

1.) Preprocess your data into scaled input variables and an output variable

```
In [24]: 1 import pandas as pd
2 import matplotlib.pyplot as plt
3 import numpy as np
4 import datetime
5 from sklearn.neural_network import MLPRegressor
6 from sklearn.preprocessing import StandardScaler
7 from sklearn.model_selection import GridSearchCV, KFold, cross_val_score
8 from sklearn.metrics import mean_squared_error
```

```
In [15]: 1 df = pd.read_csv("CLV.csv")
2 df
```

Out[15]:

	Unnamed: 0	Customer Lifetime Value	Income	Number of Policies	Total Claim Amount	Months Since Last Claim	Vehicle Size_Large	Vehicle Size_Medsize
0	0	2763.519279	56274	1	384.811147	32	0	0
1	1	6979.535903	0	8	1131.464935	13	0	0
2	2	12887.431650	48767	2	566.472247	18	0	0
3	3	7645.861827	0	7	529.881344	18	0	0
4	4	2813.692575	43836	1	138.130879	12	0	0
...
9129	9129	23405.987980	71941	2	198.234764	18	0	0
9130	9130	3096.511217	21604	1	379.200000	14	0	0
9131	9131	8163.890428	0	2	790.784983	9	0	0

```
In [16]: 1 df.columns
```

Out[16]: Index(['Unnamed: 0', 'Customer Lifetime Value', 'Income', 'Number of Policies', 'Total Claim Amount', 'Months Since Last Claim', 'Vehicle Size_Large', 'Vehicle Size_Medsize', 'Gender_M', 'EmploymentStatus_Employed', 'EmploymentStatus_Medical Leave', 'EmploymentStatus_Retired', 'EmploymentStatus_Unemployed', 'Policy Type_Corporate Auto', 'Policy Type_Personal Auto', 'Marital Status_Divorced', 'Marital Status_Married', 'Marital Status_Single'], dtype='object')

```
In [17]: 1 X = df.drop(['Unnamed: 0', 'Customer Lifetime Value'], axis = 1)
          2 y = df['Customer Lifetime Value']

In [18]: 1 from sklearn.model_selection import train_test_split
          2 X_train, X_test, y_train, y_test = train_test_split(X, y, test_size =

In [20]: 1 x_train, x_test, y_train, y_test = train_test_split(X, y, test_size=.25,

In [21]: 1 from sklearn.preprocessing import StandardScaler
          2 Standard = StandardScaler()

In [30]: 1 x_test = Standard.fit_transform(x_test)

In [31]: 1 x_train = Standard.fit_transform(x_train)
```

2.) Run a GridSearch CV on at least 10 possible combinations of hyper parameters

```
In [15]: 1 from sklearn.neural_network import MLPRegressor
          2 from sklearn.metrics import mean_squared_error, r2_score

In [26]: 1 clf = MLPRegressor()
          2
          3 params = {'hidden_layer_sizes': [(10,),(5,20,),(10,50,),(10,100,10),
          4                                     (50,100,25,5,)],
          5           'activation': ['relu', 'tanh', 'logistic'],
          6           'alpha': [0.0001, 0.001, 0.01]}
```

3.) Train a model with the optimal solution from GridSearch

```
In [32]: 1 grid = GridSearchCV(clf, params, cv=5, scoring='neg_root_mean_squared_
2 grid.fit(x_train,y_train)

warnings.warn(
C:\Users\parzu\anaconda3\lib\site-packages\sklearn\neural_network\_mul
tilayer_perceptron.py:692: ConvergenceWarning: Stochastic Optimizer: M
aximum iterations (200) reached and the optimization hasn't converged
yet.
  warnings.warn(
C:\Users\parzu\anaconda3\lib\site-packages\sklearn\neural_network\_mul
tilayer_perceptron.py:692: ConvergenceWarning: Stochastic Optimizer: M
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C:\Users\parzu\anaconda3\lib\site-packages\sklearn\neural_network\_mul
tilayer_perceptron.py:692: ConvergenceWarning: Stochastic Optimizer: M
aximum iterations (200) reached and the optimization hasn't converged
...
```

```
In [34]: 1 print('Best parameters:', grid.best_params_)
2 print('Best score:', grid.best_score_)

Best parameters: {'activation': 'relu', 'alpha': 0.01, 'hidden_layer_size
s': (50, 100, 25, 5)}
Best score: -5844.840894707309
```

```
In [35]: 1 print('best score:', grid.best_score_)

best score: -5844.840894707309
```

