In [1]:
```
import numpy as np
import pandas as pd
import sklearn
import scipy
import matplotlib.pyplot as plt
import seaborn as sns
from sklearn.metrics import classification_report,accuracy_score
from sklearn.ensemble import IsolationForest
from sklearn.neighbors import LocalOutlierFactor
from sklearn.svm import OneClassSVM
from pylab import rcParams
rcParams['figure.figsize'] = 14, 8
RANDOM_SEED = 42
LABELS = ["Normal", "Fraud"]
```

In [2]:
```
data = pd.read_csv("C:/Users/hp/.spyder-py3/Desktop/creditcard.csv",sep=',',)
data.head()
```

Out[2]:

	Time	V1	V2	V3	V4	V5	V6	V7	V8	V9	...	V21	V22	V23	V24
0	0.0	-1.359807	-0.072781	2.536347	1.378155	-0.338321	0.462388	0.239599	0.098698	0.363787	...	-0.018307	0.277838	-0.110474	0.066928	0.12
1	0.0	1.191857	0.266151	0.166480	0.448154	0.060018	-0.082361	-0.078803	0.085102	-0.255425	...	-0.225775	-0.638672	0.101288	-0.339846	0.16
2	1.0	-1.358354	-1.340163	1.773209	0.379780	-0.503198	1.800499	0.791461	0.247676	-1.514654	...	0.247998	0.771679	0.909412	-0.689281	-0.3
3	1.0	-0.966272	-0.185226	1.792993	-0.863291	-0.010309	1.247203	0.237609	0.377436	-1.387024	...	-0.108300	0.005274	-0.190321	-1.175575	0.64
4	2.0	-1.158233	0.877737	1.548718	0.403034	-0.407193	0.095921	0.592941	-0.270533	0.817739	...	-0.009431	0.798278	-0.137458	0.141267	-0.2

5 rows × 31 columns

In [3]:
```
data.info()
```

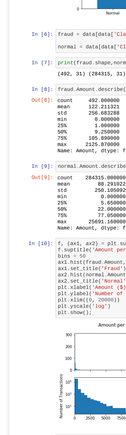
```
<class 'pandas.core.frame.DataFrame'>
RangeIndex: 284807 entries, 0 to 284806
Data columns (total 31 columns):
Time      284807 non-null float64
V1        284807 non-null float64
V2        284807 non-null float64
V3        284807 non-null float64
V4        284807 non-null float64
V5        284807 non-null float64
V6        284807 non-null float64
V7        284807 non-null float64
V8        284807 non-null float64
V9        284807 non-null float64
V10       284807 non-null float64
V11       284807 non-null float64
V12       284807 non-null float64
V13       284807 non-null float64
V14       284807 non-null float64
V15       284807 non-null float64
V16       284807 non-null float64
V17       284807 non-null float64
V18       284807 non-null float64
V19       284807 non-null float64
V20       284807 non-null float64
V21       284807 non-null float64
V22       284807 non-null float64
V23       284807 non-null float64
V24       284807 non-null float64
V25       284807 non-null float64
V26       284807 non-null float64
V27       284807 non-null float64
V28       284807 non-null float64
Amount    284807 non-null float64
Class     284807 non-null int64
dtypes: float64(30), int64(1)
memory usage: 67.4 MB
```

In [4]:
```
data.isnull().values.any()
```

Out[4]:
```
False
```

In [5]:
```
count_classes = pd.value_counts(data['Class'], sort = True)

count_classes.plot(kind = 'bar', rot=0)

plt.title("Transaction Class Distribution")

plt.xticks(range(2), LABELS)

plt.xlabel("Class")

plt.ylabel("Frequency")
```

Out[5]:
```
Text(0, 0.5, 'Frequency')
```



In [6]:
```
fraud = data[data['Class']==1]

normal = data[data['Class']==0]
```

In [7]:
```
print(fraud.shape,normal.shape)
```

```
(492, 31) (284315, 31)
```

In [8]:
```
fraud.Amount.describe()
```

Out[8]:
```
count     492.000000
mean      122.211321
std       256.683288
min         0.000000
25%         1.000000
50%         9.250000
75%       105.890000
max      2125.870000
Name: Amount, dtype: float64
```

In [9]:
```
normal.Amount.describe()
```

Out[9]:
```
count    284315.000000
mean         88.291022
std         250.105092
min           0.000000
25%           5.650000
50%          22.000000
75%          77.050000
max       25691.160000
Name: Amount, dtype: float64
```

In [10]:
```
f, (ax1, ax2) = plt.subplots(2, 1, sharex=True)
f.suptitle('Amount per transaction by class')
bins = 50
ax1.hist(fraud.Amount, bins = bins)
ax1.set_title('Fraud')
ax2.hist(normal.Amount, bins = bins)
ax2.set_title('Normal')
plt.xlabel('Amount ($)')
plt.ylabel('Number of Transactions')
plt.xlim((0, 20000))
plt.yscale('log')
plt.show();
```

