DL 03 EX-1

March 17, 2021

Deep Learning	
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MLP com TensorFlow

## 1 IMPORTANTE: Antes de começar

Execute a célula final desse Lab. Ela irá **inicializar** o seu ambiente com rotinas que são empregadas aqui.

## 2 Código completo

Aqui o código completo em uma única célula.

```
[1]: import numpy as np
  import pandas as pd
  import matplotlib.pyplot as plt
  import seaborn as sns
  import warnings
  import os
  warnings.filterwarnings("ignore")

from sklearn.model_selection import train_test_split
  from sklearn.metrics import confusion_matrix
  from sklearn.metrics import classification_report

from tensorflow import keras
  from tensorflow.keras import layers
  from keras import Sequential, layers
  import tensorflow as tf
```

```
fraud['month'] = fraud['charge_time'].str.slice(5,7).astype(int)
  fraud.drop(columns=['charge_time'],inplace=True)
  X = fraud.drop(columns=['fraudulent'])
  if (hot):
       ## Hot Encode
      X_number = X.select_dtypes(include='number')
       X_categorical = X.select_dtypes(exclude='number')
       dummies = [pd.get_dummies(X[c],prefix=c, prefix_sep='_') for c in__
→X_categorical.columns]
       X_dummies = pd.concat(dummies, axis=1)
       X = pd.concat([X_number,X_dummies], axis=1)
      X.head()
  else:
       ## Label Encode
      from sklearn.preprocessing import LabelEncoder
       labelencoder = LabelEncoder()
       X['card_country_label'] = labelencoder.fit_transform(X['card_country'])
      X = X.drop(columns=['card_country'])
   if (norm):
       ## Normalize
      from sklearn.preprocessing import scale
      X_{norm} = scale(X)
      X_{norm}
   else:
       ## Without normalization
      X_{norm} = X
      X_norm
   ## Preparando a saída `y`
  fraud.fraudulent = fraud.fraudulent.replace(True,1)
  fraud.fraudulent = fraud.fraudulent.replace(False,0)
  y_num = fraud.fraudulent
  y_num
   ## Separando os dados de Treinamento e Teste
  seed = 1234
  X_train, X_test, y_train, y_test = train_test_split(X_norm, y_num,_
→test_size=0.3, stratify=y_num, random_state=seed)
```

```
## Adequando categorical(y_train) para o `Keras`
   from keras.utils import to_categorical
   y_train = to_categorical(y_train)
   y_train
   ## Configuração da Rede DeepLearning
   model = Sequential([layers.Dense(X.shape[1], activation='sigmoid',_
→input_shape=[X.shape[1],])])
   for i in range(layers_qty):
       model.add(layers.Dense(n, activation=act))
   model.add(layers.Dense(8, activation='sigmoid'))
   model.add(layers.Dense(2, activation='sigmoid'))
   model.compile(loss='categorical_crossentropy', optimizer='adam',__

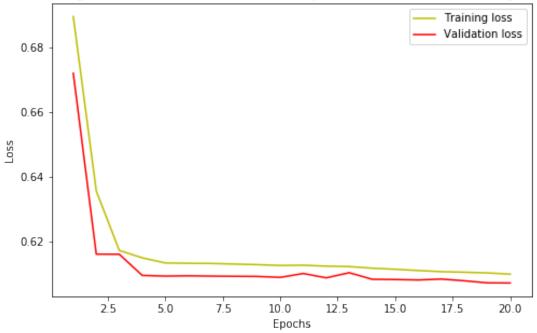
→metrics=['accuracy'])
   ## Treinamento da Rede DeepLearning
   history = model.fit(X_train, y_train, validation_split=0.2, epochs=20)
   ## Avaliação do Treinamento
   loss, val_loss, acc, val_acc = plot_loss_acc(history,'Two Hidden Layer⊔
→Neural Network 5,8,8,2 (sigmoid)')
   ## Predição, aplicando e avaliando o modelo
   y_pred = np.argmax(model.predict(X_test), axis=-1)
   print(y_pred)
   print(confusion_matrix(y_pred,y_test))
   print(classification_report(y_pred,y_test))
   print(y_test)
```

