val_mse: 8.6957
Epoch 2/10
0s 135us/sample - loss: 0.2780 - mse: 2.0689 - val loss: 0.2142 - val mse: 14.1440
Epoch 3/10
Os 183us/sample - loss: 0.2025 - mse: 1.9278 - val_loss: 0.2142 - val_mse: 18.3506
Epoch 4/10
0s 139us/sample - loss: 0.1713 - mse: 1.9377 - val loss: 0.2142 - val mse: 20.9990
Epoch 5/10
```

1.9953 - val loss: 0.2142 - val mse: 22.6407

```
Epoch 6/10
2.0410 - val loss: 0.2142 - val mse: 23.6571
Epoch 7/10
Os 152us/sample - loss: 0.1539 - mse: 2.0656 - val loss: 0.2142 - val mse: 24.5813
Epoch 8/10
0s 141us/sample - loss: 0.1524 - mse: 2.0858 - val loss: 0.2142 - val mse: 25.8277
Epoch 9/10
2.1006 - val loss: 0.2142 - val mse: 26.6425
Epoch 10/10
2.1524 - val loss: 0.2142 - val mse: 27.1363
Train on 700 samples, validate on 300 samples
Epoch 1/10
2.5607 - val loss: 1.1964 - val mse: 8.1160
Epoch 2/10
Os 162us/sample - loss: 0.1793 - mse: 2.6575 - val loss: 0.8969 - val mse: 5.4383
Epoch 3/10
Os 143us/sample - loss: 0.1674 - mse: 2.7262 - val loss: 0.6836 - val mse: 3.9247
Epoch 4/10
Os 158us/sample - loss: 0.1604 - mse: 2.8242 - val_loss: 0.5364 - val_mse: 3.0590
Epoch 5/10
0s 171us/sample - loss: 0.1560 - mse: 2.8656 - val loss: 0.4387 - val mse: 2.5670
Epoch 6/10
0s 325us/sample - loss: 0.1531 - mse: 2.9327 - val loss: 0.3717 - val mse: 2.2779
Epoch 7/10
Os 153us/sample - loss: 0.1509 - mse: 2.9367 - val loss: 0.3217 - val mse: 2.0908
Epoch 8/10
0s 134us/sample - loss: 0.1492 - mse: 2.9831 - val loss: 0.2911 - val mse: 1.9873
Epoch 9/10
Os 182us/sample - loss: 0.1473 - mse: 2.9709 - val loss: 0.2718 - val mse: 1.9185
Epoch 10/10
Os 140us/sample - loss: 0.1456 - mse: 2.9571 - val loss: 0.2577 - val mse: 1.8692
```

Trial summary

Hp values:

|-learning_rate: 0.01

|-units: 18

|-Score: 0.22868611564238864

```
Train on 700 samples, validate on 300 samples
Epoch 1/10
2.8532 - val loss: 0.2239 - val mse: 5.1755
Epoch 2/10
Os 281us/sample - loss: 0.2902 - mse: 2.4810 - val loss: 0.2142 - val mse: 7.8681
Epoch 3/10
0s 170us/sample - loss: 0.2260 - mse: 2.3335 - val_loss: 0.2142 - val_mse: 11.0840
Epoch 4/10
Os 159us/sample - loss: 0.1853 - mse: 2.2941 - val loss: 0.2142 - val mse: 14.1641
Epoch 5/10
Os 150us/sample - loss: 0.1606 - mse: 2.3215 - val loss: 0.2142 - val mse: 16.5521
Epoch 6/10
Os 134us/sample - loss: 0.1458 - mse: 2.3336 - val_loss: 0.2142 - val_mse: 18.3576
Epoch 7/10
Os 140us/sample - loss: 0.1364 - mse: 2.3676 - val loss: 0.2142 - val mse: 19.6279
Epoch 8/10
2.3859 - val loss: 0.2142 - val mse: 20.4884
Epoch 9/10
Os 125us/sample - loss: 0.1258 - mse: 2.3845 - val loss: 0.2142 - val mse: 21.1285
Epoch 10/10
2.3942 - val loss: 0.2142 - val mse: 21.5549
Train on 700 samples, validate on 300 samples
Epoch 1/10
1.4337 - val_loss: 0.2387 - val_mse: 15.1861
Epoch 2/10
1.4449 - val loss: 0.2343 - val mse: 16.7029
Epoch 3/10
1.4632 - val loss: 0.2313 - val mse: 17.6525
Epoch 4/10
700/700 [================= ] - ETA: 0s - loss: 0.0625 - mse: 1.063 - 0s 98us/sample - loss: 0.1125 - mse:
1.4683 - val_loss: 0.2293 - val_mse: 18.5404
Epoch 5/10
```

1.4635 - val loss: 0.2278 - val mse: 19.1628

```
Epoch 6/10
1.4673 - val loss: 0.2267 - val mse: 19.6844
Epoch 7/10
1.4721 - val loss: 0.2257 - val mse: 19.9802
Epoch 8/10
1.4636 - val loss: 0.2248 - val mse: 20.2435
Epoch 9/10
1.4596 - val loss: 0.2241 - val mse: 20.3862
Epoch 10/10
0s 136us/sample - loss: 0.1015 - mse: 1.4560 - val loss: 0.2235 - val mse: 20.4760
Train on 700 samples, validate on 300 samples
Epoch 1/10
2.6476 - val loss: 0.2142 - val mse: 17.4176
Epoch 2/10
2.6647 - val loss: 0.2142 - val mse: 17.7705
Epoch 3/10
2.6685 - val loss: 0.2142 - val mse: 18.0416
Epoch 4/10
2.6669 - val loss: 0.2142 - val mse: 18.2795
Epoch 5/10
2.6695 - val loss: 0.2142 - val mse: 18.4466
Epoch 6/10
2.6534 - val loss: 0.2142 - val mse: 18.6982
Epoch 7/10
2.6450 - val loss: 0.2142 - val mse: 18.8721
Epoch 8/10
700/700 [================= ] - ETA: 0s - loss: 0.0135 - mse: 1.371 - 0s 94us/sample - loss: 0.1553 - mse:
2.6324 - val loss: 0.2142 - val mse: 19.0736
Epoch 9/10
2.6133 - val loss: 0.2142 - val mse: 19.2449
Epoch 10/10
2.5933 - val loss: 0.2142 - val mse: 19.3571
```

Trial summary

Hp values:

|-learning_rate: 0.01

|-units: 12

|-Score: 0.21729836497041913

```
Train on 700 samples, validate on 300 samples
Epoch 1/10
2.6623 - val loss: 2.4770 - val mse: 24.6645
Epoch 2/10
2.6381 - val loss: 2.3992 - val mse: 23.1556
Epoch 3/10
2.6197 - val loss: 2.3233 - val mse: 21.7476
Epoch 4/10
0s 207us/sample - loss: 0.2898 - mse: 2.6023 - val loss: 2.2501 - val mse: 20.4467
Epoch 5/10
Os 201us/sample - loss: 0.2831 - mse: 2.5887 - val_loss: 2.1737 - val_mse: 19.1451
Epoch 6/10
Os 241us/sample - loss: 0.2768 - mse: 2.5788 - val_loss: 2.1012 - val_mse: 17.9638
Epoch 7/10
0s 198us/sample - loss: 0.2711 - mse: 2.5705 - val loss: 2.0307 - val mse: 16.8641
Epoch 8/10
2.5655 - val loss: 1.9604 - val mse: 15.8139
Epoch 9/10
2.5598 - val loss: 1.8931 - val mse: 14.8520
Epoch 10/10
2.5572 - val loss: 1.8284 - val mse: 13.9639
Train on 700 samples, validate on 300 samples
Epoch 1/10
1s 1ms/sample - loss: 0.3024 - mse: 2.3003 - val_loss: 0.8833 - val_mse: 4.6209
Epoch 2/10
Os 184us/sample - loss: 0.2938 - mse: 2.2656 - val loss: 0.8117 - val mse: 4.1825
Epoch 3/10
2.2319 - val loss: 0.7439 - val mse: 3.7937
Epoch 4/10
2.2038 - val_loss: 0.6813 - val_mse: 3.4569
Epoch 5/10
```

Os 191us/sample - loss: 0.2717 - mse: 2.1754 - val_loss: 0.6233 - val_mse: 3.1624

```
Epoch 6/10
Os 195us/sample - loss: 0.2654 - mse: 2.1505 - val loss: 0.5678 - val mse: 2.8963
Epoch 7/10
2.1287 - val loss: 0.5169 - val mse: 2.6648
Epoch 8/10
2.1104 - val loss: 0.4699 - val mse: 2.4613
Epoch 9/10
0s 172us/sample - loss: 0.2489 - mse: 2.0906 - val loss: 0.4271 - val mse: 2.2836
Epoch 10/10
2.0748 - val loss: 0.3890 - val mse: 2.1304
Train on 700 samples, validate on 300 samples
Epoch 1/10
1.5827 - val loss: 0.2533 - val mse: 6.0947
Epoch 2/10
1.5390 - val loss: 0.2421 - val mse: 6.5102
Epoch 3/10
1.5018 - val loss: 0.2326 - val mse: 6.9277
Epoch 4/10
1.4674 - val loss: 0.2246 - val mse: 7.3356
Epoch 5/10
1.4408 - val loss: 0.2175 - val mse: 7.7353
Epoch 6/10
Os 187us/sample - loss: 0.1959 - mse: 1.4196 - val loss: 0.2115 - val mse: 8.1215
Epoch 7/10
1.4008 - val loss: 0.2061 - val mse: 8.5106
Epoch 8/10
1.3857 - val loss: 0.2014 - val mse: 8.8968
Epoch 9/10
0s 219us/sample - loss: 0.1753 - mse: 1.3735 - val loss: 0.1974 - val mse: 9.2647
Epoch 10/10
Os 189us/sample - loss: 0.1699 - mse: 1.3649 - val loss: 0.1940 - val mse: 9.6145
```

Trial summary

Hp values:

|-learning_rate: 0.001

|-units: 20

|-Score: 0.8037920699516933

```
Train on 700 samples, validate on 300 samples
Epoch 1/10
- 1s 1ms/sample - loss: 0.2879 - mse: 1.8118 - val loss: 0.2142 - val mse: 5.8789
Epoch 2/10
Os 166us/sample - loss: 0.2772 - mse: 1.7584 - val loss: 0.2142 - val mse: 6.6973
Epoch 3/10
Os 158us/sample - loss: 0.2672 - mse: 1.7110 - val loss: 0.2142 - val mse: 7.5712
Epoch 4/10
Os 160us/sample - loss: 0.2579 - mse: 1.6655 - val loss: 0.2142 - val mse: 8.5069
Epoch 5/10
1.6255 - val loss: 0.2142 - val mse: 9.4815
Epoch 6/10
1.5899 - val_loss: 0.2142 - val_mse: 10.4935
Epoch 7/10
1.5573 - val loss: 0.2142 - val mse: 11.5392
Epoch 8/10
1.5280 - val loss: 0.2142 - val mse: 12.6076
Epoch 9/10
0s 144us/sample - loss: 0.2192 - mse: 1.5015 - val loss: 0.2142 - val mse: 13.7033
Epoch 10/10
0s 153us/sample - loss: 0.2128 - mse: 1.4781 - val loss: 0.2142 - val mse: 14.8050
Train on 700 samples, validate on 300 samples
Epoch 1/10
3.5412 - val_loss: 4.1518 - val_mse: 94.2987
Epoch 2/10
3.4029 - val loss: 4.0642 - val mse: 89.6174
Epoch 3/10
3.2755 - val loss: 3.9774 - val mse: 85.1492
Epoch 4/10
3.1563 - val loss: 3.8916 - val mse: 80.8862
Epoch 5/10
```

3.0440 - val loss: 3.8059 - val mse: 76.7925

```
Epoch 6/10
0s 133us/sample - loss: 0.4682 - mse: 2.9377 - val loss: 3.7216 - val mse: 72.9088
Epoch 7/10
2.8379 - val loss: 3.6380 - val mse: 69.2117
Epoch 8/10
2.7452 - val loss: 3.5556 - val mse: 65.7013
Epoch 9/10
2.6576 - val loss: 3.4744 - val mse: 62.3672
Epoch 10/10
0s 140us/sample - loss: 0.4111 - mse: 2.5775 - val loss: 3.3946 - val mse: 59.2071
Train on 700 samples, validate on 300 samples
Epoch 1/10
- 1s 1ms/sample - loss: 0.2930 - mse: 1.6461 - val loss: 1.7003 - val mse: 14.0277
Epoch 2/10
Os 156us/sample - loss: 0.2741 - mse: 1.5723 - val loss: 1.6080 - val mse: 12.7749
Epoch 3/10
0s 152us/sample - loss: 0.2570 - mse: 1.5053 - val loss: 1.5194 - val mse: 11.6409
Epoch 4/10
Os 144us/sample - loss: 0.2419 - mse: 1.4473 - val loss: 1.4355 - val mse: 10.6255
Epoch 5/10
1.3974 - val loss: 1.3558 - val mse: 9.7135
Epoch 6/10
Os 145us/sample - loss: 0.2167 - mse: 1.3524 - val loss: 1.2805 - val mse: 8.8974
Epoch 7/10
Os 152us/sample - loss: 0.2064 - mse: 1.3129 - val loss: 1.2102 - val mse: 8.1732
Epoch 8/10
1.2794 - val loss: 1.1447 - val mse: 7.5321
Epoch 9/10
1.2504 - val loss: 1.0833 - val mse: 6.9587
Epoch 10/10
1.2242 - val loss: 1.0266 - val mse: 6.4530
```

Trial summary

Hp values:

|-learning_rate: 0.001

|-units: 14

|-Score: 1.545140876173973

```
Train on 700 samples, validate on 300 samples
Epoch 1/10
2.7392 - val loss: 1.2289 - val mse: 7.7978
Epoch 2/10
Os 185us/sample - loss: 0.3948 - mse: 2.7304 - val loss: 1.2232 - val mse: 7.7457
Epoch 3/10
2.7214 - val loss: 1.2175 - val mse: 7.6942
Epoch 4/10
2.7125 - val loss: 1.2119 - val mse: 7.6433
Epoch 5/10
2.7038 - val loss: 1.2063 - val mse: 7.5928
Epoch 6/10
Os 188us/sample - loss: 0.3888 - mse: 2.6953 - val_loss: 1.2006 - val_mse: 7.5426
Epoch 7/10
2.6869 - val loss: 1.1951 - val mse: 7.4932
Epoch 8/10
2.6784 - val loss: 1.1896 - val mse: 7.4443
Epoch 9/10
Os 186us/sample - loss: 0.3845 - mse: 2.6700 - val loss: 1.1841 - val mse: 7.3958
Epoch 10/10
2.6618 - val loss: 1.1786 - val mse: 7.3478
Train on 700 samples, validate on 300 samples
Epoch 1/10
- 1s 1ms/sample - loss: 0.1583 - mse: 3.6636 - val_loss: 0.2071 - val_mse: 2.2801
Epoch 2/10
3.6639 - val loss: 0.2071 - val mse: 2.2826
Epoch 3/10
Os 187us/sample - loss: 0.1582 - mse: 3.6641 - val_loss: 0.2071 - val_mse: 2.2850
Epoch 4/10
Os 128us/sample - loss: 0.1582 - mse: 3.6644 - val loss: 0.2072 - val mse: 2.2875
Epoch 5/10
3.6647 - val loss: 0.2072 - val mse: 2.2899
```

```
Epoch 6/10
3.6650 - val loss: 0.2072 - val mse: 2.2923
Epoch 7/10
Os 128us/sample - loss: 0.1581 - mse: 3.6653 - val loss: 0.2072 - val mse: 2.2948
Epoch 8/10
3.6654 - val loss: 0.2072 - val mse: 2.2972
Epoch 9/10
3.6657 - val loss: 0.2073 - val mse: 2.2996
Epoch 10/10
3.6660 - val loss: 0.2073 - val mse: 2.3020
Train on 700 samples, validate on 300 samples
Epoch 1/10
4.9452 - val loss: 0.2142 - val mse: 7.3170
Epoch 2/10
4.9463 - val loss: 0.2142 - val mse: 7.3343
Epoch 3/10
4.9477 - val loss: 0.2142 - val mse: 7.3515
Epoch 4/10
4.9488 - val loss: 0.2142 - val mse: 7.3688
Epoch 5/10
4.9502 - val loss: 0.2142 - val mse: 7.3861
Epoch 6/10
Os 127us/sample - loss: 0.1924 - mse: 4.9515 - val loss: 0.2142 - val mse: 7.4033
Epoch 7/10
Os 151us/sample - loss: 0.1923 - mse: 4.9528 - val loss: 0.2142 - val mse: 7.4205
Epoch 8/10
0s 134us/sample - loss: 0.1922 - mse: 4.9541 - val loss: 0.2142 - val mse: 7.4376
Epoch 9/10
4.9551 - val loss: 0.2142 - val mse: 7.4548
Epoch 10/10
Os 150us/sample - loss: 0.1921 - mse: 4.9565 - val loss: 0.2142 - val mse: 7.4718
```

Trial summary

```
Hp values:
```

|-learning rate: 0.0001

|-units: 16

|-Score: 0.5333168996042675

|-Best step: 0

In [48]: ## Print out the summary results of our data mining process using Keras

tuner.results_summary()

Results summary

|-Results in C:\untitled project

|-Showing 10 best trials

I-Objective: Objective(name='val loss', direction='min') Score: 0.21729836497041913

|-Objective: Objective(name='val loss', direction='min') Score: 0.22868611564238864

|-Objective: Objective(name='val loss', direction='min') Score: 0.5333168996042675

I-Objective: Objective(name='val loss', direction='min') Score: 0.8037920699516933

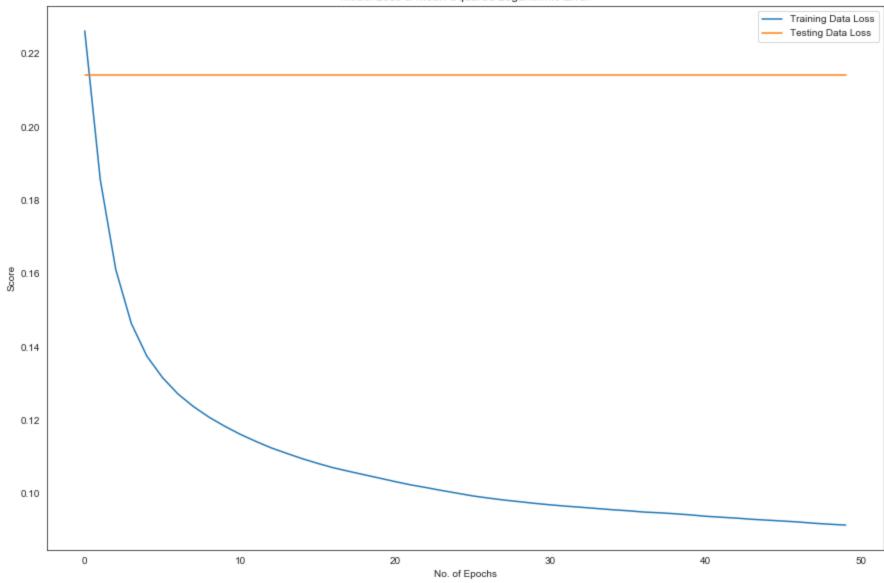
|-Objective: Objective(name='val loss', direction='min') Score: 1.545140876173973

In [50]: ## Save the best models to evaluate their performance below models = tuner.get_best_models(num_models = 2)

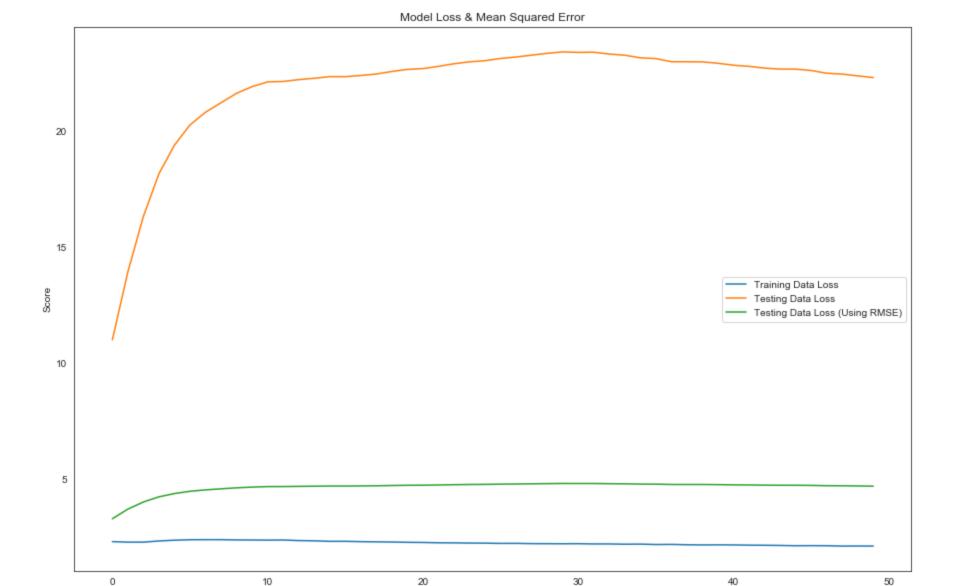
In [51]: ## Save the single best model to a new variable best_model = models[0]

test_mse = model.evaluate(X_test_standard, y_test_standard, verbose=0)

```
In [56]: ### Reset seaborn to the default background - for better viewing
         sns.set_style("white")
         ## Plot the MSLE for this model
         ## Set the figure size
         plt.figure(figsize= (15, 10))
         ## Plot the training data "loss" compared to the testing data "loss"
         plt.plot(non_spend_history.history['loss'], label = "Training Data Loss")
         plt.plot(non_spend_history.history['val_loss'], label = "Testing Data Loss")
         ## Provide some Labels
         plt.xlabel("No. of Epochs")
         plt.ylabel("Score")
         ## Provide a title and legend
         plt.title("Model Loss & Mean Squared Logarithmic Error")
         plt.legend()
         ## Show the graph
         plt.show()
```