4.) What are the in-sample and out of sample MSEs

```
In [38]: 1 MLPRegressor2 = MLPRegressor(hidden_layer_sizes=(50, 100, 25, 5), acti
```

```
In [39]: 1 MLPRegressor2.fit(x_train, y_train)

C:\Users\parzu\anaconda3\lib\site-packages\sklearn\neural_network\_multil
ayer_perceptron.py:692: ConvergenceWarning: Stochastic Optimizer: Maximum
iterations (200) reached and the optimization hasn't converged yet.
  warnings.warn(
```

```
Out[39]: MLPRegressor(hidden_layer_sizes=(50, 100, 25, 5))
```

```
In [43]: ▶ 1 y_pred = MLPRegressor2.predict(x_test)
          2 out_mse = mean_squared_error(y_test, y_pred)
          3 out_mse
```

Out[43]: 41598673.651320234

5.) Build a Keras with the architecture defined by GridSearchCV

```
In [45]: ▶ 1 pip install keras
```

Collecting keras

Downloading keras-2.11.0-py2.py3-none-any.whl (1.7 MB)

Installing collected packages: keras

Successfully installed keras-2.11.0

Note: you may need to restart the kernel to use updated packages.

In [48]: ▶ 1 pip install tensorflow

```

Collecting tensorflow
  Downloading tensorflow-2.11.0-cp39-cp39-win_amd64.whl (1.9 kB)
Collecting tensorflow-intel==2.11.0
  Downloading tensorflow_intel-2.11.0-cp39-cp39-win_amd64.whl (266.3 MB)
Collecting tensorboard<2.12,>=2.11
  Downloading tensorboard-2.11.2-py3-none-any.whl (6.0 MB)
Collecting absl-py>=1.0.0
  Downloading absl_py-1.4.0-py3-none-any.whl (126 kB)
Requirement already satisfied: protobuf<3.20,>=3.9.2 in c:\users\parzu\anac
onda3\lib\site-packages (from tensorflow-intel==2.11.0->tensorflow) (3.
19.1)
Collecting opt-einsum>=2.3.2
  Downloading opt_einsum-3.3.0-py3-none-any.whl (65 kB)
Requirement already satisfied: grpcio<2.0,>=1.24.3 in c:\users\parzu\anac
onda3\lib\site-packages (from tensorflow-intel==2.11.0->tensorflow) (1.4
2.0)
Requirement already satisfied: keras<2.12,>=2.11.0 in c:\users\parzu\anac
onda3\lib\site-packages (from tensorflow-intel==2.11.0->tensorflow) (2.1
1.0)
Requirement already satisfied: h5py>=2.9.0 in c:\users\parzu\anaconda3\li
b\site-packages (from tensorflow-intel==2.11.0->tensorflow) (3.6.0)
Collecting google-pasta>=0.1.1
  Downloading google_pasta-0.2.0-py3-none-any.whl (57 kB)
Requirement already satisfied: typing-extensions>=3.6.6 in c:\users\parzu
\anaconda3\lib\site-packages (from tensorflow-intel==2.11.0->tensorflow)
(4.1.1)
Collecting libclang>=13.0.0
  Downloading libclang-15.0.6.1-py2.py3-none-win_amd64.whl (23.2 MB)
Note: you may need to restart the kernel to use updated packages.
Requirement already satisfied: six>=1.12.0 in c:\users\parzu\anaconda3\li
b\site-packages (from tensorflow-intel==2.11.0->tensorflow) (1.16.0)
Collecting tensorflow-estimator<2.12,>=2.11.0
  Downloading tensorflow_estimator-2.11.0-py2.py3-none-any.whl (439 kB)
Collecting flatbuffers>=2.0
  Downloading flatbuffers-23.1.21-py2.py3-none-any.whl (26 kB)
Collecting gast<=0.4.0,>=0.2.1
  Downloading gast-0.4.0-py3-none-any.whl (9.8 kB)
Collecting termcolor>=1.1.0
  Downloading termcolor-2.2.0-py3-none-any.whl (6.6 kB)
Collecting tensorflow-io-gcs-filesystem>=0.23.1
  Downloading tensorflow_io_gcs_filesystem-0.30.0-cp39-cp39-win_amd64.whl
(1.5 MB)
Requirement already satisfied: packaging in c:\users\parzu\anaconda3\lib
\site-packages (from tensorflow-intel==2.11.0->tensorflow) (21.3)
Requirement already satisfied: wrapt>=1.11.0 in c:\users\parzu\anaconda3
\lib\site-packages (from tensorflow-intel==2.11.0->tensorflow) (1.12.1)
Collecting astunparse>=1.6.0
  Downloading astunparse-1.6.3-py2.py3-none-any.whl (12 kB)
Requirement already satisfied: numpy>=1.20 in c:\users\parzu\anaconda3\li
b\site-packages (from tensorflow-intel==2.11.0->tensorflow) (1.21.5)
Requirement already satisfied: setuptools in c:\users\parzu\anaconda3\lib
\site-packages (from tensorflow-intel==2.11.0->tensorflow) (61.2.0)
Requirement already satisfied: wheel<1.0,>=0.23.0 in c:\users\parzu\anaco
nda3\lib\site-packages (from astunparse>=1.6.0->tensorflow-intel==2.11.0-
>tensorflow) (0.37.1)
Requirement already satisfied: google-auth<3,>=1.6.3 in c:\users\parzu\an
acoda3\lib\site-packages (from tensorboard<2.12,>=2.11->tensorflow-intel

