Deep Learning Project - Bank Customer Churning

A bank is investigating a very high rate of customers leaving the bank. The dataset contain 10,000 records from which we need to investigate and predict which of the customers are more likely to leave the bank soon.

```
In [1]:
         # Basic Imports
         import numpy as np
         import pandas as pd
         import matplotlib.pyplot as plt
         import seaborn as sns
         import tensorflow as tf
         # Skewness
         from scipy.stats import skew
         # TrainTestSplit
         from sklearn.model_selection import train_test_split
         # Preprocessing - StandardScaler, LabelEncoder
         from sklearn.preprocessing import StandardScaler, LabelEncoder
         # ClassificationReport
         from sklearn.metrics import classification_report
         # OverSampling
         from imblearn.over_sampling import RandomOverSampler, SMOTE
         from imblearn.under sampling import RandomUnderSampler
         from collections import Counter
         # ConfusionMatrix
         from sklearn.metrics import confusion matrix
         # AUC ROC
         from sklearn.metrics import roc_auc_score, roc_curve
         # Warnings
         import warnings
         warnings.filterwarnings("ignore")
         df = pd.read csv("Churn Modelling.csv")
In [2]:
In [3]:
         df.shape
Out[3]: (10000, 14)
         df.head()
In [4]:
Out[4]:
           RowNumber CustomerId Surname CreditScore Geography
                                                                                       Balance Num
                                                                 Gender Age Tenure
        0
                    1
                         15634602 Hargrave
                                                  619
                                                          France
                                                                  Female
                                                                          42
                                                                                  2
                                                                                          0.00
```

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Re	owNumber	CustomerId	Surname	CreditScore	Geography	Gender	Age	Tenure	Balance	Num
1	2	15647311	Hill	608	Spain	Female	41	1	83807.86	
2	3	15619304	Onio	502	France	Female	42	8	159660.80	
3	4	15701354	Boni	699	France	Female	39	1	0.00	
4	5	15737888	Mitchell	850	Spain	Female	43	2	125510.82	
4										•
[5]: df.:	info()									
# 0 1 2 3 4 5 6 7 8 9 10 11 12 13 dtyp	0 RowNumber 10000 non-null 1 CustomerId 10000 non-null 2 Surname 10000 non-null 3 CreditScore 10000 non-null 4 Geography 10000 non-null 5 Gender 10000 non-null 6 Age 10000 non-null 7 Tenure 10000 non-null 8 Balance 10000 non-null 9 NumOfProducts 10000 non-null 10 HasCrCard 10000 non-null 11 IsActiveMember 10000 non-null 12 EstimatedSalary 10000 non-null				4					

This dataset does not have any NaN values, and no updated need to be performed on the Dtypes for any of the features.

```
df.nunique()
In [6]:
Out[6]: RowNumber
                            10000
                            10000
        CustomerId
        Surname
                             2932
        CreditScore
                              460
                                3
        Geography
                                2
        Gender
                               70
        Age
                               11
        Tenure
                             6382
        Balance
        NumOfProducts
                                4
                                2
        HasCrCard
        IsActiveMember
                                2
                             9999
        EstimatedSalary
        Exited
        dtype: int64
```

From the above information, we can look to drop 'RowNumber', 'Customerld' and 'Surname'. 'RowNumber' and 'Customerld' contain all unque values, with the latter only used for customer identification. 'Customerld' might be linked to another database that would have complete personal details of the customer.

Also, It is highly unlikely that people with particular surnames may or may not influence their

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decision on staying or exiting. And here too it is likely that the data under 'Surname' might be linked to another dataset.

```
In [7]:
          df.drop(["RowNumber", "CustomerId", "Surname"], axis=1, inplace=True)
         Separating catergorical and numerical features.
 In [8]:
          df_cat = df[["Geography", "Gender", "NumOfProducts", "HasCrCard", "IsActiveMember", "Te
           df_num = df.drop(df_cat, axis=1)
           df_num.drop("Exited", axis=1, inplace=True)
          df_cat.head()
 In [9]:
 Out[9]:
             Geography Gender NumOfProducts HasCrCard IsActiveMember Tenure
          0
                France
                       Female
                                            1
                                                       1
                                                                      1
                                                                             2
                                                       0
                 Spain Female
                                            1
                                                                      1
          2
                France Female
                                            3
                                                                      0
                                                                             8
          3
                                            2
                France Female
                                                                      0
                                                       1
                                                                             2
                 Spain Female
                                            1
                                                                      1
          df_num.head()
In [10]:
             CreditScore Age
Out[10]:
                                Balance
                                        EstimatedSalary
          0
                   619
                         42
                                  0.00
                                             101348.88
                   608
                         41
                              83807.86
                                             112542.58
```