```
In [58]: ### Reset seaborn to the default background - for better viewing
         sns.set_style("white")
         ## Plot scores on each trial for nested CV
         ## Set the figure size
         plt.figure(figsize= (15, 10))
         ## Plot the training data "loss" compared to the testing data "loss"
         plt.plot(non_spend_history.history['mse'], label = "Training Data Loss")
         plt.plot(non_spend_history.history['val_mse'], label = "Testing Data Loss")
         ## Add more line for plotting the RMSE of testing data
         plt.plot([sqrt(i) for i in non_spend_history.history['val_mse']], label = "Testing Data Loss (Using RMSE)")
         ## Provide some Labels
         plt.xlabel("No. of Epochs")
         plt.ylabel("Score")
         ## Provide a title and Legend
         plt.title("Model Loss & Mean Squared Error")
         plt.legend(loc = "right")
         ## Show the graph
         plt.show()
```



No. of Epochs

D. Conclusions / Model Evaluation

From the various models tested, it seems the best predictor of "Spending" is the model that was developed using Keras & Keras Tuner. The reasoning behind this is that the model has less training data to use to learn, since we are removing a lot of the variance in the data by subsetting it to only include Purchases.

In our original explorations, we were using training data that had a lot of 0.00 values in the Spending column (no purchase). This meant that our modeling techniques were struggling with identifying the actual purchasing behavior because there were a lot of false positives. The mining technique would see two sets of features that were similar but one would end with spend and one would not, and do a poor job assigning or estimating the spend of a customer.

The basic idea is that there are two possible (and almost opposite) reasons for a data mining technique to not perform well.

In the first case, we might have a model that is too complicated for the amount of data we have. This situation, known as high variance, leads to model over-fitting. We know that we are facing a high variance problem with this data set, and it is confirmed when we see that the training error is much lower than testing error.

High variance problems can be addressed by reducing the number of features, and... yes, by increasing the number of data points, which we can't do here.

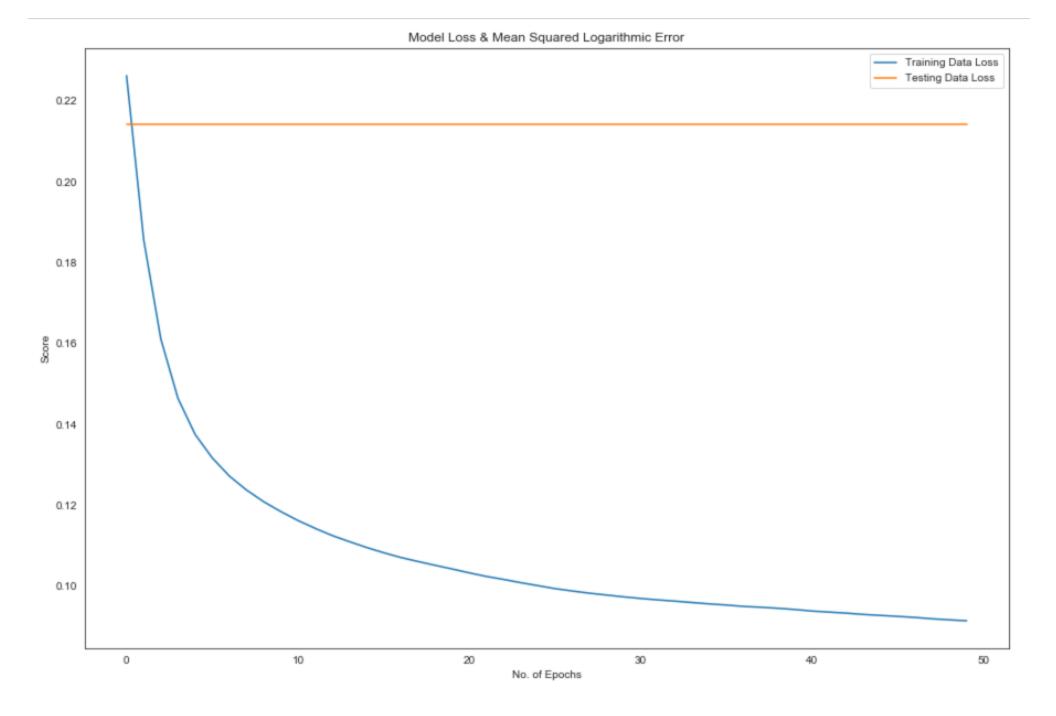
These models have many features, as compared to our training examples, which is why we see the over-fitting in the first attempt of using Keras and Keras Tuner.

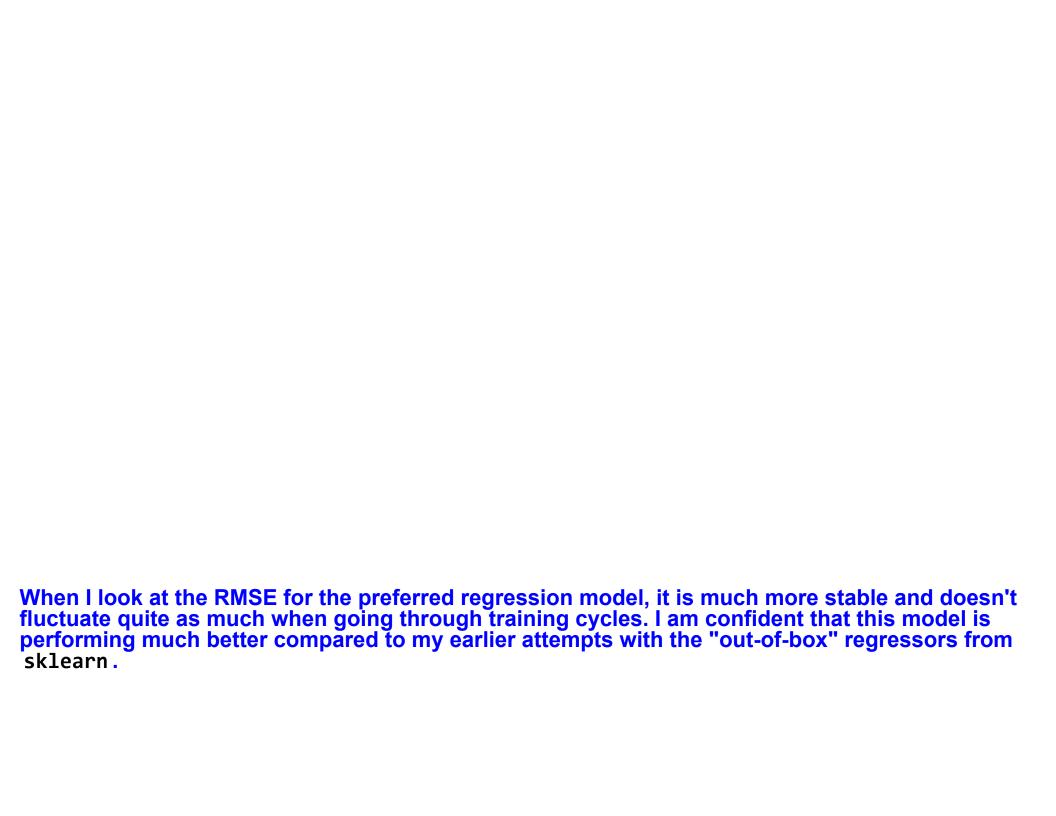
However, we might have a model that is too simple to explain the data we have. In this case, which is known as high bias, adding more data will not help.

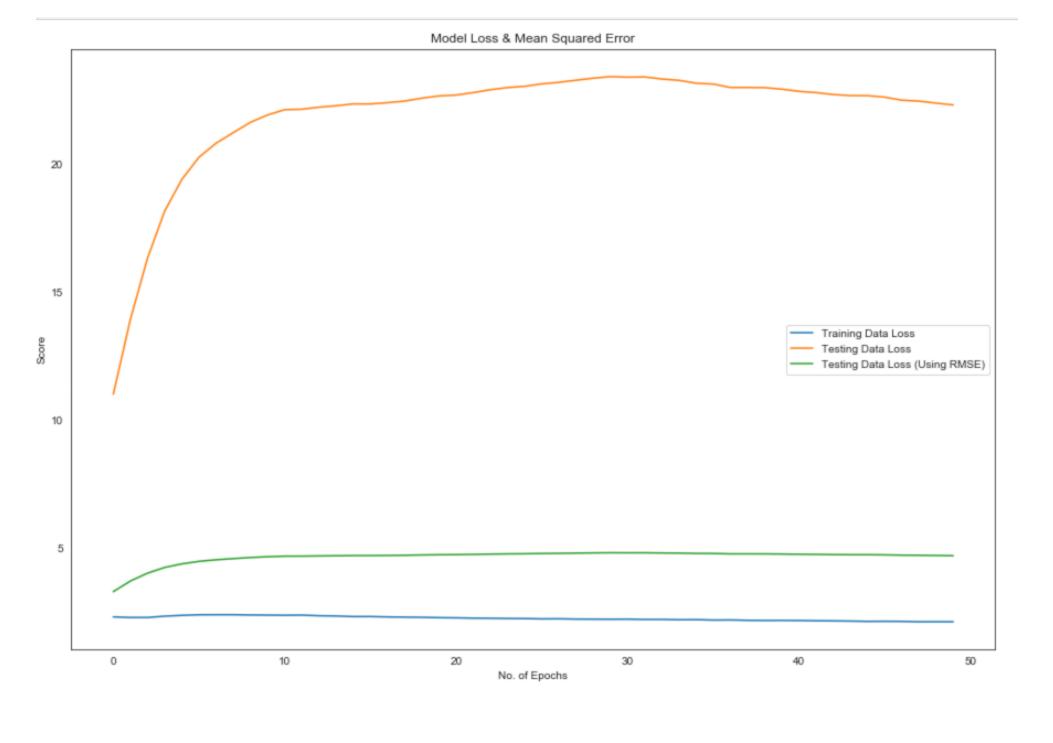
Here is the specific model selection and model testing steps. The "best_model" would be declared the winner!

```
## Run our search with Keras Tuner!
 tuner.search(X_train_standard, y_train_standard, epochs = 10,
                validation data = (X test standard, y test standard))
    ## Print out the summary results of our data mining process using Keras
    tuner.results_summary()
: w ## Save the best models to evaluate their performance below
    models = tuner.get_best_models(num_models = 2)
    ## Save the single best model to a new variable
    best_model = models[0]
: ▼ ### Use our best model and train it again
    non_spend_history = best_model.fit(X_train_standard, y_train_standard,
                    validation data = (X test standard, y test standard), epochs = 50, verbose = 0)
  ## Evaluate the "best" model
    train_mse = model.evaluate(X_train_standard, y_train_standard, verbose=0)
    test_mse = model.evaluate(X_test_standard, y_test_standard, verbose=0)
```

I am highlighting two of the plots that were generated, that show a nice smoothing of the training data loss, which meant that the model was learning at a steady rate. This is unlike the first attempt of building a model with Keras, where we saw a lot of uneven learning.







Quation 2. (50 points) Download the dataset on spam vs. non-spam emails from the following URL: http://archive.ics.uci.edu/ml/datasets/Spambase. Specifically, (i) file "spambase.data" contains the actual data, and (ii) files "spambase.names" and "spambase.DOCUMENTATION" contain the description of the data. This dataset has 4601 records, each record representing a different email message. Each record is described with 58 attributes (indicated in the aforementioned .names file): attributes 1-57 represent various content-based characteristics already extracted from each email message (related to the frequency of certain words or certain punctuation symbols in a message as well as to the usage of capital letters in a message), and the last attribute represents the class label for each message (spam or non-spam).

```
SPAM E-MAIL DATABASE ATTRIBUTES (in .names format)
48 continuous real [0,100] attributes of type word_freq_WORD
= percentage of words in the e-mail that match WORD,
i.e. 100 * (number of times the WORD appears in the e-mail) /
total number of words in e-mail. A "word" in this case is any
string of alphanumeric characters bounded by non-alphanumeric
characters or end-of-string.
6 continuous real [0,100] attributes of type char freq CHAR
= percentage of characters in the e-mail that match CHAR,
i.e. 100 * (number of CHAR occurences) / total characters in e-mail
1 continuous real [1,...] attribute of type capital run length average
= average length of uninterrupted sequences of capital letters
1 continuous integer [1,...] attribute of type capital run length longest
= length of longest uninterrupted sequence of capital letters
1 continuous integer [1,...] attribute of type capital_run_length_total
= sum of length of uninterrupted sequences of capital letters
= total number of capital letters in the e-mail
1 nominal {0,1} class attribute of type spam
= denotes whether the e-mail was considered spam (1) or not (0),
i.e. unsolicited commercial e-mail.
For more information, see file 'spambase.DOCUMENTATION' at the
UCI Machine Learning Repository: http://www.ics.uci.edu/~mlearn/MLRepository.html
```

A. Data pre-processing and pre-analysis

- 1. Read in the data
- 2. Explore the features and target variables to assess what parameters will need to be changed
- 3. Prepare & transform data for data mining process

```
In [4]: ## Read in the file and save it as a dataframe
spambase_df = pd.read_csv("spambase.data", header = None, names = colnames)
```

In [5]: ## Look at the df to make sure it loaded correctly
spambase_df.tail()

Out[5]:

	word_freq_make	word_freq_address	word_freq_all	word_freq_3d	word_freq_our	word_freq_over	word_freq_remove	word_freq_internet	wor
4596	0.31	0.0	0.62	0.0	0.00	0.31	0.0	0.0	
4597	0.00	0.0	0.00	0.0	0.00	0.00	0.0	0.0	
4598	0.30	0.0	0.30	0.0	0.00	0.00	0.0	0.0	
4599	0.96	0.0	0.00	0.0	0.32	0.00	0.0	0.0	
4600	0.00	0.0	0.65	0.0	0.00	0.00	0.0	0.0	

5 rows × 58 columns

Generate some summary statistics of the dataframe, just to see the distribution of the various attributes spambase df.describe() Out[6]: word freq make word freq address word freq all word freq 3d word freq our word freq over word freq remove word freq internet wo 4601.000000 4601.000000 4601.000000 4601.000000 4601.000000 4601.000000 4601.000000 4601.000000 count 0.104553 0.213015 0.280656 0.065425 0.312223 0.095901 0.114208 0.105295 mean std 0.305358 1.290575 0.504143 1.395151 0.672513 0.273824 0.391441 0.401071 0.000000 0.000000 0.000000 0.000000 min 0.000000 0.000000 0.000000 0.000000 25% 0.000000 0.000000 0.000000 0.000000 0.000000 0.000000 0.000000 0.000000 50% 0.000000 0.000000 0.000000 0.000000 0.000000 0.000000 0.000000 0.000000 75% 0.000000 0.000000 0.420000 0.000000 0.380000 0.000000 0.000000 0.000000 4.540000 14.280000 5.100000 42.810000 10.000000 5.880000 7.270000 11.110000 max 8 rows × 58 columns In [7]: ## Grab all columns as features except our target which is spam! spam_feature_cols = spambase_df.columns[spambase_df.columns != "spam"] In [8]: spambase_df.spam.unique() Out[8]: array([1, 0], dtype=int64) spambase_df.groupby("spam")["word_freq_make"].count() In [9]:

Out[9]: spam

27881813

Name: word_freq_make, dtype: int64

We have unbalanced classes, so we will stratify our splits before developing the model. For a classification task, this is chosen to ensure that the train and test sets have approximately the same percentage of samples of each target class as the complete data set.

```
In [12]: ## Grabbing all the features available
X = np.array(spambase_df[spam_feature_cols])

## Target variable
y = np.array(spambase_df["spam"])

In [13]: ## Split data training 70 % and testing 30%

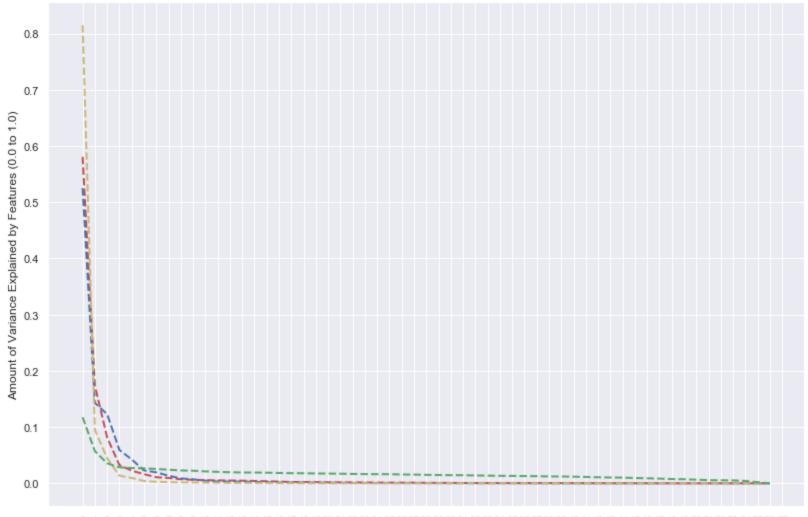
X_train, X_test, y_train, y_test = train_test_split(X, y, test_size = 0.3, random_state = 42, stratify = y)
```

```
In [260]: | ## We normalize our training and testing data PCA to work correctly
          ## We don't want to skew the results of the plot because some features are not on the same scale
          ## We perform this normalization AFTER splitting the data - again, so that we don't skew the training
          ## data with the testing data.
          ## Normalization is the process of scaling individual samples to have unit norm. This process can be useful
          ## if you plan to use a quadratic form such as the dot-product or any other kernel to quantify the similarity of any pa
          ir of samples.
          X train norm = Normalizer(norm = "l1").fit transform(X train)
          X train robust = RobustScaler().fit transform(X train)
          X train power = PowerTransformer(method='yeo-johnson', standardize=False).fit transform(X train)
          X train standard = StandardScaler().fit transform(X train)
          ## Import PCA from sklearn
          from sklearn.decomposition import PCA
          ## Initialize two new PCA instances, we'll use this to plot the training data using two different transformations
          ## Normalizer will likely be skewed by the outliers in each of the features being used
          ## Robust is going to transform feature values to be larger than the previous scalers and more importantly are approxim
          ately similar to original data
          ## PowerTransformer is a family of parametric, monotonic transformations that aim to map data from any distribution to
           as close to a Gaussian distribution
          ## as possible in order to stabilize variance and minimize skewness.
          pca = PCA()
          pca r = PCA()
          pca p = PCA()
          pca s = PCA()
          ## The goal of this plot is to determine what features need to be included in our models
          ## In the first few homeworks, we threw the kitchen sink at the models. Here, we are going to be
          ## more refined in our analysis.
          ## Train the PCA instance using the normalized training data
          pca.fit(X train norm)
          pca_r.fit(X_train_robust)
          pca p.fit(X train power)
          pca s.fit(X train standard)
          plt.figure(1, figsize=(15, 10))
          plt.clf()
          plt.axes([.2, .2, .7, .7])
          plt.plot(pca.explained_variance_ratio_, 'r--', linewidth = 2)
          plt.plot(pca_r.explained_variance_ratio_, 'b--', linewidth = 2)
          plt.plot(pca_p.explained_variance_ratio_, 'y--', linewidth = 2)
          plt.plot(pca_s.explained_variance_ratio_, 'g--', linewidth = 2)
```

```
## Set plot labels
plt.xlabel('Number of features required to explain variance')
plt.ylabel('Amount of Variance Explained by Features (0.0 to 1.0)')

## Explicitly set the x-axis data so we can see where the drop-off is
plt.xticks(np.arange(0, 58, step=1))

## Show the graph!
plt.show()
```



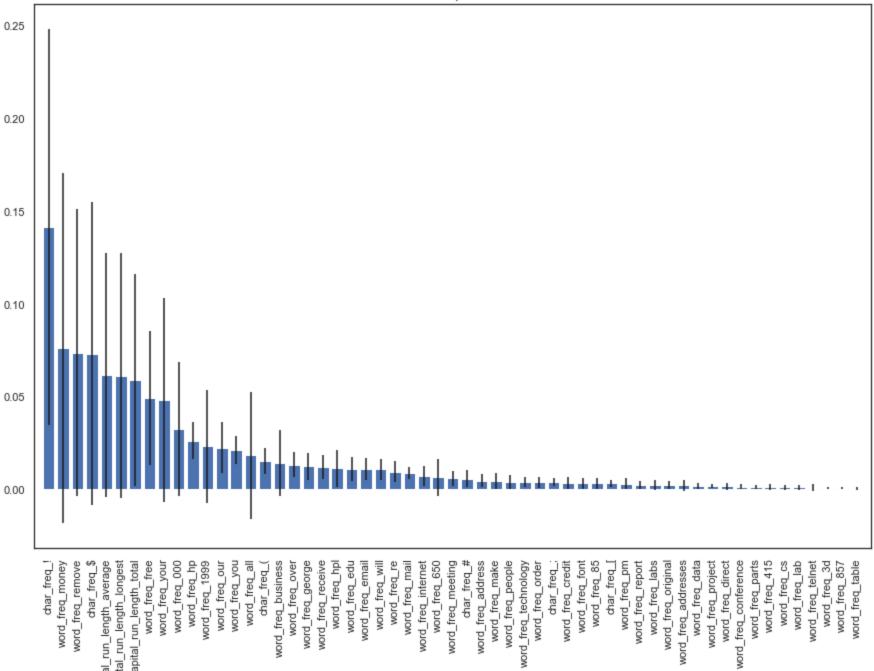
0 1 2 3 4 5 6 7 8 9 10 11 12 13 14 15 16 17 18 19 20 21 22 23 24 25 26 27 28 29 30 31 32 33 34 35 36 37 38 39 40 41 42 43 44 45 46 47 48 49 50 51 52 53 54 55 56 57 Number of features required to explain variance

Only a very limited amount of features explain the variance in the data set. For some of the classifiers, more information might actually lead to worse performance, either through over-fitting or not being able to converge successfully.

```
In [267]: | ## SET A VARIABLE TO SWAP IN AND OUT BETWEEN THE DIFFERENT TRAINING INSTANCES
          \#Z = X train robust
          \#Z = X train norm
          \#Z = X train power
          Z = X_train_standard
          ## Start with identifying the best features using a Random Forest classifier
          ## Create a new classifier
          clf rf 5 = ensemble.RandomForestClassifier()
          clr_rf_5 = clf_rf_5.fit(Z, y_train)
          ## Save our importances to a variable
          importances = clr rf 5.feature importances
          ## Get the standard deviation for each feature
          std = np.std([tree.feature_importances_ for tree in clf_rf_5.estimators_],
                       axis=0)
          indices = np.argsort(importances)[::-1]
          ## Print the feature ranking
          print("Feature ranking:")
          ## Print the top ten features, and their importance based on the Random Forest Classifier
          for f in range(0, 10):
              print("%d. feature %d (%f)" % (f + 1, indices[f], importances[indices[f]]))
          ## Plot the feature importances of the Random Forest Regressor - to see this visually
          ## Set the plot size
          plt.figure(1, figsize=(15, 10))
          ## Set the title
          plt.title("Feature importances")
          ## Plot a graph using all of the normalized features
          plt.bar(range(Z.shape[1]), importances[indices],
                 color="b", yerr=std[indices], align="center")
          plt.xticks(range(Z.shape[1]), spam_feature_cols[indices], rotation=90)
          plt.xlim([-1, Z.shape[1]])
          ## Show the graph!
          plt.show()
```

Feature ranking:

- 1. feature 51 (0.141203)
- 2. feature 23 (0.076135)
- 3. feature 6 (0.073537)
- 4. feature 52 (0.073031)
- 5. feature 54 (0.061571)
- 6. feature 55 (0.061143)
- 7. feature 56 (0.058942)
- 8. feature 15 (0.049227)
- 9. feature 20 (0.047997)
- 10. feature 22 (0.032252)



char_freq_! word_freq_money word_freq_remove capital_run_length_average char_freq_\$ capital_run_length_longest capital_run_length_total word_freq_free Similar to the analysis above, we don't see much need for many of these features; maybe only the first thirty or so will be important for performing this classification task.

One final feature analysis, using a technique known as step-forward feature selection.

Step forward feature selection starts with the evaluation of each individual feature, and selects that which results in the best performing selected algorithm model. What's the "best?" That depends entirely on the defined evaluation criteria (AUC, prediction accuracy, RMSE, etc.). I am using accuracy as this is a classification task.

Next, all possible combinations of the that selected feature and a subsequent feature are evaluated, and a second feature is selected, and so on, until the required predefined number of features is selected.

```
In [268]: ## Build RF classifier to use in feature selection
          clf = ensemble.RandomForestClassifier()
          # Build step forward feature selection
          sfs1 = sfs(clf,
                     k features=6,
                     forward=True, # Otherwise, this will be the backward selection
                     floating=False,
                     n jobs=10, # The number of CPUs to use for evaluating
                     verbose=2,
                     scoring='accuracy',
                     cv=5)
          # Perform SFFS
          sfs1 = sfs1.fit(X train standard, y train)
          [Parallel(n jobs=10)]: Using backend LokyBackend with 10 concurrent workers.
          [Parallel(n jobs=10)]: Done 21 tasks
                                                     elapsed:
                                                                   4.9s
          [Parallel(n jobs=10)]: Done 57 out of 57 | elapsed:
                                                                   5.3s finished
          [2019-10-31 16:08:16] Features: 1/6 -- score: 0.7779549202525267[Parallel(n jobs=10)]: Using backend LokyBackend with
          10 concurrent workers.
          [Parallel(n jobs=10)]: Done 21 tasks
                                                     | elapsed:
                                                                   2.5s
          [Parallel(n jobs=10)]: Done 56 out of 56 | elapsed:
                                                                   3.0s finished
          [2019-10-31 16:08:20] Features: 2/6 -- score: 0.8388206859921853[Parallel(n jobs=10)]: Using backend LokyBackend with
          10 concurrent workers.
          [Parallel(n jobs=10)]: Done 21 tasks
                                                     elapsed:
                                                                   2.4s
          [Parallel(n jobs=10)]: Done 55 out of 55 | elapsed:
                                                                   2.9s finished
          [2019-10-31 16:08:23] Features: 3/6 -- score: 0.8680132610309345[Parallel(n jobs=10)]: Using backend LokyBackend with
          10 concurrent workers.
          [Parallel(n jobs=10)]: Done 21 tasks
                                                     elapsed:
                                                                   2.5s
          [Parallel(n jobs=10)]: Done 54 out of 54 | elapsed:
                                                                   3.1s finished
          [2019-10-31 16:08:26] Features: 4/6 -- score: 0.8903754533969794[Parallel(n jobs=10)]: Using backend LokyBackend with
          10 concurrent workers.
          [Parallel(n jobs=10)]: Done 21 tasks
                                                      elapsed:
                                                                   2.4s
          [Parallel(n jobs=10)]: Done 53 out of 53 | elapsed:
                                                                   2.9s finished
          [2019-10-31 16:08:30] Features: 5/6 -- score: 0.9040371742279195[Parallel(n jobs=10)]: Using backend LokyBackend with
          10 concurrent workers.
          [Parallel(n jobs=10)]: Done 21 tasks
                                                     elapsed:
                                                                   2.4s
          [Parallel(n jobs=10)]: Done 52 out of 52 | elapsed:
                                                                   2.9s finished
          [2019-10-31 16:08:33] Features: 6/6 -- score: 0.9155259375009127
```

```
In [287]: ## Now we print out what feature columns of Linear Regressor picked out - we can use these to subset later
## We'lL remember to grab these columns further along in the analysis
feat_cols = list(sfs1.k_feature_idx_)
print(feat_cols)

[6, 24, 26, 45, 52, 55]

In [204]: ## Display the column names related to our "premier" features
for i in spambase_df.columns[feat_cols]:
    print(i)

word_freq_remove
word_freq_dp
word_freq_george
word_freq_edu
char_freq_$
capital_run_length_longest
```

Based on this analysis, the top six features are presented above.

