simple-cnn

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1 Tugas Besar IF4074 - Pembelajaran Mesin Lanjut

2 Implementasi Convolutional dan Long Short-Term Memory Neural Network

3 Simple CNN-LSTM

Simple CNN-LSTM is a convolutional and long short-term neural network implemented in Python and fine-tuned using backpropagation algorithm.

3.1 Setup

Assuming you've installed the latest version of Python (if not, guides for it are widely available), 1. ensure pip is installed by running `python -m ensurepip --upgrade`; 2. install the Python dependencies by running `pip install -r requirements.txt`.

3.2 Link

1. Github
2. Youtube
3. Collab

3.3 Contribution (Milestone 1 - CNN)

NIM	Name	Contribution(s)
13520041	Ilham Pratama	Dataset handling; Detector, Pooling, Dense, and Flatten layer; Report
13520042	Jeremy S.O.N. Simbolon	Class model; Convolutional layer; Report

3.4 Contribution (Milestone 2 - CNN)

NIM	Name	Contribution(s)
13520041	Ilham Pratama	Model training; Detector, Pooling, Dense, and Flatten layer; Report

NIM	Name	Contribution(s)
13520042	Jeremy S.O.N. Simbolon	Model training; Model loading and saving; Convolutional layer; Report

3.5 Contribution (LSTM)

NIM	Name	Contribution(s)
13520041	Ilham Pratama	Forget Gate, Input Gate, Data Preprocessing, Report, Experiment
13520042	Jeremy S.O.N. Simbolon	Output Gate, Forward Propagation, Data Preprocessing, Report, Experiment

3.5.1 Library Import

The following external library is used for the building of this model. 1. `cv2` for preprocessing the image dataset 2. `jsonpickle` for saving and loading the model 3. `numpy` for performing model-related calculations 4. `scipy` for performing a suppressed version of the logistic sigmoid function 5. `sklearn` for computing the model evaluation metrics

[1]:
```
import math
import os

from typing import Any

import cv2
import jsonpickle
import jsonpickle.ext.numpy
import numpy as np
import numpy.typing as npt
import pandas as pd

from scipy.special import expit
from sklearn import metrics
from sklearn.preprocessing import MinMaxScaler
```

3.5.2 Dataset Loading

[2]:
```
class Utils:
    """
    Module related utility functions.

    This class is used to prepare the image dataset for the CNN model. In
    addition, this class is also used to save and load the CNN model.
```

```
    """

    @staticmethod
    def load_dataset(dataset_path: str) -> tuple[npt.NDArray, npt.NDArray,␣
↪dict]:
        """
        Preprocess the dataset and return useful information for further␣
↪processing.

        :param dataset_path: A string representation of the path pointing to
                             the dataset.
        :return: A tuple consisted of an ndarray of dataset image path, an
                 ndarray of image labels, and a dictionary that maps class
                 labels to folder name.
        """
        folder_list = sorted(os.listdir(dataset_path))
        image_path = []
        image_label = np.array([], dtype=np.int16)
        image_dictionary = {}
        for i, folder_name in enumerate(folder_list):
            class_folder_path = os.path.join(dataset_path, folder_name)
            list_image_name = sorted(os.listdir(class_folder_path))
            temp_folder_path = [os.path.join(class_folder_path, image_name) for␣
↪image_name in list_image_name]

            image_path += temp_folder_path
            temp_class_label = np.full(len(list_image_name), i, dtype=np.int16)
            image_label = np.concatenate((image_label, temp_class_label),␣
↪axis=0)
            image_dictionary[str(i)] = folder_name

        return np.asarray(image_path), image_label, image_dictionary

    @staticmethod
    def convert_image_to_matrix(path: npt.NDArray) -> npt.NDArray:
        """
        Convert the image dataset into a list of ndarray.

        Each ndarray is an RGB representation of each image in the dataset.

        :param path: An ndarray of string representation of the path pointing
                     to each image entry in the dataset.
        :return: A list of ndarray representation of the image in the dataset.
        """
        list_of_image_matrix = []
        size = (256, 256)
```

```
        for file_img in path:
            image = cv2.imread(file_img, 1)
            matrix = cv2.cvtColor(image, cv2.COLOR_BGR2GRAY)
            matrix = cv2.resize(matrix, size)
            list_of_image_matrix.append(matrix)

        return np.array(list_of_image_matrix)

    @staticmethod
    def save_model(model_object: "Model", file_name: str = "model.json") -> None:
        """
        Save the specified model into a JSON file.

        :param model_object: The model to be saved.
        :param file_name: A string specifying the file name of the saved model.
        """
        jsonpickle.ext.numpy.register_handlers()
        with open(file_name, "w") as file:
            json = jsonpickle.encode(model_object, indent=4)
            file.write(json)

    @staticmethod
    def load_model(file_name: str = "model.json") -> "Model":
        """
        Load a model from the specified JSON file name.

        :param file_name: A string specifying the file name of the model to be
                          loaded.
        :return: The loaded model from the specified file.
        """
        jsonpickle.ext.numpy.register_handlers()
        with open(file_name, "r") as file:
            json = file.read()
            return jsonpickle.decode(json)

    @staticmethod
    def create_sequences(input_data, seq_length):
        sequences = []
        targets = []
        for i in range(len(input_data) - seq_length):
            sequences.append(input_data[i : i + seq_length])
            targets.append(input_data[i + seq_length])
        return np.transpose(np.array(sequences), axes=(2, 0, 1)), np.array(targets)
```

3.5.3 Model Representation

The convolutional model is represented by a class named `Model`. The `Model` class contains several inner class that represents all possible layers that the model can have. Such layers include the convolution layer (represented by the `ConvolutionLayer` class), the detector layer (represented by the `DetectorLayer` class), the pooling layer (represented by the `PoolingLayer` class), the dense layer (represented by the `DenseLayer` class), and the flatten layer (represented by the `FlattenLayer` class).

