# Neural Networks for Heart Disease Recognition, Multiclass

In this assignment, you will use a neural network to recognize the heart disease categories 0-4.

# 1 - Packages

First, let's run the cell below to import all the packages that you will need during this assignment.

- numpy is the fundamental package for scientific computing with Python.
- matplotlib is a popular library to plot graphs in Python.
- tensorflow a popular platform for machine learning.

```
import numpy as np
import tensorflow as tf
from tensorflow.keras.models import Sequential
from tensorflow.keras.layers import Dense
from tensorflow.keras.activations import linear, relu, sigmoid
import matplotlib.pyplot as plt
```

### 2 - ReLU Activation

In our lecture, a new activation was introduced, the Rectified Linear Unit (ReLU).

```
a = max(0, z) # ReLU function
```

An activation value from a hidden layer represents a high-level feature (e.g. size of tumor) which is often not binary but has a continuous range of values. The sigmoid is best for on/off or binary situations. The ReLU provides a continuous linear relationship. Additionally it has an 'off' range where the output is zero. The "off" feature makes the ReLU a Non-Linear activation. Why is this needed? This enables multiple units to contribute to the resulting function without interfering.

# 3 - Softmax Function

A multiclass neural network generates N outputs. One output is selected as the predicted answer. In the output layer, a vector  $\mathbf{z}$  is generated by a linear function which is fed into a softmax function. The softmax function converts  $\mathbf{z}$  into a probability distribution as described below. After applying softmax, each output will be between 0 and 1 and the outputs will sum to 1. They can be interpreted as probabilities. The larger inputs to the softmax will correspond to larger output probabilities.



The softmax function can be written:

$$a_j = \frac{e^{z_j}}{\sum_{k=0}^{N-1} e^{z_k}} \tag{1}$$

Where  $z = \mathbf{w} \cdot \mathbf{x} + b$  and N is the number of feature/categories in the output layer.

#### **Exercise 1**

Let's create a NumPy implementation:

```
In [2]: def my_softmax(z):
    """ Softmax converts a vector of values to a probability distribution.
    Args:
    z (ndarray (N,)) : input data, N features
    Returns:
    a (ndarray (N,)) : softmax of z
    """
    ### START CODE HERE ###

    rows = z.shape
    a = np.zeros(rows)
    denominator = np.sum(np.exp(z))

    for i in range(0, rows[0]):
        a[i] = np.exp(z[i]) / denominator

    ### END CODE HERE ###
    return a
```

```
In [3]: ### test
z = np.array([1., 2., 3., 4.])
a = my_softmax(z)
atf = tf.nn.softmax(z)
print(f"my_softmax(z): {a}")
print(f"tensorflow softmax(z): {atf}")
```

# **Expected Output**

```
my_softmax(z): [0.0320586 0.08714432 0.23688282 0.64391426]
tensorflow softmax(z): [0.0320586 0.08714432 0.23688282 0.64391426]
```

### 4 - Neural Networks

In the last assignment, you implemented a neural network to do binary classification. In this assignment, you will extend that to multiclass classification. This will utilize the softmax activation.

### 4.1 Problem Statement

You will use a neural network to recognize heart disease categories 0-4. This is a multiclass classification task where one of n choices is selected.

### 4.2 Dataset

You will use a data set from Cleveland Clinic Foundation (i.e., processed.cleveland.data). The data set contains 303 training examples with the following attribute information:

```
-- 1. (age)
-- 2. (sex)
-- 3. (cp)
-- 4. (trestbps)
-- 5. (chol)
-- 6. (fbs)
-- 7. (restecg)
-- 8. (thalach)
-- 9. (exang)
-- 10. (oldpeak)
-- 11. (slope)
-- 12. (ca)
-- 13. (thal)
-- 14. (num) (the predicted attribute)
```

For more detailed information of each attribute, please refer to the attached file (i.e., heart-disease.names). You will start by loading the data set into variables X and y

- Each training example becomes a single row in our data matrix X.
- This gives us a 303 x 13 matrix X where every row is a training example of a heart disease cetegory.

$$X = \left(egin{array}{ccc} ---(x^{(1)})---\ ---(x^{(2)})---\ dots\ ---(x^{(m)})--- \end{array}
ight)$$

• The second part of the training set is a 303 x 1 dimensional vector y that contains labels (i.e., 0-4) for the training set.