In [11]:
```
f, (ax1, ax2) = plt.subplots(2, 1, sharex=True)
f.suptitle('Time of transaction vs Amount by class')
ax1.scatter(fraud.Time, fraud.Amount)
ax1.set_title('Fraud')
ax2.scatter(normal.Time, normal.Amount)
ax2.set_title('Normal')
plt.xlabel('Time (in Seconds)')
plt.ylabel('Amount')
plt.show()
```

In [12]:
```
data1= data.sample(frac = 0.1,random_state=1)

data1.shape
```

Out[12]:
```
(28481, 31)
```

In [13]:
```
data.shape
```

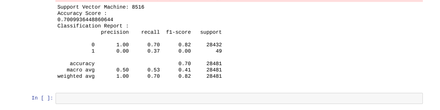
Out[13]:
```
(284807, 31)
```

In [14]:
```
Fraud = data1[data1['Class']==1]

Valid = data1[data1['Class']==0]

outlier_fraction = len(Fraud)/float(len(Valid))
```

In [15]:
```
print(outlier_fraction)

print("Fraud Cases : {}".format(len(Fraud)))

print("Valid Cases : {}".format(len(Valid)))
```

```
0.0017234102419808666
Fraud Cases : 49
Valid Cases : 28432
```

In [16]:
```
import seaborn as sns

corrmat = data1.corr()
top_corr_features = corrmat.index
plt.figure(figsize=(20,20))

#plot heat map
g=sns.heatmap(data1[top_corr_features].corr(),annot=True,cmap="RdYlGn")
```



In [17]:
```
columns = data1.columns.tolist()

columns = [c for c in columns if c not in ["Class"]]

target = "Class"

state = np.random.RandomState(42)
X = data1[columns]
Y = data1[target]
X_outliers = state.uniform(low=0, high=1, size=(X.shape[0], X.shape[1]))
print(X.shape)
print(Y.shape)
```

```
(28481, 30)
(28481,)
```

In [18]:
```
classifiers = {
    "Isolation Forest":IsolationForest(n_estimators=100, max_samples=len(X),
                                       contamination=outlier_fraction,random_state=state, verbose=0),
    "Local Outlier Factor":LocalOutlierFactor(n_neighbors=20, algorithm='auto',
                                              leaf_size=30, metric='minkowski',
                                              p=2, metric_params=None, contamination=outlier_fraction),
    "Support Vector Machine":OneClassSVM(kernel='rbf', degree=3, gamma=0.1,nu=0.05,
                                         max_iter=-1, random_state=state)

}
```

In [19]:
```
type(classifiers)
```

Out[19]:
```
dict
```

In [20]:
```
n_outliers = len(Fraud)
for i, (clf_name,clf) in enumerate(classifiers.items()):
    if clf_name == "Local Outlier Factor":
        y_pred = clf.fit_predict(X)
        scores_prediction = clf.negative_outlier_factor_
    elif clf_name == "Support Vector Machine":
        clf.fit(X)
        y_pred = clf.predict(X)
    else:
        clf.fit(X)
        scores_prediction = clf.decision_function(X)
        y_pred = clf.predict(X)

    y_pred[y_pred == 1] = 0
    y_pred[y_pred == -1] = 1
    n_errors = (y_pred != Y).sum()

    print("{}: {}".format(clf_name,n_errors))
    print("Accuracy Score :")
    print(accuracy_score(Y,y_pred))
    print("Classification Report :")
    print(classification_report(Y,y_pred))
```

```
C:\Users\hp\Anaconda3\lib\site-packages\sklearn\ensemble\iforest.py:247: FutureWarning: behaviour="old" is deprecated and will be removed in version 0.22. Please use behaviour="new", which makes the decision_function change to match other anomaly detection algorithm API.
  FutureWarning)
C:\Users\hp\Anaconda3\lib\site-packages\sklearn\ensemble\iforest.py:415: DeprecationWarning: threshold_ attribute is deprecated in 0.20 and will be removed in 0.22.
  " be removed in 0.22.", DeprecationWarning)

Isolation Forest: 73
Accuracy Score :
0.9974368877497279
Classification Report :
              precision    recall  f1-score   support

           0       1.00      1.00      1.00     28432
           1       0.26      0.27      0.26        49

    accuracy                           1.00     28481
   macro avg       0.63      0.63      0.63     28481
weighted avg       1.00      1.00      1.00     28481

Local Outlier Factor: 97
Accuracy Score :
0.9959642207085425
Classification Report :
              precision    recall  f1-score   support

           0       1.00      1.00      1.00     28432
           1       0.02      0.02      0.02        49

    accuracy                           1.00     28481
   macro avg       0.51      0.51      0.51     28481
weighted avg       1.00      1.00      1.00     28481

C:\Users\hp\Anaconda3\lib\site-packages\sklearn\svm\classes.py:1194: DeprecationWarning: The random_state parameter is deprecated and will be removed in version 0.22.
  " be removed in version 0.22.", DeprecationWarning)

Support Vector Machine: 8516
Accuracy Score :
0.7009935448809644
Classification Report :
              precision    recall  f1-score   support

           0       1.00      0.70      0.82     28432
           1       0.00      0.37      0.00        49

    accuracy                           0.70     28481
   macro avg       0.50      0.53      0.41     28481
weighted avg       1.00      0.70      0.82     28481
```

In [ ]:
```

```