```
In [14]: ## Create new scaling object
sc = StandardScaler()
## Standardize dataset

X_train_standard = sc.fit_transform(X_train)
X_test_standard = sc.transform(X_test)
```

B. Model Creation and Evaluation

- 1. Create parameter grids for each model
- 2. Used nested cross validation to determine the best model
- 3. Tune the hyper parameters for the best model
- 4. Evaluate the models on the testing data

Here are the different models I will be using for my analysis for this classification problem

- 1. Logistic(linear) Classifier
- 2. k-Nearest Neighbors Classifier
- 3. Decision Tree Classifier
- 4. SVM Classifier
- 5. Ensemble/Gradient Boost CLassifier
- 6. Neural Network (Keras & KerasTuner)

```
## Set up a grid for the Logit Classifier
         lc p grid = {"penalty": ["12"],
                   "C": [1, 5, 10, 50, 1000],
                   "solver": ["liblinear"]}
         ## Set up a grid for kNN Classifier
         ## Going to use 1-30 neighbors, and two different distance calculations
         knnc p grid = {"n neighbors": list(range(1, 31)),
                     "weights": ["uniform", "distance"]}
         ## Set up a grid for the DecisionTree Classifier
         dtc p grid = {"criterion": ["gini"],
                   "splitter": ["best"],
                    "max_features": [15, 20, 25],
                    "max depth": [5, 10, 15]}
         ## Set up a grid for the Support Vector Classifier
         svc p grid = {"C": [1, 10, 50, 1000]},
                      "gamma": [0.0001, 0.0005, 0.001, 0.005],
                    "kernel": ["poly", "rbf"]}
         ## Set up a grid for GBoost Classifier
         gbc p grid = {'loss': ["deviance"],
                        'n_estimators': [100, 200, 300, 400, 500],
                         'max depth': [3, 4, 5],
                         'min_samples_split': [2, 4, 6],
                         'max features': [5, 10],
                        'criterion': ["mse"],
                         'learning rate': [0.01]}
```

```
In [136]: ## Set a number of trials to run for the models
          num trials = 20
          ## Empty arrays to store scores for classifier
          nested scores lc = np.zeros(num trials)
          nested scores knnc = np.zeros(num trials)
          nested scores dtc = np.zeros(num trials)
          nested_scores_svc = np.zeros(num_trials)
          nested scores gbc = np.zeros(num trials)
In [137]: ## Create new regressors for each data mining technique
          ## Linear Regression
          lc = linear_model.LogisticRegression()
          ## k-Nearest Neighbors
          knnc = neighbors.KNeighborsClassifier()
          ## Decision Tree
          dtc = tree.DecisionTreeClassifier()
          ## Support Vector Machine
          svc = svm.SVC()
          ## Gradient Boost
          gbc = ensemble.GradientBoostingClassifier()
In [303]: | ## Loop for each trial
          for i in range(20):
              ## Choose cross-validation techniques for the inner and outer loops,
              ## independently of the dataset.
              inner_cv = KFold(n_splits = 4, shuffle = True, random_state = i)
              outer cv = KFold(n_splits = 4, shuffle = True, random_state = i)
          ## Nested CV for Logit Regression
              lclass= GridSearchCV(estimator=lc, param_grid=lc_p_grid, cv=inner_cv)
              lclass.fit(X_train_standard, y_train)
              nested_score = cross_val_score(lclass, X = X_train_standard, y = y_train, cv = outer_cv)
              nested_scores_lc[i] = nested_score.mean()
```

```
In [305]: ## Loop for each trial
for i in range(20):
    ## Choose cross-validation techniques for the inner and outer Loops,
    ## independently of the dataset.
    inner_cv = KFold(n_splits = 4, shuffle = True, random_state = i)
    outer_cv = KFold(n_splits = 4, shuffle = True, random_state = i)

## Nested CV for Logit Regression

knnclass= GridSearchCV(estimator=knnc, param_grid=knnc_p_grid, cv=inner_cv)
knnclass.fit(X_train_standard, y_train)

nested_score = cross_val_score(knnclass, X = X_train_standard, y = y_train, cv = outer_cv)
nested_scores_knnr[i] = nested_score.mean()
```

```
KeyboardInterrupt
                                          Traceback (most recent call last)
<ipython-input-305-16a7d48e722e> in <module>
     12
            knnclass.fit(X train standard, y train)
     13
---> 14
            nested score = cross val score(knnclass, X = X train standard, y = y train, cv = outer cv)
            nested scores knnr[i] = nested score.mean()
     15
C:\Python\lib\site-packages\sklearn\model_selection\_validation.py in cross_val_score(estimator, X, y, groups, scorin
g, cv, n_jobs, verbose, fit_params, pre_dispatch, error_score)
    400
                                        fit params=fit params,
    401
                                        pre dispatch=pre dispatch,
--> 402
                                        error score=error score)
    403
            return cv results['test score']
    404
C:\Python\lib\site-packages\sklearn\model_selection\_validation.py in cross_validate(estimator, X, y, groups, scoring,
cv, n jobs, verbose, fit params, pre dispatch, return train score, return estimator, error score)
    238
                    return times=True, return estimator=return estimator,
    239
                    error score=error score)
--> 240
                for train, test in cv.split(X, y, groups))
    241
    242
            zipped scores = list(zip(*scores))
C:\Python\lib\site-packages\sklearn\externals\joblib\parallel.py in __call__(self, iterable)
                   # remaining jobs.
    915
                   self. iterating = False
    916
                   if self.dispatch one batch(iterator):
--> 917
                        self. iterating = self. original iterator is not None
    918
    919
C:\Python\lib\site-packages\sklearn\externals\joblib\parallel.py in dispatch one batch(self, iterator)
    757
                        return False
    758
                    else:
--> 759
                        self. dispatch(tasks)
    760
                        return True
    761
C:\Python\lib\site-packages\sklearn\externals\joblib\parallel.py in dispatch(self, batch)
    714
                with self. lock:
                    job idx = len(self. jobs)
    715
                    job = self. backend.apply async(batch, callback=cb)
--> 716
                    # A job can complete so quickly than its callback is
    717
                    # called before we get here, causing self. jobs to
    718
C:\Python\lib\site-packages\sklearn\externals\joblib\ parallel backends.py in apply async(self, func, callback)
    180
            def apply async(self, func, callback=None):
```

```
"""Schedule a func to be run"""
    181
                result = ImmediateResult(func)
--> 182
                if callback:
    183
    184
                    callback(result)
C:\Python\lib\site-packages\sklearn\externals\joblib\ parallel backends.py in init (self, batch)
                # Don't delay the application, to avoid keeping the input
    547
                # arguments in memory
    548
                self.results = batch()
--> 549
    550
    551
            def get(self):
C:\Python\lib\site-packages\sklearn\externals\joblib\parallel.py in call (self)
    223
                with parallel backend(self. backend, n jobs=self. n jobs):
    224
                    return [func(*args, **kwargs)
--> 225
                            for func, args, kwargs in self.items]
    226
    227
            def len (self):
C:\Python\lib\site-packages\sklearn\externals\joblib\parallel.py in <listcomp>(.0)
                with parallel backend(self. backend, n jobs=self. n jobs):
    223
    224
                    return [func(*args, **kwargs)
                            for func, args, kwargs in self.items]
--> 225
    226
    227
            def len (self):
C:\Python\lib\site-packages\sklearn\model_selection\_validation.py in _fit_and_score(estimator, X, y, scorer, train, t
est, verbose, parameters, fit params, return train score, return parameters, return n test samples, return times, retu
rn estimator, error score)
    526
                    estimator.fit(X train, **fit params)
    527
                else:
--> 528
                    estimator.fit(X train, y train, **fit params)
    529
    530
            except Exception as e:
C:\Python\lib\site-packages\sklearn\model selection\ search.py in fit(self, X, y, groups, **fit params)
                        return results container[0]
    720
    721
--> 722
                    self. run search(evaluate candidates)
    723
    724
                results = results container[0]
C:\Python\lib\site-packages\sklearn\model selection\ search.py in run search(self, evaluate candidates)
   1189
            def run search(self, evaluate candidates):
                """Search all candidates in param_grid"""
   1190
                evaluate candidates(ParameterGrid(self.param grid))
-> 1191
   1192
   1193
```

```
C:\Python\lib\site-packages\sklearn\model selection\ search.py in evaluate candidates(candidate params)
                                       for parameters, (train, test)
    709
    710
                                       in product(candidate params,
--> 711
                                                  cv.split(X, y, groups)))
    712
    713
                        all candidate params.extend(candidate params)
C:\Python\lib\site-packages\sklearn\externals\joblib\parallel.py in call (self, iterable)
    918
                        self. iterating = self. original iterator is not None
    919
--> 920
                    while self.dispatch one batch(iterator):
    921
                        pass
    922
C:\Python\lib\site-packages\sklearn\externals\joblib\parallel.py in dispatch one batch(self, iterator)
                        return False
    757
    758
                    else:
--> 759
                        self. dispatch(tasks)
                        return True
    760
    761
C:\Python\lib\site-packages\sklearn\externals\joblib\parallel.py in dispatch(self, batch)
    714
                with self. lock:
    715
                    job idx = len(self. jobs)
                    job = self. backend.apply async(batch, callback=cb)
--> 716
                    # A job can complete so quickly than its callback is
    717
    718
                    # called before we get here, causing self. jobs to
C:\Python\lib\site-packages\sklearn\externals\joblib\ parallel backends.py in apply async(self, func, callback)
            def apply async(self, func, callback=None):
    180
    181
                """Schedule a func to be run"""
--> 182
                result = ImmediateResult(func)
    183
                if callback:
                    callback(result)
    184
C:\Python\lib\site-packages\sklearn\externals\joblib\ parallel backends.py in init (self, batch)
    547
                # Don't delay the application, to avoid keeping the input
    548
                # arguments in memory
                self.results = batch()
--> 549
    550
    551
            def get(self):
C:\Python\lib\site-packages\sklearn\externals\joblib\parallel.py in call (self)
                with parallel backend(self. backend, n jobs=self. n jobs):
    223
    224
                    return [func(*args, **kwargs)
                            for func, args, kwargs in self.items]
--> 225
    226
```

```
227
            def len (self):
C:\Python\lib\site-packages\sklearn\externals\joblib\parallel.py in <listcomp>(.0)
    223
                with parallel backend(self. backend, n jobs=self. n jobs):
    224
                    return [func(*args, **kwargs)
--> 225
                            for func, args, kwargs in self.items]
    226
    227
            def len (self):
C:\Python\lib\site-packages\sklearn\model selection\ validation.py in fit and score(estimator, X, y, scorer, train, t
est, verbose, parameters, fit params, return train score, return parameters, return n test samples, return times, retu
rn estimator, error_score)
    570
                if return train score:
                    train scores = _score(estimator, X_train, y_train, scorer,
    571
--> 572
                                          is multimetric)
    573
    574
            if verbose > 2:
C:\Python\lib\site-packages\sklearn\model selection\ validation.py in score(estimator, X test, y test, scorer, is mul
timetric)
            .....
    603
    604
            if is multimetric:
--> 605
                return multimetric score(estimator, X test, y test, scorer)
    606
            else:
    607
                if y test is None:
C:\Python\lib\site-packages\sklearn\model selection\ validation.py in multimetric score(estimator, X test, y test, sc
orers)
    633
                    score = scorer(estimator, X test)
    634
                else:
                    score = scorer(estimator, X_test, y_test)
--> 635
    636
    637
                if hasattr(score, 'item'):
C:\Python\lib\site-packages\sklearn\metrics\scorer.py in passthrough scorer(estimator, *args, **kwargs)
    239 def passthrough scorer(estimator, *args, **kwargs):
            """Function that wraps estimator.score"""
    240
--> 241
            return estimator.score(*args, **kwargs)
    242
    243
C:\Python\lib\site-packages\sklearn\base.py in score(self, X, y, sample weight)
    288
    289
                from .metrics import accuracy score
--> 290
                return accuracy score(y, self.predict(X), sample weight=sample weight)
    291
    292
```

```
C:\Python\lib\site-packages\sklearn\neighbors\classification.py in predict(self, X)
                X = check array(X, accept sparse='csr')
    147
    148
--> 149
                neigh dist, neigh ind = self.kneighbors(X)
                classes = self.classes
    150
                y = self. y
    151
C:\Python\lib\site-packages\sklearn\neighbors\base.py in kneighbors(self, X, n neighbors, return distance)
    453
                        delayed query(
    454
                            self. tree, X[s], n neighbors, return distance)
                        for s in gen even slices(X.shape[0], n jobs)
--> 455
    456
    457
                else:
C:\Python\lib\site-packages\sklearn\externals\joblib\parallel.py in call (self, iterable)
                    # remaining jobs.
    915
                    self. iterating = False
    916
                    if self.dispatch one batch(iterator):
--> 917
    918
                        self. iterating = self. original iterator is not None
    919
C:\Python\lib\site-packages\sklearn\externals\joblib\parallel.py in dispatch one batch(self, iterator)
                        return False
    757
    758
                    else:
--> 759
                        self. dispatch(tasks)
    760
                        return True
    761
C:\Python\lib\site-packages\sklearn\externals\joblib\parallel.py in dispatch(self, batch)
                with self. lock:
    714
                    job idx = len(self. jobs)
    715
                    job = self. backend.apply async(batch, callback=cb)
--> 716
                    # A job can complete so quickly than its callback is
    717
    718
                    # called before we get here, causing self. jobs to
C:\Python\lib\site-packages\sklearn\externals\joblib\ parallel backends.py in apply async(self, func, callback)
            def apply async(self, func, callback=None):
    180
                """Schedule a func to be run"""
    181
--> 182
                result = ImmediateResult(func)
                if callback:
    183
    184
                    callback(result)
C:\Python\lib\site-packages\sklearn\externals\joblib\ parallel backends.py in init (self, batch)
    547
                # Don't delay the application, to avoid keeping the input
                # arguments in memory
    548
                self.results = batch()
--> 549
    550
    551
            def get(self):
```

```
C:\Python\lib\site-packages\sklearn\externals\joblib\parallel.py in call (self)
                          with parallel backend(self. backend, n jobs=self. n jobs):
              223
              224
                              return [func(*args, **kwargs)
                                      for func, args, kwargs in self.items]
          --> 225
              226
              227
                      def len (self):
          C:\Python\lib\site-packages\sklearn\externals\joblib\parallel.py in <listcomp>(.0)
                          with parallel backend(self. backend, n jobs=self. n jobs):
              223
              224
                              return [func(*args, **kwargs)
          --> 225
                                      for func, args, kwargs in self.items]
              226
              227
                      def len (self):
          C:\Python\lib\site-packages\sklearn\neighbors\base.py in tree query parallel helper(tree, data, n neighbors, return d
          istance)
              290
                      under PyPy.
              291
          --> 292
                      return tree query (data, n neighbors, return distance)
              293
              294
          KeyboardInterrupt:
In [318]: ## Loop for each trial
          for i in range(20):
              ## Choose cross-validation techniques for the inner and outer loops,
              ## independently of the dataset.
              inner_cv = KFold(n_splits = 4, shuffle = True, random_state = i)
              outer_cv = KFold(n_splits = 4, shuffle = True, random_state = i)
          ## Nested CV for Logit Regression
              dtclass= GridSearchCV(estimator=dtc, param_grid=dtc_p_grid, cv=inner_cv)
              dtclass.fit(X_train_standard, y_train)
```

nested_score = cross_val_score(dtreg, X = X_train_standard, y = y_train, cv = outer_cv)

nested scores_dtc[i] = nested_score.mean()

```
In [138]: ## Loop for each trial
for i in range(20):
    ## Choose cross-validation techniques for the inner and outer loops,
    ## independently of the dataset.
    inner_cv = KFold(n_splits = 4, shuffle = True, random_state = i)
    outer_cv = KFold(n_splits = 4, shuffle = True, random_state = i)

## Nested CV for Logit Regression

svclass= GridSearchCV(estimator=svc, param_grid=svc_p_grid, cv=inner_cv)
    svclass.fit(X_train_standard, y_train)

nested_score = cross_val_score(svclass, X = X_train_standard, y = y_train, cv = outer_cv)
    nested_scores_svc[i] = nested_score.mean()
```

```
In [365]: ## Loop for each trial
for i in range(20):
    ## Choose cross-validation techniques for the inner and outer loops,
    ## independently of the dataset.
    inner_cv = KFold(n_splits = 4, shuffle = True, random_state = i)
    outer_cv = KFold(n_splits = 4, shuffle = True, random_state = i)

## Nested CV for Gradient Boost Classifier

gbclass= GridSearchCV(estimator=gbc, param_grid=gbc_p_grid, cv=inner_cv)
    gbclass.fit(X_train_standard, y_train)

nested_score = cross_val_score(gbclass, X = X_train_standard, y = y_train, cv = outer_cv)
    nested_scores_gbc[i] = nested_score.mean()
```

```
KeyboardInterrupt
                                          Traceback (most recent call last)
<ipython-input-365-60868a14b3d3> in <module>
     12
            gbclass.fit(X train standard, y train)
     13
---> 14
            nested score = cross val score(gbclass, X = X train standard, y = y train, cv = outer cv)
     15
            nested scores gbc[i] = nested score.mean()
C:\Python\lib\site-packages\sklearn\model_selection\_validation.py in cross_val_score(estimator, X, y, groups, scorin
g, cv, n_jobs, verbose, fit_params, pre_dispatch, error_score)
    400
                                        fit params=fit params,
    401
                                        pre dispatch=pre dispatch,
--> 402
                                        error score=error score)
    403
            return cv results['test score']
    404
C:\Python\lib\site-packages\sklearn\model selection\ validation.py in cross validate(estimator, X, y, groups, scoring,
cv, n jobs, verbose, fit params, pre dispatch, return train score, return estimator, error score)
    238
                    return times=True, return estimator=return estimator,
    239
                    error score=error score)
--> 240
                for train, test in cv.split(X, y, groups))
    241
    242
            zipped scores = list(zip(*scores))
C:\Python\lib\site-packages\sklearn\externals\joblib\parallel.py in __call__(self, iterable)
                        self. iterating = self. original iterator is not None
    918
    919
--> 920
                    while self.dispatch one batch(iterator):
    921
                        pass
    922
C:\Python\lib\site-packages\sklearn\externals\joblib\parallel.py in dispatch one batch(self, iterator)
    757
                        return False
    758
                    else:
--> 759
                        self. dispatch(tasks)
    760
                        return True
    761
C:\Python\lib\site-packages\sklearn\externals\joblib\parallel.py in dispatch(self, batch)
    714
                with self. lock:
                    job_idx = len(self. jobs)
    715
                    job = self. backend.apply async(batch, callback=cb)
--> 716
                    # A job can complete so quickly than its callback is
    717
                    # called before we get here, causing self. jobs to
    718
C:\Python\lib\site-packages\sklearn\externals\joblib\ parallel backends.py in apply async(self, func, callback)
    180
            def apply async(self, func, callback=None):
```

```
"""Schedule a func to be run"""
    181
                result = ImmediateResult(func)
--> 182
                if callback:
    183
    184
                    callback(result)
C:\Python\lib\site-packages\sklearn\externals\joblib\ parallel backends.py in init (self, batch)
                # Don't delay the application, to avoid keeping the input
    547
                # arguments in memory
    548
                self.results = batch()
--> 549
    550
    551
            def get(self):
C:\Python\lib\site-packages\sklearn\externals\joblib\parallel.py in call (self)
    223
                with parallel backend(self. backend, n jobs=self. n jobs):
    224
                    return [func(*args, **kwargs)
--> 225
                            for func, args, kwargs in self.items]
    226
    227
            def len (self):
C:\Python\lib\site-packages\sklearn\externals\joblib\parallel.py in <listcomp>(.0)
                with parallel backend(self. backend, n jobs=self. n jobs):
    223
    224
                    return [func(*args, **kwargs)
                            for func, args, kwargs in self.items]
--> 225
    226
    227
            def len (self):
C:\Python\lib\site-packages\sklearn\model_selection\_validation.py in _fit_and_score(estimator, X, y, scorer, train, t
est, verbose, parameters, fit params, return train score, return parameters, return n test samples, return times, retu
rn estimator, error score)
    526
                    estimator.fit(X train, **fit params)
    527
                else:
--> 528
                    estimator.fit(X train, y train, **fit params)
    529
    530
            except Exception as e:
C:\Python\lib\site-packages\sklearn\model selection\ search.py in fit(self, X, y, groups, **fit params)
                        return results container[0]
    720
    721
--> 722
                    self. run search(evaluate candidates)
    723
    724
                results = results container[0]
C:\Python\lib\site-packages\sklearn\model selection\ search.py in run search(self, evaluate candidates)
   1189
            def run search(self, evaluate candidates):
                """Search all candidates in param_grid"""
   1190
                evaluate candidates(ParameterGrid(self.param grid))
-> 1191
   1192
   1193
```

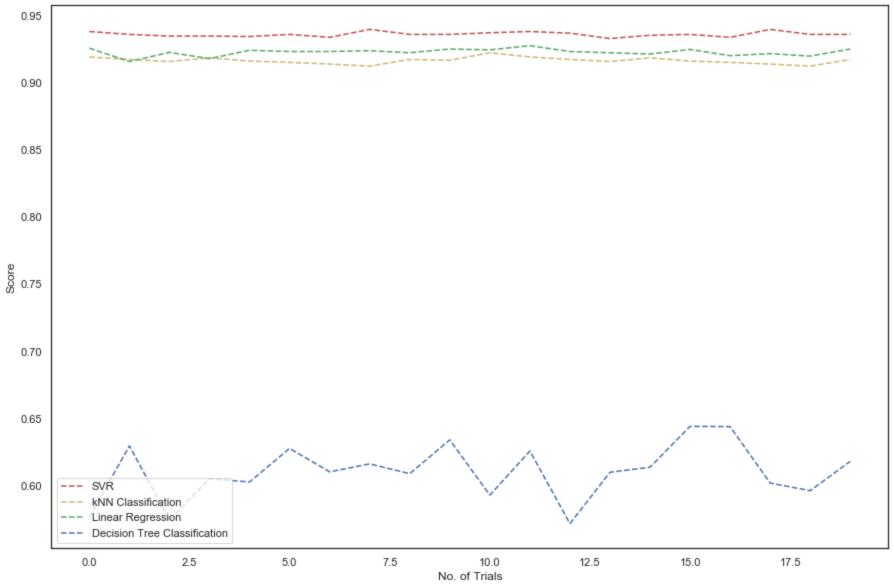
```
C:\Python\lib\site-packages\sklearn\model selection\ search.py in evaluate candidates(candidate params)
                                       for parameters, (train, test)
    709
    710
                                       in product(candidate params,
--> 711
                                                  cv.split(X, y, groups)))
    712
    713
                        all candidate params.extend(candidate params)
C:\Python\lib\site-packages\sklearn\externals\joblib\parallel.py in call (self, iterable)
    918
                        self. iterating = self. original iterator is not None
    919
--> 920
                    while self.dispatch one batch(iterator):
    921
                        pass
    922
C:\Python\lib\site-packages\sklearn\externals\joblib\parallel.py in dispatch one batch(self, iterator)
                        return False
    757
    758
                    else:
--> 759
                        self. dispatch(tasks)
                        return True
    760
    761
C:\Python\lib\site-packages\sklearn\externals\joblib\parallel.py in dispatch(self, batch)
    714
                with self. lock:
    715
                    job idx = len(self. jobs)
                    job = self. backend.apply async(batch, callback=cb)
--> 716
                    # A job can complete so quickly than its callback is
    717
    718
                    # called before we get here, causing self. jobs to
C:\Python\lib\site-packages\sklearn\externals\joblib\ parallel backends.py in apply async(self, func, callback)
            def apply async(self, func, callback=None):
    180
    181
                """Schedule a func to be run"""
--> 182
                result = ImmediateResult(func)
    183
                if callback:
                    callback(result)
    184
C:\Python\lib\site-packages\sklearn\externals\joblib\ parallel backends.py in init (self, batch)
    547
                # Don't delay the application, to avoid keeping the input
    548
                # arguments in memory
                self.results = batch()
--> 549
    550
    551
            def get(self):
C:\Python\lib\site-packages\sklearn\externals\joblib\parallel.py in call (self)
                with parallel backend(self. backend, n jobs=self. n jobs):
    223
    224
                    return [func(*args, **kwargs)
                            for func, args, kwargs in self.items]
--> 225
    226
```

```
def len (self):
    227
C:\Python\lib\site-packages\sklearn\externals\joblib\parallel.py in <listcomp>(.0)
    223
                with parallel backend(self. backend, n jobs=self. n jobs):
    224
                    return [func(*args, **kwargs)
--> 225
                            for func, args, kwargs in self.items]
    226
    227
            def len (self):
C:\Python\lib\site-packages\sklearn\model selection\ validation.py in fit and score(estimator, X, y, scorer, train, t
est, verbose, parameters, fit params, return train score, return parameters, return n test samples, return times, retu
rn estimator, error score)
    526
                    estimator.fit(X train, **fit params)
    527
                else:
--> 528
                    estimator.fit(X train, y train, **fit params)
    529
    530
            except Exception as e:
C:\Python\lib\site-packages\sklearn\ensemble\gradient boosting.py in fit(self, X, y, sample weight, monitor)
                n stages = self. fit stages(X, y, y pred, sample weight, self. rng,
   1463
   1464
                                            X val, y val, sample weight val,
                                            begin at stage, monitor, X idx sorted)
-> 1465
   1466
   1467
                # change shape of arrays after fit (early-stopping or additional ests)
C:\Python\lib\site-packages\sklearn\ensemble\gradient boosting.py in fit stages(self, X, y, y pred, sample weight, ra
ndom state, X val, y val, sample weight val, begin at stage, monitor, X idx sorted)
   1527
                    y pred = self. fit stage(i, X, y, y pred, sample weight,
   1528
                                             sample mask, random state, X idx sorted,
-> 1529
                                             X csc, X csr)
   1530
                    # track deviance (= loss)
   1531
C:\Python\lib\site-packages\sklearn\ensemble\gradient boosting.py in fit stage(self, i, X, y, y pred, sample weight,
 sample mask, random state, X idx sorted, X csc, X csr)
   1192
                    X = X csr if X csr is not None else X
   1193
                    tree.fit(X, residual, sample weight=sample weight,
-> 1194
                             check input=False, X idx sorted=X idx sorted)
   1195
   1196
                    # update tree leaves
C:\Python\lib\site-packages\sklearn\tree\tree.py in fit(self, X, y, sample weight, check input, X idx sorted)
                    sample weight=sample weight,
   1140
   1141
                    check input=check input,
-> 1142
                    X idx sorted=X idx sorted)
                return self
   1143
   1144
```

KeyboardInterrupt:

```
In [356]: ### Reset seaborn to the default background - for better viewing
          sns.set style("white")
          ## Plot scores on each trial for nested CV
          ## Set the figure size
          plt.figure(figsize= (15, 10))
          ## Plot nested scores for each classifier - quickly visual the best performing model
          ## This is WITHOUT having changed any of the default parameters
          plt.plot(nested_scores_svc, 'r--', label = "SVR")
          plt.plot(nested_scores_knnc, 'y--', label = "kNN Classification")
          plt.plot(nested_scores_lc, 'g--', label = "Linear Regression")
          plt.plot(nested_scores_dtc, 'b--', label = "Decision Tree Classification")
          plt.plot(nested_scores_gbc, 'v--', label = "Gradient Boost")
          ## Give some labels
          plt.xlabel("No. of Trials")
          plt.ylabel("Score")
          ## Title and Legend
          plt.title("Nested Cross Validation Scores")
          plt.legend(loc = 'lower left')
          ## Show the graph
          plt.show()
```





From our Cross Validation plot above, we see that a Support Vector Machine classifier performs the best at classifying spam email out of the different data mining procedures tested.

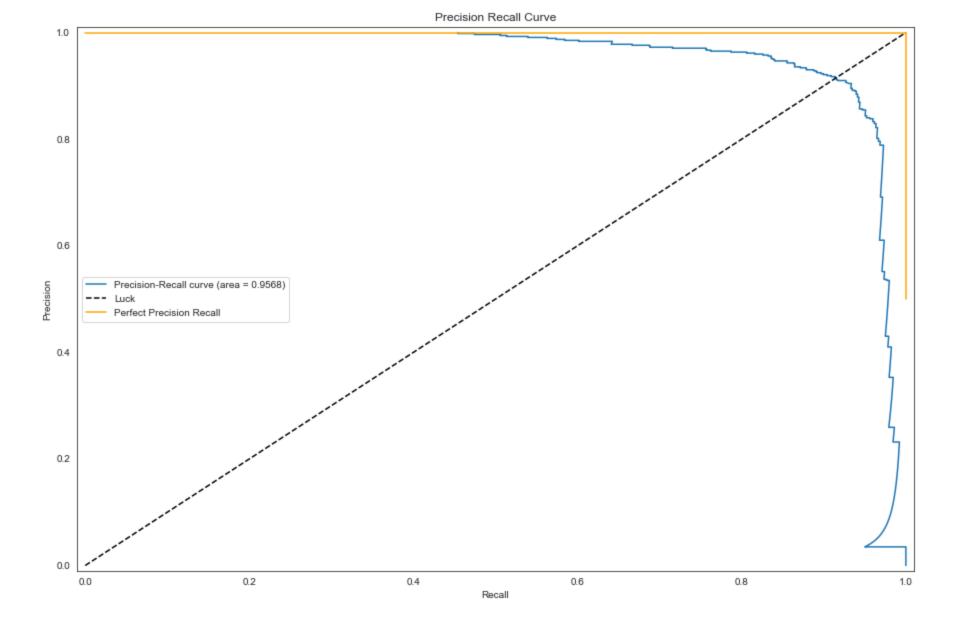
Since it is pretty clear that this was an effective model, I will do further exploration using the best parameters selected by the nested cross validation process.

```
In [140]: ## Get our best params and their scores
          print(svclass.best_params_)
          print()
          ## Print out how well it performed using the best params
          print(svclass.best_score_)
          ## save our best params so we can use them in our actual SVC model!
          best svc params = svclass.best params
          {'C': 1000, 'gamma': 0.0001, 'kernel': 'rbf'}
          0.9347826086956522
In [147]: ## Initialize our DecisionTree classifier with the best params based on our GridSearch.
          svc clf = svm.SVC(**best svc params, probability = True)
          ## Train the model (fit the data)
          # 'fit' builds a decision tree from the training set (X, y).
          svc clf = svc clf.fit(X train standard, y train)
In [148]: | ## Evaluate performance by cross-validation
          scores = cross_val_score(svc_clf, X_train_standard, y_train, cv = 10)
          print(scores)
          print()
          # The mean score and the 95% confidence interval of our scores:
          print("Accuracy: %0.2f (+/- %0.2f)" % (scores.mean(), scores.std() * 2))
          [0.92569659 0.91925466 0.91925466 0.94099379 0.93167702 0.92546584
           0.93478261 0.94099379 0.95341615 0.93457944]
          Accuracy: 0.93 (+/- 0.02)
In [149]:
          ## Create three empty lists to store my precision, recall, and average precision scores
          precision, recall, average_precision = [], [], []
          ## Get probabilities for our labels
          probas = svc clf.predict proba(X test standard)
```

```
In [156]: ## Create my false positive rate, true positive rate, and threshold using my test data
          fpr, tpr, threholds = roc curve(y test, probas [:, 1], pos label = 1)
          ## Create precision and recall scores to plot with
          precision score, recall score, = precision recall curve(y test, probas [:, 1])
          ## Calculate the overall AUC for the model
          auc = np.trapz(tpr, fpr)
          ## Save the average precision for our model
          avg_precision = average_precision_score(y_test, probas_[:, 1])
In [206]: | ## Build a confusion matrix from our Support Vector Machine model - another assessment of performance
          ## Try to predict the outcomes on our test data
          predicted = svc clf.predict(X test standard)
          ## Compare that with our ACTUAL values from the test data set
          matrix = confusion matrix(y test, predicted)
          print(matrix)
          print()
          ## Create a report to show our precision(accuracy), recall, and f1 for predictions
          report = classification report(y test, predicted)
          print(report)
          [[798 39]
           [ 51 493]]
                                    recall f1-score support
                        precision
                     0
                             0.94
                                        0.95
                                                  0.95
                                                             837
                             0.93
                                       0.91
                                                 0.92
                                                             544
                                                 0.93
                                                            1381
              accuracy
             macro avg
                             0.93
                                        0.93
                                                  0.93
                                                            1381
                             0.93
                                       0.93
          weighted avg
                                                  0.93
                                                            1381
```

The AUC Curve is very, very close to being an almost perfect line. This tells me this model is very effective at discovering and identifying spam emails.

```
In [198]: ### Reset seaborn to the default background - for better viewing
          sns.set style("white")
          ## Create a new figure to plot
          plt.figure(figsize= (15, 10))
          1w = 2
          ## Plot the model's Precision Recall Curve
          plt.plot(precision_score, recall_score, linestyle = '-', label='Precision-Recall curve (area = {})'.format(round(avg_pr
          ecision, 4)))
          ## Put in a line to demonstrate blind luck
          plt.plot([0, 1], [0, 1], color = 'black', linestyle = '--', label = 'Luck')
          ## Plot the perfect Precision Recall Line to see how well our SVM Classifier performed
          plt.plot([0, 1], [1, 1], color = 'orange')
          plt.plot([1, 1], [1, 0.5], color = 'orange', label = "Perfect Precision Recall")
          ## Set the limits so they start at zero
          plt.ylim([-0.01, 1.01])
          plt.xlim([-0.01, 1.01])
          ## Set Labels for x and y
          plt.xlabel('Recall')
          plt.ylabel('Precision')
          ## Set a title and legend
          plt.title('Precision Recall Curve')
          plt.legend(loc = 'center left')
          ## Show the curve!
          plt.show()
```



Due to the slight class imbalance, I also generate a Precision-Recall curve; accuracy may not be an effective measure of model performance so it is good to just confirm the model is working as expected.

Here we confirm our earlier observation that the model is performing extremely well, with an area of 0.9568.

To reinforce and showcase how the model is performing at its classification task, I include two lines: one showing random luck (black) and a perfect Precision-Recall (orange).

I also want to investigate the cost for misclassification; it's not enough to make sure the model is working as expected; we want to penalize the model for mistakes (not too harshly) to make sure that we don't allow e-mails through that should not be allowed in.

I will punish false positives more harshly than false negative. The reasoning behind this is if an email that *should* have been identified as spam get through, then it should be penalized vs. if the classifier misclassified a good email as spam.

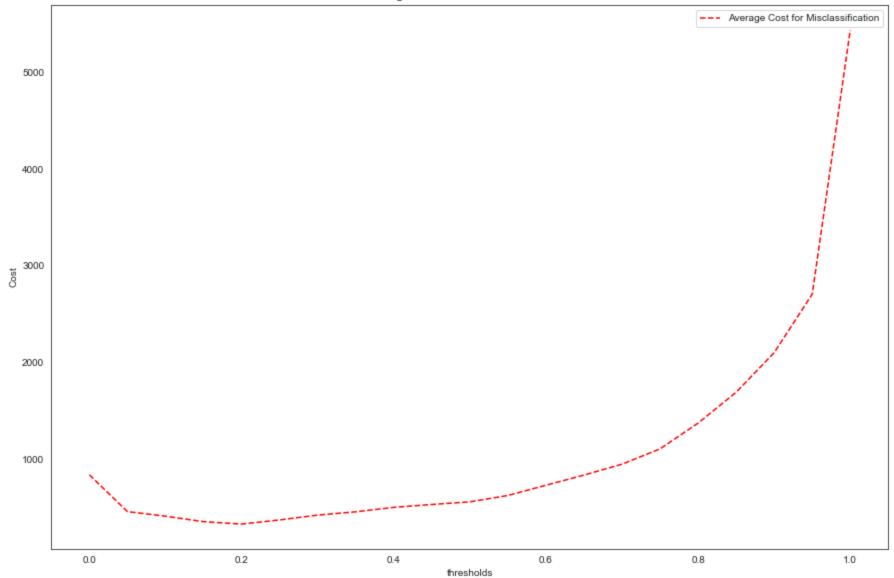
If a spam email gets through the filter, then any harmful software associated with that spam message may infect the user's computer down the line.

```
In []: ## Initialize different thresholds and Costs that will be tied to those thresholds
thresholds = np.linspace(0, 1.0, num=21)

## Generate three generic Cost List for each matrix
Cost_List = np.linspace(0, 1.0, num=21)

## Build cost matrix for misidentifying spam
cost_matrix = np.array([[0, 1], [10, 0]])
```

```
In [199]: index = 0
        for t in thresholds:
            predict_thre = np.where(probas_[:, 1] > t, 1, 0) ## prediction based on the preset threshold
            clf_matrix = confusion_matrix(y_test, predict_thre)
            trix[1][0] +clf_matrix[1][1]*cost_matrix[1][1]
            index+=1
        ## Set the figure size
         plt.figure(figsize= (15, 10))
         ## Plot each Cost Line individually
         plt.plot(thresholds, Cost_List, 'r--', label = "Average Cost for Misclassification")
         ## Give some Labels
         plt.xlabel("thresholds")
         plt.ylabel("Cost")
         ## Title and Legend
         plt.title("Average Misclassifcation Cost Function")
         plt.legend(loc = 'upper right')
         ## Show the Cost Matrix Analysis
         plt.show()
```



C. Use Keras and Keras Tuner to develop some classifiers

- 1. Build the model function
- 2. Build the hyper tuner function
- 3. Tune the model and explore the data space to make predictions
- 4. Assess the model performance.

```
In [15]: ## Just confirming the shape of the training data to know how many features we have
X_train_standard.shape
Out[15]: (3220, 57)
```

Now that I can use Keras and hyper tuning, I will create a classifier using a similar process.

```
In [16]: ## First, we build a function to actually put together our model
         def build_class_model(hp):
             ## Base Layer
             cmodel = Sequential()
             ## Add first layer, test with 10 up to 22 features
             cmodel.add(layers.Dense(units = hp.Int ("units",
                                                    min_value = 20,
                                                    max_value = 57,
                                                    step = 2),
                                    ## Use same initializer as model above
                                    activation = "relu", kernel_initializer = "he_uniform"))
             ## Add target layer using linear regressor
             cmodel.add(layers.Dense(1, activation = "sigmoid"))
             ## Use different learning rates to test the model
             cmodel.compile(
             optimizer = keras.optimizers.SGD(
                 hp.Choice("learning_rate", values = [1e-2, 1e-3, 1e-4])),
             ## Use same loss fucntion as before
             loss = "binary_crossentropy",
             ## Test using Accuracy
             metrics = ["accuracy", "binary_accuracy"])
             ## Return completed model
             return cmodel
```

```
In [99]: ## Build hyper tuner, will perform cross validation for us

### Use RandomSearch

classtuner = RandomSearch(

    ## Use model function from above
    build_class_model,

    ## What is objective function? Using Loss here
    objective = "val_accuracy",

    ## Set number of trials
    max_trials = 5,

## Number of executions
    executions_per_trial = 3,

## Set to short dir path
    directory = "C:\\"

)
```

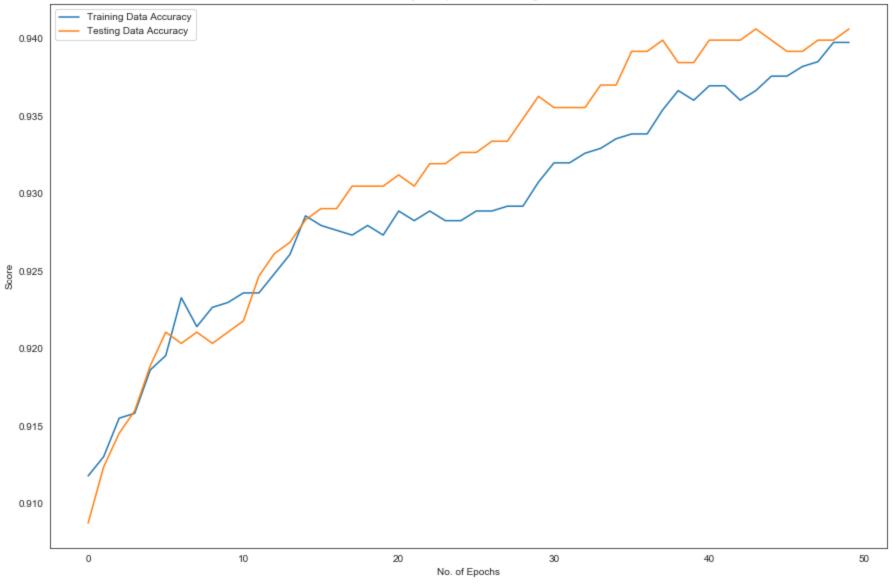
```
Train on 3220 samples, validate on 1381 samples
Epoch 1/10
A: 2s - loss: 0.8565 - accuracy: 0.4414 - binary accuracy: 0.4414 - ETA: 1s - loss: 0.8521 - accuracy: 0.4428 - binary
_accuracy: 0.44 - ETA: 0s - loss: 0.8269 - accuracy: 0.4636 - binary_accuracy: 0.46 - ETA: 0s - loss: 0.8334 - accurac
y: 0.4611 - binary accuracy: 0.46 - ETA: 0s - loss: 0.8260 - accuracy: 0.4605 - binary accuracy: 0.46 - 1s 400us/sampl
e - loss: 0.8271 - accuracy: 0.4584 - binary_accuracy: 0.4584 - val_loss: 0.8325 - val_accuracy: 0.4881 - val_binary_a
ccuracy: 0.4881
Epoch 2/10
0s - loss: 0.8556 - accuracy: 0.4315 - binary accuracy: 0.43 - ETA: 0s - loss: 0.8306 - accuracy: 0.4617 - binary accu
racy: 0.46 - ETA: 0s - loss: 0.8270 - accuracy: 0.4587 - binary accuracy: 0.45 - ETA: 0s - loss: 0.8212 - accuracy: 0.
4604 - binary accuracy: 0.46 - ETA: 0s - loss: 0.8184 - accuracy: 0.4633 - binary accuracy: 0.46 - 0s 123us/sample - l
oss: 0.8215 - accuracy: 0.4637 - binary_accuracy: 0.4637 - val_loss: 0.8270 - val_accuracy: 0.4902 - val binary accura
cy: 0.4902
Epoch 3/10
Os - loss: 0.8164 - accuracy: 0.4492 - binary accuracy: 0.44 - ETA: Os - loss: 0.8136 - accuracy: 0.4614 - binary accu
racy: 0.46 - ETA: 0s - loss: 0.8119 - accuracy: 0.4701 - binary accuracy: 0.47 - ETA: 0s - loss: 0.8165 - accuracy: 0.
4719 - binary accuracy: 0.47 - 0s 108us/sample - loss: 0.8159 - accuracy: 0.4699 - binary accuracy: 0.4699 - val loss:
0.8217 - val accuracy: 0.4953 - val binary accuracy: 0.4953
Epoch 4/10
0s - loss: 0.8072 - accuracy: 0.4688 - binary accuracy: 0.46 - ETA: 0s - loss: 0.8172 - accuracy: 0.4744 - binary accu
racy: 0.47 - ETA: 0s - loss: 0.8118 - accuracy: 0.4750 - binary_accuracy: 0.47 - ETA: 0s - loss: 0.8132 - accuracy: 0.
4770 - binary_accuracy: 0.47 - ETA: 0s - loss: 0.8116 - accuracy: 0.4782 - binary_accuracy: 0.47 - 0s 122us/sample - l
oss: 0.8104 - accuracy: 0.4783 - binary accuracy: 0.4783 - val loss: 0.8164 - val accuracy: 0.5018 - val binary accura
cy: 0.5018
Epoch 5/10
Os - loss: 0.8319 - accuracy: 0.4851 - binary accuracy: 0.48 - ETA: Os - loss: 0.8214 - accuracy: 0.4805 - binary accu
racy: 0.48 - ETA: 0s - loss: 0.8073 - accuracy: 0.4916 - binary accuracy: 0.49 - ETA: 0s - loss: 0.8012 - accuracy: 0.
4823 - binary_accuracy: 0.48 - ETA: 0s - loss: 0.8040 - accuracy: 0.4807 - binary_accuracy: 0.48 - 0s 155us/sample - l
oss: 0.8050 - accuracy: 0.4832 - binary_accuracy: 0.4832 - val_loss: 0.8112 - val_accuracy: 0.5040 - val_binary_accura
cy: 0.5040
Epoch 6/10
0s - loss: 0.8309 - accuracy: 0.4458 - binary accuracy: 0.44 - ETA: 0s - loss: 0.8025 - accuracy: 0.4706 - binary accu
racy: 0.47 - ETA: 0s - loss: 0.7988 - accuracy: 0.4778 - binary accuracy: 0.47 - ETA: 0s - loss: 0.7930 - accuracy: 0.
4860 - binary_accuracy: 0.48 - ETA: 0s - loss: 0.7976 - accuracy: 0.4840 - binary_accuracy: 0.48 - ETA: 0s - loss: 0.7
997 - accuracy: 0.4842 - binary_accuracy: 0.48 - 1s 160us/sample - loss: 0.7997 - accuracy: 0.4870 - binary_accuracy:
0.4870 - val_loss: 0.8061 - val_accuracy: 0.5083 - val_binary_accuracy: 0.5083
Epoch 7/10
1312/3220 [=======>......] - ETA: 0s - loss: 0.8565 - accuracy: 0.4375 - binary accuracy: 0.43 - ETA:
Os - loss: 0.8094 - accuracy: 0.4700 - binary_accuracy: 0.47 - ETA: Os - loss: 0.8189 - accuracy: 0.4710 - binary_accu
```

racy: 0.47

limit_output extension: Maximum message size of 10000 exceeded with 10070 characters

```
In [29]: ### Reset seaborn to the default background - for better viewing
         sns.set_style("white")
         ## Plot scores on each trial for nested CV
         ## Set the figure size
         plt.figure(figsize= (15, 10))
         ## Plot nested scores for each classifier - quickly visual the best performing model
         ## This is WITHOUT having changed any of the default parameters
         plt.plot(spam_history.history['accuracy'], label = "Training Data Accuracy")
         plt.plot(spam_history.history['val_accuracy'], label = "Testing Data Accuracy")
         ## Give some labels and title
         plt.xlabel("No. of Epochs")
         plt.ylabel("Score")
         ## Title and Legend
         plt.title("Model Accuracy Comparison - Training & Test Data")
         plt.legend()
         ## Show the graph
         plt.show()
```





Using sklearn metrics library, I can determine how well the model is performing by generating ROC, Precision, and Recall curves

```
In [30]: ## Create three empty lists to store my precision, recall, and average precision scores
    precision, recall, average_precision = [], [], []

## Get probabilities for our labels
    probas_ = top_model.predict_proba(X_test)

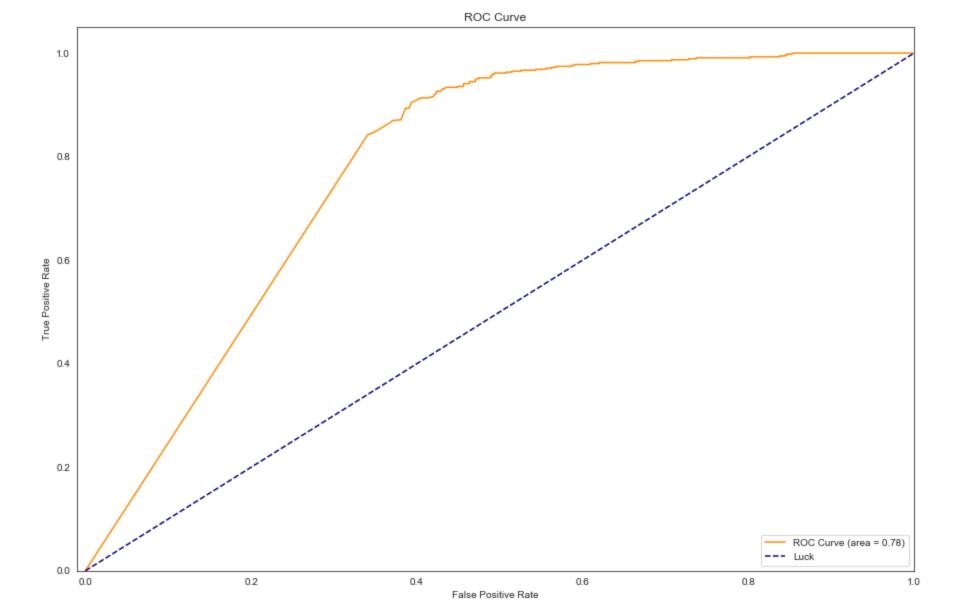
In [69]: ## Create my false positive rate, true positive rate, and threshold using my test data
    fpr, tpr, threholds = roc_curve(y_test, probas_, pos_label = 1)

## Create precision and recall scores to plot with
    precision_score, recall_score, _ = precision_recall_curve(y_test, probas_)

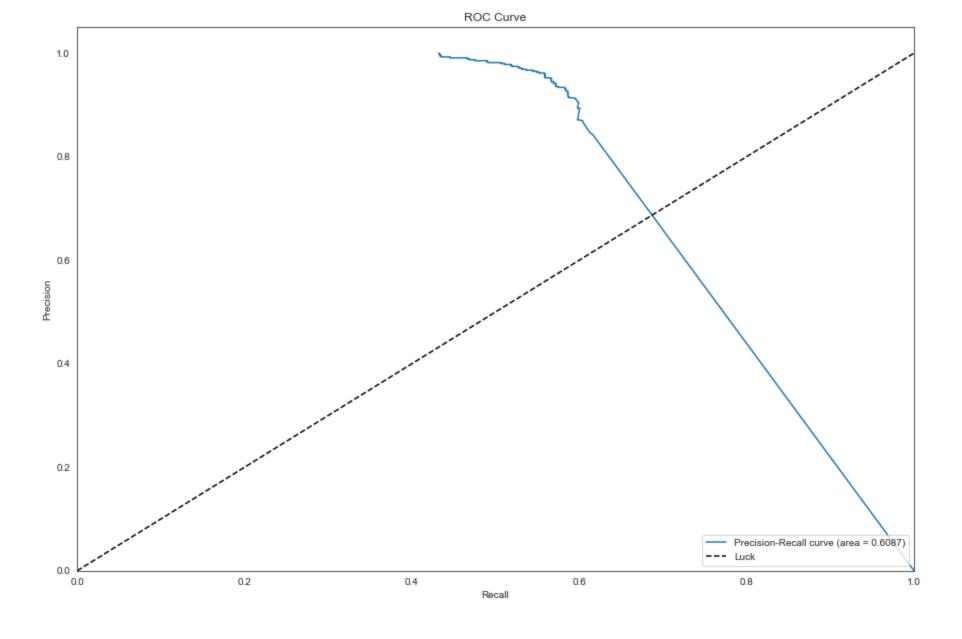
## Calculate the overall AUC for the model
    auc = np.trapz(tpr, fpr)

## Save the average precision for our model
    avg precision = average precision score(y_test, probas_)
```

```
In [41]: ### Reset seaborn to the default background - for better viewing
         sns.set_style("white")
         ## Create a new figure to plot
         plt.figure(figsize= (15, 10))
         1w = 2
         ## Draw the line for my fpr and tpr
         plt.plot(fpr, tpr, color = 'darkorange',
                 label = 'ROC Curve (area = %0.2f)' % auc)
         ## Put in a line to demonstrate blind luck
         plt.plot([0, 1], [0, 1], color = 'navy', linestyle = '--', label = 'Luck')
         ## Set the limits of the plot for better visualization
         plt.xlim([-0.01, 1.0])
         plt.ylim([0.0, 1.05])
         ## Set labels for x and y
         plt.xlabel('False Positive Rate')
         plt.ylabel('True Positive Rate')
         ## Set a title and legend
         plt.title('ROC Curve')
         plt.legend(loc = 'lower right')
         ## Show the curve!
         plt.show()
```



```
In [77]: ### Reset seaborn to the default background - for better viewing
         sns.set_style("white")
         ## Create a new figure to plot
         plt.figure(figsize= (15, 10))
         1w = 2
         ## Plot the model's Precision Recall Curve
         plt.plot(precision_score, recall_score, label='Precision-Recall curve (area = {})'.format(round(avg_precision, 4)))
         ## Put in a line to demonstrate blind luck
         plt.plot([0, 1], [0, 1], color = 'black', linestyle = '--', label = 'Luck')
         ## Set the limits so they start at zero
         plt.ylim([0.0, 1.05])
         plt.xlim([0.0, 1.0])
         ## Set labels for x and y
         plt.xlabel('Recall')
         plt.ylabel('Precision')
         ## Set a title and legend
         plt.title('ROC Curve')
         plt.legend(loc = 'lower right')
         ## Show the curve!
         plt.show()
```

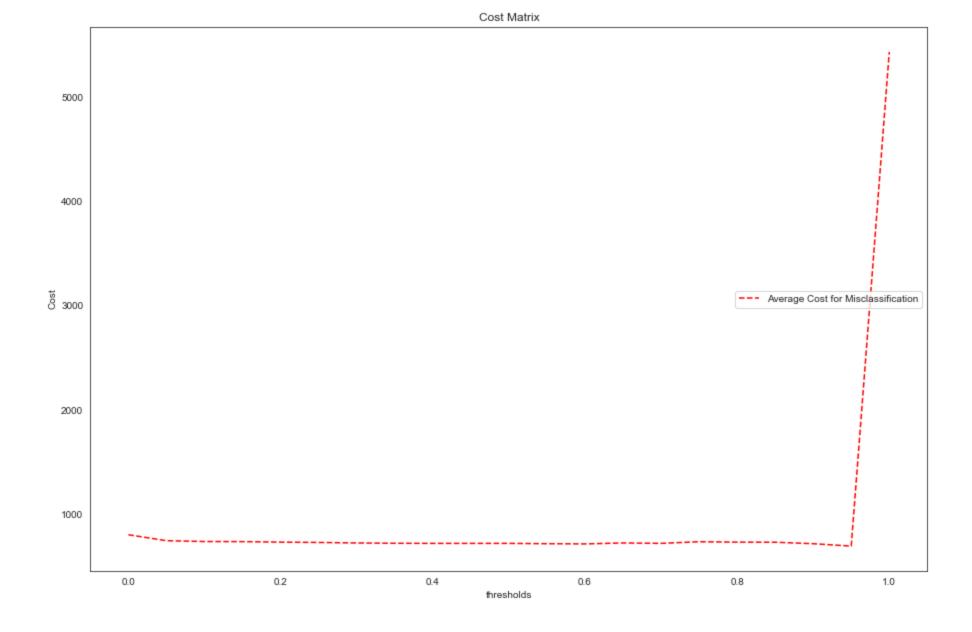


I will now be building a cost matrix and visualization for this; again this is to visualize and assess how the model is "punishing" mistakes.

```
In [64]: ## Show the cost matrix
cost_matrix
```

```
Out[64]: array([[ 0, 1], [10, 0]])
```

```
In [62]: ## Set the index to zero
        index = 0
        ### Loop through our different thresholds and calculate the misclassification cost at each interval
        for t in thresholds:
           predict_thre = np.where(probas_ > t, 1, 0) ## prediction based on the preset threshold
           clf_matrix = confusion_matrix(y_test, predict_thre)
           trix[1][0] +clf_matrix[1][1]*cost_matrix[1][1]
           index+=1
        ## Set the figure size
        plt.figure(figsize= (15, 10))
        ## Plot each Cost Line individually
        plt.plot(thresholds, Cost List, 'r--', label = "Average Cost for Misclassification")
        ## Give some labels
        plt.xlabel("thresholds")
        plt.ylabel("Cost")
        ## Title and Legend
        plt.title("Cost Matrix")
        plt.legend(loc = 'right')
        ## Show the Cost Matrix Analysis
        plt.show()
```



I am going to try one more model, using a Linear activator instead. We'll see if we can improve the accuracy of the model.

```
In [120]: | ## First, we build a function to actually put together our model - with change to use a linear activation instead
          def build_class_model(hp):
              ## Base Layer
              cmodel = Sequential()
              ## Add first layer, test with 30 up to 100 layers
              cmodel.add(layers.Dense(units = hp.Int ("units",
                                                     min value = 30,
                                                     max_value = 100,
                                                     step = 2),
                                     ## Use same initializer as model above
                                     activation = "linear", kernel_initializer = "he_uniform"))
              ## Add target layer using linear regressor
              cmodel.add(layers.Dense(1, activation = "linear"))
              ## Use different learning rates to test the model
              cmodel.compile(
              optimizer = keras.optimizers.SGD(
                  hp.Choice("learning_rate", values = [1e-2, 1e-3, 1e-4])),
              ## Use same loss fucntion as before
              loss = "binary_crossentropy",
              ## Test using Accuracy
              metrics = ["accuracy", "binary_accuracy"])
              ## Return completed model
              return cmodel
```

```
In [121]: ## Build hyper tuner, will perform cross validation for us

### Use RandomSearch

classtuner = RandomSearch(

    ## Use model function from above
    build_class_model,

    ## What is objective function? Using Loss here
    objective = "val_accuracy",

    ## Set number of trials
    max_trials = 5,

    ## Number of executions
    executions_per_trial = 3,

    ## Set to short dir path
    directory = "C:\\"
```

```
Train on 3220 samples, validate on 1381 samples
Epoch 1/10
A: 1s - loss: 0.6533 - accuracy: 0.5960 - binary accuracy: 0.596 - ETA: 0s - loss: 0.6518 - accuracy: 0.6094 - binary
accuracy: 0.60 - ETA: 0s - loss: 0.6526 - accuracy: 0.6068 - binary accuracy: 0.60 - ETA: 0s - loss: 0.6480 - accuracy
y: 0.6157 - binary accuracy: 0.61 - 1s 266us/sample - loss: 0.6494 - accuracy: 0.6140 - binary accuracy: 0.6140 - val
loss: 0.6507 - val accuracy: 0.6119 - val binary accuracy: 0.6119
Epoch 2/10
3220/3220 [=========================== ] - ETA: 0s - loss: 0.7399 - accuracy: 0.4688 - binary_accuracy: 0.46 - ETA:
0s - loss: 0.6469 - accuracy: 0.6175 - binary accuracy: 0.61 - ETA: 0s - loss: 0.6442 - accuracy: 0.6263 - binary accu
racy: 0.62 - ETA: 0s - loss: 0.6481 - accuracy: 0.6174 - binary accuracy: 0.61 - ETA: 0s - loss: 0.6484 - accuracy: 0.
6159 - binary accuracy: 0.61 - 0s 100us/sample - loss: 0.6489 - accuracy: 0.6146 - binary accuracy: 0.6146 - val loss:
0.6502 - val accuracy: 0.6133 - val binary accuracy: 0.6133
Epoch 3/10
0s - loss: 0.6462 - accuracy: 0.6116 - binary accuracy: 0.61 - ETA: 0s - loss: 0.6496 - accuracy: 0.6079 - binary accu
racy: 0.60 - ETA: 0s - loss: 0.6456 - accuracy: 0.6197 - binary accuracy: 0.61 - ETA: 0s - loss: 0.6484 - accuracy: 0.
6144 - binary accuracy: 0.61 - 0s 96us/sample - loss: 0.6485 - accuracy: 0.6146 - binary accuracy: 0.6146 - val loss:
0.6498 - val accuracy: 0.6140 - val binary accuracy: 0.6140
Epoch 4/10
0s - loss: 0.6439 - accuracy: 0.6262 - binary accuracy: 0.62 - ETA: 0s - loss: 0.6454 - accuracy: 0.6256 - binary accu
racy: 0.62 - ETA: 0s - loss: 0.6476 - accuracy: 0.6192 - binary accuracy: 0.61 - 0s 91us/sample - loss: 0.6480 - accur
acy: 0.6143 - binary_accuracy: 0.6143 - val_loss: 0.6494 - val_accuracy: 0.6148 - val_binary_accuracy: 0.6148
Epoch 5/10
0s - loss: 0.6447 - accuracy: 0.6250 - binary accuracy: 0.62 - ETA: 0s - loss: 0.6472 - accuracy: 0.6152 - binary accu
racy: 0.61 - ETA: 0s - loss: 0.6465 - accuracy: 0.6170 - binary accuracy: 0.61 - ETA: 0s - loss: 0.6463 - accuracy: 0.
6170 - binary_accuracy: 0.61 - 0s 92us/sample - loss: 0.6476 - accuracy: 0.6137 - binary_accuracy: 0.6137 - val_loss:
0.6489 - val accuracy: 0.6140 - val binary accuracy: 0.6140
Epoch 6/10
0s - loss: 0.6404 - accuracy: 0.6377 - binary accuracy: 0.63 - ETA: 0s - loss: 0.6496 - accuracy: 0.6138 - binary accu
racy: 0.61 - ETA: 0s - loss: 0.6491 - accuracy: 0.6125 - binary accuracy: 0.61 - 0s 84us/sample - loss: 0.6472 - accur
acy: 0.6140 - binary_accuracy: 0.6140 - val_loss: 0.6485 - val_accuracy: 0.6140 - val_binary_accuracy: 0.6140
Epoch 7/10
0s - loss: 0.6449 - accuracy: 0.6224 - binary accuracy: 0.62 - ETA: 0s - loss: 0.6468 - accuracy: 0.6100 - binary accu
racy: 0.61 - ETA: 0s - loss: 0.6450 - accuracy: 0.6187 - binary accuracy: 0.61 - ETA: 0s - loss: 0.6474 - accuracy: 0.
6138 - binary accuracy: 0.61 - 0s 92us/sample - loss: 0.6467 - accuracy: 0.6146 - binary accuracy: 0.6146 - val loss:
0.6481 - val accuracy: 0.6148 - val binary accuracy: 0.6148
Epoch 8/10
0s - loss: 0.6559 - accuracy: 0.5938 - binary accuracy: 0.59 - ETA: 0s - loss: 0.6480 - accuracy: 0.6114 - binary accu
racy: 0.61 - ETA: 0s - loss: 0.6449 - accuracy: 0.6187 - binary accuracy: 0.61 - 0s 84us/sample - loss: 0.6463 - accur
acy: 0.6152 - binary accuracy: 0.6152 - val loss: 0.6477 - val accuracy: 0.6148 - val binary accuracy: 0.6148
```

Epoch 9/10

```
0s - loss: 0.6475 - accuracy: 0.6274 - binary accuracy: 0.62 - ETA: 0s - loss: 0.6421 - accuracy: 0.6284 - binary accu
racy: 0.62 - ETA: 0s - loss: 0.6429 - accuracy: 0.6258 - binary accuracy: 0.62 - 0s 92us/sample - loss: 0.6458 - accur
acy: 0.6149 - binary accuracy: 0.6149 - val loss: 0.6473 - val accuracy: 0.6155 - val binary accuracy: 0.6155
Epoch 10/10
0s - loss: 0.6335 - accuracy: 0.6525 - binary accuracy: 0.65 - ETA: 0s - loss: 0.6417 - accuracy: 0.6289 - binary accu
racy: 0.62 - ETA: 0s - loss: 0.6438 - accuracy: 0.6206 - binary accuracy: 0.62 - ETA: 0s - loss: 0.6455 - accuracy: 0.
6160 - binary accuracy: 0.61 - 0s 99us/sample - loss: 0.6454 - accuracy: 0.6149 - binary accuracy: 0.6149 - val loss:
0.6468 - val accuracy: 0.6162 - val binary accuracy: 0.6162
Train on 3220 samples, validate on 1381 samples
Epoch 1/10
A: 1s - loss: 0.6857 - accuracy: 0.6150 - binary_accuracy: 0.615 - ETA: 0s - loss: 0.6858 - accuracy: 0.6165 - binary_
accuracy: 0.61 - ETA: 0s - loss: 0.6926 - accuracy: 0.6071 - binary accuracy: 0.60 - ETA: 0s - loss: 0.6952 - accurac
y: 0.6001 - binary accuracy: 0.60 - 1s 268us/sample - loss: 0.6949 - accuracy: 0.6009 - binary accuracy: 0.6009 - val
loss: 0.6929 - val accuracy: 0.6025 - val binary accuracy: 0.6025
Epoch 2/10
0s - loss: 0.7084 - accuracy: 0.5775 - binary accuracy: 0.57 - ETA: 0s - loss: 0.6935 - accuracy: 0.5987 - binary accu
racy: 0.59 - ETA: 0s - loss: 0.6908 - accuracy: 0.6042 - binary accuracy: 0.60 - ETA: 0s - loss: 0.6947 - accuracy: 0.
5988 - binary accuracy: 0.59 - 0s 108us/sample - loss: 0.6938 - accuracy: 0.6003 - binary accuracy: 0.6003 - val loss:
0.6919 - val accuracy: 0.6032 - val binary accuracy: 0.6032
Epoch 3/10
Os - loss: 0.7066 - accuracy: 0.5872 - binary accuracy: 0.58 - ETA: Os - loss: 0.6988 - accuracy: 0.5943 - binary accu
racy: 0.59 - ETA: 0s - loss: 0.6906 - accuracy: 0.6014 - binary accuracy: 0.60 - ETA: 0s - loss: 0.6918 - accuracy: 0.
6016 - binary accuracy: 0.60 - 0s 92us/sample - loss: 0.6928 - accuracy: 0.6000 - binary accuracy: 0.6000 - val loss:
0.6909 - val accuracy: 0.6032 - val binary accuracy: 0.6032
Epoch 4/10
0s - loss: 0.6831 - accuracy: 0.6131 - binary accuracy: 0.61 - ETA: 0s - loss: 0.6864 - accuracy: 0.6062 - binary accu
racy: 0.60 - ETA: 0s - loss: 0.6881 - accuracy: 0.6072 - binary accuracy: 0.60 - ETA: 0s - loss: 0.6927 - accuracy: 0.
6001 - binary accuracy: 0.60 - 0s 99us/sample - loss: 0.6918 - accuracy: 0.6003 - binary accuracy: 0.6003 - val loss:
0.6899 - val accuracy: 0.6017 - val binary accuracy: 0.6017
Epoch 5/10
0s - loss: 0.6631 - accuracy: 0.6288 - binary accuracy: 0.62 - ETA: 0s - loss: 0.6756 - accuracy: 0.6170 - binary accu
racy: 0.61 - ETA: 0s - loss: 0.6810 - accuracy: 0.6105 - binary accuracy: 0.61 - ETA: 0s - loss: 0.6903 - accuracy: 0.
6003 - binary accuracy: 0.60 - 0s 95us/sample - loss: 0.6908 - accuracy: 0.5997 - binary accuracy: 0.5997 - val loss:
0.6889 - val accuracy: 0.6010 - val binary accuracy: 0.6010
Epoch 6/10
0s - loss: 0.6894 - accuracy: 0.5981 - binary accuracy: 0.59 - ETA: 0s - loss: 0.6877 - accuracy: 0.6023 - binary accu
racy: 0.60 - ETA: 0s - loss: 0.6827 - accuracy: 0.6079 - binary accuracy: 0.60 - ETA: 0s - loss: 0.6896 - accuracy: 0.
5993 - binary accuracy: 0.59 - 0s 93us/sample - loss: 0.6898 - accuracy: 0.6000 - binary accuracy: 0.6000 - val loss:
0.6880 - val accuracy: 0.6010 - val binary accuracy: 0.6010
```

Epoch 7/10

```
Os - loss: 0.6980 - accuracy: 0.5925 - binary accuracy: 0.59 - ETA: Os - loss: 0.6895 - accuracy: 0.6012 - binary accu
racy: 0.60 - ETA: 0s - loss: 0.6876 - accuracy: 0.6039 - binary accuracy: 0.60 - ETA: 0s - loss: 0.6898 - accuracy: 0.
5981 - binary accuracy: 0.59 - 0s 88us/sample - loss: 0.6888 - accuracy: 0.5997 - binary accuracy: 0.5997 - val loss:
0.6871 - val accuracy: 0.6003 - val binary accuracy: 0.6003
Epoch 8/10
0s - loss: 0.6812 - accuracy: 0.6080 - binary accuracy: 0.60 - ETA: 0s - loss: 0.6862 - accuracy: 0.6050 - binary accu
racy: 0.60 - ETA: 0s - loss: 0.6896 - accuracy: 0.5977 - binary accuracy: 0.59 - ETA: 0s - loss: 0.6876 - accuracy: 0.
6000 - binary accuracy: 0.60 - 0s 89us/sample - loss: 0.6879 - accuracy: 0.5994 - binary accuracy: 0.5994 - val loss:
0.6862 - val accuracy: 0.6003 - val binary accuracy: 0.6003
Epoch 9/10
0s - loss: 0.6676 - accuracy: 0.6250 - binary accuracy: 0.62 - ETA: 0s - loss: 0.6791 - accuracy: 0.6111 - binary accu
racy: 0.61 - ETA: 0s - loss: 0.6843 - accuracy: 0.6028 - binary accuracy: 0.60 - 0s 81us/sample - loss: 0.6870 - accur
acy: 0.5997 - binary accuracy: 0.5997 - val loss: 0.6853 - val accuracy: 0.6003 - val binary accuracy: 0.6003
Epoch 10/10
0s - loss: 0.6673 - accuracy: 0.6115 - binary_accuracy: 0.61 - ETA: 0s - loss: 0.6759 - accuracy: 0.6062 - binary_accu
racy: 0.60 - ETA: 0s - loss: 0.6797 - accuracy: 0.6029 - binary accuracy: 0.60 - ETA: 0s - loss: 0.6851 - accuracy: 0.
5992 - binary accuracy: 0.59 - 0s 99us/sample - loss: 0.6861 - accuracy: 0.5988 - binary accuracy: 0.5988 - val loss:
0.6845 - val accuracy: 0.6003 - val_binary_accuracy: 0.6003
Train on 3220 samples, validate on 1381 samples
Epoch 1/10
A: 1s - loss: 1.3215 - accuracy: 0.4152 - binary accuracy: 0.415 - ETA: 0s - loss: 1.3374 - accuracy: 0.4042 - binary
accuracy: 0.40 - ETA: 0s - loss: 1.3485 - accuracy: 0.3962 - binary accuracy: 0.39 - 1s 285us/sample - loss: 1.3541 -
accuracy: 0.3941 - binary accuracy: 0.3941 - val loss: 1.3440 - val accuracy: 0.3939 - val binary accuracy: 0.3939
Epoch 2/10
0s - loss: 1.2931 - accuracy: 0.4139 - binary accuracy: 0.41 - ETA: 0s - loss: 1.3312 - accuracy: 0.3940 - binary accu
racy: 0.39 - 0s 55us/sample - loss: 1.3299 - accuracy: 0.3941 - binary accuracy: 0.3941 - val loss: 1.3201 - val accur
acy: 0.3939 - val binary accuracy: 0.3939
Epoch 3/10
0s - loss: 1.2620 - accuracy: 0.4231 - binary accuracy: 0.42 - ETA: 0s - loss: 1.3065 - accuracy: 0.3944 - binary accu
racy: 0.39 - ETA: 0s - loss: 1.3089 - accuracy: 0.3927 - binary accuracy: 0.39 - 0s 82us/sample - loss: 1.3062 - accur
acy: 0.3941 - binary accuracy: 0.3941 - val loss: 1.2967 - val accuracy: 0.3939 - val binary accuracy: 0.3939
Epoch 4/10
0s - loss: 1.2633 - accuracy: 0.4090 - binary accuracy: 0.40 - ETA: 0s - loss: 1.2964 - accuracy: 0.3923 - binary accu
racy: 0.39 - 0s 65us/sample - loss: 1.2832 - accuracy: 0.3941 - binary accuracy: 0.3941 - val loss: 1.2739 - val accur
acy: 0.3939 - val binary accuracy: 0.3939
Epoch 5/10
0s - loss: 1.3229 - accuracy: 0.3663 - binary accuracy: 0.36 - ETA: 0s - loss: 1.2737 - accuracy: 0.3883 - binary accu
racy: 0.38 - 0s 58us/sample - loss: 1.2606 - accuracy: 0.3941 - binary accuracy: 0.3941 - val loss: 1.2517 - val accur
```

acy: 0.3939 - val binary accuracy: 0.3939

```
Os - loss: 1.2588 - accuracy: 0.3906 - binary accuracy: 0.39 - ETA: Os - loss: 1.2517 - accuracy: 0.3877 - binary accu
racy: 0.38 - 0s 54us/sample - loss: 1.2387 - accuracy: 0.3941 - binary accuracy: 0.3941 - val loss: 1.2300 - val accur
acy: 0.3939 - val binary accuracy: 0.3939
Epoch 7/10
Os - loss: 1.2263 - accuracy: 0.3956 - binary accuracy: 0.39 - ETA: Os - loss: 1.2244 - accuracy: 0.3946 - binary accu
racy: 0.39 - ETA: 0s - loss: 1.2266 - accuracy: 0.3909 - binary accuracy: 0.39 - ETA: 0s - loss: 1.2257 - accuracy: 0.
3904 - binary accuracy: 0.39 - ETA: 0s - loss: 1.2160 - accuracy: 0.3960 - binary accuracy: 0.39 - 0s 120us/sample - l
oss: 1.2174 - accuracy: 0.3941 - binary accuracy: 0.3941 - val loss: 1.2089 - val accuracy: 0.3939 - val binary accura
cy: 0.3939
Epoch 8/10
Os - loss: 1.1989 - accuracy: 0.3940 - binary accuracy: 0.39 - ETA: Os - loss: 1.2141 - accuracy: 0.3862 - binary accu
racy: 0.38 - ETA: 0s - loss: 1.1992 - accuracy: 0.3931 - binary accuracy: 0.39 - 0s 86us/sample - loss: 1.1966 - accur
acy: 0.3941 - binary accuracy: 0.3941 - val loss: 1.1884 - val accuracy: 0.3939 - val binary accuracy: 0.3939
Epoch 9/10
0s - loss: 1.1704 - accuracy: 0.4004 - binary accuracy: 0.40 - ETA: 0s - loss: 1.1905 - accuracy: 0.3878 - binary accu
racy: 0.38 - 0s 56us/sample - loss: 1.1764 - accuracy: 0.3941 - binary accuracy: 0.3941 - val loss: 1.1684 - val accur
acy: 0.3939 - val binary accuracy: 0.3939
Epoch 10/10
Os - loss: 1.1727 - accuracy: 0.3917 - binary accuracy: 0.39 - ETA: Os - loss: 1.1539 - accuracy: 0.3982 - binary accu
racy: 0.39 - 0s 54us/sample - loss: 1.1567 - accuracy: 0.3941 - binary accuracy: 0.3941 - val loss: 1.1491 - val accur
acy: 0.3939 - val binary accuracy: 0.3939
```

Trial complete

Trial summary

Hp values:

Epoch 6/10

|-learning_rate: 0.0001

|-units: 36

|-Score: 0.5377745032310486

|-Best step: 0

```
Train on 3220 samples, validate on 1381 samples
Epoch 1/10
A: 1s - loss: 0.7291 - accuracy: 0.4256 - binary accuracy: 0.4256 - ETA: 0s - loss: 0.7011 - accuracy: 0.5022 - binary
accuracy: 0.50 - ETA: 0s - loss: 0.6844 - accuracy: 0.5471 - binary accuracy: 0.54 - 1s 328us/sample - loss: 0.6797 -
accuracy: 0.5593 - binary accuracy: 0.5593 - val loss: 0.6360 - val accuracy: 0.6510 - val binary accuracy: 0.6510
Epoch 2/10
0s - loss: 0.6256 - accuracy: 0.6643 - binary accuracy: 0.66 - ETA: 0s - loss: 0.6201 - accuracy: 0.6668 - binary accu
racy: 0.66 - 0s 75us/sample - loss: 0.6181 - accuracy: 0.6674 - binary_accuracy: 0.6674 - val_loss: 0.6000 - val_accur
acy: 0.6843 - val binary accuracy: 0.6843
Epoch 3/10
0s - loss: 0.5961 - accuracy: 0.7018 - binary accuracy: 0.70 - ETA: 0s - loss: 0.5907 - accuracy: 0.7024 - binary accu
racy: 0.70 - ETA: 0s - loss: 0.5860 - accuracy: 0.7070 - binary accuracy: 0.70 - 0s 81us/sample - loss: 0.5851 - accur
acy: 0.7090 - binary_accuracy: 0.7090 - val_loss: 0.5689 - val_accuracy: 0.7234 - val_binary_accuracy: 0.7234
Epoch 4/10
0s - loss: 0.5595 - accuracy: 0.7393 - binary accuracy: 0.73 - ETA: 0s - loss: 0.5562 - accuracy: 0.7447 - binary accu
racy: 0.74 - 0s 62us/sample - loss: 0.5550 - accuracy: 0.7472 - binary_accuracy: 0.7472 - val_loss: 0.5401 - val_accur
acy: 0.7610 - val binary accuracy: 0.7610
Epoch 5/10
0s - loss: 0.5284 - accuracy: 0.7897 - binary accuracy: 0.78 - ETA: 0s - loss: 0.5273 - accuracy: 0.7824 - binary accu
racy: 0.78 - 0s 65us/sample - loss: 0.5272 - accuracy: 0.7835 - binary_accuracy: 0.7835 - val_loss: 0.5131 - val_accur
acy: 0.7907 - val binary accuracy: 0.7907
Epoch 6/10
0s - loss: 0.5141 - accuracy: 0.8003 - binary accuracy: 0.80 - ETA: 0s - loss: 0.5032 - accuracy: 0.8069 - binary accu
racy: 0.80 - 0s 62us/sample - loss: 0.5012 - accuracy: 0.8106 - binary_accuracy: 0.8106 - val_loss: 0.4881 - val_accur
acy: 0.8219 - val binary accuracy: 0.8219
Epoch 7/10
0s - loss: 0.4827 - accuracy: 0.8326 - binary accuracy: 0.83 - ETA: 0s - loss: 0.4749 - accuracy: 0.8355 - binary accu
racy: 0.83 - 0s 61us/sample - loss: 0.4771 - accuracy: 0.8326 - binary_accuracy: 0.8326 - val_loss: 0.4649 - val_accur
acy: 0.8371 - val binary accuracy: 0.8371
Epoch 8/10
Os - loss: 0.4687 - accuracy: 0.8396 - binary accuracy: 0.83 - ETA: Os - loss: 0.4581 - accuracy: 0.8438 - binary accu
racy: 0.84 - 0s 63us/sample - loss: 0.4550 - accuracy: 0.8457 - binary_accuracy: 0.8457 - val_loss: 0.4436 - val_accur
acy: 0.8487 - val binary accuracy: 0.8487
Epoch 9/10
0s - loss: 0.4436 - accuracy: 0.8551 - binary accuracy: 0.85 - ETA: 0s - loss: 0.4339 - accuracy: 0.8542 - binary accu
racy: 0.85 - 0s 64us/sample - loss: 0.4348 - accuracy: 0.8522 - binary_accuracy: 0.8522 - val_loss: 0.4241 - val_accur
acy: 0.8610 - val binary accuracy: 0.8610
```

Epoch 10/10

```
0s - loss: 0.4230 - accuracy: 0.8559 - binary accuracy: 0.85 - ETA: 0s - loss: 0.4185 - accuracy: 0.8645 - binary accu
racy: 0.86 - 0s 64us/sample - loss: 0.4166 - accuracy: 0.8612 - binary accuracy: 0.8612 - val loss: 0.4065 - val accur
acy: 0.8660 - val binary accuracy: 0.8660
Train on 3220 samples, validate on 1381 samples
Epoch 1/10
A: 0s - loss: 0.6976 - accuracy: 0.5076 - binary accuracy: 0.507 - ETA: 0s - loss: 0.6758 - accuracy: 0.5602 - binary
accuracy: 0.56 - 1s 203us/sample - loss: 0.6687 - accuracy: 0.5724 - binary accuracy: 0.5724 - val loss: 0.6349 - val
accuracy: 0.6365 - val binary accuracy: 0.6365
Epoch 2/10
0s - loss: 0.6289 - accuracy: 0.6316 - binary accuracy: 0.63 - ETA: 0s - loss: 0.6196 - accuracy: 0.6433 - binary accu
racy: 0.64 - 0s 60us/sample - loss: 0.6155 - accuracy: 0.6503 - binary accuracy: 0.6503 - val loss: 0.5970 - val accur
acy: 0.6778 - val binary accuracy: 0.6778
Epoch 3/10
0s - loss: 0.5871 - accuracy: 0.6788 - binary accuracy: 0.67 - ETA: 0s - loss: 0.5809 - accuracy: 0.6860 - binary accu
racy: 0.68 - 0s 55us/sample - loss: 0.5798 - accuracy: 0.6904 - binary accuracy: 0.6904 - val loss: 0.5635 - val accur
acy: 0.7306 - val binary accuracy: 0.7306
Epoch 4/10
0s - loss: 0.5596 - accuracy: 0.7287 - binary accuracy: 0.72 - ETA: 0s - loss: 0.5503 - accuracy: 0.7444 - binary accu
racy: 0.74 - 0s 55us/sample - loss: 0.5476 - accuracy: 0.7466 - binary accuracy: 0.7466 - val loss: 0.5328 - val accur
acy: 0.7690 - val binary accuracy: 0.7690
Epoch 5/10
0s - loss: 0.5344 - accuracy: 0.7642 - binary accuracy: 0.76 - ETA: 0s - loss: 0.5216 - accuracy: 0.7736 - binary accu
racy: 0.77 - 0s 58us/sample - loss: 0.5181 - accuracy: 0.7786 - binary accuracy: 0.7786 - val loss: 0.5045 - val accur
acy: 0.8009 - val binary accuracy: 0.8009
Epoch 6/10
0s - loss: 0.4975 - accuracy: 0.8139 - binary accuracy: 0.81 - ETA: 0s - loss: 0.4931 - accuracy: 0.8147 - binary accu
racy: 0.81 - 0s 53us/sample - loss: 0.4910 - accuracy: 0.8171 - binary accuracy: 0.8171 - val loss: 0.4785 - val accur
acy: 0.8291 - val binary accuracy: 0.8291
Epoch 7/10
0s - loss: 0.4760 - accuracy: 0.8321 - binary accuracy: 0.83 - ETA: 0s - loss: 0.4706 - accuracy: 0.8367 - binary accu
racy: 0.83 - 0s 56us/sample - loss: 0.4661 - accuracy: 0.8373 - binary accuracy: 0.8373 - val loss: 0.4547 - val accur
acy: 0.8465 - val binary accuracy: 0.8465
Epoch 8/10
0s - loss: 0.4535 - accuracy: 0.8408 - binary accuracy: 0.84 - ETA: 0s - loss: 0.4484 - accuracy: 0.8445 - binary accu
racy: 0.84 - 0s 54us/sample - loss: 0.4436 - accuracy: 0.8512 - binary accuracy: 0.8512 - val loss: 0.4330 - val accur
acy: 0.8631 - val binary accuracy: 0.8631
Epoch 9/10
```

0s - loss: 0.4280 - accuracy: 0.8516 - binary accuracy: 0.85 - ETA: 0s - loss: 0.4228 - accuracy: 0.8608 - binary accu

```
racy: 0.86 - 0s 61us/sample - loss: 0.4232 - accuracy: 0.8602 - binary accuracy: 0.8602 - val loss: 0.4135 - val accur
acy: 0.8812 - val binary accuracy: 0.8812
Epoch 10/10
0s - loss: 0.4171 - accuracy: 0.8601 - binary accuracy: 0.86 - ETA: 0s - loss: 0.4086 - accuracy: 0.8706 - binary accu
racy: 0.87 - 0s 63us/sample - loss: 0.4048 - accuracy: 0.8714 - binary accuracy: 0.8714 - val loss: 0.3959 - val accur
acy: 0.8827 - val binary accuracy: 0.8827
Train on 3220 samples, validate on 1381 samples
Epoch 1/10
A: 0s - loss: 0.6898 - accuracy: 0.5281 - binary accuracy: 0.528 - ETA: 0s - loss: 0.6607 - accuracy: 0.6171 - binary
accuracy: 0.61 - 1s 201us/sample - loss: 0.6492 - accuracy: 0.6373 - binary accuracy: 0.6373 - val loss: 0.6057 - val
accuracy: 0.7060 - val binary accuracy: 0.7060
Epoch 2/10
0s - loss: 0.6036 - accuracy: 0.7047 - binary accuracy: 0.70 - ETA: 0s - loss: 0.5962 - accuracy: 0.7093 - binary accu
racy: 0.70 - 0s 58us/sample - loss: 0.5921 - accuracy: 0.7127 - binary accuracy: 0.7127 - val loss: 0.5755 - val accur
acy: 0.7270 - val binary accuracy: 0.7270
Epoch 3/10
0s - loss: 0.5663 - accuracy: 0.7301 - binary accuracy: 0.73 - ETA: 0s - loss: 0.5694 - accuracy: 0.7254 - binary accu
racy: 0.72 - 0s 56us/sample - loss: 0.5643 - accuracy: 0.7376 - binary accuracy: 0.7376 - val loss: 0.5491 - val accur
acy: 0.7748 - val binary accuracy: 0.7748
Epoch 4/10
0s - loss: 0.5390 - accuracy: 0.7686 - binary accuracy: 0.76 - ETA: 0s - loss: 0.5385 - accuracy: 0.7673 - binary accu
racy: 0.76 - 0s 57us/sample - loss: 0.5384 - accuracy: 0.7699 - binary accuracy: 0.7699 - val loss: 0.5243 - val accur
acy: 0.8038 - val binary accuracy: 0.8038
Epoch 5/10
0s - loss: 0.5150 - accuracy: 0.7904 - binary accuracy: 0.79 - ETA: 0s - loss: 0.5163 - accuracy: 0.7948 - binary accu
racy: 0.79 - 0s 61us/sample - loss: 0.5142 - accuracy: 0.7950 - binary accuracy: 0.7950 - val loss: 0.5007 - val accur
acy: 0.8154 - val binary accuracy: 0.8154
Epoch 6/10
0s - loss: 0.4933 - accuracy: 0.8087 - binary accuracy: 0.80 - ETA: 0s - loss: 0.4899 - accuracy: 0.8163 - binary accu
racy: 0.81 - ETA: 0s - loss: 0.4906 - accuracy: 0.8132 - binary accuracy: 0.81 - 0s 77us/sample - loss: 0.4914 - accur
acy: 0.8130 - binary accuracy: 0.8130 - val loss: 0.4789 - val accuracy: 0.8320 - val binary accuracy: 0.8320
Epoch 7/10
0s - loss: 0.4771 - accuracy: 0.8380 - binary accuracy: 0.83 - ETA: 0s - loss: 0.4747 - accuracy: 0.8297 - binary accu
racy: 0.82 - ETA: 0s - loss: 0.4735 - accuracy: 0.8273 - binary accuracy: 0.82 - ETA: 0s - loss: 0.4710 - accuracy: 0.
8333 - binary accuracy: 0.83 - 0s 129us/sample - loss: 0.4702 - accuracy: 0.8342 - binary accuracy: 0.8342 - val loss:
0.4584 - val accuracy: 0.8414 - val binary accuracy: 0.8414
Epoch 8/10
0s - loss: 0.4521 - accuracy: 0.8472 - binary accuracy: 0.84 - ETA: 0s - loss: 0.4509 - accuracy: 0.8416 - binary accu
```

racv: 0.84 - ETA: 0s - loss: 0.4468 - accuracy: 0.8469 - binary accuracy: 0.84 - ETA: 0s - loss: 0.4506 - accuracy: 0.

Trial complete

Trial summary

Hp values:

|-learning_rate: 0.01

|-units: 30

|-Score: 0.8696596622467041

|-Best step: 0

```
Train on 3220 samples, validate on 1381 samples
Epoch 1/10
A: 0s - loss: 0.6944 - accuracy: 0.5393 - binary accuracy: 0.539 - ETA: 0s - loss: 0.6926 - accuracy: 0.5537 - binary
accuracy: 0.55 - 1s 252us/sample - loss: 0.6897 - accuracy: 0.5658 - binary_accuracy: 0.5658 - val_loss: 0.6785 - val_
accuracy: 0.6046 - val binary accuracy: 0.6046
Epoch 2/10
0s - loss: 0.6824 - accuracy: 0.5958 - binary accuracy: 0.59 - ETA: 0s - loss: 0.6767 - accuracy: 0.6006 - binary accu
racy: 0.60 - 0s 63us/sample - loss: 0.6726 - accuracy: 0.6012 - binary_accuracy: 0.6012 - val_loss: 0.6663 - val_accur
acy: 0.6025 - val binary accuracy: 0.6025
Epoch 3/10
0s - loss: 0.6632 - accuracy: 0.6128 - binary accuracy: 0.61 - ETA: 0s - loss: 0.6627 - accuracy: 0.6114 - binary accu
racy: 0.61 - 0s 66us/sample - loss: 0.6628 - accuracy: 0.6075 - binary_accuracy: 0.6075 - val_loss: 0.6583 - val_accur
acy: 0.6083 - val binary accuracy: 0.6083
Epoch 4/10
0s - loss: 0.6494 - accuracy: 0.6286 - binary accuracy: 0.62 - ETA: 0s - loss: 0.6535 - accuracy: 0.6174 - binary accu
racy: 0.61 - 0s 63us/sample - loss: 0.6555 - accuracy: 0.6137 - binary_accuracy: 0.6137 - val_loss: 0.6519 - val_accur
acy: 0.6169 - val binary accuracy: 0.6169
Epoch 5/10
0s - loss: 0.6465 - accuracy: 0.6293 - binary accuracy: 0.62 - ETA: 0s - loss: 0.6519 - accuracy: 0.6154 - binary accu
racy: 0.61 - 0s 64us/sample - loss: 0.6492 - accuracy: 0.6193 - binary_accuracy: 0.6193 - val_loss: 0.6459 - val_accur
acy: 0.6213 - val binary accuracy: 0.6213
Epoch 6/10
0s - loss: 0.6564 - accuracy: 0.5992 - binary accuracy: 0.59 - ETA: 0s - loss: 0.6462 - accuracy: 0.6208 - binary accu
racy: 0.62 - 0s 64us/sample - loss: 0.6432 - accuracy: 0.6233 - binary_accuracy: 0.6233 - val_loss: 0.6402 - val_accur
acy: 0.6256 - val binary accuracy: 0.6256
Epoch 7/10
0s - loss: 0.6389 - accuracy: 0.6250 - binary accuracy: 0.62 - ETA: 0s - loss: 0.6381 - accuracy: 0.6270 - binary accu
racy: 0.62 - 0s 66us/sample - loss: 0.6374 - accuracy: 0.6292 - binary_accuracy: 0.6292 - val_loss: 0.6347 - val_accur
acy: 0.6264 - val binary accuracy: 0.6264
Epoch 8/10
0s - loss: 0.6302 - accuracy: 0.6406 - binary accuracy: 0.64 - ETA: 0s - loss: 0.6336 - accuracy: 0.6320 - binary accu
racy: 0.63 - 0s 65us/sample - loss: 0.6318 - accuracy: 0.6339 - binary_accuracy: 0.6339 - val_loss: 0.6293 - val_accur
acy: 0.6307 - val binary accuracy: 0.6307
Epoch 9/10
0s - loss: 0.6264 - accuracy: 0.6406 - binary accuracy: 0.64 - ETA: 0s - loss: 0.6232 - accuracy: 0.6462 - binary accu
racy: 0.64 - ETA: 0s - loss: 0.6245 - accuracy: 0.6412 - binary_accuracy: 0.64 - 0s 101us/sample - loss: 0.6264 - accu
racy: 0.6376 - binary_accuracy: 0.6376 - val_loss: 0.6241 - val_accuracy: 0.6423 - val_binary_accuracy: 0.6423
```

Epoch 10/10

```
0s - loss: 0.6236 - accuracy: 0.6335 - binary accuracy: 0.63 - ETA: 0s - loss: 0.6242 - accuracy: 0.6348 - binary accu
racy: 0.63 - 0s 67us/sample - loss: 0.6210 - accuracy: 0.6425 - binary accuracy: 0.6425 - val loss: 0.6189 - val accur
acy: 0.6466 - val binary accuracy: 0.6466
Train on 3220 samples, validate on 1381 samples
Epoch 1/10
A: 0s - loss: 0.7248 - accuracy: 0.4535 - binary accuracy: 0.453 - ETA: 0s - loss: 0.7165 - accuracy: 0.4769 - binary
accuracy: 0.47 - 1s 208us/sample - loss: 0.7109 - accuracy: 0.4932 - binary accuracy: 0.4932 - val loss: 0.6998 - val
accuracy: 0.5243 - val binary accuracy: 0.5243
Epoch 2/10
0s - loss: 0.6955 - accuracy: 0.5320 - binary accuracy: 0.53 - ETA: 0s - loss: 0.6905 - accuracy: 0.5522 - binary accu
racy: 0.55 - 0s 59us/sample - loss: 0.6875 - accuracy: 0.5584 - binary accuracy: 0.5584 - val loss: 0.6837 - val accur
acy: 0.5670 - val binary accuracy: 0.5670
Epoch 3/10
0s - loss: 0.6723 - accuracy: 0.5883 - binary accuracy: 0.58 - ETA: 0s - loss: 0.6742 - accuracy: 0.5864 - binary accu
racy: 0.58 - 0s 57us/sample - loss: 0.6750 - accuracy: 0.5829 - binary accuracy: 0.5829 - val loss: 0.6736 - val accur
acy: 0.5851 - val binary accuracy: 0.5851
Epoch 4/10
0s - loss: 0.6728 - accuracy: 0.5841 - binary accuracy: 0.58 - ETA: 0s - loss: 0.6708 - accuracy: 0.5837 - binary accu
racy: 0.58 - 0s 56us/sample - loss: 0.6663 - accuracy: 0.5929 - binary accuracy: 0.5929 - val loss: 0.6657 - val accur
acy: 0.5894 - val binary accuracy: 0.5894
Epoch 5/10
0s - loss: 0.6611 - accuracy: 0.6057 - binary accuracy: 0.60 - ETA: 0s - loss: 0.6620 - accuracy: 0.5926 - binary accu
racy: 0.59 - 0s 55us/sample - loss: 0.6590 - accuracy: 0.5994 - binary accuracy: 0.5994 - val loss: 0.6588 - val accur
acy: 0.5988 - val binary accuracy: 0.5988
Epoch 6/10
0s - loss: 0.6494 - accuracy: 0.6190 - binary accuracy: 0.61 - ETA: 0s - loss: 0.6523 - accuracy: 0.6052 - binary accu
racy: 0.60 - 0s 56us/sample - loss: 0.6524 - accuracy: 0.6062 - binary accuracy: 0.6062 - val loss: 0.6524 - val accur
acy: 0.5996 - val binary accuracy: 0.5996
Epoch 7/10
0s - loss: 0.6449 - accuracy: 0.6193 - binary accuracy: 0.61 - ETA: 0s - loss: 0.6461 - accuracy: 0.6129 - binary accu
racy: 0.61 - 0s 54us/sample - loss: 0.6460 - accuracy: 0.6130 - binary accuracy: 0.6130 - val loss: 0.6462 - val accur
acy: 0.6075 - val binary accuracy: 0.6075
Epoch 8/10
0s - loss: 0.6395 - accuracy: 0.6265 - binary accuracy: 0.62 - ETA: 0s - loss: 0.6400 - accuracy: 0.6198 - binary accu
racy: 0.61 - 0s 55us/sample - loss: 0.6399 - accuracy: 0.6171 - binary accuracy: 0.6171 - val loss: 0.6402 - val accur
acy: 0.6177 - val binary accuracy: 0.6177
Epoch 9/10
```

0s - loss: 0.6340 - accuracy: 0.6288 - binary_accuracy: 0.62 - ETA: 0s - loss: 0.6351 - accuracy: 0.6227 - binary accuracy

```
racy: 0.62 - 0s 56us/sample - loss: 0.6340 - accuracy: 0.6248 - binary accuracy: 0.6248 - val loss: 0.6343 - val accur
acy: 0.6249 - val binary accuracy: 0.6249
Epoch 10/10
0s - loss: 0.6324 - accuracy: 0.6186 - binary accuracy: 0.61 - ETA: 0s - loss: 0.6299 - accuracy: 0.6250 - binary accu
racy: 0.62 - 0s 55us/sample - loss: 0.6282 - accuracy: 0.6295 - binary accuracy: 0.6295 - val loss: 0.6286 - val accur
acy: 0.6314 - val binary accuracy: 0.6314
Train on 3220 samples, validate on 1381 samples
Epoch 1/10
A: 0s - loss: 0.7723 - accuracy: 0.4492 - binary accuracy: 0.449 - ETA: 0s - loss: 0.7541 - accuracy: 0.4497 - binary
accuracy: 0.44 - 1s 205us/sample - loss: 0.7448 - accuracy: 0.4531 - binary accuracy: 0.4531 - val loss: 0.7095 - val
accuracy: 0.4707 - val binary accuracy: 0.4707
Epoch 2/10
0s - loss: 0.6994 - accuracy: 0.4789 - binary accuracy: 0.47 - ETA: 0s - loss: 0.6946 - accuracy: 0.4938 - binary accu
racy: 0.49 - 0s 65us/sample - loss: 0.6916 - accuracy: 0.5065 - binary accuracy: 0.5065 - val loss: 0.6775 - val accur
acy: 0.5489 - val binary accuracy: 0.5489
Epoch 3/10
0s - loss: 0.6755 - accuracy: 0.5675 - binary accuracy: 0.56 - ETA: 0s - loss: 0.6730 - accuracy: 0.5820 - binary accu
racy: 0.58 - ETA: 0s - loss: 0.6725 - accuracy: 0.5840 - binary accuracy: 0.58 - 0s 79us/sample - loss: 0.6693 - accur
acy: 0.5932 - binary accuracy: 0.5932 - val loss: 0.6620 - val accuracy: 0.6010 - val binary accuracy: 0.6010
Epoch 4/10
0s - loss: 0.6590 - accuracy: 0.6230 - binary accuracy: 0.62 - ETA: 0s - loss: 0.6559 - accuracy: 0.6276 - binary accu
racy: 0.62 - ETA: 0s - loss: 0.6587 - accuracy: 0.6143 - binary accuracy: 0.61 - 0s 77us/sample - loss: 0.6575 - accur
acy: 0.6177 - binary accuracy: 0.6177 - val loss: 0.6531 - val accuracy: 0.6119 - val binary accuracy: 0.6119
Epoch 5/10
0s - loss: 0.6435 - accuracy: 0.6528 - binary accuracy: 0.65 - ETA: 0s - loss: 0.6516 - accuracy: 0.6376 - binary accu
racy: 0.63 - ETA: 0s - loss: 0.6508 - accuracy: 0.6348 - binary accuracy: 0.63 - 0s 81us/sample - loss: 0.6497 - accur
acy: 0.6345 - binary accuracy: 0.6345 - val loss: 0.6466 - val accuracy: 0.6235 - val binary accuracy: 0.6235
Epoch 6/10
0s - loss: 0.6495 - accuracy: 0.6406 - binary accuracy: 0.64 - ETA: 0s - loss: 0.6479 - accuracy: 0.6339 - binary accu
racy: 0.63 - ETA: 0s - loss: 0.6434 - accuracy: 0.6401 - binary accuracy: 0.64 - 0s 77us/sample - loss: 0.6433 - accur
acy: 0.6404 - binary accuracy: 0.6404 - val loss: 0.6406 - val accuracy: 0.6293 - val binary accuracy: 0.6293
Epoch 7/10
0s - loss: 0.6286 - accuracy: 0.6657 - binary accuracy: 0.66 - ETA: 0s - loss: 0.6377 - accuracy: 0.6416 - binary accu
racy: 0.64 - ETA: 0s - loss: 0.6376 - accuracy: 0.6379 - binary accuracy: 0.63 - 0s 71us/sample - loss: 0.6374 - accur
acy: 0.6398 - binary_accuracy: 0.6398 - val_loss: 0.6351 - val_accuracy: 0.6358 - val_binary_accuracy: 0.6358
Epoch 8/10
0s - loss: 0.6242 - accuracy: 0.6736 - binary accuracy: 0.67 - ETA: 0s - loss: 0.6311 - accuracy: 0.6465 - binary accu
racy: 0.64 - ETA: 0s - loss: 0.6310 - accuracy: 0.6467 - binary accuracy: 0.64 - 0s 72us/sample - loss: 0.6317 - accur
```

acy: 0.6457 - binary accuracy: 0.6457 - val loss: 0.6297 - val accuracy: 0.6430 - val binary accuracy: 0.6430

Trial complete

Trial summary

Hp values:

|-learning rate: 0.001

|-units: 82

|-Score: 0.6449432969093323

|-Best step: 0

```
Train on 3220 samples, validate on 1381 samples
Epoch 1/10
A: 0s - loss: 0.6740 - accuracy: 0.5785 - binary accuracy: 0.578 - ETA: 0s - loss: 0.6711 - accuracy: 0.5962 - binary
accuracy: 0.59 - 1s 219us/sample - loss: 0.6691 - accuracy: 0.6065 - binary_accuracy: 0.6065 - val_loss: 0.6622 - val_
accuracy: 0.6097 - val binary accuracy: 0.6097
Epoch 2/10
0s - loss: 0.6590 - accuracy: 0.6380 - binary accuracy: 0.63 - ETA: 0s - loss: 0.6557 - accuracy: 0.6461 - binary accu
racy: 0.64 - 0s 67us/sample - loss: 0.6543 - accuracy: 0.6478 - binary_accuracy: 0.6478 - val_loss: 0.6513 - val_accur
acy: 0.6488 - val binary accuracy: 0.6488
Epoch 3/10
0s - loss: 0.6504 - accuracy: 0.6484 - binary accuracy: 0.64 - ETA: 0s - loss: 0.6467 - accuracy: 0.6483 - binary accu
racy: 0.64 - 0s 67us/sample - loss: 0.6458 - accuracy: 0.6500 - binary_accuracy: 0.6500 - val_loss: 0.6441 - val_accur
acy: 0.6575 - val binary accuracy: 0.6575
Epoch 4/10
0s - loss: 0.6411 - accuracy: 0.6445 - binary accuracy: 0.64 - ETA: 0s - loss: 0.6422 - accuracy: 0.6477 - binary accu
racy: 0.64 - 0s 65us/sample - loss: 0.6395 - accuracy: 0.6506 - binary_accuracy: 0.6506 - val_loss: 0.6381 - val_accur
acy: 0.6604 - val binary accuracy: 0.6604
Epoch 5/10
0s - loss: 0.6392 - accuracy: 0.6417 - binary accuracy: 0.64 - ETA: 0s - loss: 0.6342 - accuracy: 0.6511 - binary accu
racy: 0.65 - 0s 64us/sample - loss: 0.6340 - accuracy: 0.6522 - binary_accuracy: 0.6522 - val_loss: 0.6327 - val_accur
acy: 0.6676 - val binary accuracy: 0.6676
Epoch 6/10
0s - loss: 0.6319 - accuracy: 0.6532 - binary accuracy: 0.65 - ETA: 0s - loss: 0.6282 - accuracy: 0.6562 - binary accu
racy: 0.65 - 0s 64us/sample - loss: 0.6288 - accuracy: 0.6547 - binary_accuracy: 0.6547 - val_loss: 0.6276 - val_accur
acy: 0.6734 - val_binary_accuracy: 0.6734
Epoch 7/10
0s - loss: 0.6247 - accuracy: 0.6600 - binary accuracy: 0.66 - ETA: 0s - loss: 0.6255 - accuracy: 0.6570 - binary accu
racy: 0.65 - 0s 65us/sample - loss: 0.6237 - accuracy: 0.6596 - binary_accuracy: 0.6596 - val_loss: 0.6226 - val_accur
acy: 0.6785 - val binary accuracy: 0.6785
Epoch 8/10
0s - loss: 0.6026 - accuracy: 0.6916 - binary accuracy: 0.69 - ETA: 0s - loss: 0.6124 - accuracy: 0.6713 - binary accu
racy: 0.67 - 0s 67us/sample - loss: 0.6187 - accuracy: 0.6640 - binary_accuracy: 0.6640 - val_loss: 0.6178 - val_accur
acy: 0.6807 - val binary accuracy: 0.6807
Epoch 9/10
0s - loss: 0.6152 - accuracy: 0.6726 - binary accuracy: 0.67 - ETA: 0s - loss: 0.6155 - accuracy: 0.6675 - binary accu
racy: 0.66 - 0s 66us/sample - loss: 0.6139 - accuracy: 0.6711 - binary_accuracy: 0.6711 - val_loss: 0.6130 - val_accur
acy: 0.6857 - val_binary_accuracy: 0.6857
```

Epoch 10/10

```
0s - loss: 0.6220 - accuracy: 0.6639 - binary accuracy: 0.66 - ETA: 0s - loss: 0.6110 - accuracy: 0.6788 - binary accu
racy: 0.67 - 0s 70us/sample - loss: 0.6091 - accuracy: 0.6811 - binary accuracy: 0.6811 - val loss: 0.6082 - val accur
acy: 0.6894 - val binary accuracy: 0.6894
Train on 3220 samples, validate on 1381 samples
Epoch 1/10
A: 0s - loss: 0.6565 - accuracy: 0.6601 - binary accuracy: 0.660 - ETA: 0s - loss: 0.6560 - accuracy: 0.6547 - binary
accuracy: 0.65 - 1s 200us/sample - loss: 0.6557 - accuracy: 0.6531 - binary accuracy: 0.6531 - val loss: 0.6464 - val
accuracy: 0.6626 - val binary accuracy: 0.6626
Epoch 2/10
0s - loss: 0.6496 - accuracy: 0.6598 - binary accuracy: 0.65 - ETA: 0s - loss: 0.6458 - accuracy: 0.6668 - binary accu
racy: 0.66 - 0s 59us/sample - loss: 0.6483 - accuracy: 0.6590 - binary accuracy: 0.6590 - val loss: 0.6397 - val accur
acy: 0.6749 - val binary accuracy: 0.6749
Epoch 3/10
0s - loss: 0.6435 - accuracy: 0.6689 - binary accuracy: 0.66 - ETA: 0s - loss: 0.6411 - accuracy: 0.6685 - binary accu
racy: 0.66 - 0s 55us/sample - loss: 0.6420 - accuracy: 0.6630 - binary accuracy: 0.6630 - val loss: 0.6338 - val accur
acy: 0.6734 - val binary accuracy: 0.6734
Epoch 4/10
0s - loss: 0.6418 - accuracy: 0.6584 - binary accuracy: 0.65 - ETA: 0s - loss: 0.6380 - accuracy: 0.6684 - binary accu
racy: 0.66 - 0s 55us/sample - loss: 0.6361 - accuracy: 0.6668 - binary accuracy: 0.6668 - val loss: 0.6282 - val accur
acy: 0.6698 - val binary accuracy: 0.6698
Epoch 5/10
0s - loss: 0.6434 - accuracy: 0.6562 - binary accuracy: 0.65 - ETA: 0s - loss: 0.6342 - accuracy: 0.6635 - binary accu
racy: 0.66 - 0s 54us/sample - loss: 0.6304 - accuracy: 0.6711 - binary accuracy: 0.6711 - val loss: 0.6228 - val accur
acy: 0.6720 - val binary accuracy: 0.6720
Epoch 6/10
0s - loss: 0.6298 - accuracy: 0.6690 - binary accuracy: 0.66 - ETA: 0s - loss: 0.6262 - accuracy: 0.6732 - binary accu
racy: 0.67 - 0s 55us/sample - loss: 0.6249 - accuracy: 0.6727 - binary accuracy: 0.6727 - val loss: 0.6175 - val accur
acy: 0.6799 - val binary accuracy: 0.6799
Epoch 7/10
0s - loss: 0.6257 - accuracy: 0.6737 - binary accuracy: 0.67 - ETA: 0s - loss: 0.6219 - accuracy: 0.6795 - binary accu
racy: 0.67 - 0s 57us/sample - loss: 0.6196 - accuracy: 0.6817 - binary accuracy: 0.6817 - val loss: 0.6124 - val accur
acy: 0.6857 - val binary accuracy: 0.6857
Epoch 8/10
0s - loss: 0.6117 - accuracy: 0.6969 - binary accuracy: 0.69 - ETA: 0s - loss: 0.6137 - accuracy: 0.6835 - binary accu
racy: 0.68 - 0s 62us/sample - loss: 0.6144 - accuracy: 0.6842 - binary accuracy: 0.6842 - val loss: 0.6073 - val accur
acy: 0.6937 - val binary accuracy: 0.6937
Epoch 9/10
```

0s - loss: 0.6169 - accuracy: 0.6845 - binary accuracy: 0.68 - ETA: 0s - loss: 0.6066 - accuracy: 0.7001 - binary accu

```
racy: 0.70 - 0s 65us/sample - loss: 0.6092 - accuracy: 0.6932 - binary accuracy: 0.6932 - val loss: 0.6024 - val accur
acy: 0.7031 - val binary accuracy: 0.7031
Epoch 10/10
0s - loss: 0.5979 - accuracy: 0.7228 - binary accuracy: 0.72 - ETA: 0s - loss: 0.5991 - accuracy: 0.7079 - binary accu
racy: 0.70 - 0s 69us/sample - loss: 0.6042 - accuracy: 0.6984 - binary accuracy: 0.6984 - val loss: 0.5975 - val accur
acy: 0.7082 - val binary accuracy: 0.7082
Train on 3220 samples, validate on 1381 samples
Epoch 1/10
A: 0s - loss: 0.6951 - accuracy: 0.5961 - binary accuracy: 0.596 - ETA: 0s - loss: 0.6928 - accuracy: 0.5869 - binary
accuracy: 0.58 - 1s 204us/sample - loss: 0.6876 - accuracy: 0.5885 - binary accuracy: 0.5885 - val loss: 0.6758 - val
accuracy: 0.5844 - val binary accuracy: 0.5844
Epoch 2/10
0s - loss: 0.6705 - accuracy: 0.5945 - binary accuracy: 0.59 - ETA: 0s - loss: 0.6705 - accuracy: 0.5849 - binary accu
racy: 0.58 - 0s 58us/sample - loss: 0.6728 - accuracy: 0.5786 - binary accuracy: 0.5786 - val loss: 0.6646 - val accur
acy: 0.5858 - val binary accuracy: 0.5858
Epoch 3/10
0s - loss: 0.6624 - accuracy: 0.5861 - binary accuracy: 0.58 - ETA: 0s - loss: 0.6624 - accuracy: 0.5831 - binary accu
racy: 0.58 - 0s 60us/sample - loss: 0.6634 - accuracy: 0.5773 - binary accuracy: 0.5773 - val loss: 0.6566 - val accur
acy: 0.5844 - val binary accuracy: 0.5844
Epoch 4/10
0s - loss: 0.6539 - accuracy: 0.5872 - binary accuracy: 0.58 - ETA: 0s - loss: 0.6569 - accuracy: 0.5806 - binary accu
racy: 0.58 - 0s 59us/sample - loss: 0.6560 - accuracy: 0.5770 - binary_accuracy: 0.5770 - val_loss: 0.6499 - val_accur
acy: 0.5865 - val binary accuracy: 0.5865
Epoch 5/10
0s - loss: 0.6493 - accuracy: 0.5828 - binary accuracy: 0.58 - ETA: 0s - loss: 0.6545 - accuracy: 0.5724 - binary accu
racy: 0.57 - 0s 58us/sample - loss: 0.6493 - accuracy: 0.5823 - binary accuracy: 0.5823 - val loss: 0.6437 - val accur
acy: 0.5873 - val binary accuracy: 0.5873
Epoch 6/10
0s - loss: 0.6461 - accuracy: 0.5861 - binary accuracy: 0.58 - ETA: 0s - loss: 0.6431 - accuracy: 0.5875 - binary accu
racy: 0.58 - 0s 59us/sample - loss: 0.6431 - accuracy: 0.5866 - binary accuracy: 0.5866 - val loss: 0.6378 - val accur
acy: 0.5923 - val binary accuracy: 0.5923
Epoch 7/10
0s - loss: 0.6342 - accuracy: 0.6067 - binary accuracy: 0.60 - ETA: 0s - loss: 0.6351 - accuracy: 0.6019 - binary accu
racy: 0.60 - 0s 57us/sample - loss: 0.6371 - accuracy: 0.5957 - binary accuracy: 0.5957 - val loss: 0.6320 - val accur
acy: 0.6025 - val binary accuracy: 0.6025
Epoch 8/10
0s - loss: 0.6359 - accuracy: 0.5977 - binary accuracy: 0.59 - ETA: 0s - loss: 0.6340 - accuracy: 0.5977 - binary accu
racy: 0.59 - 0s 57us/sample - loss: 0.6311 - accuracy: 0.6053 - binary accuracy: 0.6053 - val loss: 0.6263 - val accur
```

acy: 0.6133 - val binary accuracy: 0.6133

Trial complete

Trial summary

Hp values:

|-learning_rate: 0.001

|-units: 88

|-Score: 0.676080048084259

|-Best step: 0

```
Train on 3220 samples, validate on 1381 samples
Epoch 1/10
A: 0s - loss: 0.7599 - accuracy: 0.4199 - binary accuracy: 0.419 - ETA: 0s - loss: 0.7643 - accuracy: 0.3947 - binary
accuracy: 0.39 - 1s 216us/sample - loss: 0.7630 - accuracy: 0.3938 - binary_accuracy: 0.3938 - val_loss: 0.7671 - val_
accuracy: 0.3845 - val binary accuracy: 0.3845
Epoch 2/10
0s - loss: 0.7582 - accuracy: 0.3971 - binary accuracy: 0.39 - ETA: 0s - loss: 0.7576 - accuracy: 0.3898 - binary accu
racy: 0.38 - 0s 60us/sample - loss: 0.7547 - accuracy: 0.3953 - binary_accuracy: 0.3953 - val_loss: 0.7590 - val_accur
acy: 0.3838 - val binary accuracy: 0.3838
Epoch 3/10
0s - loss: 0.7446 - accuracy: 0.4121 - binary accuracy: 0.41 - ETA: 0s - loss: 0.7477 - accuracy: 0.4032 - binary accu
racy: 0.40 - 0s 65us/sample - loss: 0.7471 - accuracy: 0.4040 - binary_accuracy: 0.4040 - val_loss: 0.7516 - val_accur
acy: 0.3874 - val binary accuracy: 0.3874
Epoch 4/10
0s - loss: 0.7417 - accuracy: 0.4055 - binary accuracy: 0.40 - ETA: 0s - loss: 0.7418 - accuracy: 0.4030 - binary accu
racy: 0.40 - 0s 65us/sample - loss: 0.7402 - accuracy: 0.4053 - binary_accuracy: 0.4053 - val_loss: 0.7449 - val_accur
acy: 0.3925 - val binary accuracy: 0.3925
Epoch 5/10
0s - loss: 0.7334 - accuracy: 0.4040 - binary accuracy: 0.40 - ETA: 0s - loss: 0.7320 - accuracy: 0.4093 - binary accu
racy: 0.40 - 0s 65us/sample - loss: 0.7339 - accuracy: 0.4087 - binary_accuracy: 0.4087 - val_loss: 0.7388 - val_accur
acy: 0.3968 - val binary accuracy: 0.3968
Epoch 6/10
0s - loss: 0.7210 - accuracy: 0.4360 - binary accuracy: 0.43 - ETA: 0s - loss: 0.7268 - accuracy: 0.4224 - binary accu
racy: 0.42 - 0s 65us/sample - loss: 0.7282 - accuracy: 0.4199 - binary_accuracy: 0.4199 - val_loss: 0.7332 - val_accur
acy: 0.4120 - val_binary_accuracy: 0.4120
Epoch 7/10
0s - loss: 0.7286 - accuracy: 0.4238 - binary accuracy: 0.42 - ETA: 0s - loss: 0.7240 - accuracy: 0.4225 - binary accu
racy: 0.42 - 0s 67us/sample - loss: 0.7229 - accuracy: 0.4248 - binary_accuracy: 0.4248 - val_loss: 0.7281 - val_accur
acy: 0.4164 - val binary accuracy: 0.4164
Epoch 8/10
0s - loss: 0.7180 - accuracy: 0.4286 - binary accuracy: 0.42 - ETA: 0s - loss: 0.7204 - accuracy: 0.4328 - binary accu
racy: 0.43 - 0s 67us/sample - loss: 0.7182 - accuracy: 0.4295 - binary_accuracy: 0.4295 - val_loss: 0.7235 - val_accur
acy: 0.4258 - val binary accuracy: 0.4258
Epoch 9/10
0s - loss: 0.7154 - accuracy: 0.4505 - binary accuracy: 0.45 - ETA: 0s - loss: 0.7134 - accuracy: 0.4539 - binary accu
racy: 0.45 - 0s 67us/sample - loss: 0.7138 - accuracy: 0.4503 - binary_accuracy: 0.4503 - val_loss: 0.7192 - val_accur
acy: 0.4424 - val_binary_accuracy: 0.4424
```

Epoch 10/10

```
0s - loss: 0.7076 - accuracy: 0.4531 - binary accuracy: 0.45 - ETA: 0s - loss: 0.7094 - accuracy: 0.4639 - binary accu
racy: 0.46 - 0s 67us/sample - loss: 0.7099 - accuracy: 0.4686 - binary accuracy: 0.4686 - val loss: 0.7153 - val accur
acy: 0.4736 - val binary accuracy: 0.4736
Train on 3220 samples, validate on 1381 samples
Epoch 1/10
A: 0s - loss: 0.6655 - accuracy: 0.6098 - binary accuracy: 0.609 - ETA: 0s - loss: 0.6689 - accuracy: 0.6082 - binary
accuracy: 0.60 - 1s 273us/sample - loss: 0.6696 - accuracy: 0.6071 - binary accuracy: 0.6071 - val loss: 0.6675 - val
accuracy: 0.6090 - val binary accuracy: 0.6090
Epoch 2/10
0s - loss: 0.6668 - accuracy: 0.6106 - binary accuracy: 0.61 - ETA: 0s - loss: 0.6744 - accuracy: 0.6011 - binary accu
racy: 0.60 - ETA: 0s - loss: 0.6629 - accuracy: 0.6132 - binary accuracy: 0.61 - 0s 93us/sample - loss: 0.6668 - accur
acy: 0.6096 - binary accuracy: 0.6096 - val loss: 0.6649 - val accuracy: 0.6104 - val binary accuracy: 0.6104
Epoch 3/10
0s - loss: 0.6565 - accuracy: 0.6159 - binary accuracy: 0.61 - ETA: 0s - loss: 0.6646 - accuracy: 0.6107 - binary accu
racy: 0.61 - ETA: 0s - loss: 0.6640 - accuracy: 0.6097 - binary accuracy: 0.60 - 0s 75us/sample - loss: 0.6643 - accur
acy: 0.6102 - binary accuracy: 0.6102 - val loss: 0.6625 - val accuracy: 0.6119 - val binary accuracy: 0.6119
Epoch 4/10
0s - loss: 0.6545 - accuracy: 0.6166 - binary accuracy: 0.61 - ETA: 0s - loss: 0.6638 - accuracy: 0.6127 - binary accu
racy: 0.61 - 0s 65us/sample - loss: 0.6619 - accuracy: 0.6134 - binary accuracy: 0.6134 - val loss: 0.6602 - val accur
acy: 0.6162 - val binary accuracy: 0.6162
Epoch 5/10
0s - loss: 0.6677 - accuracy: 0.6066 - binary accuracy: 0.60 - ETA: 0s - loss: 0.6623 - accuracy: 0.6167 - binary accur
racy: 0.61 - ETA: 0s - loss: 0.6597 - accuracy: 0.6171 - binary accuracy: 0.61 - 0s 81us/sample - loss: 0.6596 - accur
acy: 0.6168 - binary accuracy: 0.6168 - val loss: 0.6581 - val accuracy: 0.6191 - val binary accuracy: 0.6191
Epoch 6/10
0s - loss: 0.6616 - accuracy: 0.6149 - binary accuracy: 0.61 - ETA: 0s - loss: 0.6590 - accuracy: 0.6155 - binary accuracy
racy: 0.61 - 0s 67us/sample - loss: 0.6575 - accuracy: 0.6174 - binary accuracy: 0.6174 - val loss: 0.6561 - val accur
acy: 0.6191 - val binary accuracy: 0.6191
Epoch 7/10
0s - loss: 0.6681 - accuracy: 0.6078 - binary accuracy: 0.60 - ETA: 0s - loss: 0.6717 - accuracy: 0.5984 - binary accu
racy: 0.59 - ETA: 0s - loss: 0.6654 - accuracy: 0.6049 - binary accuracy: 0.60 - ETA: 0s - loss: 0.6623 - accuracy: 0.
6091 - binary accuracy: 0.60 - ETA: 0s - loss: 0.6558 - accuracy: 0.6173 - binary accuracy: 0.61 - ETA: 0s - loss: 0.6
546 - accuracy: 0.6202 - binary accuracy: 0.62 - ETA: 0s - loss: 0.6519 - accuracy: 0.6240 - binary accuracy: 0.62 - 1
s 203us/sample - loss: 0.6555 - accuracy: 0.6183 - binary accuracy: 0.6183 - val loss: 0.6542 - val accuracy: 0.6235 -
val binary accuracy: 0.6235
Epoch 8/10
0s - loss: 0.6637 - accuracy: 0.6000 - binary accuracy: 0.60 - ETA: 0s - loss: 0.6704 - accuracy: 0.5974 - binary accu
racy: 0.59 - ETA: 0s - loss: 0.6595 - accuracy: 0.6125 - binary accuracy: 0.61 - ETA: 0s - loss: 0.6587 - accuracy: 0.
```

6118 - binary accuracy: 0.61 - ETA: 0s - loss: 0.6542 - accuracy: 0.6174 - binary accuracy: 0.61 - ETA: 0s - loss: 0.6

```
516 - accuracy: 0.6246 - binary accuracy: 0.62 - 1s 161us/sample - loss: 0.6536 - accuracy: 0.6214 - binary accuracy:
0.6214 - val loss: 0.6525 - val accuracy: 0.6242 - val binary accuracy: 0.6242
Epoch 9/10
0s - loss: 0.6641 - accuracy: 0.6060 - binary accuracy: 0.60 - ETA: 0s - loss: 0.6551 - accuracy: 0.6171 - binary accuracy
racy: 0.61 - ETA: 0s - loss: 0.6534 - accuracy: 0.6204 - binary accuracy: 0.62 - 0s 89us/sample - loss: 0.6519 - accur
acy: 0.6239 - binary accuracy: 0.6239 - val loss: 0.6508 - val accuracy: 0.6249 - val binary accuracy: 0.6249
Epoch 10/10
0s - loss: 0.6353 - accuracy: 0.6463 - binary accuracy: 0.64 - ETA: 0s - loss: 0.6403 - accuracy: 0.6431 - binary accu
racy: 0.64 - ETA: 0s - loss: 0.6490 - accuracy: 0.6254 - binary accuracy: 0.62 - 0s 83us/sample - loss: 0.6502 - accur
acy: 0.6252 - binary accuracy: 0.6252 - val loss: 0.6492 - val accuracy: 0.6249 - val binary accuracy: 0.6249
Train on 3220 samples, validate on 1381 samples
Epoch 1/10
3220/3220 [=================== ] - ETA: 42s - loss: 0.6774 - accuracy: 0.5312 - binary accuracy: 0.531 - ET
A: 0s - loss: 0.6731 - accuracy: 0.5570 - binary accuracy: 0.557 - ETA: 0s - loss: 0.6751 - accuracy: 0.5642 - binary
accuracy: 0.56 - 1s 222us/sample - loss: 0.6724 - accuracy: 0.5717 - binary accuracy: 0.5717 - val loss: 0.6668 - val
accuracy: 0.5764 - val binary accuracy: 0.5764
Epoch 2/10
0s - loss: 0.6636 - accuracy: 0.5884 - binary accuracy: 0.58 - ETA: 0s - loss: 0.6633 - accuracy: 0.5933 - binary accu
racy: 0.59 - 0s 60us/sample - loss: 0.6664 - accuracy: 0.5901 - binary accuracy: 0.5901 - val loss: 0.6611 - val accur
acy: 0.6032 - val binary accuracy: 0.6032
Epoch 3/10
0s - loss: 0.6614 - accuracy: 0.5994 - binary accuracy: 0.59 - ETA: 0s - loss: 0.6628 - accuracy: 0.6025 - binary accu
racy: 0.60 - 0s 57us/sample - loss: 0.6610 - accuracy: 0.6109 - binary accuracy: 0.6109 - val loss: 0.6558 - val accur
acy: 0.6227 - val binary accuracy: 0.6227
Epoch 4/10
0s - loss: 0.6557 - accuracy: 0.6198 - binary accuracy: 0.61 - ETA: 0s - loss: 0.6556 - accuracy: 0.6299 - binary accu
racy: 0.62 - 0s 65us/sample - loss: 0.6560 - accuracy: 0.6252 - binary accuracy: 0.6252 - val loss: 0.6511 - val accur
acy: 0.6437 - val binary accuracy: 0.6437
Epoch 5/10
0s - loss: 0.6475 - accuracy: 0.6471 - binary accuracy: 0.64 - ETA: 0s - loss: 0.6520 - accuracy: 0.6431 - binary accur
racy: 0.64 - 0s 67us/sample - loss: 0.6516 - accuracy: 0.6441 - binary accuracy: 0.6441 - val loss: 0.6468 - val accur
acy: 0.6698 - val binary accuracy: 0.6698
Epoch 6/10
0s - loss: 0.6529 - accuracy: 0.6482 - binary accuracy: 0.64 - ETA: 0s - loss: 0.6491 - accuracy: 0.6567 - binary accu
racy: 0.65 - 0s 73us/sample - loss: 0.6475 - accuracy: 0.6590 - binary accuracy: 0.6590 - val loss: 0.6429 - val accur
acy: 0.6894 - val binary accuracy: 0.6894
Epoch 7/10
0s - loss: 0.6449 - accuracy: 0.6757 - binary accuracy: 0.67 - ETA: 0s - loss: 0.6466 - accuracy: 0.6757 - binary accu
racy: 0.67 - 0s 69us/sample - loss: 0.6438 - accuracy: 0.6801 - binary accuracy: 0.6801 - val loss: 0.6393 - val accur
```

acy: 0.6980 - val binary accuracy: 0.6980

```
Epoch 8/10
0s - loss: 0.6432 - accuracy: 0.6815 - binary accuracy: 0.68 - ETA: 0s - loss: 0.6427 - accuracy: 0.6871 - binary accuracy
racy: 0.68 - 0s 68us/sample - loss: 0.6404 - accuracy: 0.6910 - binary accuracy: 0.6910 - val loss: 0.6361 - val accur
acy: 0.7161 - val binary accuracy: 0.7161
Epoch 9/10
0s - loss: 0.6364 - accuracy: 0.7214 - binary accuracy: 0.72 - ETA: 0s - loss: 0.6384 - accuracy: 0.7146 - binary accu
racy: 0.71 - 0s 68us/sample - loss: 0.6373 - accuracy: 0.7134 - binary accuracy: 0.7134 - val loss: 0.6331 - val accur
acy: 0.7335 - val binary accuracy: 0.7335
Epoch 10/10
0s - loss: 0.6377 - accuracy: 0.7257 - binary accuracy: 0.72 - ETA: 0s - loss: 0.6318 - accuracy: 0.7332 - binary accuracy
racy: 0.73 - ETA: 0s - loss: 0.6345 - accuracy: 0.7207 - binary accuracy: 0.72 - ETA: 0s - loss: 0.6349 - accuracy: 0.
7300 - binary accuracy: 0.73 - 0s 110us/sample - loss: 0.6345 - accuracy: 0.7311 - binary accuracy: 0.7311 - val loss:
0.6304 - val accuracy: 0.7567 - val binary accuracy: 0.7567
```

Trial complete

Trial summary

Hp values:

|-learning_rate: 0.0001

|-units: 84

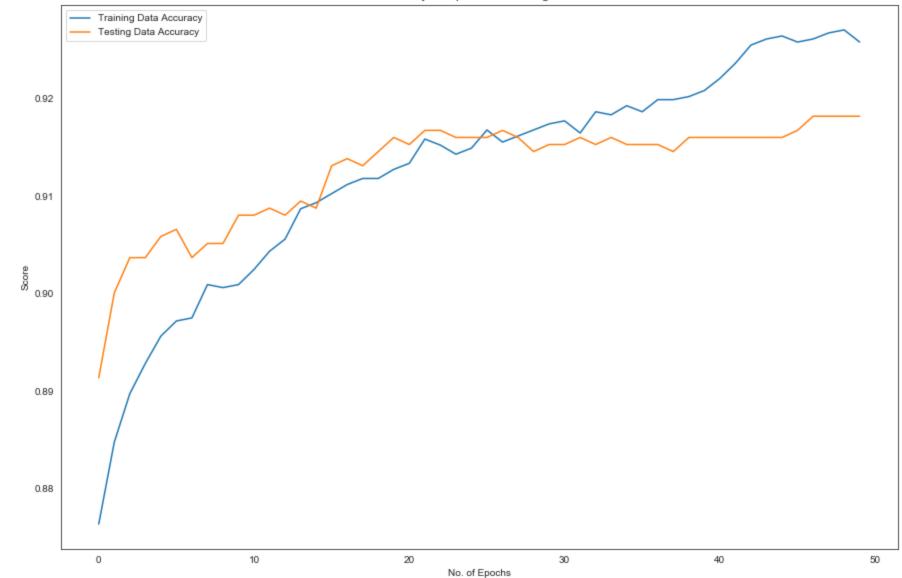
|-Score: 0.6183924674987793

|-Best step: 0

```
In [123]: best_linear_model = classtuner.get_best_models(num_models = 1)
    best_linear_model = best_linear_model[0]
```

```
In [125]: train_acc = best_linear_model.evaluate(X_train_standard, y_train, verbose=0)
test_acc = best_linear_model.evaluate(X_test_standard, y_test, verbose=0)
```

```
In [126]: ### Reset seaborn to the default background - for better viewing
          sns.set_style("white")
          ## Plot scores on each trial for nested CV
          ## Set the figure size
          plt.figure(figsize= (15, 10))
          ## Plot nested scores for each classifier - quickly visual the best performing model
          ## This is WITHOUT having changed any of the default parameters
          plt.plot(spam_linear_history.history['accuracy'], label = "Training Data Accuracy")
          plt.plot(spam_linear_history.history['val_accuracy'], label = "Testing Data Accuracy")
          ## Give some labels and title
          plt.xlabel("No. of Epochs")
          plt.ylabel("Score")
          ## Title and Legend
          plt.title("Model Accuracy Comparison - Training & Test Data")
          plt.legend()
          ## Show the graph
          plt.show()
```



```
In [127]: ## Create three empty lists to store my precision, recall, and average precision scores
precision, recall, average_precision = [], [], []

## Get probabilities for our labels
probas_ = best_linear_model.predict_proba(X_test)
```

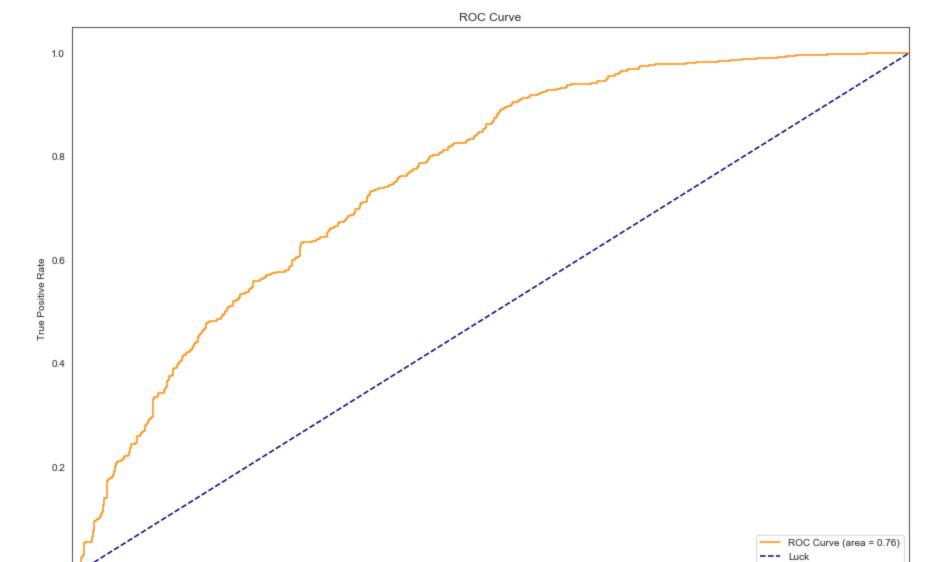
```
In [128]: ## Create my false positive rate, true positive rate, and threshold using my test data
fpr, tpr, threholds = roc_curve(y_test, linear_probas_, pos_label = 1)

## Create precision and recall scores to plot with
precision_score, recall_score, _ = precision_recall_curve(y_test, probas_)

## Calculate the overall AUC for the model
auc = np.trapz(tpr, fpr)

## Save the average precision for our model
avg_precision = average_precision_score(y_test, probas_)
```

```
In [129]: | ### Reset seaborn to the default background - for better viewing
          sns.set_style("white")
          ## Create a new figure to plot
          plt.figure(figsize= (15, 10))
          1w = 2
          ## Draw the line for my fpr and tpr
          plt.plot(fpr, tpr, color = 'darkorange',
                  label = 'ROC Curve (area = %0.2f)' % auc)
          ## Put in a line to demonstrate blind luck
          plt.plot([0, 1], [0, 1], color = 'navy', linestyle = '--', label = 'Luck')
          ## Set the limits of the plot for better visualization
          plt.xlim([-0.01, 1.0])
          plt.ylim([0.0, 1.05])
          ## Set labels for x and y
          plt.xlabel('False Positive Rate')
          plt.ylabel('True Positive Rate')
          ## Set a title and legend
          plt.title('ROC Curve')
          plt.legend(loc = 'lower right')
          ## Show the curve!
          plt.show()
```



False Positive Rate

0.6

0.8

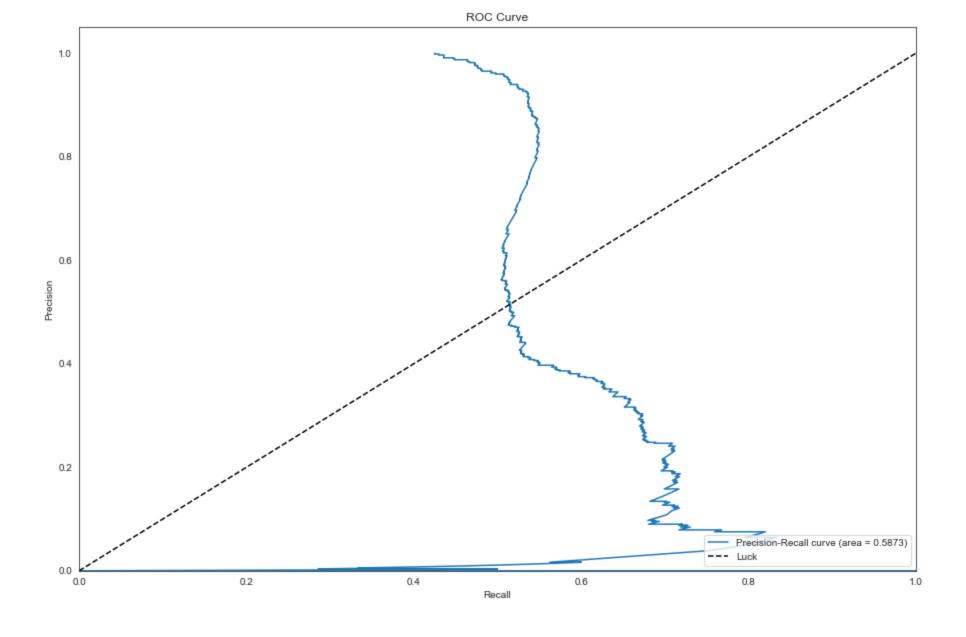
1.0

0.4

0.0

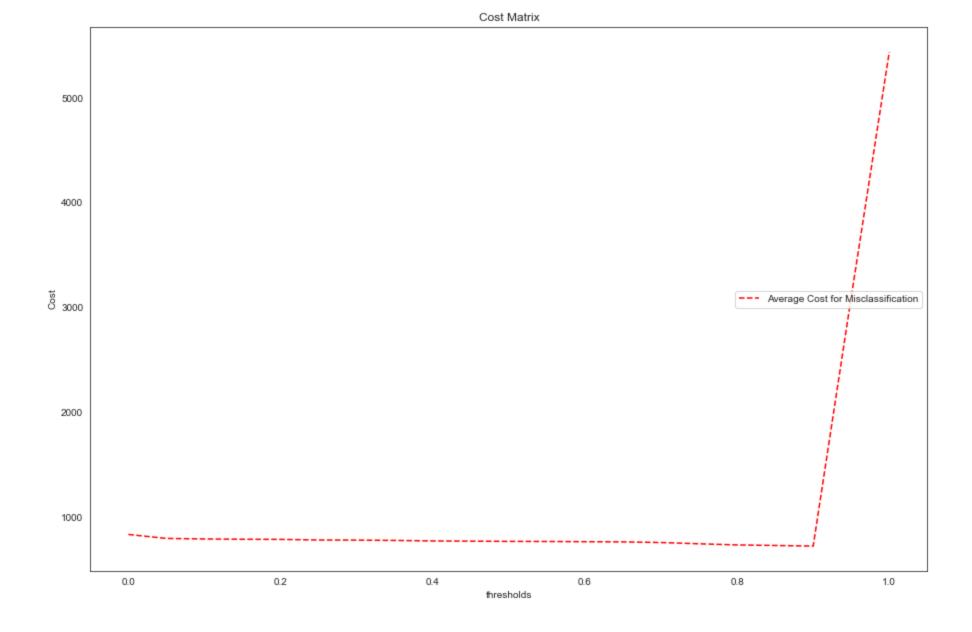
0.2

```
In [130]: | ### Reset seaborn to the default background - for better viewing
          sns.set_style("white")
          ## Create a new figure to plot
          plt.figure(figsize= (15, 10))
          1w = 2
          ## Plot the model's Precision Recall Curve
          plt.plot(precision_score, recall_score, label='Precision-Recall curve (area = {})'.format(round(avg_precision, 4)))
          ## Put in a line to demonstrate blind luck
          plt.plot([0, 1], [0, 1], color = 'black', linestyle = '--', label = 'Luck')
          ## Set the limits so they start at zero
          plt.ylim([0.0, 1.05])
          plt.xlim([0.0, 1.0])
          ## Set labels for x and y
          plt.xlabel('Recall')
          plt.ylabel('Precision')
          ## Set a title and legend
          plt.title('ROC Curve')
          plt.legend(loc = 'lower right')
          ## Show the curve!
          plt.show()
```



Interesting! The classifier behaved pretty similarly to the one generated above but the precision-recall curve is wildly different, and converges very strangely. I would be extremely cautious using this model.

```
In [132]: index = 0
        for t in thresholds:
            predict_thre = np.where(probas_ > t, 1, 0) ## prediction based on the preset threshold
            clf_matrix = confusion_matrix(y_test, predict_thre)
            trix[1][0] +clf_matrix[1][1]*cost_matrix[1][1]
            index+=1
        ## Set the figure size
        plt.figure(figsize= (15, 10))
        ## Plot each Cost Line individually
        plt.plot(thresholds, Cost_List, 'r--', label = "Average Cost for Misclassification")
         ## Give some Labels
        plt.xlabel("thresholds")
        plt.ylabel("Cost")
        ## Title and Legend
        plt.title("Cost Matrix")
        plt.legend(loc = 'right')
        ## Show the Cost Matrix Analysis
        plt.show()
```



The average cost of misclassification is pretty similar to our first Keras model.

D. Conclusions / Model Evaluation

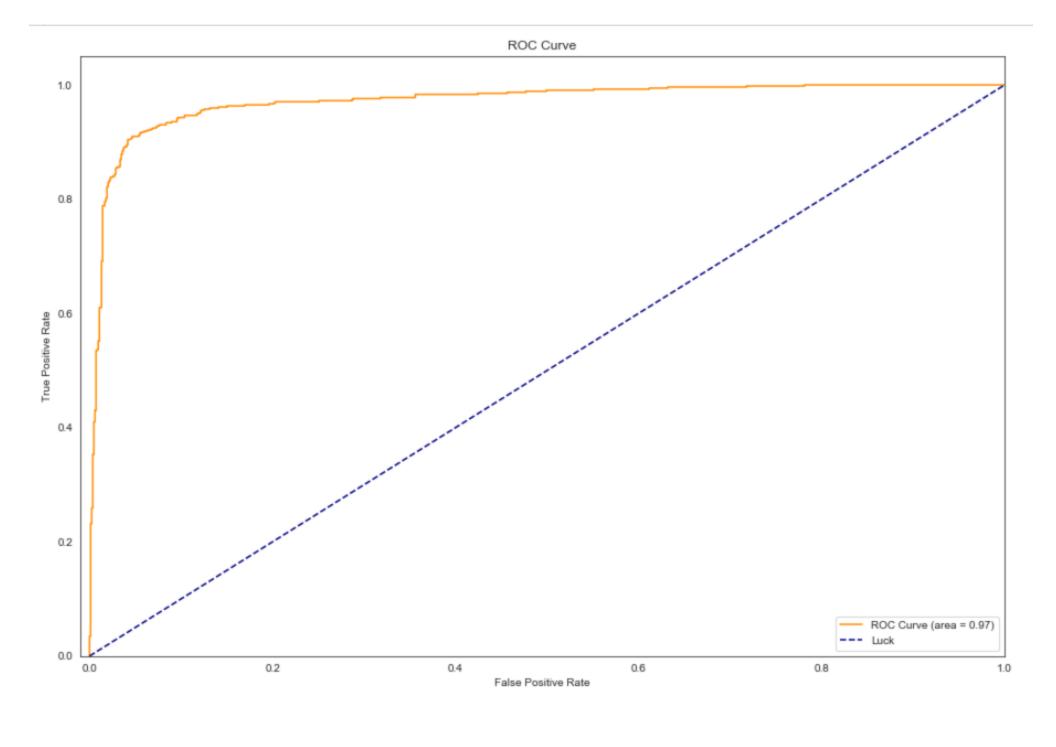
Based on the analysis completed, my selection for the best identifier for this classification would be using a Support Vector Machine with these hyper parameters tuned:

```
## Get our best params and their scores
print(svclass.best_params_)
print()

## Print out how well it performed using the best params
print(svclass.best_score_)

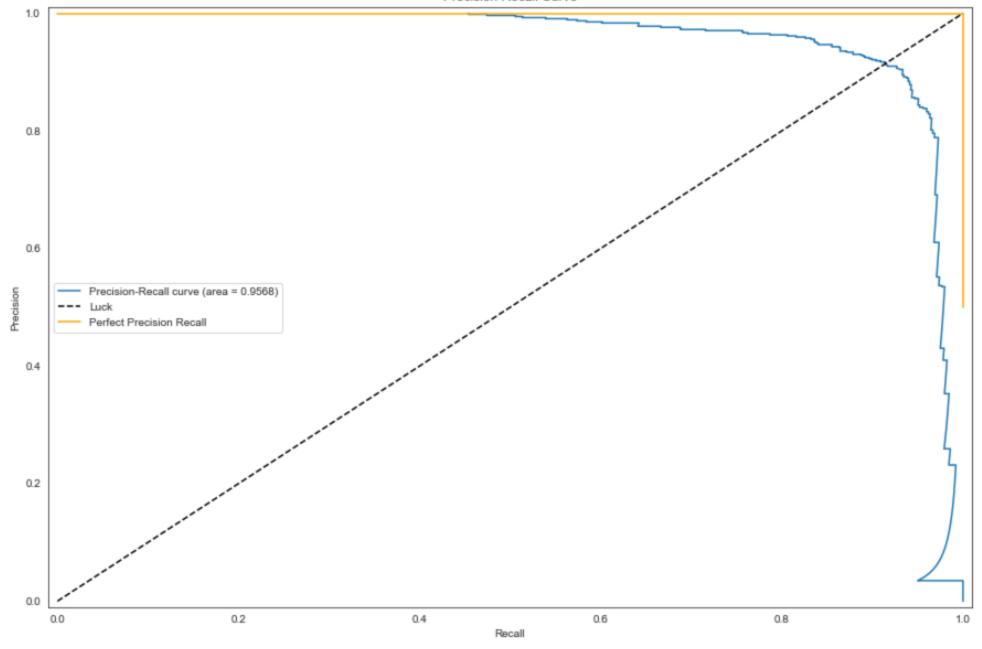
## save our best params so we can use them in our actual SVC model!
best_svc_params = svclass.best_params_

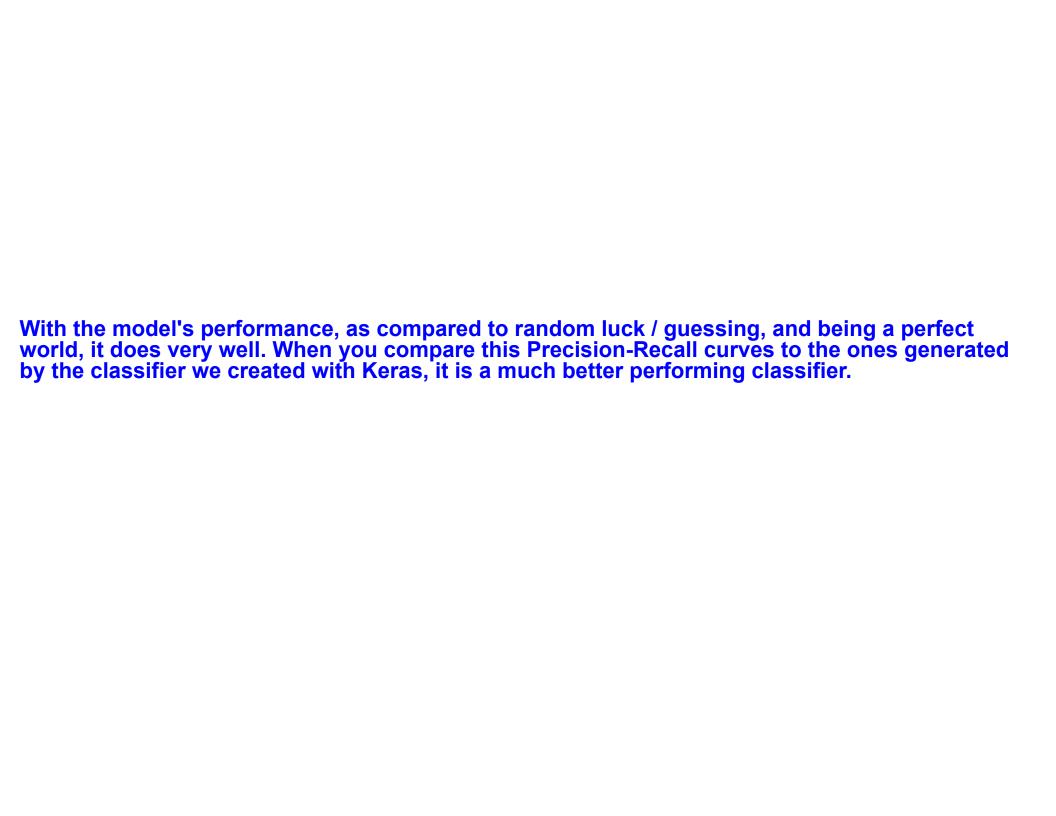
{'C': 1000, 'gamma': 0.0001, 'kernel': 'rbf'}
```

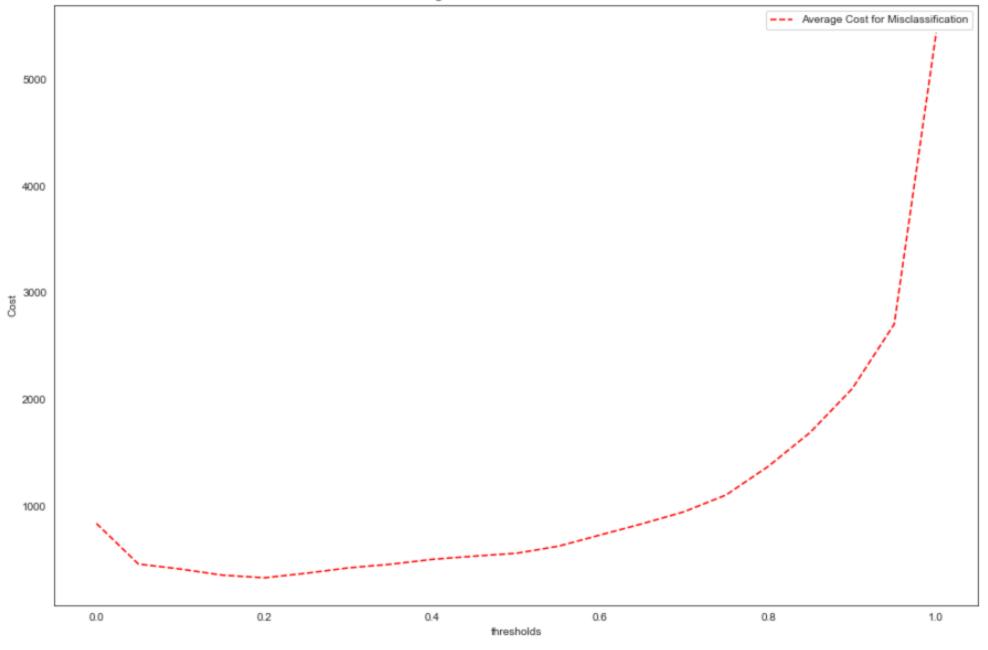












As it gets closer to identifying spam, the "preferred" Support Vector Machine classifier punishes mistakes more harshly, which is the behavior that I was hoping for. Again, the idea is to punish misidentifying potential spam as not spam, so we want the model to be accurate here.

```
## Create a report to show our precision(accuracy), recall, and f1 for predictions
report = classification_report(y_test, predicted)
print(report)
```

[[798 39] [51 493]]

	precision	recall	f1-score	support
0	0.94	0.95	0.95	837
1	0.93	0.91	0.92	544
accuracy			0.93	1381
macro avg	0.93	0.93	0.93	1381
weighted avg	0.93	0.93	0.93	1381

The support vector machine does well at both classification tasks, and might be improved with additional data to learn and refine its search.
Thank you for reading my analysis!