Note that a real data set often has missing data. For the data set being used in this assignment, a missing data item is designated as '?'. A common method for dealing with a missing item is to use the average value of the other data items in the same attribute/feature to replace the missing one. So, your first step is to write a function called 'preprocess\_data' that covert string value to float, computes the average value of each attribute (i.e., each column of X), and replaces the missing item (if any) using the average value.

```
In [4]:
        def preprocess_data(X):
            Proprocess the data so that the missing item is replaced by the average value of e
                X : (ndarray Shape(m,n)) data with string type
            Return:
                Xp : (ndarray Shape(m,n)) data with float type - the missing element has been
                the average value of each attribute
            # Get the shape of X
            rows, cols = X.shape
            # For each column
            for j in range(0, cols):
                sumCol = 0
                                     # Sum of the data in the column
                                # Number of data entries in the column
                count = 0
                missing = np.empty(0) # Row numbers of missing data points
                # For each row in the column
                for i in range(0, rows):
                    # Check if data is present
                    if X[i, j] == '?':
                        # Add to the missing array
                        missing = np.append(missing, i)
                    else:
                        # Add to the sum of the column
                        sumCol += float(X[i, j])
                        count += 1
                # If there was missing data
                if count > 0:
                    # Calculate the average of the column
                    avg = sumCol / count
                    avg = str(avg)
                    for k in range(0, missing.size):
                        # Fill in missing data with the average of the column
                        X[int(missing[k]),j] = avg
            # Return matrix as floats
            return X.astype(float)
In [5]: # Create 2-D numpy array
        arr = np.array([['5.0', '9.0', '7.0', '?'], ['8.0', '14.0', '?', '19.0'],['32.0', '24.
        processed arr = preprocess data(arr)
        print(processed_arr)
        [[ 5.
              9.
                    7. 23.5]
         [ 8. 14. 13. 19. ]
         [32. 24. 19. 28.]]
```

## **Expected Output**

```
[[ 5. 9. 7. 23.5]
[ 8. 14. 13. 19. ]
[ 32. 24. 19. 28. ]]
```

Now you need to write a function to load the data, preprocess them, and put them in X and y.

```
In [6]: # Load dataset

def load_data(filename):
    # Load the data from the file
    data = np.loadtxt(filename, dtype=str, delimiter=',')

# Store the 13 features from each example into a 2D matrix and convert the type to
    X = np.array(data[:,0:13])
    X = preprocess_data(X)

# Store the outputs for each example and set each 'M' to a 1 and each 'B' to a 0
    y = np.array([data[:,13]])
    y = y.T
    y = y.astype(float)

return X, y
```

```
In [7]: X, y = load_data("./data/processed.cleveland.data")
```

#### 4.2.1 View the variables

Let's get more familiar with your dataset.

• A good place to start is to print out each variable and see what it contains.

The code below prints the first element in the variables X.

### 4.2.2 Check the dimensions of your variables

Another way to get familiar with your data is to view its dimensions. Please print the shape of X and y and see how many training examples you have in your dataset.

```
In [10]: print ('The shape of X is: ' + str(X.shape))
    print ('The shape of y is: ' + str(y.shape))

The shape of X is: (303, 13)
    The shape of y is: (303, 1)
```

### **Expected Output**

```
The shape of X is: (303, 13)
The shape of y is: (303, 1)
```

Tile/copy our data to increase the training set size and reduce the number of training epochs.

```
In [11]: X = np.tile(X,(100,1))
y= np.tile(y,(100,1))

print(X.shape, y.shape)

(30300, 13) (30300, 1)
```

### **Expected Output**

```
(30300, 13) (30300, 1)
```

# 4.3 Model representation

The neural network you will use in this assignment is shown in the figure below.