[19]:
```python
class Model:
    """
    The convolutional neural network model used to classify images.
    """

    def __init__(self) -> None:
        """
        Instantiate the convolutional neural network model.
        """
        self._layers = []
        self._forward_result = None
        self._backward_result = None

    class Layer:
        """
        Base representation of the layer used as part of the convolutional
        neural network architecture.
        """

        def __init__(self, name) -> None:
            """
            Instantiate the base layer.

            :param name: Name of the layer.
            """
            self._name = name

        def print_info(self):
            print(f"Layer {self._name}")

        def forward_propagate(self) -> None:
            """Indicate the forward propagation is being performed."""
            print(f"Performing forward propagation on {self._name} layer...\n")

        def backward_propagate(self) -> None:
            """Indicate the backward propagation is being performed."""
            print(f"Performing backward propagation on {self._name} layer...\n")

    class ConvolutionLayer(Layer):
```

```python
    """
    The convolutional layer in convolutional neural network.

    This class is inherited from the ``Layer`` class. This layer is used
    to perform the convolution operation on the input weights.
    """

    def __init__(
        self,
        filter_count: int,
        filter_size: tuple[int, int] = (32, 32),
        padding_size: int = 0,
        stride_size: tuple[int, int] = (1, 1),
    ) -> None:
        """
        Instantiate the convolutional layer.

        :param filter_count: An integer specifying the amount of feature
                             to be extracted in the form of the amount of
                             filters.
        :param filter_size: A tuple of two integers specifying the height
                            and width of the convolution filter.
        :param padding_size: An integer specifying the dimension of 0's to
                             be added around the weight.
        :param stride_size: A tuple of two integers specifying the pixel
                            step size along the height and width of the
                            input weight.
        """
        super().__init__("convolution")
        self._filter_count = filter_count
        self._filter_dimension = 0
        self._filter_height, self._filter_width = filter_size
        self._filter_weights = None
        self._padding_size = padding_size
        self._stride_height, self._stride_width = stride_size
        self._output_height = 0
        self._output_width = 0
        self._weight_dimension = 0
        self._weight_height = 0
        self._weight_width = 0
        self._weights = None
        self._biases = None
        self._filter_gradients = []
        self._bias_gradients = []

    def _pad_weights(
```

```python
            self, weights: npt.NDArray[npt.NDArray[npt.NDArray[float]]],␣
↪padding_size: int, forward: bool = True
        ) -> npt.NDArray[npt.NDArray[npt.NDArray[float]]]:
            """
            Pad the specified weights with 0's around it.

            :param weights: The ndarray of weights to be padded with 0's.
            :param padding_size: An integer specifying the dimension of 0's to
                                 be added around the weight.
            :param forward: A boolean specifying whether the padding is
                            performed during forward propagation.
            :return: An ndarray of weights padded with 0's.
            """
            weight_dimension = len(weights)
            weight_height = len(weights[0])
            weight_width = len(weights[0][0])

            if forward:
                self._weight_dimension = weight_dimension
                self._weight_height = weight_height + 2 * padding_size
                self._weight_width = weight_width + 2 * padding_size

            padded_weights = [
                [
                    [
                        0.0
                        if k < padding_size
                        or k >= weight_width + padding_size
                        or j < padding_size
                        or j >= weight_height + padding_size
                        else weights[i][j - padding_size][k - padding_size]
                        for k in range(weight_width + 2 * padding_size)
                    ]
                    for j in range(weight_height + 2 * padding_size)
                ]
                for i in range(weight_dimension)
            ]

            return np.array(padded_weights)

        def _convolute(
            self,
            weights: npt.NDArray[npt.NDArray[npt.NDArray[float]]],
        ) -> npt.NDArray[npt.NDArray[npt.NDArray[float]]]:
            """
            Perform the convolution operation on the input weights.
```

```
        :param weights: An ndarray of input weights.
        :return: An ndarray of features extracted from the weights.
        """
        self._weights = np.array(weights)
        self._filter_dimension = len(weights)
        self._output_height = (
            math.ceil((len(weights[0]) - self._filter_height + 2 * self.
↪_padding_size) / self._stride_height) + 1
        )
        self._output_width = (
            math.ceil((len(weights[0][0]) - self._filter_width + 2 * self.
↪_padding_size) / self._stride_width) + 1
        )

        if self._filter_weights is None:
            self._filter_weights = np.random.rand(
                self._filter_count,
                self._filter_dimension,
                self._filter_height,
                self._filter_width,
            )
        if self._biases is None:
            self._biases = np.random.rand(self._filter_count, self.
↪_output_height, self._output_width)

        feature_maps = np.copy(self._biases)
        weights = self._pad_weights(weights, self._padding_size)
        for i in range(self._filter_count):
            for j in range(0, self._weight_height - self._filter_height +␣
↪1, self._stride_height):
                for k in range(0, self._weight_width - self._filter_width +␣
↪1, self._stride_width):
                    for l in range(self._filter_dimension):
                        field = weights[l, j : j + self._filter_height, k :␣
↪k + self._filter_width]
                        feature = field * self._filter_weights[i][l]
                        feature_maps[i][j][k] += np.sum(feature)
        return feature_maps

    def _calculate_gradient(self, output_gradient: npt.NDArray) -> npt.
↪NDArray:
        """
