```
1 # Importing Libraries
 2 import tensorflow as tf
 3 import pandas as pd
 4 import numpy as np
 5 from sklearn.model_selection import train_test_split
 6 from sklearn.preprocessing import MinMaxScaler
 7 import matplotlib.pyplot as plt
 8 %matplotlib inline
 9 import tensorflow as tf
10 from tensorflow.keras.models import Sequential, Model
11 from tensorflow.keras.layers import Dense
12 from tensorflow.keras.callbacks import EarlyStopping
 1 # Downloading the dataset
 2 !wget http://www.timeseriesclassification.com/Downloads/ECG5000.zip
       --2022-11-08 02:57:04-- <a href="http://www.timeseriesclassification.com/Downloads/ECG5000.zip">http://www.timeseriesclassification.com/Downloads/ECG5000.zip</a> Resolving <a href="http://www.timeseriesclassification.com">www.timeseriesclassification.com</a> (<a href="http://www.timeseriesclassification.com">http://www.timeseriesclassification.com</a> (<a href="http://www.timeseriesclassification.com">www.timeseriesclassification.com</a> (<a href="http://www.timeseriesclassification.com">www.timeseriesclassification.com</a> (<a href="http://www.timeseriesclassification.com">www.timeseriesclassification.com</a> (<a href="http://www.timeseriesclassification.com">www.timeseriesclassification.com</a> (<a href="http://www
       Connecting to <a href="https://www.timeseriesclassification.com">www.timeseriesclassification.com</a>) | 109.123.71.232 | :80... connected.
       HTTP request sent, awaiting response... 200 OK
       Length: 10614407 (10M) [application/zip]
       Saving to: 'ECG5000.zip'
       ECG5000.zip
                                      100%[=========>] 10.12M 13.0MB/s
                                                                                                                in 0.8s
       2022-11-08 02:57:05 (13.0 MB/s) - 'ECG5000.zip' saved [10614407/10614407]
 1 # Unzipping the datasset
 2 !unzip ECG5000.zip
       Archive: ECG5000.zip
           inflating: ECG5000.txt
           inflating: ECG5000_TEST.arff
           inflating: ECG5000 TEST.txt
           inflating: ECG5000_TRAIN.arff
           inflating: ECG5000_TRAIN.txt
           inflating: ECG5000_TEST.ts
           inflating: ECG5000_TRAIN.ts
 1 # Concatenating the train and test file into a single file named 'ecg_final.txt'
 2 !cat ECG5000_TRAIN.txt ECG5000_TEST.txt > ecg_final.txt
 1 # Displaying the head of the file
 2 !head ecg_final.txt
            1.0000000e+00
                                 -1.1252183e-01 -2.8272038e+00
                                                                                    -3.7738969e+00
                                                                                                             -4.3497511e+00 -4.3760410e+00
                                                                                                                                                             -3.4749863e+00 -2.1814082e+00
                                                                                                                                                                                                                -1.8182865e+
            1.0000000e+00
                                   -1.1008778e+00
                                                           -3.9968398e+00
                                                                                    -4.2858426e+00
                                                                                                             -4.5065789e+00
                                                                                                                                      -4.0223767e+00
                                                                                                                                                              -3.2343676e+00
                                                                                                                                                                                       -1.5661258e+00
                                                                                                                                                                                                                -9.9225766e-
            1.0000000e+00
                                   -5.6708802e-01
                                                           -2.5934502e+00
                                                                                    -3.8742297e+00
                                                                                                             -4.5840949e+00
                                                                                                                                      -4.1874487e+00
                                                                                                                                                              -3.1514617e+00
                                                                                                                                                                                       -1.7429402e+00
                                                                                                                                                                                                                -1.4906585e+
            1.0000000e+00
                                    4.9047253e-01
                                                           -1.9144071e+00
                                                                                    -3.6163638e+00
                                                                                                             -4.3188235e+00
                                                                                                                                      -4.2680158e+00
                                                                                                                                                              -3.8811104e+00
                                                                                                                                                                                       -2.9932802e+00
                                                                                                                                                                                                                -1.6711314e+
            1.0000000e+00
                                                                                                                                                                                       -2.5345096e+00
                                    8.0023202e-01
                                                           -8.7425189e-01
                                                                                    -2.3847613e+00
                                                                                                             -3.9732924e+00
                                                                                                                                      -4.3382241e+00
                                                                                                                                                              -3.8024222e+00
                                                                                                                                                                                                                -1.7834233e+
            1.0000000e+00
                                   -1.5076736e+00
                                                           -3.5745500e+00
                                                                                    -4.4780109e+00
                                                                                                             -4.4082752e+00
                                                                                                                                      -3.3212415e+00
                                                                                                                                                                                       -1.4810482e+00
                                                                                                                                                               -2.1051715e+00
                                                                                                                                                                                                                -1.3013622e+
                                                                                     -4.1021848e+00
            1.0000000e+00
                                   -2.9716100e-01
                                                           -2.7666349e+00
                                                                                                             -4.5896691e+00
                                                                                                                                      -4.2193569e+00