#### 3 Exercício.

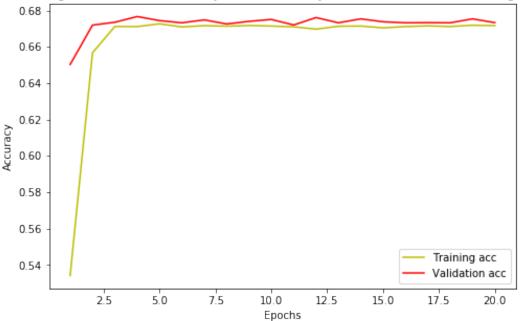
Execute o modelo acima sem normalização dos dados. O modelo é sensível a normalização?

```
accuracy: 0.5098 - val_loss: 0.6721 - val_accuracy: 0.6503
Epoch 2/20
accuracy: 0.6456 - val_loss: 0.6160 - val_accuracy: 0.6719
Epoch 3/20
accuracy: 0.6715 - val_loss: 0.6159 - val_accuracy: 0.6735
Epoch 4/20
accuracy: 0.6691 - val_loss: 0.6094 - val_accuracy: 0.6766
Epoch 5/20
accuracy: 0.6701 - val_loss: 0.6092 - val_accuracy: 0.6744
Epoch 6/20
accuracy: 0.6711 - val_loss: 0.6093 - val_accuracy: 0.6732
Epoch 7/20
accuracy: 0.6724 - val_loss: 0.6092 - val_accuracy: 0.6748
Epoch 8/20
accuracy: 0.6696 - val_loss: 0.6091 - val_accuracy: 0.6726
Epoch 9/20
accuracy: 0.6702 - val_loss: 0.6091 - val_accuracy: 0.6740
Epoch 10/20
accuracy: 0.6735 - val_loss: 0.6088 - val_accuracy: 0.6750
accuracy: 0.6721 - val_loss: 0.6100 - val_accuracy: 0.6720
Epoch 12/20
accuracy: 0.6709 - val_loss: 0.6086 - val_accuracy: 0.6761
Epoch 13/20
accuracy: 0.6749 - val loss: 0.6102 - val accuracy: 0.6732
Epoch 14/20
accuracy: 0.6672 - val_loss: 0.6082 - val_accuracy: 0.6753
Epoch 15/20
accuracy: 0.6702 - val_loss: 0.6081 - val_accuracy: 0.6738
Epoch 16/20
accuracy: 0.6729 - val_loss: 0.6080 - val_accuracy: 0.6732
Epoch 17/20
```

## Training and validation loss Two Hidden Layer Neural Network 5,8,8,2 (sigmoid)







Two Hidden Layer Neural Network 5,8,8,2 (sigmoid) Accuracy Train: 67.16 %,

Accuracy Test: 67.33 %

[0 0 0 ... 0 0 0] [[10544 5823]

[ 3008 7443]] precision recall f1-score support 0 0.78 0.64 0.70 16367 1 0.56 0.71 0.63 10451 0.67 accuracy 26818 macro avg 0.67 0.68 0.67 26818 weighted avg 0.69 0.67 0.67 26818 9484 0.0 74480 1.0 9602 0.0 956 0.0 52324 1.0 47854 1.0 30665 0.0 24197 0.0 0.0 5977 3248 0.0

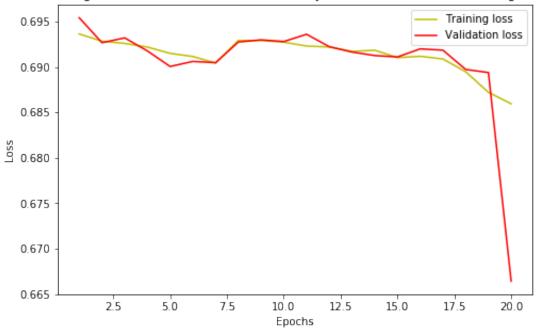
Name: fraudulent, Length: 26818, dtype: float64