        Calculate the gradient used for updating the weight of the
        convolution layer.

        :param output_gradient: The gradient of the model's output with
```

```
                                respect to the layer ahead.
        :return: The gradient of the model's output with respect to this
                convolutional layer.
        """
        output_gradient_height = len(output_gradient[0])
        output_gradient_width = len(output_gradient[0][0])

        filter_gradient = np.zeros(
            (self._filter_count, self._filter_dimension, self.
↪_filter_height, self._filter_width)
        )
        input_gradient = np.zeros((self._weight_dimension, self.
↪_weight_height, self._weight_width))
        padded_output_gradient = self._pad_weights(output_gradient, 2,␣
↪forward=False)

        for i in range(self._filter_count):
            for j in range(self._filter_dimension):
                for k in range(0, self._weight_height -␣
↪output_gradient_height + 1, self._stride_height):
                    for l in range(0, self._weight_width -␣
↪output_gradient_width + 1, self._stride_width):
                        field = self._weights[j, k : k +␣
↪output_gradient_height, l : l + output_gradient_width]
                        gradient = field * output_gradient[i]
                        filter_gradient[i][j][k][l] = np.sum(gradient)
                for k in range(0, output_gradient_height - self.
↪_filter_height + 1, self._stride_height):
                    for l in range(0, output_gradient_width - self.
↪_filter_width + 1, self._stride_width):
                        field = padded_output_gradient[i, k : k + self.
↪_filter_height, l : l + self._filter_width]
                        gradient = field * np.rot90(self.
↪_filter_weights[i][j], k=2)
                        input_gradient[j][k][l] += np.sum(gradient)

        self._filter_gradients.append(filter_gradient)
        self._bias_gradients.append(output_gradient)

        return input_gradient

    # def print_info(self):
    #     super().print_info()
    #     print(f"Output shape: ")
    #     print(f"Parameter count: \n")
    #     return 1
```

```
    def forward_propagate(
        self, weights: npt.NDArray[npt.NDArray[npt.NDArray[float]]]
    ) -> npt.NDArray[npt.NDArray[npt.NDArray[float]]]:
        """
        Indicate and perform the convolution process on the input weights.

        :param weights: The ndarray of weights to be convoluted.
        :return: An ndarray of convoluted weights.
        """
        super().forward_propagate()
        result = self._convolute(weights)
        return result

    def backward_propagate(self, gradient) -> npt.NDArray:
        """
        Indicate and perform the backward propagation operation on the␣
↪model.
        """
        super().backward_propagate()
        output_gradient = self._calculate_gradient(gradient)
        return output_gradient

    def update_weight(self, learning_rate: float) -> None:
        """
        Update the filter weights of the convolution layer.

        :param learning_rate: A float specifying the learning rate of the␣
↪model.
        """
        self._filter_weights -= learning_rate * np.average(np.array(self.
↪_filter_gradients), axis=0)
        self._biases -= learning_rate * np.average(np.array(self.
↪_bias_gradients), axis=0)
        self._filter_gradients = []
        self._bias_gradients = []

class DetectorLayer(Layer):
    """
    The detector layer in convolutional neural network.

    This class is inherited from the ``Layer`` class. This layer is used to
    introduce non-linearity to the learning process using the reLU
    activation function.
    """

    def __init__(self) -> None:
```

```python
        """Instantiate the detector layer."""
        super().__init__("detector")
        self._weights = None

    def _detect(self, feature: npt.NDArray) -> npt.NDArray:
        """
        Apply the reLU activation function on the input weights.

        :param feature: An ndarray of input weights.
        :return: An ndarray of weights on which the reLU function has been
                 applied.
        """
        self._weights = feature
        return np.maximum(feature, 0)

    def _calculate_gradient(self, error: npt.NDArray) -> npt.NDArray:
        """
        Perform the backward propagation on the detector layer.
        Use reLu derivative: dreLU/dx = 1 if x > 0, otherwise 0.

        :param error: The gradient from the next layer.
        :return: The gradient for the previous layer.
        """
        dx = error * (self._weights > 0)
        return dx

    # def print_info(self):
    #     super().print_info()
    #     print(f"Output shape: {input_shape}")
    #     print(f"Parameter count: 0\n")
    #     return 1

    def forward_propagate(self, feature: npt.NDArray) -> npt.NDArray:
        """
        Indicate and perform the detector process on the input weights.

        :param feature: The ndarray of weights on which reLU function is
                        to be applied.
        :return: An ndarray of activated weights.
        """
        super().forward_propagate()
        result = self._detect(feature)
        return result

    def backward_propagate(self, gradient) -> npt.NDArray:
        """
```

```python
        Indicate and perform the backward propagation operation on the␣
↪model.
        """
        super().backward_propagate()
        output_gradient = self._calculate_gradient(gradient)
        return output_gradient

    def update_weight(self, learning_rate: float) -> None:
        """
        Update the filter weights of the detector layer.

        Because the detector layer has no trainable weights, this method
        exist for the purpose of iteratively updating the weights of all
        the layers in the model. In practice, this method does nothing.

        :param learning_rate: A float specifying the learning rate of the␣
↪model.
        """
        pass

class PoolingLayer(Layer):
    """
    The pooling layer in convolutional neural network.

    This class is inherited from the ``Layer`` class. This layer is used to
    down-sample the input weights according to the specified pooling
    operation.
    """

    def __init__(self, filter_size: int, stride_size: int, mode: str =␣
↪"max") -> None:
        """
        Instantiate the pooling layer.

        :param filter_size: An integer specifying the dimension of the
                            pooling window.
        :param stride_size: An integer specifying the pixel step size along
                            the height and width of the input weight.
        :param mode: A string specifying the preferred pooling operation.