• This has two dense layers with ReLU activations followed by an output layer with a linear activation.



• The parameters have dimensions that are sized for a neural network with 25 units in layer 1, 15 units in layer 2, and 5 output units in layer 3, one for each heart disease category.

- Recall that the dimensions of these parameters is determined as follows:
  - $\circ$  If network has  $s_{in}$  units in a layer and  $s_{out}$  units in the next layer, then
    - $\circ \ \ W$  will be of dimension  $s_{in} \times s_{out}$ .
    - $\circ$  b will be a vector with  $s_{out}$  elements
- Therefore, the shapes of W, and b, are
  - o layer1: The shape of W1 is (13, 25) and the shape of b1 is (25,)
  - o layer2: The shape of W2 is (25, 15) and the shape of b2 is: (15,)
  - o layer3: The shape of W3 is (15, 5) and the shape of b3 is: (5,)

**Note:** The bias vector **b** could be represented as a 1-D (n,) or 2-D (n,1) array. Tensorflow utilizes a 1-D representation and this assignment will maintain that convention:

### 4.4 Tensorflow Model Implementation

Tensorflow models are built layer by layer. A layer's input dimensions ( $s_{in}$  above) are calculated for you. You specify a layer's *output dimensions* and this determines the next layer's input dimension. The input dimension of the first layer is derived from the size of the input data specified in the model.fit statement below.

**Note:** It is also possible to add an input layer that specifies the input dimension of the first layer. For example:

```
tf.keras.Input(shape=(13,)), #specify input shape We will include that here to illuminate some model sizing.
```

### 4.5 Softmax placement

As described in the lecture, numerical stability is improved if the softmax is grouped with the loss function rather than the output layer during training. This has implications when *building* the model and *using* the model.

#### Building:

- The final Dense layer should use a 'linear' activation. This is effectively no activation.
- The model.compile statement will indicate this by including from\_logits=True .

  loss=tf.keras.losses.SparseCategoricalCrossentropy(from\_logits=True)
- This does not impact the form of the target. In the case of SparseCategorialCrossentropy, the target is the expected category, 0-4.

#### Using the model:

• The outputs are not probabilities. If output probabilities are desired, apply a softmax function.

### Exercise 2

Below, using Keras Sequential model and Dense Layer with a ReLU activation to construct the three layer network described above.

In [13]: model.summary()

Model: "my\_model"

Layer (type)	Output Shape	Param #
dense (Dense)	(None, 25)	350
dense_1 (Dense)	(None, 15)	390
dense_2 (Dense)	(None, 5)	80
Total params: 820 Trainable params: 820 Non-trainable params: 0		

#### ► Expected Output (Click to expand)

The parameter counts shown in the summary correspond to the number of elements in the weight and bias arrays as shown below.

Let's further examine the weights to verify that tensorflow produced the same dimensions as we calculated above.

```
In [14]: [layer1, layer2, layer3] = model.layers

#### Examine Weights shapes
W1,b1 = layer1.get_weights()
W2,b2 = layer2.get_weights()
W3,b3 = layer3.get_weights()
print(f"W1 shape = {W1.shape}, b1 shape = {b1.shape}")
print(f"W2 shape = {W2.shape}, b2 shape = {b2.shape}")
print(f"W3 shape = {W3.shape}, b3 shape = {b3.shape}")
```

```
W1 shape = (13, 25), b1 shape = (25,)
W2 shape = (25, 15), b2 shape = (15,)
W3 shape = (15, 5), b3 shape = (5,)
```