#### [65]: mlp\_plot(norm=0)

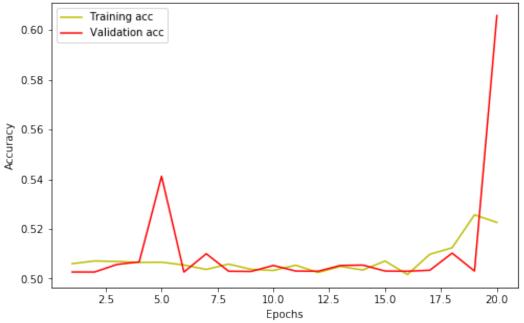
```
Epoch 1/20
accuracy: 0.5010 - val_loss: 0.6954 - val_accuracy: 0.5027
Epoch 2/20
accuracy: 0.5041 - val_loss: 0.6927 - val_accuracy: 0.5027
Epoch 3/20
accuracy: 0.5063 - val_loss: 0.6932 - val_accuracy: 0.5057
Epoch 4/20
accuracy: 0.5059 - val_loss: 0.6918 - val_accuracy: 0.5068
Epoch 5/20
accuracy: 0.5060 - val_loss: 0.6901 - val_accuracy: 0.5412
Epoch 6/20
accuracy: 0.5082 - val_loss: 0.6906 - val_accuracy: 0.5027
Epoch 7/20
accuracy: 0.5015 - val loss: 0.6905 - val accuracy: 0.5100
Epoch 8/20
accuracy: 0.5135 - val_loss: 0.6927 - val_accuracy: 0.5030
accuracy: 0.5021 - val_loss: 0.6930 - val_accuracy: 0.5029
Epoch 10/20
accuracy: 0.5091 - val_loss: 0.6928 - val_accuracy: 0.5053
Epoch 11/20
1565/1565 [============= ] - 3s 2ms/step - loss: 0.6924 -
accuracy: 0.5075 - val_loss: 0.6936 - val_accuracy: 0.5031
Epoch 12/20
accuracy: 0.5013 - val_loss: 0.6922 - val_accuracy: 0.5030
Epoch 13/20
accuracy: 0.5082 - val_loss: 0.6916 - val_accuracy: 0.5053
Epoch 14/20
accuracy: 0.5027 - val_loss: 0.6913 - val_accuracy: 0.5055
Epoch 15/20
```

```
accuracy: 0.5088 - val_loss: 0.6911 - val_accuracy: 0.5031
Epoch 16/20
accuracy: 0.5003 - val_loss: 0.6920 - val_accuracy: 0.5030
Epoch 17/20
accuracy: 0.5077 - val_loss: 0.6918 - val_accuracy: 0.5034
Epoch 18/20
1565/1565 [============= ] - 3s 2ms/step - loss: 0.6899 -
accuracy: 0.5074 - val_loss: 0.6897 - val_accuracy: 0.5103
Epoch 19/20
accuracy: 0.5164 - val_loss: 0.6894 - val_accuracy: 0.5031
Epoch 20/20
accuracy: 0.5121 - val_loss: 0.6664 - val_accuracy: 0.6058
```

#### Training and validation loss Two Hidden Layer Neural Network 5,8,8,2 (sigmoid)







Two Hidden Layer Neural Network 5,8,8,2 (sigmoid) Accuracy Train: 52.27 %,

Accuracy Test: 60.58 %

[0 0 0 ... 0 0 0] [[12168 9030] [ 1384 4236]]

	precision	recall	f1-score	support
0	0.90	0.57	0.70	21198
1	0.32	0.75	0.45	5620
			2.21	00010
accuracy			0.61	26818
macro avg	0.61	0.66	0.57	26818
weighted avg	0.78	0.61	0.65	26818

O modelo fica pior:

C/ Normalização: Accuracy = +- 67%

S/ Normalização: Accuracy +- 51%

## 4 Exercício.

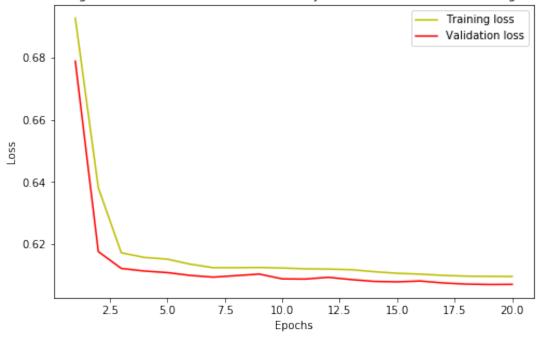
Execute o modelo agora empregando label encode do atributo card\_country.

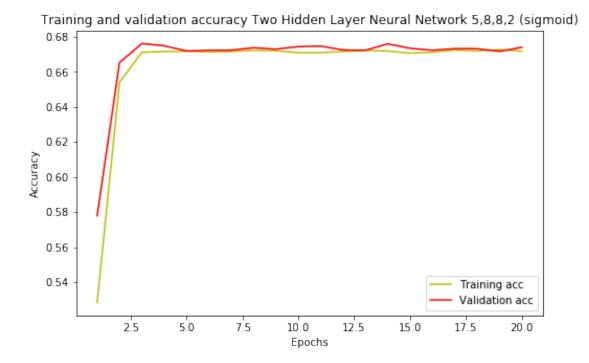
# [68]: # Com o hot encoding desativado (hot=0), a função faz o label encoding mlp\_plot(hot=0)

```
Epoch 1/20
accuracy: 0.5087 - val_loss: 0.6789 - val_accuracy: 0.5779
accuracy: 0.6375 - val_loss: 0.6177 - val_accuracy: 0.6653
accuracy: 0.6674 - val_loss: 0.6122 - val_accuracy: 0.6761
Epoch 4/20
accuracy: 0.6720 - val_loss: 0.6114 - val_accuracy: 0.6749
Epoch 5/20
accuracy: 0.6719 - val_loss: 0.6109 - val_accuracy: 0.6719
Epoch 6/20
1565/1565 [============= ] - 3s 2ms/step - loss: 0.6140 -
accuracy: 0.6726 - val_loss: 0.6100 - val_accuracy: 0.6723
Epoch 7/20
1565/1565 [============= ] - 2s 2ms/step - loss: 0.6154 -
accuracy: 0.6700 - val_loss: 0.6094 - val_accuracy: 0.6724
Epoch 8/20
accuracy: 0.6736 - val_loss: 0.6099 - val_accuracy: 0.6738
Epoch 9/20
1565/1565 [============= ] - 3s 2ms/step - loss: 0.6144 -
accuracy: 0.6692 - val_loss: 0.6104 - val_accuracy: 0.6730
Epoch 10/20
accuracy: 0.6710 - val_loss: 0.6089 - val_accuracy: 0.6744
Epoch 11/20
accuracy: 0.6733 - val_loss: 0.6088 - val_accuracy: 0.6747
Epoch 12/20
1565/1565 [============= ] - 2s 2ms/step - loss: 0.6144 -
accuracy: 0.6697 - val_loss: 0.6094 - val_accuracy: 0.6725
Epoch 13/20
accuracy: 0.6688 - val_loss: 0.6087 - val_accuracy: 0.6723
Epoch 14/20
1565/1565 [============== ] - 3s 2ms/step - loss: 0.6141 -
accuracy: 0.6692 - val loss: 0.6081 - val accuracy: 0.6760
Epoch 15/20
```

```
accuracy: 0.6703 - val_loss: 0.6079 - val_accuracy: 0.6734
Epoch 16/20
accuracy: 0.6720 - val_loss: 0.6082 - val_accuracy: 0.6723
Epoch 17/20
1565/1565 [============= ] - 3s 2ms/step - loss: 0.6077 -
accuracy: 0.6740 - val_loss: 0.6076 - val_accuracy: 0.6733
Epoch 18/20
1565/1565 [============= ] - 2s 2ms/step - loss: 0.6089 -
accuracy: 0.6748 - val_loss: 0.6072 - val_accuracy: 0.6732
Epoch 19/20
accuracy: 0.6739 - val_loss: 0.6071 - val_accuracy: 0.6717
Epoch 20/20
accuracy: 0.6713 - val_loss: 0.6071 - val_accuracy: 0.6740
```