                     Must either be ``average`` or ``max``.
        """
        super().__init__("pooling")
        self._filter_size = filter_size
        self._stride_size = stride_size
        self._mode = mode
        self._weights = None
```

```
    def _average(self, input_matrix: npt.NDArray, d: int, h: int, w: int)␣
↪-> float:
        """
        Take the average of the input values over the pooling window.

        :param input_matrix: The ndarray of weights on which the operation
                             is applied.
        :param d: An integer specifying the depth location of the pooling
                  window.
        :param h: An integer specifying the height location of the pooling
                  window.
        :param w: An integer specifying the width location of the pooling
                  window.
        :return: The average of the input values.
        """
        h_start = h * self._stride_size
        w_start = w * self._stride_size
        h_end = h_start + self._filter_size
        w_end = w_start + self._filter_size
        return np.average(input_matrix[d, h_start:h_end, w_start:w_end])

    def _max(self, input_matrix: npt.NDArray, d: int, h: int, w: int) ->␣
↪float:
        """
        Take the maximum of the input values over the pooling window.

        :param input_matrix: The ndarray of weights on which the operation
                             is applied.
        :param d: An integer specifying the depth location of the pooling
                  window.
        :param h: An integer specifying the height location of the pooling
                  window.
        :param w: An integer specifying the width location of the pooling
                  window.
        :return: The maximum of the input values.
        """
        h_start = h * self._stride_size
        w_start = w * self._stride_size
        h_end = h_start + self._filter_size
        w_end = w_start + self._filter_size
        return np.max(input_matrix[d, h_start:h_end, w_start:w_end])

    def _pool(self, input_matrix: npt.NDArray) -> npt.NDArray:
        """
        Perform the pooling operation on the input weights.

        :param input_matrix: An ndarray of input weights.
```

```
        :return: An ndarray of down-sampled weights.
        """
        self._weights = input_matrix
        depth, height, width = input_matrix.shape
        filter_height = (height - self._filter_size) // self._stride_size +␣
↪1
        filter_width = (width - self._filter_size) // self._stride_size + 1
        pooled = np.zeros([depth, filter_height, filter_width], dtype=np.
↪double)
        for d in range(0, depth):
            for h in range(0, filter_height):
                for w in range(0, filter_width):
                    if self._mode == "average":
                        pooled[d, h, w] = self._average(input_matrix, d, h,␣
↪w)
                    elif self._mode == "max":
                        pooled[d, h, w] = self._max(input_matrix, d, h, w)
        return pooled

    def _calculate_gradient(self, error: npt.NDArray) -> npt.NDArray:
        f, w, h = self._weights.shape
        dx = np.zeros(self._weights.shape)
        for i in range(0, f):
            for j in range(0, w, self._filter_size):
                for k in range(0, h, self._filter_size):
                    input_slice = self._weights[i, j : j + self.
↪_filter_size, k : k + self._filter_size]
                    max_input_slice = np.argmax(input_slice)
                    max_idx = np.unravel_index(max_input_slice, (self.
↪_filter_size, self._filter_size))
                    if (j + max_idx[0]) < w and (k + max_idx[1]) < h:
                        dx[i, j + max_idx[0], k + max_idx[1]] = error[
                            i, int(j // self._filter_size), int(k // self.
↪_filter_size)
                        ]
        return dx

    # def print_info(self):
    #     super().print_info()
    #     print(f"Output shape: ")
    #     print(f"Parameter count: 0\n")
    #     return 1

    def forward_propagate(self, input_matrix: npt.NDArray) -> npt.NDArray:
        """
        Indicate and perform the pooling operation on the input weights.
```

```python
        :param input_matrix: An ndarray of input weights.
        :return: An ndarray of down-sampled weights.
        """
        super().forward_propagate()
        result = self._pool(input_matrix)
        return result

    def backward_propagate(self, gradient) -> npt.NDArray:
        """
        Indicate and perform the backward propagation operation on the␣
↪model.
        """
        super().backward_propagate()
        output_gradient = self._calculate_gradient(gradient)
        return output_gradient

    def update_weight(self, learning_rate: float) -> None:
        """
        Update the filter weights of the pooling layer.

        Because the pooling layer has no trainable weights, this method
        exist for the purpose of iteratively updating the weights of all
        the layers in the model. In practice, this method does nothing.

        :param learning_rate: A float specifying the learning rate of the␣
↪model.
        """
        pass

class LSTMLayer(Layer):
    def __init__(self, cell_count: int, input_shape: (int, int)) -> None:
        super().__init__("LSTM")
        self._cell_count = cell_count
        self._input_shape = input_shape
        # Parameters h and c, in the beginning the value : 0.0
        self._h = np.zeros((cell_count, 1))
        self._c = np.zeros((cell_count, 1))
        # Parameters for the cell state
        self._uc = np.random.rand(cell_count, input_shape[1])
        self._wc = np.random.rand(cell_count, cell_count)
        self._bc = np.random.rand(cell_count, 1)
        # Parameters for the forget gate
        self._uf = np.random.rand(cell_count, input_shape[1])
        self._wf = np.random.rand(cell_count, cell_count)
        self._bf = np.random.rand(cell_count, 1)
        # Parameters for the input gate
```

```
        self._ui = np.random.rand(cell_count, input_shape[1])
        self._wi = np.random.rand(cell_count, cell_count)
        self._bi = np.random.rand(cell_count, 1)
        # Parameters for the output gate
        self._uo = np.random.rand(cell_count, input_shape[1])
        self._wo = np.random.rand(cell_count, cell_count)
        self._bo = np.random.rand(cell_count, 1)

    @staticmethod
    def _sigmoid(x) -> float:
        return 1 / (1 + math.exp(-x))

    @staticmethod
    def _tanh(x) -> float:
        return math.tanh(x)

    def _forget(self, input_matrix: npt.NDArray[npt.NDArray[float]]) -> npt.NDArray:
        sigmoid = np.vectorize(self._sigmoid)
        return sigmoid(self._uf @ input_matrix + self._wf @ self._h + self._bf)

    def _input(self, input_matrix: npt.NDArray[npt.NDArray[float]]) -> tuple[npt.NDArray, npt.NDArray]:
        sigmoid = np.vectorize(self._sigmoid)
        tanh = np.vectorize(self._tanh)
        it = sigmoid(self._ui @ input_matrix + self._wi @ self._h + self._bi)
        ct = tanh(self._uc @ input_matrix + self._wc @ self._h + self._bc)
        return it, ct

    def _output(self, input_matrix: npt.NDArray[npt.NDArray[float]]) -> npt.NDArray:
        sigmoid = np.vectorize(self._sigmoid)
        return sigmoid(self._uo @ input_matrix + self._wo @ self._h + self._bo)

    def _memorise(self, input_matrix: npt.NDArray[npt.NDArray[npt.NDArray[float]]]) -> npt.NDArray:
        predicted_features = []
        tanh = np.vectorize(self._tanh)

        for features in input_matrix:
            predicted_value = []

            for sequence in features:
```

```
                    sequence_matrix = np.reshape(sequence, (self.
↪_input_shape[1], self._input_shape[0]))
                    forget_gate_matrix = self._forget(sequence_matrix)
                    input_gate_matrix, cell_candidate_matrix = self.
↪_input(sequence_matrix)
                    output_gate_matrix = self._output(sequence_matrix)

                    self._c = forget_gate_matrix * self._c + input_gate_matrix␣
↪* cell_candidate_matrix
                    self._h = output_gate_matrix * tanh(self._c)
                    predicted_value.append(self._h)

                predicted_features.append(predicted_value)

            return np.array(predicted_features)

        def print_info(self, input_shape: None):
            super().print_info()
            print(f"Layer name : lstm")
            print(f"Output shape: (None, {self._cell_count})")
            parameter_count = 4 * ((self._input_shape[1] + self._cell_count) *␣
↪self._cell_count + self._cell_count)
            print(f"Parameter count: {parameter_count}")
            print("#################################")
            return self._cell_count, parameter_count

        def forward_propagate(self, input_matrix: npt.NDArray) -> npt.NDArray:
            super().forward_propagate()
            result = self._memorise(input_matrix)
            return result

        def backward_propagate(self) -> None:
            """
            To be implemented later.
            """
            pass

        def update_weight(self) -> None:
            """
            To be implemented later.
            """
            pass

    class DenseLayer(Layer):
        """
        The dense layer in convolutional neural network.
```

```
    This class is inherited from the ``Layer`` class. This layer is used to
    abstractly represent the input data using its weights.
    """

    def __init__(self, unit_count: int, activation: str = "sigmoid") ->␣
↪None:
        """
        Instantiate the dense layer.

        :param unit_count: An integer specifying the dimension of the
                           output space.
        :param activation: The activation function to be applied to each
                           node. Must either be ``sigmoid`` or ``relu``.
        """
        super().__init__("dense")
        self._unit_count = unit_count
        self._activation = activation
        self._bias = np.zeros(unit_count)
        self._dense_weight = []
        self._weights = None
        self._output = 0.0
        self._deltaW = np.zeros(unit_count)

    @staticmethod
    def _sigmoid_derivative(input_: npt.NDArray) -> npt.NDArray:
        """
        Take derivative value from input.
        """
        sigmoid = 1 / (1 + np.exp(-input_))
        return sigmoid * (1 - sigmoid)

    @staticmethod
    def _relu_derivative(input_: npt.NDArray) -> int:
        """
        Take derivative value from input.
        """
        if input_ >= 0:
            return 1
        else:
            return 0

    def _derivative_act_func(self, activation: str, input_: npt.NDArray) ->␣
↪npt.NDArray | float:
        """
        Take derivative value from activation function and input.
        """
        if activation == "sigmoid":
```

```
                return self._sigmoid_derivative(input_)
            else:
                return self._relu_derivative(input_)

        def _dense(self, input_matrix: npt.NDArray) -> npt.NDArray:
            """
            Perform the linear combination and activation of the input weights
            using the layer's weights.

            :param input_matrix: An ndarray of input weights.
            :return: An ndarray of linearly-combined and activated weights.
            """
            self._weights = input_matrix
            if len(self._dense_weight) == 0:
                self._dense_weight = np.random.randn(self._unit_count, len(self.
↪_weights))
            result = np.zeros(self._unit_count)

            for i in range(self._unit_count):
                input_weight = np.sum(self._dense_weight[i] * input_matrix)
                result[i] = input_weight + self._bias[i]

            if self._activation == "sigmoid":
                self.output = expit(result)
            elif self._activation == "relu":
                self.output = np.maximum(result, 0)
            return self.output

        def _calculate_gradient(self, error: npt.NDArray) -> npt.NDArray:
            """
            Perform the backward propagation on the layer.

            :param error: The gradient from the next layer.
            :return: The gradient for the previous layer.
            """
            derivative_value = np.array([])
            for i in self.output:
                derivative_value = np.append(derivative_value, self.
↪_derivative_act_func(self._activation, i))

            self._deltaW += np.multiply(derivative_value, error)
            de = np.matmul(error, self._dense_weight)
            return de

        def print_info(self, input_shape: tuple):
            super().print_info()
            print(f"Layer name : Dense")
```

```
        print(f"Output shape: (None, {self._unit_count})")
        parameter_count = (input_shape[0] * self._unit_count) + self.
↪_unit_count
        print(f"Parameter count: {parameter_count}")
        print("#################################")
        return self._unit_count, parameter_count

    def forward_propagate(self, input_matrix: npt.NDArray) -> npt.NDArray:
        """
        Indicate and perform the linear combination and activation of the
        input weights using the layer's weights.

        :param input_matrix: An ndarray of input weights.