#### **Expected Output**

```
W1 shape = (13, 25), b1 shape = (25,)
W2 shape = (25, 15), b2 shape = (15,)
W3 shape = (15, 5), b3 shape = (5,)
```

The following code:

- defines a loss function, SparseCategoricalCrossentropy and indicates the softmax should be included with the loss calculation by adding from\_logits=True)
- defines an optimizer. A popular choice is Adaptive Moment (Adam) which was described in lecture.

```
In [16]: model.compile(
    loss = tf.keras.losses.SparseCategoricalCrossentropy(from_logits = True), # ADD CC
    optimizer = tf.keras.optimizers.Adam(learning_rate=0.001),
)

history = model.fit(
    X,y,
    epochs=100
)
```

Epoch 1/100
947/947 [====================================
Epoch 2/100
947/947 [============] - 2s 2ms/step - loss: 0.9988 Epoch 3/100
947/947 [====================================
Epoch 4/100
947/947 [====================================
Epoch 5/100 947/947 [====================================
Epoch 6/100
947/947 [====================================
Epoch 7/100 947/947 [====================================
Epoch 8/100
947/947 [====================================
Epoch 9/100
947/947 [==========] - 2s 2ms/step - loss: 0.8415 Epoch 10/100
947/947 [====================================
Epoch 11/100
947/947 [==========] - 2s 2ms/step - loss: 0.8245 Epoch 12/100
947/947 [====================================
Epoch 13/100
947/947 [===========] - 2s 2ms/step - loss: 0.8073 Epoch 14/100
947/947 [====================================
Epoch 15/100
947/947 [==========] - 2s 2ms/step - loss: 0.7841 Epoch 16/100
947/947 [====================================
Epoch 17/100
947/947 [====================================
Epoch 18/100 947/947 [====================================
Epoch 19/100
947/947 [====================================
Epoch 20/100 947/947 [====================================
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Epoch 22/100 947/947 [====================================
Epoch 23/100
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Epoch 31/100
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Epoch 32/100
947/947 [====================================
Epoch 33/100 947/947 [====================================
Epoch 34/100
947/947 [====================================
Epoch 35/100
947/947 [===========] - 2s 2ms/step - loss: 0.5779 Epoch 36/100
947/947 [====================================
Epoch 37/100
947/947 [====================================
Epoch 38/100 947/947 [====================================
Epoch 39/100
947/947 [====================================
Epoch 40/100 947/947 [====================================
Epoch 41/100
947/947 [====================================
Epoch 42/100
947/947 [============] - 2s 2ms/step - loss: 0.5114 Epoch 43/100
947/947 [====================================
Epoch 44/100
947/947 [===========] - 2s 2ms/step - loss: 0.4989 Epoch 45/100
947/947 [====================================
Epoch 46/100
947/947 [====================================
Epoch 47/100 947/947 [====================================
Epoch 48/100
947/947 [====================================
Epoch 49/100 947/947 [====================================
Epoch 50/100
947/947 [====================================
Epoch 51/100 947/947 [====================================
Epoch 52/100
947/947 [====================================
Epoch 53/100 947/947 [====================================
Epoch 54/100
947/947 [====================================
Epoch 55/100
947/947 [===========] - 2s 2ms/step - loss: 0.4208 Epoch 56/100
947/947 [====================================
Epoch 57/100
947/947 [===========] - 2s 2ms/step - loss: 0.4111 Epoch 58/100
947/947 [====================================
Epoch 59/100
947/947 [====================================
Epoch 60/100 947/947 [====================================