                                                                                                                                                               -3.6504434e+00
                                                                                                                                                                                       -2.3005176e+00
                                                                                                                                                                                                                -1.2939171e+
            1.0000000e+00
                                    4.4676853e-01
                                                            -1.5073974e+00
                                                                                     -3.1874679e+00
                                                                                                              -4.5074621e+00
                                                                                                                                      -4.6042007e+00
                                                                                                                                                               -3.6361150e+00
                                                                                                                                                                                       -2.3116038e+00
                                                                                                                                                                                                                -1.5977275e+
            1.0000000e+00
                                    8.7630577e-02
                                                           -1.7534903e+00
                                                                                     -3.3044731e+00
                                                                                                             -4.7046566e+00
                                                                                                                                      -4.6864151e+00
                                                                                                                                                               -3.6118167e+00
                                                                                                                                                                                       -2.2672676e+00
                                                                                                                                                                                                                -1.5708930e+
            1.0000000e+00
                                  -8.3228111e-01
                                                           -1.7003675e+00
                                                                                    -2.2573013e+00
                                                                                                             -2.8536712e+00
                                                                                                                                      -2.8533008e+00
                                                                                                                                                              -2.7014866e+00
                                                                                                                                                                                       -2.2857261e+00
                                                                                                                                                                                                                -1.5555120e+
 1 # Importing the finla file in pandas dataframe
 2 df = pd.read_csv('ecg_final.txt', sep = ' ', header = None)
       /usr/local/lib/python3.7/dist-packages/pandas/util/_decorators.py:311: ParserWarning: Falling back to the 'python' engine because the 'c' engi
           return func(*args, **kwargs)
 1 df.head()
                                                                                                                                                                                                                            134
            1.0 -0.112522 -2.827204 -3.773897
                                                                 -4.349751 -4.376041 -3.474986 -2.181408
                                                                                                                                -1.818286
                                                                                                                                                -1.250522
                                                                                                                                                                        0.160348
                                                                                                                                                                                       0.792168
                                                                                                                                                                                                     0.933541 0.796958
             1.0 -1.100878 -3.996840 -4.285843 -4.506579 -4.022377 -3.234368
                                                                                                                                                                                       0.538356
                                                                                                                 -1.566126
                                                                                                                                 -0.992258
                                                                                                                                                 -0.754680
                                                                                                                                                                        0.560327
                                                                                                                                                                                                     0.656881 0.787490
         2 10
                  -0.567088 -2.593450 -3.874230 -4.584095 -4.187449 -3.151462
                                                                                                                -1 742940
                                                                                                                                -1 490659
                                                                                                                                                -1.183580
                                                                                                                                                                         1 284825
                                                                                                                                                                                       0.886073
                                                                                                                                                                                                     0.531452 0.311377
             1.0
                     0.490473 -1.914407 -3.616364 -4.318823 -4.268016
                                                                                                  -3.881110
                                                                                                                -2.993280
                                                                                                                                 -1.671131 -1.333884
                                                                                                                                                                         0.491173
                                                                                                                                                                                       0.350816
                                                                                                                                                                                                     0.499111 0.600345
             1.0 0.800232 -0.874252 -2.384761 -3.973292 -4.338224 -3.802422 -2.534510 -1.783423 -1.594450
                                                                                                                                                                        0.966606 1.148884
                                                                                                                                                                                                     0.958434 1.059025
       5 rows × 141 columns
         1
       4
 1 df.shape
       (5000, 141)
```