        :return: An ndarray of linearly-combined and activated weights.
        """
        super().forward_propagate()
        result = self._dense(input_matrix)
        return result

    def backward_propagate(self, gradient: npt.NDArray) -> npt.NDArray:
        """
        Indicate and perform the backward propagation operation on the␣
↪model.
        """
        super().backward_propagate()
        output_gradient = self._calculate_gradient(gradient)
        return output_gradient

    def update_weight(self, learning_rate: float) -> None:
        """
        Indicate and perform the update weight and bias on the model.
        """
        for i in range(self._unit_count):
            self._dense_weight[i] -= learning_rate * self._deltaW[i] * self.
↪_weights

        self._bias -= learning_rate * self._deltaW
        self._deltaW = np.zeros(self._unit_count)

class FlattenLayer(Layer):
    """
    The flatten layer in convolutional neural network.

    This class is inherited from the ``Layer`` class. This layer is used to
    flatten the input weights.
    """
```

```
    def __init__(self) -> None:
        """Instantiate the flatten layer."""
        super().__init__("flatten")
        self._weights = None

    def _flatten(self, input_matrix: npt.NDArray) -> npt.NDArray:
        """
        Perform the flatten operation on the input weights.

        :param input_matrix: An ndarray of input weights.
        :return: An ndarray of flatten weights.
        """
        self._weights = input_matrix
        return input_matrix.flatten()

    # def print_info(self, input_shape: tuple):
    #     super().print_info()
    #     print(f"Output shape: (1, 1, {input_shape[0] * input_shape[1] *␣
↪input_shape[2]})")
    #     print(f"Parameter count: 0\n")
    #     return 1, 1, input_shape[0] * input_shape[1] * input_shape[2]

    def forward_propagate(self, input_matrix: npt.NDArray) -> npt.NDArray:
        """
        Indicate and perform the flatten operation on the input weights.

        :param input_matrix: An ndarray of input weights.
        :return: An ndarray of flatten weights.
        """
        super().forward_propagate()
        result = self._flatten(input_matrix)
        return result

    def backward_propagate(self, gradient: npt.NDArray) -> npt.NDArray:
        """
        Indicate and perform the backward propagation operation on the␣
↪model.
        """
        super().backward_propagate()
        k, w, h = self._weights.shape
        return gradient.reshape(k, w, h)

    def update_weight(self, learning_rate: float) -> None:
        """
        Update the filter weights of the flatten layer.

        Because the flatten layer has no trainable weights, this method
```

```python
        exist for the purpose of iteratively updating the weights of all
        the layers in the model. In practice, this method does nothing.

        :param learning_rate: A float specifying the learning rate of the␣
↪model.
        """
        pass

    def add_layer(self, name: str, **kwargs: Any) -> None:
        """
        Sequentially add the specified layer into the model.

        :param name: A string representation of the layer to be added.
        :param kwargs: Layer-related parameters in the form of key-value pairs.
        """
        match name:
            case "convolution":
                self._layers.append(self.ConvolutionLayer(**kwargs))
            case "detector":
                self._layers.append(self.DetectorLayer())
            case "pooling":
                self._layers.append(self.PoolingLayer(**kwargs))
            case "dense":
                self._layers.append(self.DenseLayer(**kwargs))
            case "flatten":
                self._layers.append(self.FlattenLayer())
            case "lstm":
                self._layers.append(self.LSTMLayer(**kwargs))

    def print_info(self, input_shape: tuple):
        total_param = 0
        for layer in self._layers:
            input_shape = layer.print_info(input_shape)
            total_param += input_shape[1]
        print(f"Total params: {total_param}")
        print(f"Trainable params: {total_param}")
        print(f"Non- trainable params: 0")

    def forward_propagate(self, tensor: npt.NDArray) -> None:
        """
        Indicate and perform the forward propagation operation on the model.

        :param tensor: An ndarray of input weights representing the input
                       pictures.
        """
        for layer in self._layers:
            tensor = layer.forward_propagate(tensor)
```

```
        self._forward_result = tensor

    def backward_propagate(self, gradient: npt.NDArray) -> None:
        """
        Indicate and perform the backward propagation operation on the model.
        """
        for layer in reversed(self._layers):
            gradient = layer.backward_propagate(gradient)
        self._backward_result = gradient

    def train(
        self,
        tensor: npt.NDArray[npt.NDArray],
        target: npt.NDArray,
        epochs: int = 1,
        batch_size: int = 5,
        learning_rate: float = 0.01,
    ) -> None:
        """
        Fit and train the CNN model.

        :param tensor: An ndarray of representations of the input pictures to
                       be fed into the model.
        :param target: An ndarray of representations of the target pictures to
                       be fed into the model.
        :param epochs: An integer specifying the number of training epochs.
        :param batch_size: An integer specifying the number of training batch.
        :param learning_rate: A float specifying the learning rate of the model.
        """
        out = np.array([])
        y_target = np.array([])
        for epoch in range(epochs):
            loss = 0
            print("Epoch : ", epoch + 1)
            for i in range(len(tensor)):
                self.forward_propagate(tensor[i])
                forward_result = self._forward_result
                curr_target = target[i]
                curr_output = forward_result[0]
                de = np.array([curr_target - curr_output]) * -1
                self.backward_propagate(de)
                loss += 0.5 * (curr_target - curr_output) ** 2
                out = np.rint(np.append(out, curr_output))
                y_target = np.append(y_target, curr_target)

                if (i + 1) % batch_size == 0:
                    for layer in reversed(self._layers):
```

```
                        layer.update_weight(learning_rate)

            avg_loss = loss / len(tensor)
            print("Loss: ", avg_loss)
            print("Accuracy: ", metrics.accuracy_score(y_target, out))
```