#### Training and validation loss Two Hidden Layer Neural Network 5,8,8,2 (sigmoid)





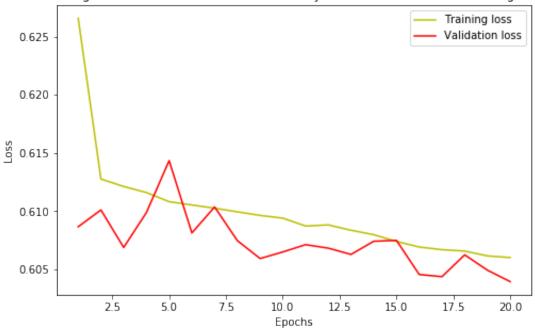
0	0.79	0.64	0.71	16687
1	0.55	0.72	0.62	10131
accuracy			0.67	26818
macro avg	0.67	0.68	0.67	26818
weighted avg	0.70	0.67	0.68	26818

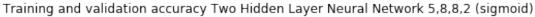
### 5 Exercício.

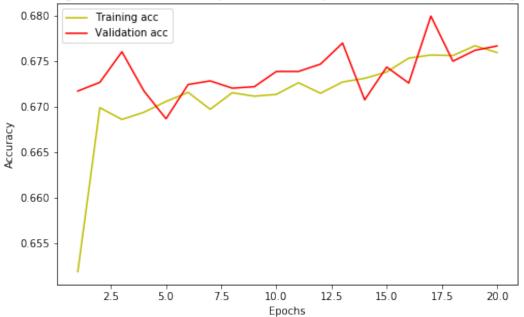
Agora varie parâmetros da rede neural, como número de camadas, número de neurônios e função de ativação. Veja se consegue obter um resultado significativamente melhor que os anteriores.

```
Epoch 2/20
1565/1565 [============= ] - 3s 2ms/step - loss: 0.6110 -
accuracy: 0.6729 - val_loss: 0.6101 - val_accuracy: 0.6726
accuracy: 0.6684 - val_loss: 0.6069 - val_accuracy: 0.6760
1565/1565 [============ ] - 3s 2ms/step - loss: 0.6109 -
accuracy: 0.6720 - val_loss: 0.6099 - val_accuracy: 0.6717
Epoch 5/20
1565/1565 [============== ] - 3s 2ms/step - loss: 0.6105 -
accuracy: 0.6711 - val_loss: 0.6143 - val_accuracy: 0.6686
Epoch 6/20
accuracy: 0.6744 - val_loss: 0.6081 - val_accuracy: 0.6724
Epoch 7/20
accuracy: 0.6660 - val_loss: 0.6104 - val_accuracy: 0.6728
Epoch 8/20
accuracy: 0.6684 - val_loss: 0.6075 - val_accuracy: 0.6720
Epoch 9/20
accuracy: 0.6710 - val_loss: 0.6059 - val_accuracy: 0.6722
Epoch 10/20
accuracy: 0.6703 - val_loss: 0.6065 - val_accuracy: 0.6738
Epoch 11/20
accuracy: 0.6741 - val_loss: 0.6071 - val_accuracy: 0.6738
Epoch 12/20
accuracy: 0.6718 - val_loss: 0.6068 - val_accuracy: 0.6746
Epoch 13/20
1565/1565 [============== ] - 3s 2ms/step - loss: 0.6093 -
accuracy: 0.6702 - val_loss: 0.6063 - val_accuracy: 0.6769
Epoch 14/20
accuracy: 0.6742 - val_loss: 0.6074 - val_accuracy: 0.6707
Epoch 15/20
accuracy: 0.6739 - val_loss: 0.6075 - val_accuracy: 0.6743
Epoch 16/20
accuracy: 0.6796 - val_loss: 0.6046 - val_accuracy: 0.6726
Epoch 17/20
accuracy: 0.6767 - val_loss: 0.6044 - val_accuracy: 0.6799
```

