



Creating a keras model



Model building steps

- Specify Architecture
- Compile
- Fit
- Predict



Model specification

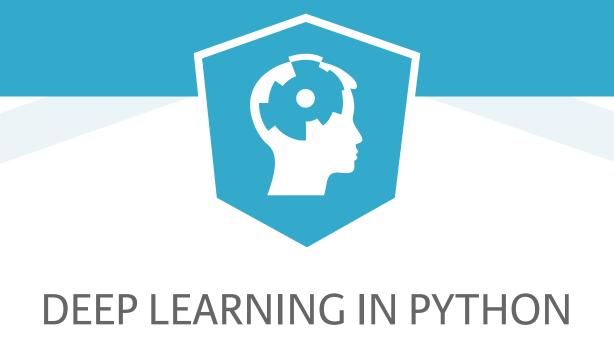
```
In [1]: import numpy as np
In [2]: from keras.layers import Dense
In [3]: from keras.models import Sequential
In [4]: predictors = np.loadtxt('predictors_data.csv', delimiter=',')
In [5]: n_cols = predictors.shape[1]
In [6]: model = Sequential()
In [7]: model.add(Dense(100, activation='relu', input_shape = (n_cols,)))
In [8]: model.add(Dense(100, activation='relu'))
In [9]: model.add(Dense(1))
```





Let's practice!





Compiling and fitting a model



Why you need to compile your model

- Specify the optimizer
 - Many options and mathematically complex
 - "Adam" is usually a good choice
- Loss function
 - "mean_squared_error" common for regression



Compiling a model

```
In [1]: n_cols = predictors.shape[1]
In [2]: model = Sequential()
In [3]: model.add(Dense(100, activation='relu', input_shape=(n_cols,)))
In [4]: model.add(Dense(100, activation='relu'))
In [5]: model.add(Dense(1))
In [6]: model.compile(optimizer='adam', loss='mean_squared_error')
```



What is fitting a model

- Applying backpropagation and gradient descent with your data to update the weights
- Scaling data before fitting can ease optimization



Fitting a model

```
In [1]: n_cols = predictors.shape[1]
In [2]: model = Sequential()
In [3]: model.add(Dense(100, activation='relu', input_shape=(n_cols,)))
In [4]: model.add(Dense(100, activation='relu'))
In [5]: model.add(Dense(1))
  [6]: model.compile(optimizer='adam', loss='mean_squared_error')
In [7]: model.fit(predictors, target)
```





Let's practice!





Classification models



Classification

- 'categorical_crossentropy' loss function
- Similar to log loss: Lower is better
- Add metrics = ['accuracy'] to compile step for easy-tounderstand diagnostics
- Output layer has separate node for each possible outcome, and uses 'softmax' activation



Quick look at the data

shot_clock	dribbles	touch_time	shot_dis	close_def_ dis	shot_result
10.8	2	1.9	7.7	1.3	1
3.4	0	0.8	28.2	6.1	0
0	3	2.7	10.1	0.9	0
10.3	2	1.9	17.2	3.4	0





Transforming to categorical

shot_result	Outcome 0	Outcome 1
1	0	1
	1	0
	1	0
	1	0



Classification

```
In[1]: from keras.utils import to_categorical
In[2]: data = pd.read_csv('basketball_shot_log.csv')
In[3]: predictors = data.drop(['shot_result'], axis=1).as_matrix()
In[4]: target = to_categorical(data.shot_result)
In[5]: model = Sequential()
In[6]: model.add(Dense(100, activation='relu', input_shape = (n_cols,)))
In[7]: model.add(Dense(100, activation='relu'))
In[8]: model.add(Dense(100, activation='relu'))
In[9]: model.add(Dense(2, activation='softmax'))
In[10]: model.compile(optimizer='adam', loss='categorical_crossentropy',
                      metrics=['accuracy'])
   . . . .
In[11]: model.fit(predictors, target)
```



Classification

```
Out[11]:
Epoch 1/10
Epoch 2/10
Epoch 3/10
Epoch 4/10
Epoch 5/10
Epoch 6/10
Epoch 7/10
Epoch 8/10
Epoch 9/10
Epoch 10/10
```





Let's practice!





Using models



Using models

- Save
- Reload
- Make predictions



Saving, reloading and using your Model

```
In [1]: from keras.models import load_model
In [2]: model.save('model_file.h5')
In [3]: my_model = load_model('my_model.h5')
In [4]: predictions = my_model.predict(data_to_predict_with)
In [5]: probability_true = predictions[:,1]
```



Verifying model structure

```
In [6]: my_model.summary()
Out[6]:
                         Output Shape Param # Connected to
Layer (type)
dense_1 (Dense)
                          (None, 100)
                                     1100 dense_input_1[0][0]
dense_2 (Dense)
                                     10100 dense_1[0][0]
                          (None, 100)
                                     10100 dense_2[0][0]
dense_3 (Dense)
                         (None, 100)
                                   202 dense_3[0][0]
dense_4 (Dense)
                (None, 2)
Total params: 21,502
Trainable params: 21,502
Non-trainable params: 0
```





Let's practice!