3.5.4 Test result

We shall test the model we have built above using a subset of the dataset provided.

[4]:
```
folder_path, class_label, class_dictionary = Utils.load_dataset("./dataset")
image_matrix = Utils.convert_image_to_matrix(folder_path).reshape((100, 1, 256,␣
 ↪256))[:10]

model = Model()
model.add_layer(
    "convolution",
    filter_count=32,
    filter_size=(3, 3),
    padding_size=0,
    stride_size=(1, 1),
)
model.add_layer("detector")
model.add_layer("pooling", filter_size=3, stride_size=2, mode="average")
model.add_layer("flatten")
model.add_layer("dense", unit_count=8, activation="relu")
model.add_layer("dense", unit_count=1, activation="sigmoid")
model.train(image_matrix, class_label)
```

```
Epoch :  1
Performing forward propagation on convolution layer…
Performing forward propagation on detector layer…

Performing forward propagation on pooling layer…
Performing forward propagation on flatten layer…

Performing forward propagation on dense layer…

Performing forward propagation on dense layer…

Performing backward propagation on dense layer…

Performing backward propagation on dense layer…

Performing backward propagation on flatten layer…

Performing backward propagation on pooling layer…
Performing backward propagation on detector layer…
```

```
Performing backward propagation on convolution layer…
Performing forward propagation on convolution layer…
Performing forward propagation on detector layer…

Performing forward propagation on pooling layer…
Performing forward propagation on flatten layer…

Performing forward propagation on dense layer…

Performing forward propagation on dense layer…

Performing backward propagation on dense layer…

Performing backward propagation on dense layer…

Performing backward propagation on flatten layer…

Performing backward propagation on pooling layer…
Performing backward propagation on detector layer…

Performing backward propagation on convolution layer…
Performing forward propagation on convolution layer…
Performing forward propagation on detector layer…

Performing forward propagation on pooling layer…
Performing forward propagation on flatten layer…

Performing forward propagation on dense layer…

Performing forward propagation on dense layer…

Performing backward propagation on dense layer…

Performing backward propagation on dense layer…

Performing backward propagation on flatten layer…

Performing backward propagation on pooling layer…
Performing backward propagation on detector layer…

Performing backward propagation on convolution layer…
Performing forward propagation on convolution layer…
Performing forward propagation on detector layer…

Performing forward propagation on pooling layer…
Performing forward propagation on flatten layer…
```

```
Performing forward propagation on dense layer…

Performing forward propagation on dense layer…

Performing backward propagation on dense layer…

Performing backward propagation on dense layer…

Performing backward propagation on flatten layer…

Performing backward propagation on pooling layer…
Performing backward propagation on detector layer…

Performing backward propagation on convolution layer…
Performing forward propagation on convolution layer…
Performing forward propagation on detector layer…

Performing forward propagation on pooling layer…
Performing forward propagation on flatten layer…

Performing forward propagation on dense layer…

Performing forward propagation on dense layer…

Performing backward propagation on dense layer…

Performing backward propagation on dense layer…

Performing backward propagation on flatten layer…

Performing backward propagation on pooling layer…
Performing backward propagation on detector layer…

Performing backward propagation on convolution layer…
Performing forward propagation on convolution layer…
Performing forward propagation on detector layer…

Performing forward propagation on pooling layer…
Performing forward propagation on flatten layer…

Performing forward propagation on dense layer…

Performing forward propagation on dense layer…

Performing backward propagation on dense layer…

Performing backward propagation on dense layer…
```

```
Performing backward propagation on flatten layer…

Performing backward propagation on pooling layer…
Performing backward propagation on detector layer…

Performing backward propagation on convolution layer…
Performing forward propagation on convolution layer…
Performing forward propagation on detector layer…

Performing forward propagation on pooling layer…
Performing forward propagation on flatten layer…

Performing forward propagation on dense layer…

Performing forward propagation on dense layer…

Performing backward propagation on dense layer…

Performing backward propagation on dense layer…

Performing backward propagation on flatten layer…

Performing backward propagation on pooling layer…
Performing backward propagation on detector layer…

Performing backward propagation on convolution layer…
Performing forward propagation on convolution layer…
Performing forward propagation on detector layer…

Performing forward propagation on pooling layer…
Performing forward propagation on flatten layer…

Performing forward propagation on dense layer…

Performing forward propagation on dense layer…

Performing backward propagation on dense layer…

Performing backward propagation on dense layer…

Performing backward propagation on flatten layer…

Performing backward propagation on pooling layer…
Performing backward propagation on detector layer…

Performing backward propagation on convolution layer…
Performing forward propagation on convolution layer…
Performing forward propagation on detector layer…
```

```
Performing forward propagation on pooling layer…
Performing forward propagation on flatten layer…

Performing forward propagation on dense layer…

Performing forward propagation on dense layer…

Performing backward propagation on dense layer…

Performing backward propagation on dense layer…

Performing backward propagation on flatten layer…

Performing backward propagation on pooling layer…
Performing backward propagation on detector layer…

Performing backward propagation on convolution layer…
Performing forward propagation on convolution layer…
Performing forward propagation on detector layer…

Performing forward propagation on pooling layer…
Performing forward propagation on flatten layer…

Performing forward propagation on dense layer…

Performing forward propagation on dense layer…

Performing backward propagation on dense layer…

Performing backward propagation on dense layer…

Performing backward propagation on flatten layer…

Performing backward propagation on pooling layer…
Performing backward propagation on detector layer…

Performing backward propagation on convolution layer…
Loss:  0.15
Accuracy:  0.7
```

3.5.5 Model Saving and Loading

[5]:
```
Utils.save_model(model, file_name="model.json")
loaded_model = Utils.load_model("model.json")
```

3.5.6 Read Dataset and Convert It Into Sequence

[4]:
```python
data = pd.read_csv("dataset/Train_stock_market.csv")
data
```

[4]:
```
            Date   Low   Open  Volume  High  Close  Adjusted Close
0     07-09-1984  5.25  5.500    7900  5.50   5.25            5.25
1     10-09-1984  5.25  5.250     600  5.50   5.25            5.25
2     11-09-1984  5.25  5.250    3500  5.50   5.25            5.25
3     12-09-1984  5.50  5.500     700  5.50   5.50            5.50
4     13-09-1984  5.00  5.500    1700  5.50   5.00            5.00
…            …   …     …     …    …     …        …
9640  06-12-2022  3.76  3.800   22400  3.99   3.81            3.81
9641  07-12-2022  3.68  3.750   18000  3.85   3.74            3.74
9642  08-12-2022  3.80  3.820   51600  4.00   3.85            3.85
9643  09-12-2022  3.85  3.930    7800  3.93   3.88            3.88
9644  12-12-2022  3.85  3.874   11489  3.88   3.85            3.85

[9645 rows x 7 columns]
```

[5]:
```python
model = Model()
model.add_layer("lstm", cell_count=64, input_shape=(4, 5))
model.add_layer("dense", unit_count=5, activation="relu")
model.print_info((4, 5))
```

```
Layer LSTM
Layer name : lstm
Output shape: (None, 64)
Parameter count: 17920
#################################
Layer dense
Layer name : Dense
Output shape: (None, 5)
Parameter count: 325
#################################
Total params: 18245
Trainable params: 18245
Non- trainable params: 0
```

[20]:
```python
scaler = MinMaxScaler(feature_range=(0,1))
scaled_data_train = scaler.fit_transform(data[["Low", "Open", "Volume", "High",
 ↪"Close"]].values)

model = Model()

# Experiment with 10-size time series
x_train_10, y_train_10 = Utils.create_sequences(scaled_data_train, 10)
model_10 = model.LSTMLayer(cell_count=5, input_shape=(10, 1))
```

```python
result_10 = model_10.forward_propagate(x_train_10)
print(result_10)
```

```
Performing forward propagation on LSTM layer…
[[[[0.16713432 0.16713432 0.16713432 … 0.15831861 0.16271689
    0.16713432]
   [0.18692242 0.18692242 0.18692242 … 0.18263442 0.18477548
    0.18692242]
   [0.20856183 0.20856183 0.20856183 … 0.20390948 0.20624209
    0.20856183]
   [0.06463275 0.06463275 0.06463275 … 0.06196271 0.06329862
    0.06463275]
   [0.24432415 0.24432415 0.24432415 … 0.23844487 0.24138071
    0.24432415]]

  [[0.40635426 0.40635426 0.41058689 … 0.39399109 0.40232825
    0.40635426]
   [0.42894688 0.42894688 0.43153283 … 0.4207151  0.42613177
    0.42894688]
   [0.4384138  0.4384138  0.44049324 … 0.4298256  0.43518484
    0.4384138 ]
   [0.29042972 0.29042972 0.29188859 … 0.28078651 0.28634645
    0.29042972]
   [0.55499898 0.55499898 0.55767347 … 0.54534843 0.55153826
    0.55499898]]

  [[0.63484816 0.6377651  0.63382965 … 0.62759307 0.63223919
    0.64066097]
   [0.7138858  0.71576168 0.71381632 … 0.70618227 0.71098725
    0.71761855]
   [0.6834755  0.68456693 0.68446454 … 0.67563237 0.68064703
    0.68564873]
   [0.64769824 0.64829433 0.6495277  … 0.63727753 0.64377711
    0.64888411]
   [0.82626225 0.82750878 0.82653444 … 0.81997217 0.82392964
    0.82874413]]

  …

  [[0.82138047 0.822747   0.82246905 … 0.82061995 0.82078434
    0.82021548]
   [0.97148272 0.97184088 0.97176902 … 0.97128094 0.97132587
    0.97117848]
   [0.91527399 0.91543618 0.91549721 … 0.91497154 0.91509601
    0.91503429]
   [0.93495131 0.93495599 0.93503389 … 0.93477106 0.93485962
    0.93486297]
   [0.98422901 0.9843592  0.98434368 … 0.98413187 0.98416054
```

```
  0.98410947]]

 [[0.822747   0.82246905 0.81997012 … 0.82078434 0.82021548
   0.82106059]
  [0.97184088 0.97176902 0.97111763 … 0.97132587 0.97117848
   0.97139983]
  [0.91543618 0.91549721 0.91513396 … 0.91509601 0.91503429
   0.91511052]
  [0.93495599 0.93503389 0.9349703  … 0.93485962 0.93486297
   0.93484571]
  [0.9843592  0.98434368 0.98410398 … 0.98416054 0.98410947
   0.9841861 ]]

 [[0.82246905 0.81997012 0.81795802 … 0.82021548 0.82106059
   0.82147801]
  [0.97176902 0.97111763 0.97058505 … 0.97117848 0.97139983
   0.97150867]
  [0.91549721 0.91513396 0.91466873 … 0.91503429 0.91511052
   0.9152294 ]
  [0.93503389 0.9349703  0.93477386 … 0.93486297 0.93484571
   0.93490487]
  [0.98434368 0.98410398 0.98388838 … 0.98410947 0.9841861
   0.98423253]]]


[[[0.8213025  0.81988341 0.81973792 … 0.8173555  0.81867777
   0.81997252]
  [0.97146661 0.97109327 0.97105095 … 0.97042304 0.9707733
   0.97111565]
  [0.91531901 0.91493537 0.9147558  … 0.91459705 0.91484062
   0.91505406]
  [0.93499736 0.93481278 0.93467602 … 0.93477073 0.93484804
   0.93490288]
  [0.98423174 0.98407377 0.98403839 … 0.98382951 0.98396351
   0.98409292]]

 [[0.81997008 0.81986341 0.82109814 … 0.81843503 0.81979023
   0.81987726]
  [0.97111677 0.971085   0.97140604 … 0.97070707 0.97106622
   0.97109036]
  [0.91504654 0.91491676 0.91506959 … 0.9145304  0.91482025
   0.91493057]
  [0.93489732 0.93479847 0.93480708 … 0.9346124  0.93472505
   0.93480902]
  [0.98409361 0.98406717 0.98418117 … 0.98390774 0.98405115
   0.98407148]]

 [[0.81987668 0.82111724 0.82119554 … 0.81975313 0.81984936
```

```
  0.82236883]
 [0.97109011 0.97141337 0.97143417 … 0.97105192 0.9710796
  0.97173982]
 [0.91493003 0.91508878 0.91519035 … 0.91478309 0.91490264
  0.91526525]
 [0.93480865 0.93482182 0.93489912 … 0.93469654 0.93478761
  0.93484893]
 [0.98407128 0.98418708 0.98420476 … 0.98403966 0.98406283
  0.98430747]]

…

[[0.8131911  0.81329075 0.81376739 … 0.81190197 0.81184419
  0.81158343]
 [0.96928813 0.96931745 0.9694473  … 0.96893555 0.96892193
  0.96885163]
 [0.91341345 0.91347638 0.91355192 … 0.9131352  0.91317533
  0.91313783]
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```

[ ]:
```
# Experiment with 20-size time series
x_train_20, y_train_20 = Utils.create_sequences(scaled_data_train, 20)
model_20 = model.LSTMLayer(cell_count=5, input_shape=(20, 5))
```

[ ]:
```
# Experiment with 50-size time series
x_train_50, y_train_50 = Utils.create_sequences(scaled_data_train, 50)
model_50 = model.LSTMLayer(cell_count=5, input_shape=(50, 5))
```

[5]:
```
# data = np.array([[[1, 2]]])
# model = Model()
# model = model.LSTMLayer(cell_count=1, input_shape=(data.shape[1], data.
 ↪shape[2]))
# lstm_result = model.forward_propagate(data)
# print(lstm_result)
```

```
Performing forward propagation on LSTM layer…

[[0.52826613]]
```