Assignment No.:-04

Title:-Use Autoencoder to implement anomaly detection. Build the model by using:

- a. Import required libraries
- b. Upload / access the dataset
- c. Encoder converts it into latent representation
- d. Decoder networks convert it back to the original input
- e. Compile the models with Optimizer, Loss, and Evaluation Metrics

Batch:-B Roll No.:-37

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class:-BEIT
import pandas as pd
import numpy as np
import tensorflow as tf
import matplotlib.pyplot as plt
import seaborn as sns
from sklearn.model_selection import train_test_split
from sklearn.preprocessing import StandardScaler
from sklearn.metrics import confusion_matrix, recall_score, accuracy_score, precision_score
RANDOM\_SEED = 2021
TEST_PCT = 0.3
LABELS = ["Normal", "Fraud"]
dataset = pd.read_csv("/content/creditcard.csv")
dataset.size
     185194
dataset.shape
     (5974, 31)
#check for any nullvalues
print("Any nulls in the dataset ",dataset.isnull().values.any() )
print('----')
print("No. of unique labels ", len(dataset['Class'].unique()))
print("Label values ",dataset.Class.unique())
#0 is for normal credit card transaction
#1 is for fraudulent credit card transaction
print('----')
print("Break down of the Normal and Fraud Transactions")
print(pd.value_counts(dataset['Class'], sort = True) )
     Any nulls in the dataset True
    No. of unique labels 3
    Label values [ 0. 1. nan]
     Break down of the Normal and Fraud Transactions
     0.0
            5970
     1.0
     Name: Class, dtype: int64
#Visualizing the imbalanced dataset
#plotting the number of normal and fraud transactions in the dataset.
count_classes = pd.value_counts(dataset['Class'], sort = True)
count_classes.plot(kind = 'bar', rot=0)
plt.xticks(range(len(dataset['Class'].unique())), dataset.Class.unique())
plt.title("Frequency by observation number")
plt.xlabel("Class")
plt.ylabel("Number of Observations");
```

```
6000
        5000
#The last column in the dataset is our target variable.
raw_data = dataset.values
# The last element contains if the transaction is normal which is represented by a 0 and if fraud then 1
labels = raw_data[:, -1]
# The other data points are the electrocadriogram data
data = raw_data[:, 0:-1]
train_data, test_data, train_labels, test_labels = train_test_split(
   data, labels, test_size=0.2, random_state=2021
labels
     array([ 0., 0., 0., ..., 0., nan])
# Use only normal transactions to train the Autoencoder.
train_labels = train_labels.astype(bool)
test_labels = test_labels.astype(bool)
#creating normal and fraud datasets
normal_train_data = train_data[~train_labels]
normal_test_data = test_data[~test_labels]
fraud_train_data = train_data[train_labels]
fraud_test_data = test_data[test_labels]
print(" No. of records in Fraud Train Data=",len(fraud_train_data))
print(" No. of records in Normal Train data=",len(normal_train_data))
print(" No. of records in Fraud Test Data=",len(fraud_test_data))
print(" No. of records in Normal Test data=",len(normal_test_data))
      No. of records in Fraud Train Data= 3
      No. of records in Normal Train data= 4776
      No. of records in Fraud Test Data= 1
      No. of records in Normal Test data= 1194
#Set the training parameter values
nb epoch = 50
batch_size = 64
input_dim = normal_train_data.shape[1] #num of columns, 30
encoding_dim = 14
hidden_dim_1 = int(encoding_dim / 2) #
hidden_dim_2=4
learning_rate = 1e-7
#Create the Autoencoder
#input Layer
input_layer = tf.keras.layers.Input(shape=(input_dim, ))
#Encoder
encoder = tf.keras.layers.Dense(encoding_dim, activation="tanh")(input_layer)
encoder=tf.keras.layers.Dropout(0.2)(encoder)
encoder = tf.keras.layers.Dense(hidden_dim_1, activation='relu')(encoder)
encoder = tf.keras.layers.Dense(hidden_dim_2, activation='relu')(encoder)
decoder = tf.keras.layers.Dense(hidden_dim_1, activation='relu')(encoder)
decoder=tf.keras.layers.Dropout(0.2)(decoder)
decoder = tf.keras.layers.Dense(encoding_dim, activation='relu')(decoder)
decoder = tf.keras.layers.Dense(input_dim, activation='tanh')(decoder)
#Autoencoder
```

## Model: "model\_3"

autoencoder.summary()

| Layer (type)         | Output Shape | Param # |
|----------------------|--------------|---------|
| input_4 (InputLayer) | [(None, 30)] | 0       |
| dense_18 (Dense)     | (None, 14)   | 434     |
| dropout_6 (Dropout)  | (None, 14)   | 0       |
| dense_19 (Dense)     | (None, 7)    | 105     |
| dense_20 (Dense)     | (None, 4)    | 32      |
| dense_21 (Dense)     | (None, 7)    | 35      |
| dropout_7 (Dropout)  | (None, 7)    | 0       |
|                      |              |         |

autoencoder = tf.keras.Model(inputs=input layer, outputs=decoder)

Frequency by observation number

```
dense_23 (Dense)
                      (None, 30)
                                       450
   ______
   Total params: 1,168
   Trainable params: 1,168
   Non-trainable params: 0
# Define the callbacks for checkpoints and early stopping
cp = tf.keras.callbacks.ModelCheckpoint(filepath="autoencoder_fraud.h5",save_best_only=True)
# define our early stopping
early_stop = tf.keras.callbacks.EarlyStopping(
  monitor='val_loss',
  min_delta=0.0001,
  patience=10,
  verbose=1,
  mode='min',
  restore_best_weights=True)
autoencoder.compile(metrics=['accuracy'],
             loss='mean_squared_error',
             optimizer='adam')
history = autoencoder.fit(normal_train_data, normal_train_data,
             epochs=nb_epoch,
             batch_size=batch_size,
             shuffle=True,
             validation_data=(test_data, test_data),
             verbose=1,
             callbacks=[cp, early_stop]
             ).history
  Epoch 1/50
   Epoch 2/50
   Epoch 3/50
   Epoch 4/50
   Epoch 5/50
   Epoch 6/50
   75/75 [==============] - 0s 3ms/step - loss: 340429.3438 - accuracy: 0.9280 - val_loss: nan - val_accuracy: 0.985
   Epoch 7/50
   75/75 [============] - 0s 3ms/step - loss: 340429.3438 - accuracy: 0.9294 - val_loss: nan - val_accuracy: 0.985
   Epoch 8/50
   Epoch 9/50
   Epoch 10/50
   64/75 [=============>:....] - ETA: 0s - loss: 341630.9688 - accuracy: 0.9241Restoring model weights from the end of the
   75/75 [============== ] - 0s 3ms/step - loss: 340429.2812 - accuracy: 0.9227 - val_loss: nan - val_accuracy: 0.985
   Epoch 10: early stopping
# Detect Anomalies on test data
test_x_predictions = autoencoder.predict(test_data)
test_x_predictions
   38/38 [=========== ] - 0s 1ms/step
   array([[ 0.99959546, -0.8194607 , 0.21586528, ..., 0.0033375 ,
        -0.06662563, 0.9929175 ],
        [0.99971944, -0.8357152, 0.22561987, ..., 0.01192524,
        -0.08088943, 0.99463356],
        \lceil 0.9973886 , -0.7217145 , 0.17370744, ..., -0.05207426,
         0.01875337, 0.97195125],
        [0.99971944, -0.8357152, 0.22561987, ..., 0.01192524,
        -0.08088943, 0.99463356],
        [0.99971944, -0.8357152, 0.22561987, ..., 0.01192524,
        -0.08088943, 0.99463356],
        [0.99971944, -0.8357152, 0.22561987, ..., 0.01192524,
        -0.08088943, 0.99463356]], dtype=float32)
```

dense\_22 (Dense)

threshold\_fixed =52

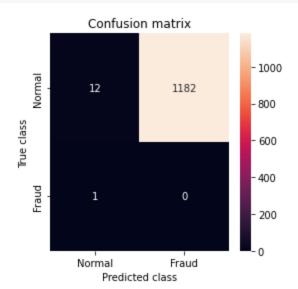
error df['nred'] =nred v

pred\_y = [1 if e > threshold\_fixed else 0 for e in error\_df.Reconstruction\_error.values]

(None, 14)

112

```
conf_matrix = confusion_matrix(error_df.True_class, pred_y)
plt.figure(figsize=(4, 4))
sns.heatmap(conf_matrix, xticklabels=LABELS, yticklabels=LABELS, annot=True, fmt="d");
plt.title("Confusion matrix")
plt.ylabel('True class')
plt.xlabel('Predicted class')
plt.show()
```



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