https://colab.research.google.com/drive/1VfsXOTQBAg0ZQKsJByf60_NOcvttlV-v#printMode=true

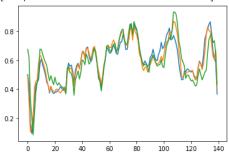
```
1 df.columns
    Int64Index([ 0,
                        1, 2, 3, 4, 5, 6,
                 131, 132, 133, 134, 135, 136, 137, 138, 139, 140],
                dtype='int64', length=141)
1 # Adding prefix to column names so that we can easily reference them
2 # Original file did not contain column names so pandas creates numeric column names automatically that cannot be referenced easily
3 df = df.add_prefix('c')
1 df.columns
    Index(['c0', 'c1', 'c2', 'c3', 'c4', 'c5', 'c6', 'c7', 'c8', 'c9',
            ···
'c131', 'c132', 'c133', 'c134', 'c135', 'c136', 'c137', 'c138', 'c139',
'c140'],
           dtype='object', length=141)
\ensuremath{\text{1}}\xspace # Counting the data points of diffrent labels
2 df['c0'].value_counts()
    1.0
           2919
    2.0
            1767
    4.0
            194
             96
    3.0
    5.0
             24
    Name: c0, dtype: int64
1 df.describe()
                                   c1
                                                 c2
                                                               c3
                                                                                                                                                 c9
            5000.000000
                          5000.000000 5000.000000 5000.000000
                                                                   5000.000000
                                                                                 5000.000000
                                                                                               5000.000000 5000.000000
                                                                                                                         5000.000000
                                                                                                                                       5000.000000
                                                                                                                                                          5000
     count
                1.527400
                             -0.262476
                                           -1.649511
                                                         -2.492211
                                                                      -3.119443
                                                                                    -3.167438
                                                                                                 -2.866308
                                                                                                               -2.273126
                                                                                                                            -1.798127
                                                                                                                                          -1.410124
                                                                                                                                                             0
     mean
                                                                                                               0.731627
      std
                0.760372
                             1.152369
                                           1.445493
                                                         1.386409
                                                                       1.302802
                                                                                    1.104382
                                                                                                 0.906133
                                                                                                                             0.623100
                                                                                                                                           0.637149
      min
                1.000000
                             -6.729499
                                          -7.090374
                                                        -5.132459
                                                                      -5.363241
                                                                                    -5.375715
                                                                                                 -5.330194
                                                                                                               -4.782240
                                                                                                                            -4.311288
                                                                                                                                          -4.071361
                                                                                                                                                             -3
      25%
                1.000000
                             -1.004511
                                           -2.701576
                                                        -3.668096
                                                                      -4.227247
                                                                                    -4.007470
                                                                                                 -3.480479
                                                                                                               -2.779941
                                                                                                                            -2.165851
                                                                                                                                                             -0
                                                                                                                                          -1.774124
      50%
                1.000000
                             -0.297541
                                          -1.661892
                                                        -2.585677
                                                                      -3.387934
                                                                                    -3.468718
                                                                                                 -2.947061
                                                                                                               -2.285578
                                                                                                                            -1.750157
                                                                                                                                          -1.422570
                                                                                                                                                             0
      75%
                2.000000
                             0.500061
                                           -0.677290
                                                                                    -2.530967
                                                                                                 -2.398813
                                                                                                               -1.823494
                                                                                                                                          -1.063708
                                                        -1.513964
                                                                      -2.235369
                                                                                                                            -1.484923
                                                                                                                                                              1
      max
                5.000000
                             4 966414
                                           3 479689
                                                         2 660597
                                                                      1 899798
                                                                                    2.147015
                                                                                                  1.614375
                                                                                                               1.868728
                                                                                                                             1 804251
                                                                                                                                          1.683730
                                                                                                                                                             2
    8 rows × 141 columns
     1
1 # splitting into train test data
2 train_data, test_data, train_labels, test_labels = train_test_split(df.values, df.values[:, 0:1], test_size = 0.2, random_state = 111)
1 # Initializing a MinMax Scaler
2 scaler = MinMaxScaler()
4 # Fitting the train data to the scaler
5 data_scaled = scaler.fit(train_data)
\ensuremath{\text{1}}\xspace # Scaling dataset according to weights of train data
2 train_data_scaled = data_scaled.transform(train_data)
3 test_data_scaled = data_scaled.transform(test_data)
1 train data.shape
    (4000, 141)
{\tt 1} # Making pandas dataframe for the normal and anomaly train data points
\label{eq:control_problem} 2 \  \, \text{normal\_train\_data} = \  \, \text{pd.DataFrame(train\_data\_scaled).add\_prefix('c').query('c0 == 0').values[:, 1:]} \\
3 anomaly_train_data = pd.DataFrame(train_data_scaled).add_prefix('c').query('c0 > 0').values[:, 1:]
1 anomaly train data
    array([[0.54603684, 0.52609574, 0.35215565, ..., 0.32938752, 0.41559349,
             0.4550684 ],
            [0.39336652, 0.39486685, 0.27028019, ..., 0.37738131, 0.4863785,
             0.45174016],
            [0.66165586, 0.75136705, 0.70959038, ..., 0.15203245, 0.2072104]
             0.30963706],
```

```
[0.58122047, 0.57240472, 0.39287094, ..., 0.32309346, 0.41186439, 0.40845571], [0.70698484, 0.7982501, 0.77487296, ..., 0.23053824, 0.31421167, 0.37774737], [0.69314707, 0.79831145, 0.82004413, ..., 0.68561341, 0.61110713, 0.53512758]])
```