Training and validation loss Two Hidden Layer Neural Network 5,8,8,2 (sigmoid)







Two Hidden Layer Neural Network 5,8,8,2 (sigmoid)Accuracy Train: 67.59 %, Accuracy Test: 67.66 %

[0 0 0 ... 0 0 0] [[10578 5694]

[ 2974 7572]]

	precision	recall	f1-score	support
0	0.78	0.65	0.71	16272
1	0.57	0.72	0.64	10546
accuracy			0.68	26818
macro avg	0.68	0.68	0.67	26818
weighted avg	0.70	0.68	0.68	26818

## 6 Exercício.

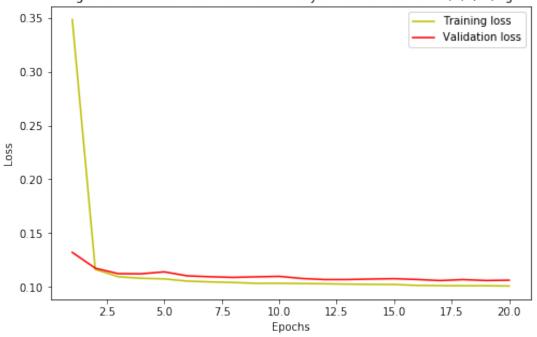
Empregue os modelos acima e refaça o treinamento dos dados de fraude incluindo agora o dia e o mês das operações.

[46]: fraud.shape print(fraud.charge\_time[80000][8:10])

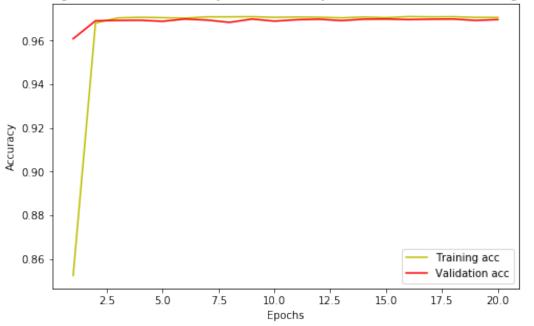
```
[58]: fraud['day'] = fraud['charge_time'].str.slice(8,10).astype(int)
    fraud['month'] = fraud['charge time'].str.slice(5,7).astype(int)
[59]: fraud.dtypes
[59]: fraudulent
                  bool
    charge_time
                 object
    amount
                  int64
    card_country
                 object
    card_use_24h
                  int64
                  int64
    day
    month
                  int64
    dtype: object
[7]: mlp_plot(get_date=1)
    Epoch 1/20
    accuracy: 0.7113 - val_loss: 0.1321 - val_accuracy: 0.9609
    Epoch 2/20
    1565/1565 [============= ] - 3s 2ms/step - loss: 0.1230 -
    accuracy: 0.9642 - val_loss: 0.1174 - val_accuracy: 0.9692
    Epoch 3/20
    accuracy: 0.9714 - val_loss: 0.1123 - val_accuracy: 0.9693
    Epoch 4/20
    1565/1565 [============= ] - 2s 2ms/step - loss: 0.1094 -
    accuracy: 0.9700 - val_loss: 0.1122 - val_accuracy: 0.9694
    Epoch 5/20
    1565/1565 [============== ] - 3s 2ms/step - loss: 0.1106 -
    accuracy: 0.9695 - val_loss: 0.1140 - val_accuracy: 0.9689
    Epoch 6/20
    1565/1565 [============= ] - 3s 2ms/step - loss: 0.1055 -
    accuracy: 0.9704 - val_loss: 0.1103 - val_accuracy: 0.9700
    Epoch 7/20
    1565/1565 [============= ] - 3s 2ms/step - loss: 0.1046 -
    accuracy: 0.9712 - val_loss: 0.1095 - val_accuracy: 0.9695
    Epoch 8/20
    1565/1565 [============= ] - 2s 2ms/step - loss: 0.1058 -
    accuracy: 0.9705 - val_loss: 0.1089 - val_accuracy: 0.9684
    Epoch 9/20
    accuracy: 0.9713 - val_loss: 0.1094 - val_accuracy: 0.9700
    Epoch 10/20
    accuracy: 0.9701 - val_loss: 0.1099 - val_accuracy: 0.9690
```

```
Epoch 11/20
1565/1565 [============= ] - 2s 2ms/step - loss: 0.1041 -
accuracy: 0.9712 - val_loss: 0.1079 - val_accuracy: 0.9696
Epoch 12/20
accuracy: 0.9686 - val_loss: 0.1069 - val_accuracy: 0.9699
accuracy: 0.9713 - val_loss: 0.1069 - val_accuracy: 0.9692
Epoch 14/20
1565/1565 [============= ] - 2s 2ms/step - loss: 0.1044 -
accuracy: 0.9702 - val_loss: 0.1074 - val_accuracy: 0.9699
Epoch 15/20
accuracy: 0.9702 - val_loss: 0.1077 - val_accuracy: 0.9700
Epoch 16/20
accuracy: 0.9722 - val_loss: 0.1069 - val_accuracy: 0.9697
Epoch 17/20
1565/1565 [============= ] - 3s 2ms/step - loss: 0.1049 -
accuracy: 0.9697 - val_loss: 0.1060 - val_accuracy: 0.9699
Epoch 18/20
accuracy: 0.9707 - val_loss: 0.1069 - val_accuracy: 0.9700
Epoch 19/20
accuracy: 0.9706 - val_loss: 0.1060 - val_accuracy: 0.9693
Epoch 20/20
accuracy: 0.9709 - val_loss: 0.1063 - val_accuracy: 0.9697
```