Epoch 61/100
947/947 [====================================
Epoch 62/100
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Epoch 74/100
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Epoch 75/100 947/947 [====================================
Epoch 76/100
947/947 [====================================
Epoch 77/100
947/947 [==========] - 2s 2ms/step - loss: 0.2720 Epoch 78/100
947/947 [====================================
Epoch 79/100
947/947 [==========] - 2s 2ms/step - loss: 0.2564 Epoch 80/100
947/947 [====================================
Epoch 81/100
947/947 [==========] - 2s 2ms/step - loss: 0.2444 Epoch 82/100
947/947 [====================================
Epoch 83/100
947/947 [====================================
947/947 [====================================
Epoch 85/100
947/947 [==========] - 2s 2ms/step - loss: 0.2016 Epoch 86/100
947/947 [====================================
Epoch 87/100
947/947 [===========] - 2s 2ms/step - loss: 0.1801 Epoch 88/100
947/947 [====================================
Epoch 89/100
947/947 [==========] - 2s 2ms/step - loss: 0.1614 Epoch 90/100
947/947 [====================================

```
Epoch 91/100
947/947 [================= ] - 2s 2ms/step - loss: 0.1569
Epoch 92/100
Epoch 93/100
Epoch 94/100
947/947 [============] - 2s 2ms/step - loss: 0.1228
Epoch 95/100
947/947 [============ ] - 2s 2ms/step - loss: 0.1049
Epoch 96/100
947/947 [========== ] - 2s 2ms/step - loss: 0.1123
Epoch 97/100
Epoch 98/100
Epoch 99/100
947/947 [=========== - - 2s 2ms/step - loss: 0.0875
Epoch 100/100
947/947 [========== - - 2s 2ms/step - loss: 0.1077
```

### **Epochs and batches**

In the compile statement above, the number of epochs was set to 100. This specifies that the entire data set should be applied during training 100 times. During training, you see output describing the progress of training that looks like this:

The first line, Epoch 1/100, describes which epoch the model is currently running. For efficiency, the training data set is broken into 'batches'. The default size of a batch in Tensorflow is 32. There are 30300 examples in our extended data set or roughly 947 batches. The notation on the 2nd line 947/947 [==== is describing which batch has been executed.

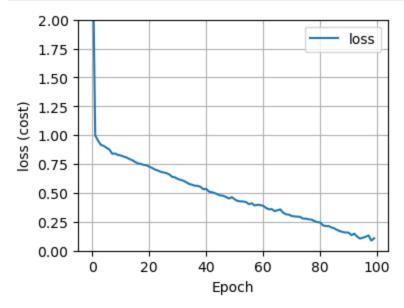
### Loss (cost)

In the previous lectures, we learned to track the progress of gradient descent by monitoring the cost. Ideally, the cost will decrease as the number of iterations of the algorithm increases.

Tensorflow refers to the cost as loss. Above, you saw the loss displayed each epoch as model.fit was executing. The .fit method returns a variety of metrics including the loss. This is captured in the history variable above. This can be used to examine the loss in a plot as shown below.

```
import os
  os.environ['KMP_DUPLICATE_LIB_OK']='True'  # to support higher OS versions
  fig,ax = plt.subplots(1,1, figsize = (4,3))
  ax.plot(history.history['loss'], label='loss')
  ax.set_ylim([0, 2])
  ax.set_xlabel('Epoch')
  ax.set_ylabel('loss (cost)')
  ax.legend()
```

```
ax.grid(True)
plt.show()
```



#### Prediction

To make a prediction, use Keras predict. Below, X[0] contains an training example with category 0.

The largest output is prediction[0], indicating the predicted category is a '0'. If the problem only requires a selection, that is sufficient. Use NumPy argmax to select it. If the problem requires a probability, a softmax is required:

```
In [19]: prediction_p = tf.nn.softmax(prediction)

print(f" predicting a Zero. Probability vector: \n{prediction_p}")
print(f"Total of predictions: {np.sum(prediction_p):0.3f}")

predicting a Zero. Probability vector:
[[9.9999833e-01 7.3533790e-14 1.7128154e-06 4.1533893e-13 1.2194478e-09]]
Total of predictions: 1.000
```

To return an integer representing the predicted target, you want the index of the largest probability. This is accomplished with the Numpy argmax function.

```
In [20]: yhat = np.argmax(prediction_p)
```