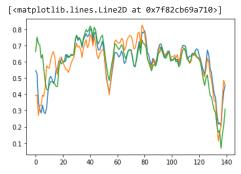
```
1 # Making pandas dataframe for the normal and anomaly test data points
2 normal_test_data = pd.DataFrame(test_data_scaled).add_prefix('c').query('c0 == 0').values[:, 1:]
3 anomaly_test_data = pd.DataFrame(test_data_scaled).add_prefix('c').query('c0 > 0').values[:, 1:]
```

```
1 # plotting the first three normal data points
2 plt.plot(normal_train_data[0])
3 plt.plot(normal_train_data[1])
4 plt.plot(normal_train_data[2])
```

[<matplotlib.lines.Line2D at 0x7f82cb742110>]



```
1 # plotting the first three anomaly data points
2 plt.plot(anomaly_train_data[0])
3 plt.plot(anomaly_train_data[1])
4 plt.plot(anomaly_train_data[2])
```



```
1 class Autoencoder(Model):
    def __init__(self):
3
      super(Autoencoder, self).__init__()
4
       self.encoder = Sequential([
5
                                   Dense(64, activation='relu'),
6
                                   Dense(32, activation='relu'),
 7
                                   Dense(16, activation='relu'),
8
                                   Dense(8, activation='relu')
9
       ])
10
       self.decoder = Sequential([
11
12
                                  Dense(16, activation='relu'),
13
                                  Dense(32, activation='relu'),
14
                                  Dense(64, activation='relu'),
15
                                  Dense(140, activation='sigmoid')
16
      ])
17
     def call(self,x):
18
19
      encoded = self.encoder(x)
20
      decoded = self.decoder(encoded)
21
       return decoded
```

```
11/8/22, 8:32 AM
                                                         Anomaly Detection.ipynb - Colaboratory
    1 # Training the model
    2 history = model.fit(normal_train_data,normal_train_data,
                      epochs = 50,
    4
                      batch size = 120,
    5
                      validation_data = (train_data_scaled[:,1:], train_data_scaled[:,1:]),
                      shuffle = True,
    6
                      callbacks = [early_stopping])
       Epoch 1/50
       20/20 [====
                     Epoch 2/50
                        =========] - 0s 11ms/step - loss: 0.0866 - val_loss: 0.0820
       20/20 [====
       Epoch 3/50
       20/20 [====
                         ========] - 0s 14ms/step - loss: 0.0532 - val_loss: 0.0775
       Epoch 4/50
       20/20 [====
                        Epoch 5/50
       20/20 [============= ] - 0s 13ms/step - loss: 0.0481 - val_loss: 0.0759
       Epoch 6/50
                 20/20 [=====
       Epoch 7/50
       20/20 [====
                         Epoch 8/50
       20/20 [====
                                        - 0s 12ms/step - loss: 0.0459 - val_loss: 0.0708
       Epoch 9/50
       20/20 [====
                           =======] - 0s 15ms/step - loss: 0.0422 - val_loss: 0.0652
       Epoch 10/50
       20/20 [=====
                          Epoch 11/50
       20/20 [====
                          ========] - 0s 16ms/step - loss: 0.0372 - val_loss: 0.0619
       Epoch 12/50
       20/20 [=====
                             ========] - 0s 15ms/step - loss: 0.0367 - val_loss: 0.0617
       Epoch 13/50
       20/20 [=====
                            ========] - 0s 14ms/step - loss: 0.0363 - val_loss: 0.0611
       Epoch 14/50
       20/20 [====
                             =======] - 0s 13ms/step - loss: 0.0361 - val loss: 0.0612
       Epoch 15/50
       20/20 [====
                       =========] - 0s 14ms/step - loss: 0.0358 - val_loss: 0.0611
    1 # predictions for normal test data points
    2 encoder_out = model.encoder(normal_test_data).numpy()
    3 decoder_out = model.decoder(encoder_out).numpy()
    1 encoder out.shape
       (563, 8)
    1 decoder_out.shape
       (563, 140)
    1 # plotting normal test data point and its predictiction by the autoencoder
    2 plt.plot(normal_test_data[0], 'b')
    3 plt.plot(decoder_out[0], 'r')
       [<matplotlib.lines.Line2D at 0x7f82cc4ebd50>]
        0.8
        0.6
        0.5
        0.4
        0.3
        0.2
                20
                     40
                                        120
                               80
                                   100
                                             140
    \ensuremath{\text{1}}\xspace # predictions for anomaly test data points
```

```
2 encoder_out_a = model.encoder(anomaly_test_data).numpy()
3 decoder_out_a = model.decoder(encoder_out_a).numpy()
1 # plotting anomaly test data point and its predictiction by the autoencoder
2 plt.plot(anomaly_test_data[0], 'b')
3 plt.plot(decoder_out_a[0], 'r')
```