```

```

==2.11.0->tensorflow) (1.33.0)
Collecting google-auth-oauthlib<0.5,>=0.4.1
  Downloading google_auth_oauthlib-0.4.6-py2.py3-none-any.whl (18 kB)
Requirement already satisfied: requests<3,>=2.21.0 in c:\users\parzu\anaconda3\lib\site-packages (from tensorboard<2.12,>=2.11->tensorflow-intel==2.11.0->tensorflow) (2.27.1)
Requirement already satisfied: werkzeug>=1.0.1 in c:\users\parzu\anaconda3\lib\site-packages (from tensorboard<2.12,>=2.11->tensorflow-intel==2.11.0->tensorflow) (2.0.3)
Requirement already satisfied: markdown>=2.6.8 in c:\users\parzu\anaconda3\lib\site-packages (from tensorboard<2.12,>=2.11->tensorflow-intel==2.11.0->tensorflow) (3.3.4)
Collecting tensorboard-plugin-wit>=1.6.0
  Downloading tensorboard_plugin_wit-1.8.1-py3-none-any.whl (781 kB)
Collecting tensorboard-data-server<0.7.0,>=0.6.0
  Downloading tensorboard_data_server-0.6.1-py3-none-any.whl (2.4 kB)
Requirement already satisfied: cachetools<5.0,>=2.0.0 in c:\users\parzu\anaconda3\lib\site-packages (from google-auth<3,>=1.6.3->tensorboard<2.12,>=2.11->tensorflow-intel==2.11.0->tensorflow) (4.2.2)
Requirement already satisfied: pyasn1-modules>=0.2.1 in c:\users\parzu\anaconda3\lib\site-packages (from google-auth<3,>=1.6.3->tensorboard<2.12,>=2.11->tensorflow-intel==2.11.0->tensorflow) (0.2.8)
Requirement already satisfied: rsa<5,>=3.1.4 in c:\users\parzu\anaconda3\lib\site-packages (from google-auth<3,>=1.6.3->tensorboard<2.12,>=2.11->tensorflow-intel==2.11.0->tensorflow) (4.7.2)
Collecting requests-oauthlib>=0.7.0
  Downloading requests_oauthlib-1.3.1-py2.py3-none-any.whl (23 kB)
Requirement already satisfied: pyasn1<0.5.0,>=0.4.6 in c:\users\parzu\anaconda3\lib\site-packages (from pyasn1-modules>=0.2.1->google-auth<3,>=1.6.3->tensorboard<2.12,>=2.11->tensorflow-intel==2.11.0->tensorflow) (0.4.8)
Requirement already satisfied: urllib3<1.27,>=1.21.1 in c:\users\parzu\anaconda3\lib\site-packages (from requests<3,>=2.21.0->tensorboard<2.12,>=2.11->tensorflow-intel==2.11.0->tensorflow) (1.26.9)
Requirement already satisfied: idna<4,>=2.5 in c:\users\parzu\anaconda3\lib\site-packages (from requests<3,>=2.21.0->tensorboard<2.12,>=2.11->tensorflow-intel==2.11.0->tensorflow) (3.3)
Requirement already satisfied: charset-normalizer~=2.0.0 in c:\users\parzu\anaconda3\lib\site-packages (from requests<3,>=2.21.0->tensorboard<2.12,>=2.11->tensorflow-intel==2.11.0->tensorflow) (2.0.4)
Requirement already satisfied: certifi>=2017.4.17 in c:\users\parzu\anaconda3\lib\site-packages (from requests<3,>=2.21.0->tensorboard<2.12,>=2.11->tensorflow-intel==2.11.0->tensorflow) (2021.10.8)
Collecting oauthlib>=3.0.0
  Downloading oauthlib-3.2.2-py3-none-any.whl (151 kB)
Requirement already satisfied: pyparsing!=3.0.5,>=2.0.2 in c:\users\parzu\anaconda3\lib\site-packages (from packaging->tensorflow-intel==2.11.0->tensorflow) (3.0.4)
Installing collected packages: oauthlib, requests-oauthlib, tensorboard-plugin-wit, tensorboard-data-server, google-auth-oauthlib, absl-py, termcolor, tensorflow-io-gcs-filesystem, tensorflow-estimator, tensorboard, opt-einsum, libclang, google-pasta, gast, flatbuffers, astunparse, tensorflow-wintel, tensorflow
Successfully installed absl-py-1.4.0 astunparse-1.6.3 flatbuffers-23.1.21 gast-0.4.0 google-auth-oauthlib-0.4.6 google-pasta-0.2.0 libclang-15.0.6.1 oauthlib-3.2.2 opt-einsum-3.3.0 requests-oauthlib-1.3.1 tensorboard-2.11.2 tensorboard-data-server-0.6.1 tensorboard-plugin-wit-1.8.1 tensorflow