Training and validation loss Two Hidden Layer Neural Network 5,8,8,2 (sigmoid)



Training and validation accuracy Two Hidden Layer Neural Network 5,8,8,2 (sigmoid)



Two Hidden Layer Neural Network 5,8,8,2 (sigmoid)Accuracy Train: 97.07 %, Accuracy Test: 96.97 %

```
[0 1 0 ... 0 0 0]
[[13432
          5961
 [ 120 12670]]
                         recall f1-score
              precision
                                                support
           0
                   0.99
                              0.96
                                        0.97
                                                  14028
                              0.99
           1
                   0.96
                                        0.97
                                                  12790
                                        0.97
                                                  26818
    accuracy
                                        0.97
                                                  26818
   macro avg
                   0.97
                              0.97
                   0.97
                              0.97
                                        0.97
                                                  26818
weighted avg
```

#### 6.1 LAB SET UP

Execute antes de iniciar o Lab.

```
[4]: import numpy as np # linear algebra
     import pandas as pd # data processing, CSV file I/O (e.g. pd.read_csv)
     import matplotlib.pyplot as plt
     import seaborn as sns
     import warnings
     import os
     warnings.filterwarnings("ignore")
     from tensorflow import keras
     from tensorflow.keras import layers
     from keras import Sequential, layers
     import tensorflow as tf
     from sklearn.model_selection import train_test_split
     from sklearn.metrics import confusion_matrix
     from sklearn.metrics import classification_report
     def plot_loss_acc(history,more_title=''):
         loss = history.history['loss']
         val_loss = history.history['val_loss']
         epochs = range(1, len(loss) + 1)
         plt.figure(figsize=(8,5))
         plt.plot(epochs, loss, 'y', label='Training loss')
         plt.plot(epochs, val_loss, 'r', label='Validation loss')
         plt.title('Training and validation loss' + ' ' + more_title)
         plt.xlabel('Epochs')
         plt.ylabel('Loss')
         plt.legend()
         plt.show()
```

Set Up completed!

[]: