勞動部產業新尖兵計畫

人工智慧金融應用與實務培訓班

課程模組: AI 金融科技課程 - AI 程式設計



3.MLP 實務

葉建華 (Yeh, Jian-hua)

tdi.jhyeh@tdi.edu.tw au4290@gmail.com

講次內容

• MLP 案例 1: 汽車評估資料預測

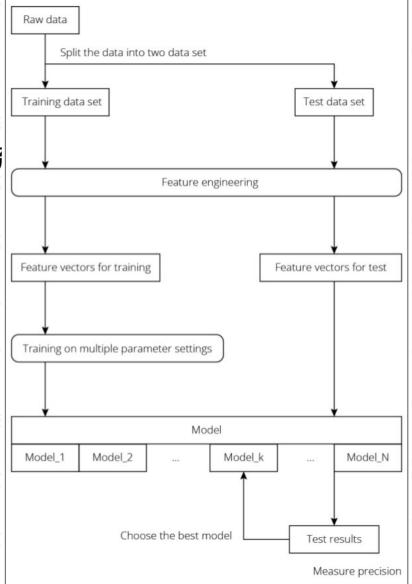
• MLP 案例 2: 手寫辨識 MNIST

基本的邏輯流程

- 監督式的機器學習的解題方式基本流程都雷同!
 - 讀入資料檔
 - 分成 train 和 test 兩部分
 - 資料前處理
 - 根據資料維度,建立模型
 - 訓練 train 資料集
 - 用 test 資料集做評估

基本的邏

- 監督式的機器學習的解題方式基本流
 - 讀入資料檔
 - 分成 train 和 test 兩部分
 - 資料前處理
 - 根據資料維度,建立模型
 - 訓練 train 資料集
 - 用 test 資料集做評估



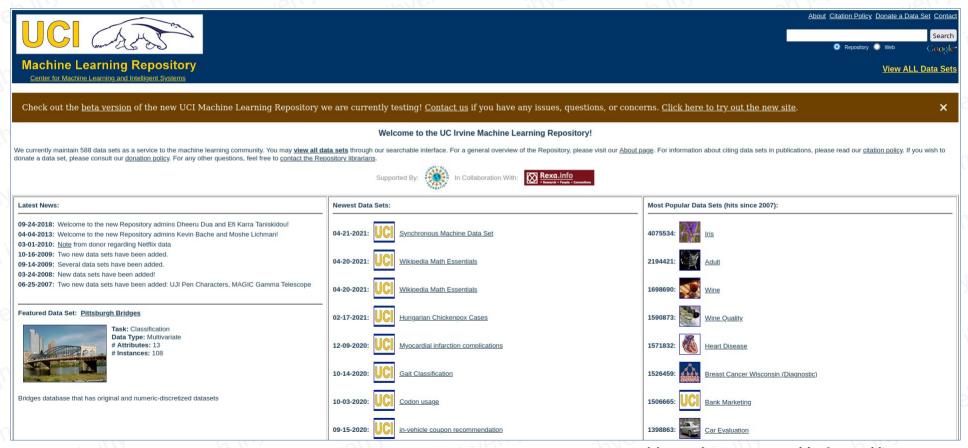
還記得這個嗎?

MLP 案例 1: 汽車評估資料預測

- 買車要看好多條件!
 - 售價、維護費用
 - 車門數、載人數
 - 後車廂大小
 - 安全性
 - o . . .

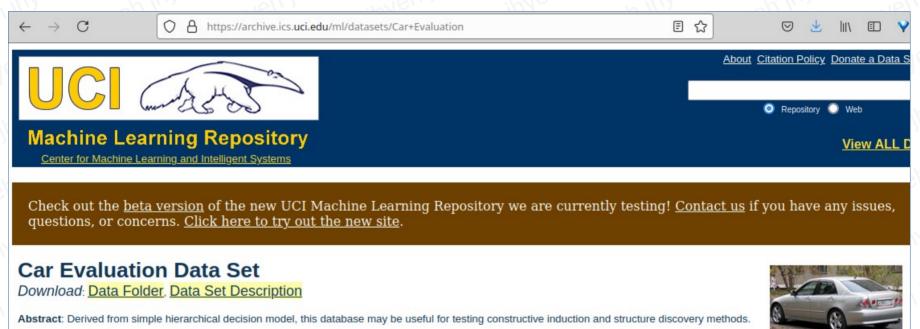


Car Evaluation 資料集



第8名,139萬次下載

下載 Car Evaluation 資料集



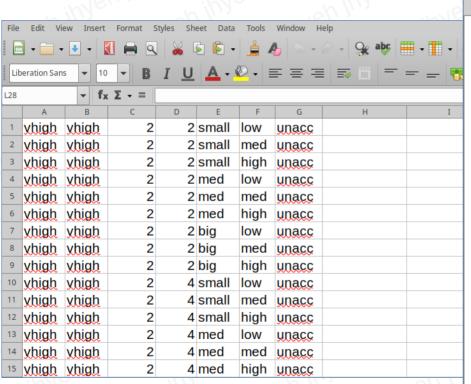
Data Set Characteristics:	Multivariate	Number of Instances:	1728	Area:	N/A
Attribute Characteristics:	Categorical	Number of Attributes:	6	Date Donated	1997-06-01
Associated Tasks:	Classification	Missing Values?	No	Number of Web Hits:	1398864

Source:

下載 Car Evaluation 資料集

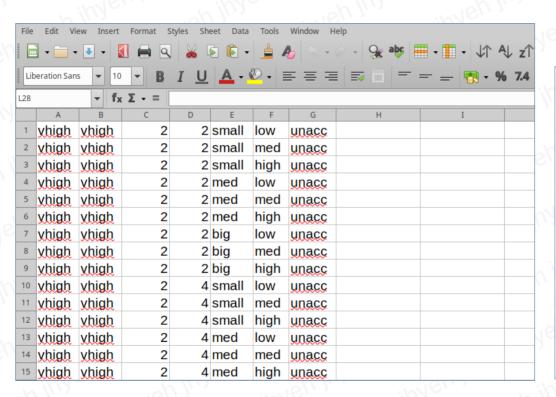


Car Evaluation 資料集



```
/home/ihveh/Desktop/summer.cours
 Edit Search View Document Help
 1 vhigh, vhigh, 2, 2, small, low, unacc
 2 vhigh, vhigh, 2, 2, small, med, unacc
 3 vhigh, vhigh, 2, 2, small, high, unacc
 4 vhigh, vhigh, 2, 2, med, low, unacc
 5 vhigh, vhigh, 2, 2, med, med, unacc
 6 vhigh, vhigh, 2, 2, med, high, unacc
 7 vhigh, vhigh, 2, 2, big, low, unacc
 8 vhigh, vhigh, 2, 2, big, med, unacc
 9 vhigh, vhigh, 2, 2, big, high, unacc
10 vhigh, vhigh, 2, 4, small, low, unacc
11 vhigh, vhigh, 2, 4, small, med, unacc
12 vhigh, vhigh, 2, 4, small, high, unacc
13 vhigh, vhigh, 2, 4, med, low, unacc
14 vhigh, vhigh, 2, 4, med, med, unacc
15 vhigh, vhigh, 2, 4, med, high, unacc
16 vhigh, vhigh, 2, 4, big, low, unacc
17 vhigh, vhigh, 2, 4, big, med, unacc
18 vhigh, vhigh, 2, 4, big, high, unacc
```

Car Evaluation 資料集



請留意網頁上還有這個訊息 ...

Attribute Information:

Class Values:

unacc, acc, good, vgood

Attributes:

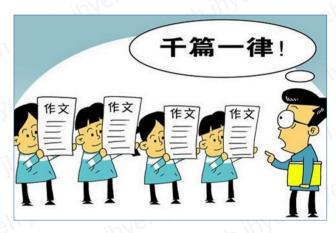
buying: vhigh, high, med, low. maint: vhigh, high, med, low.

doors: 2, 3, 4, 5more. persons: 2, 4, more.

lug_boot: small, med, big. safety: low, med, high.

• 邏輯流程

- 讀入資料檔 car.data (Pandas)
- 分成 train 和 test 兩部分 (List processing)
- 資料前處理 (有點 tricky...)
- 根據資料維度,建立 Keras MLP 模型 (Keras)
- 訓練 train 資料集 (Keras)
- 用 test 資料集做評估 (Keras)



被你發現了!

• 讀入資料檔 car.data (Pandas)

```
import pandas as pd

cols=['buying', 'maint', 'doors', 'persons', 'lug_boot', 'safety', 'class']
all_df=pd.read_csv('car.data', names=cols)
print(all_df)
```

• 讀入資料檔 car.data (Pandas)

```
import pandas as pd
                                buying
                                        maint
                                               doors persons lug boot safety
                                                                               class
cols=['buying', 'maint',
                                vhigh
                                        vhigh
                                                                 small
                                                                          low
                                                                               unacc
all df=pd.read_csv('car.d1
                                vhigh
                                        vhigh
                                                                 small
                                                                          med
                                                                               unacc
print(all df)
                                vhigh
                                        vhigh
                                                                 small
                                                                         high
                                                                               unacc
                                vhigh
                                        vhigh
                                                                          low
                                                                   med
                                                                               unacc
                                vhigh vhigh
                                                                   med
                                                                          med
                                                                               unacc
                                                                   . . .
                                                                          . . .
                                                                                 . . .
                                          . . .
                          1723
                                  low
                                        low
                                               5more
                                                                          med
                                                        more
                                                                   med
                                                                                good
                          1724
                                          low
                                   low
                                                                         high
                                                                               vgood
                                               5more
                                                                   med
                                                        more
                          1725
                                   low
                                          low
                                               5more
                                                                   biq
                                                                          low
                                                                               unacc
                                                        more
                          1726
                                   low
                                          low
                                               5more
                                                                   big
                                                                          med
                                                                                good
                                                        more
                          1727
                                   low
                                          low
                                               5more
                                                                   big
                                                                         high
                                                                               vgood
                                                        more
                           [1728 rows x 7 columns]
```

• 分成 train 和 test 兩部分 (List processing)

```
import numpy as np

# 產生一個布林串列,亂數小於0.8為True,反之False
mask=np.random.rand(len(all_df))<0.8

# 用mask串列過濾出train資料集
train_df=all_df[mask]

# 用反向的mask串列過濾出test資料集
test_df=all_df[~mask]

# 故意印出test資料集來看!
print(test_df)
```

• 分成 train 和 test 兩部分 (List processing)

```
import numpy as np
                                                    doors persons lug boot safety
                                      buying
                                              maint
                                                                                   class
      # 產生一個布林串列,亂數小於0.8
                                       vhigh
                                              vhigh
                                                                       med
                                                                              med
                                                                                   unacc
      mask=np.random.rand(len(al 9
                                       vhigh
                                              vhigh
                                                                     small
                                                                              low
                                                                                   unacc
       # 用mask串列過濾出train資料集
                                 13
                                       vhigh
                                              vhigh
                                                                       med
                                                                              med
                                                                                   unacc
      train df=all df[mask]
                                 15
                                       vhigh
                                              vhigh
                                                                       biq
                                                                              low
                                                                                   unacc
      # 用反向的mask串列過濾出test資
                                       vhigh
                                              vhigh
                                                                       med
                                                                              low
                                                             more
                                                                                   unacc
      test df=all df[~mask]
                                                . . .
                                                                                     . . .
       # 故意印出test資料集來看!
                                         low
                                               low
                                                                     small
                                                                             high
                                 1685
                                                                                    good
       print(test df)
                                 1690
                                         low
                                                low
                                                                       big
                                                                              med
                                                                                    good
                                 1691
                                         low
                                                low
                                                                       big
                                                                             high
                                                                                   vgood
                                 1698
                                         low
                                                low
                                                                       big
                                                                              low
                                                             more
                                                                                   unacc
                                 1722
                                         low
                                                low
                                                    5more
                                                                       med
                                                                              low
                                                             more
                                                                                   unacc
隨機的,你不一定看到這樣的結果 [337 rows x 7 columns]
```

- 資料前處理 (有點 tricky...)
 - 使用 scikit-learn 套件, Anaconda 已裝了
 - 將分類標籤 unacc, acc, good, vgood 轉成數字標籤(神經網路輸出要用)
 - 用 dict {'unacc':0, 'acc':1, 'good':2, 'vgood':3} 代入 DataFrame 的 map() 函數
 - 你將會發現所有的屬性都要對應!
 - 使用 scikit-learn 的前處理套件 preprocessing 中的 MinMaxScaler 物件
 - 做 DataFrame 內容值的縮放,對應到 (0, 1) 之間

- •屬性對應,資料網頁上這麼說 ...
 - buying: vhigh, high, med, low
 - maint: vhigh, high, med, low
 - doors: 2, 3, 4, 5more
 - persons: 2, 4, more ^{這兩個!} 千萬不要以為不用對應!
 - lug_boot: small, med, big
 - safety: low, med, high

from tensorflow.keras.utils import to categorical def feature preprocessing(df): df['buying']=df['buying'].map({'low':0, 'med':1, 'high':2, 'vhigh':3}).astype(int) df['maint']=df['maint'].map({'low':0, 'med':1, 'high':2, 'vhigh':3}).astype(int) # 2,3,4,5? 為什麼不是0,1,2,3? df['doors']=df['doors'].map({'2':2, '3':3, '4':4, '5more':5}).astype(int) # 2,4,6? 為什麼不是0,1,2? df['persons']=df['persons'].map({'2':2, '4':4, 'more':6}).astype(int) df['lug boot']=df['lug boot'].map({'small':0, 'med':1, 'big':2}).astype(int) df['safety']=df['safety'].map({'low':0, 'med':1, 'high':2}).astype(int) df['class']=df['class'].map({'unacc':0, 'acc':1, 'good':2, 'vgood':3}).astype(int) nd array=df.values labels=nd array[:, 6] data=nd array[:, 0:6] scaler=preprocessing.MinMaxScaler(feature range=(0,1))

import pandas as pd import numpy as np

from sklearn import preprocessing

scaled data=scaler.fit transform(data) return scaled data, labels cols=['buying', 'maint', 'doors', 'persons', 'lug boot', 'safety', 'class'] all df=pd.read csv('car.csv', names=cols) mask=np.random.rand(len(all df))<0.8 train_df=all_df[mask] 1以 test df=all df[~mask] train data, train labels = feature preprocessing(train df) test data, test labels = feature preprocessing(test df)

train labels = to categorical(train labels)

test labels = to categorical(test labels)

print(test labels[:10])

學羽 出要用)

函數

[[1. 0. 0. 0.] [1. 0. 0. 0.][1. 0. 0. 0.][1. 0. 0. 0.]

[1. 0. 0. 0.][1. 0. 0. 0.] [1. 0. 0. 0.]

[1. 0. 0. 0.]]

[1. 0. 0. 0.]

[1. 0. 0. 0.]

- 根據資料維度,建立 Keras MLP 模型 (Keras)
 - 留意 Adam() 和 activation...

```
from tensorflow.keras.layers import Activation, Dense, Dropout
from tensorflow.keras.models import Sequential
from tensorflow.keras.optimizers import Adam

model = Sequential()
model.add(Dense(128, activation=('relu'), input_shape=(6, )))
model.add(Dropout(0.35))
model.add(Dense(64, activation=('relu')))
model.add(Dropout(0.25))
model.add(Dense(16, activation=('relu')))
model.add(Dense(4, activation='softmax'))
print(model.summary())
model.compile(loss='categorical_crossentropy', optimizer=Adam(lr=0.001), metrics=['acc'])
```

- 根據資料維度,建立 Keras MLP 模型 (Keras)
 - 留意 Adam() 和

```
from tensorflow.keras.layers im
from tensorflow.keras.models im
from tensorflow.keras.optimizer

model = Sequential()
model.add(Dense(128, activation
model.add(Dropout(0.35))
model.add(Dense(64, activation=
model.add(Dropout(0.25))
model.add(Dense(16, activation=
model.add(Dense(4, activation='
print(model.summary())
model.compile(loss='categorical
```

		~W /, ,	16/17	.1716.
	Model: "sequential"			
7	Layer (type)	Output	Shape	Param #
n	dense (Dense)	(None,	128)	896
r	dropout (Dropout)	(None,	128)	0
n	dense_1 (Dense)	(None,	64)	8256
	dropout_1 (Dropout)	(None,	64)	0
	dense_2 (Dense)	(None,	16)	1040
1	dense_3 (Dense)	(None,	4) 	68
ι	Total params: 10,260 Trainable params: 10,2 Non-trainable params:			
	None	***/		

- 訓練 train 資料集 (Keras)
 - model.fit() 又出現了!

```
import matplotlib.pyplot as plt

train_history=model.fit(train_data, train_labels, validation_split=0.2, epochs=100, batch_size=40)

plt.plot(train_history.history['acc'], label='acc')
plt.plot(train_history.history['val_acc'], label='val_acc')
plt.ylabel('accuracy')
plt.xlabel('epoch')
plt.legend(loc='best')
plt.show()
```

```
Epoch 98/100
                     == ] - 0s 4ms/step - loss: 0.0691 - acc: 0.9706 - val loss: 0.2125 - val acc: 0.
  28/28 [=======
  9158
  Epoch 99/100
  9048
  Epoch 100/100
        9158
im
   1.00
       acc
   0.95
       val acc
tra
   0.90
   0.85
  0.80
0.75
   0.70
   0.65
   0.60
          20
                  60
                      80
                          100
               epoch
```

- 用 test 資料集做評估 (Keras)
 - 使用 model.evaluate()

```
test_loss, test_acc = model.evaluate(test_data, test_labels)
print('loss: {:.3f}'.format(test_loss))
print('accuracy: {:.3f}'.format(test_acc))
```

所以這次的成果就是 95.4% 正確性!

- 回顧檢討一下
 - 這次特徵處理和 iris 資料集有什麼不同?
 - 這次建模曲線比較平滑,為什麼?
 - 換了 Adam 不用 SGD ,有比較好嗎?
 - activation 用 ReLu?!
 - model.fit() 的參數 ...

是人品問題嗎?

逃學威龍霹靂小組去救達叔那段

A:「他有什麼特徵?」

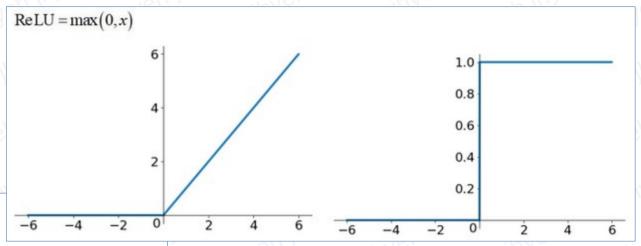
星:「噁心!非常的噁心!」

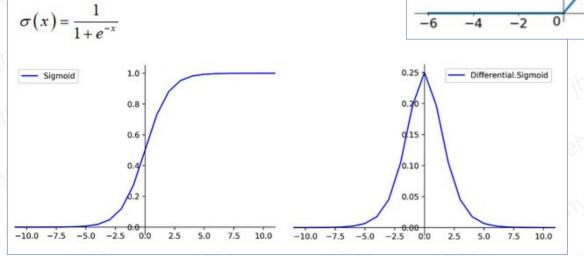
B:「他人品怎麼樣?」

星:「叫你相親啊,問人品,哪個白癡亂發問?」

Sigmoid v.s. ReLu

ReLu 可以避免梯度消失問題 (又好算!)







講次內容

• MLP 案例 1: 汽車評估資料預測

• MLP 案例 2: 手寫辨識 MNIST

MLP案例 2:手寫辨識 MNIST

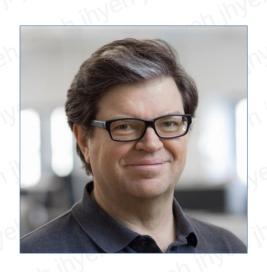
MNIST 資料集
 號稱深度學習的
 Hello World!

print('Hello World!') ??

```
0000000000
1////////
222222222
333333333
6666666666
8888888888
  9999
```

MNIST 資料集

- 由 AI 三大家 Yann LeCun 所建立
 - 2018 Turing Award 獲獎人
 - 卷積神經網路發明人
 - 神經網路影像處理大師
- 60000 筆訓練資料、10000 筆測試資料
- 手寫數字的影像 (28x28 點灰階影像) 配合標籤



2018 Turing Award



2018 Turing Award

- 計算機工程領域的諾貝爾獎
- Hinton
 - 倒傳遞神經網路、波茲曼機器、改良卷積神經網路
- Bengio
 - 神經網路結合隱馬可夫模型、注意力機制、對抗生成網路
- LeCun
 - 卷積神經網路、改良倒傳遞神經網路、提昇影像處理

• 邏輯流程

- 載入 MNIST 資料集並分成 train 和 test 兩部分 (Keras)
- 資料前處理 (一點點 tricky...)
- 根據資料維度,建立 Keras MLP 模型 (Keras)
- 訓練 train 資料集 (Keras)
- 用 test 資料集做評估 (Keras)



被你發現了!

- 使用 Keras API 下載
 - from tensorflow.keras.datasets import mnist
 - (train_images, train_labels), (test_images, test_labels) = mnist.load_data()
 - Train 和 Test 都幫你分好了!!

```
from tensorflow.keras.datasets import mnist
import matplotlib.pyplot as plt
  (train images, train labels), (test images, test labels) = mnist.load data()
  print('type of train images: ', type(train images))
 print('type of train labels: ', type(train_labels))
  print('shape of train images: ', train images.shape)
  print('shape of train labels: ', train_labels.shape)
  print('shape of test images: ', test images.shape)
  print('shape of test labels: ', test labels.shape)
  print('first train image data:')
  print(train images[0])
  print('first train image label:')
  print(train labels[0])
  for i in range(10):
      plt.subplot(1, 10, i+1)
      plt.imshow(train images[i], 'gray')
  plt.show()
  print(train labels[0:10])
```

```
type of train images:
                      <class 'numpy.ndarray'>
type of train labels:
                      <class 'numpy.ndarray'>
shape of train images:
                       (60000, 28, 28)
                       (60000.)
shape of train labels:
                      (10000, 28, 28)
shape of test images:
                                                                        t labels) = mnist.load data()
shape of test labels:
                      (10000,)
                                                                         ies))
first train image data:
                                                                        els))
                                                                        hape)
                                                                        hape)
                                       0]
                                                                        ipe)
                                       0]
                                                                        ipe)
                                       0]
                                                             18 126 136
                                          94 154 170 253 253 253 253 253
                                     253 253 253 253 253 253 253 251
                                     253 253 253 253 253 198 182 247 241
                                       0]
              plt.show()
              print(train labels[0:10])
```

```
type of train images:
                     <class 'numpy.ndarray'>
type of train labels:
                     <class 'numpy.ndarray'>
shape of train images:
                      (60000, 28, 28)
shape of train labels:
                     (60000.)
                     (10000, 28, 28)
shape of test images:
                                                                      t labels) = mnist.load data()
shape of test labels:
                     (10000.)
                                                                      ies))
first train image data:
                                                                     els))
                                                                      hape)
                                                                      hape
                                                                                          01
                                        94 154 170
                                   253 253 253 253 2 first train image label:
                                219 253 253 253 253 2
                                                                                               請注意是灰階影像!
             plt.show()
             print(train labels[0:10])
                                                    [5 0 4 1 9 2 1 3 1 4]
```

- 資料前處理 (一點點 tricky...)
 - 訓練資料維度: 60000x28x28
 - 代表 60000 張圖, 每張 28x28, 二維資料
 - 所以為了餵進神經網路,我們要「拉平」成一維 784
 - 標籤本來是 0 到 9 ,我們也將它 categorical 化

```
from tensorflow.keras.utils import to categorical
# (60000, 28, 28) 轉成(60000, 784)
train data = train images.reshape(train images.shape[0], 28*28)
# (10000, 28, 28)轉成(10000, 784)
test data = test images.reshape(test images.shape[0], 28*28)
print('shape of train images: ', train_data.shape)
print('shape of test images: ', test data.shape)
                                                               資料
train labels = to categorical(train labels)
test labels = to categorical(test labels)
                                                      shape of train images: (60000, 784)
print('shape of train labels: ', train labels.shape)
                                                      shape of test images: (10000, 784)
print('shape of test labels: ', test labels.shape)
                                                      shape of train labels: (60000, 10)
                                                      shape of test labels: (10000, 10)
print('first train image label:')
                                                      first train image label:
print(train labels[0])
                                                      [0. 0. 0. 0. 0. 1. 0. 0. 0. 0.]
```

- 根據資料維度,建立 Keras MLP 模型 (Keras)
 - 留意 Dropout()

```
from tensorflow.keras.layers import Activation, Dense, Dropout
from tensorflow.keras.models import Sequential
from tensorflow.keras.optimizers import SGD

model = Sequential()
model.add(Dense(256, activation=('sigmoid'), input_shape=(28*28, )))
model.add(Dense(128, activation=('sigmoid')))
model.add(Dropout(0.5))
model.add(Dense(64, activation=('sigmoid')))
model.add(Dense(10, activation='softmax'))
print(model.summary())
model.compile(loss='categorical_crossentropy', optimizer=SGD(lr=0.1), metrics=['acc'])
```

- 根據資料維度,建立 Keras MLP 模型 (Keras)
 - 留意 Dropout()

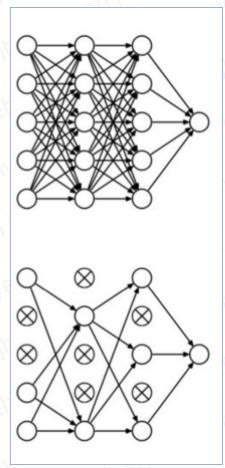
```
from tensorflow.keras.layers impo
from tensorflow.keras.models impo
from tensorflow.keras.optimizers

model = Sequential()
model.add(Dense(256, activation=(
model.add(Dense(128, activation=(
model.add(Dropout(0.5))
model.add(Dense(64, activation=('
model.add(Dense(10, activation='s
print(model.summary())
model.compile(loss='categorical_c
```

Model: "sequential"		
Layer (type)	Output Shape	Param #
dense (Dense)	(None, 256)	200960
dense_1 (Dense)	(None, 128)	32896
dropout (Dropout)	(None, 128)	0
dense_2 (Dense)	(None, 64)	8256
dense_3 (Dense)	(None, 10)	650
Total params: 242,762 Trainable params: 242,762 Non-trainable params: 0		
None		

終於要談 Dropout 了!

- 2014年被提出
- 模型訓練階段,隨機將一些神經元關閉
 - 避免神經元之間過度依賴
- 大幅降低模型過度適配 overfitting 的可能
 - 就是避免模型反應過度!
- Keras 的 Dropout() 參數為隨機關掉的神經元比例

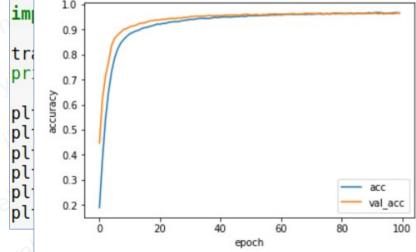


- 訓練 train 資料集 (Keras)
 - model.fit() 又出現了!

```
import matplotlib.pyplot as plt

train_history = model.fit(train_data, train_labels, batch_size=500, epochs=100, validation_split=0.2)
print(train_history.history)

plt.plot(train_history.history['acc'], label='acc')
plt.plot(train_history.history['val_acc'], label='val_acc')
plt.ylabel('accuracy')
plt.ylabel('epoch')
plt.xlabel('epoch')
plt.legend(loc='best')
plt.show()
```



.2)

- 用 test 資料集做評估 (Keras)
 - 使用 model.evaluate() 和 model.predict()

```
import numpy as np

test_loss, test_acc = model.evaluate(test_data, test_labels)
print('loss: {:.3f}'.format(test_loss))
print('accuracy: {:.3f}'.format(test_acc))

# 只取第一筆測試資料來做預測,使用predict()函數
test_predictions = model.predict(test_data[0:1])
print([round(i,4) for i in test_predictions[0].tolist()])
print('real answer: ', test_labels[0])

test_predictions = np.argmax(test_predictions, axis=1)
print(test_predictions[0])
```

• 用 test 資料集做評估 (Keras)

import numpy as np

print(test predictions[0])

- 使用 model.evaluate() 和 model.predict()

- 回顧檢討一下
 - 這次特徵處理和 Car Evaluation 資料集有什麼不同?
 - 又換回了 SGD ,有比較好嗎?
 - model.fit() 的參數 ...

這個講次中,你應該學到了...

- Car的 MLP 處理,注意特徵對應!
- MNIST的 MLP 處理,二維資料!