```

-2.11.0 tensorflow-estimator-2.11.0 tensorflow-intel-2.11.0 tensorflow-io-gcs-filesystem-0.30.0 termcolor-2.2.0

```
In [49]: 1 import keras.models
2 from keras.optimizers import Adam
3 from keras.models import Sequential
4 from keras.layers import Dense
```

```
In [51]: 1 model = Sequential()
2
3
4 model.add(Dense(12, input_dim=X_train.shape[1], activation='relu'))
5 model.add(Dense(12, activation='relu'))
6 model.add(Dense(12, activation='softmax'))
```

```
In [53]: 1 model.compile(loss='mse', optimizer=Adam(lr=0.01))
2 model.fit(x_train, y_train, batch_size=32, epochs=100)

Epoch 62/100
215/215 [=====] - 1s 2ms/step - loss: 1113396
48.0000
Epoch 63/100
215/215 [=====] - 0s 2ms/step - loss: 1113395
92.0000
Epoch 64/100
215/215 [=====] - 0s 2ms/step - loss: 1113395
92.0000
Epoch 65/100
215/215 [=====] - 0s 1ms/step - loss: 1113396
48.0000
Epoch 66/100
215/215 [=====] - 0s 1ms/step - loss: 1113396
88.0000
Epoch 67/100
215/215 [=====] - 0s 2ms/step - loss: 1113396
16.0000
Epoch 68/100
215/215 [=====] - 0s 1ms/step - loss: 1113396
```

6.) Make two visualizations of your NN using “plot_model” and “ann_viz”

```
In [ ]: 1
```

```
In [ ]: 1
```

```
In [ ]: 1
```


In []: ▶

1