1.0

[<matplotlib.lines.Line2D at 0x7f82cbb31290>]

```
0.9
     0.8
1 # reconstruction loss for normal test data
2 reconstructions = model.predict(normal test data)
3 train_loss = tf.keras.losses.mae(reconstructions, normal_test_data)
{\bf 5} # Plotting histogram for recontruction loss for normal test data
6 plt.hist(train_loss, bins = 10)
    18/18 [======] - 0s 2ms/step
    (array([107., 189., 116., 58., 36., 34., 9., 6., 5., 3.]
array([0.01225547, 0.02146618, 0.03067689, 0.0398876, 0.04909831,
0.05830902, 0.06751973, 0.07673044, 0.08594115, 0.09515186,
0.10436257]),
                                                                        3.]),
     <a list of 10 Patch objects>)
     175
     150
     125
     100
      75
      50
      25
             0.02
                      0.04
                               0.06
                                        0.08
                                                  0.10
1 np.mean(train_loss)
    0.03437653479057969
1 np.std(train_loss)
    0.016068337924014516
1 # reconstruction loss for anomaly test data
2 reconstructions_a = model.predict(anomaly_test_data)
3 train_loss_a = tf.keras.losses.mae(reconstructions_a, anomaly_test_data)
4
{\bf 5} # Plotting histogram for recontruction loss for anomaly test data
6 plt.hist(train_loss_a, bins = 10)
    1.]),
            0.18790314]),
     <a list of 10 Patch objects>)
     200
     150
     100
      50
       0.04
                              0.12
                         0.10
             0.06
                   0.08
                                     0.14
                                           0.16
1 np.mean(train_loss_a)
    0.09852357621271686
1 np.std(train_loss_a)
    0.013950600324532561
1 # setting threshold
2 threshold = np.mean(train_loss) + 2*np.std(train_loss)
1 threshold
```

1 # Plotting the normal and anomaly losses with the threshold

0.06651321063860872

```
2 plt.hist(train_loss, bins = 10, label = 'Normal')
3 plt.hist(train_loss_a, bins = 10, label = 'Anomaly')
4 plt.axvline(threshold, color='r', linewidth = 3, linestyle = 'dashed', label = '{:0.3f}'.format(threshold))
5 plt.legend(loc = 'upper right')
6 plt.show()
```

```
200 - 0.067 Normal Anomaly 150 - 0.025 0.050 0.075 0.100 0.125 0.150 0.175
```

```
1 # Number of correct predictions for Normal test data
2 preds = tf.math.less(train_loss, threshold)
1 tf.math.count_nonzero(preds)
```

<tf.Tensor: shape=(), dtype=int64, numpy=537>

```
1 # Number of correct predictions for Anomaly test data
2 preds_a = tf.math.greater(train_loss_a, threshold)
```

1 tf.math.count_nonzero(preds_a)

```
<tf.Tensor: shape=(), dtype=int64, numpy=433>
```

1 preds_a.shape

TensorShape([437])

Colab paid products - Cancel contracts here

Os completed at 8:27 AM

В