0 619 42 0.00 101348.88 1 608 41 83807.86 112542.58 2 502 42 159660.80 113931.57 3 699 39 0.00 93826.63 4 850 43 125510.82 79084.10

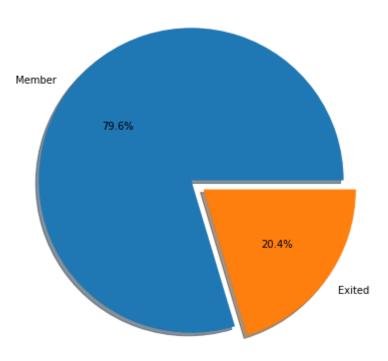
Feature - Exited

```
In [11]: (df["Exited"].value_counts()*100) / len(df)
Out[11]: 0     79.63
     1     20.37
     Name: Exited, dtype: float64

In [12]: plt.figure(figsize=(7,7))
     plt.pie(x=((df["Exited"].value_counts()*100) / len(df)), labels=['Member', 'Exited'], e
     plt.title("Customer Status")
     plt.show()
```

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Customer Status



The above pie chart shows us the percentage of existing customers and those who have exited.

We would need to perform sampling on the data as the ratio of 1-to-0 is 1:4.

We will create a function that will allow us to create a model with and without sampling.

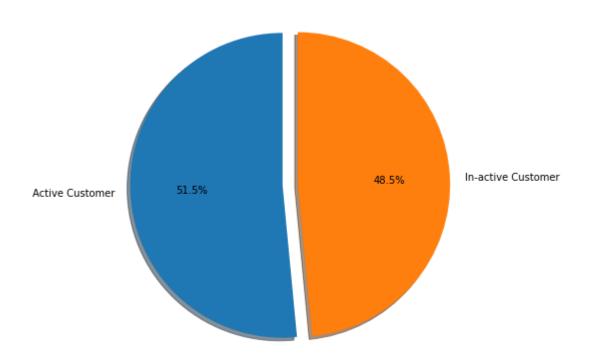
Feature - IsActiveMember

```
In [13]:
           df["IsActiveMember"].value_counts()
Out[13]: 1
               5151
               4849
          Name: IsActiveMember, dtype: int64
           df[df["IsActiveMember"] == 0].head(6)
In [14]:
Out[14]:
                                                            Balance NumOfProducts HasCrCard IsActiveMe
              CreditScore
                         Geography Gender Age Tenure
           2
                     502
                             France Female
                                                         159660.80
                                                                                 3
                                                                                            1
           3
                     699
                             France
                                     Female
                                                       1
                                                               0.00
                                                                                 2
           5
                     645
                              Spain
                                       Male
                                                       8 113755.78
                                                                                 2
           7
                     376
                           Germany
                                    Female
                                                       4 115046.74
          10
                     528
                             France
                                       Male
                                              31
                                                         102016.72
                                                                                 2
                                                                                 2
          11
                     497
                              Spain
                                       Male
                                              24
                                                       3
                                                               0.00
                                                                                            1
           df[df["IsActiveMember"] == 1].head(6)
In [15]:
```

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Out[15]:		CreditScore	Geography	Gender	Age	Tenure	Balance	NumOfProducts	HasCrCard	IsActiveMem
	0	619	France	Female	42	2	0.00	1	1	
	1	608	Spain	Female	41	1	83807.86	1	0	
	4	850	Spain	Female	43	2	125510.82	1	1	
	6	822	France	Male	50	7	0.00	2	1	
	8	501	France	Male	44	4	142051.07	2	0	
	9	684	France	Male	27	2	134603.88	1	1	
	4									>
In [16]:	p p	lt.figure(f lt.pie(x=((lt.title(" <mark>C</mark> lt.show()	df["IsActiv	veMember	_	lue_cou	nts()*100)	/ len(df)), la	abels=['Act	tive Custom

Customer Activity

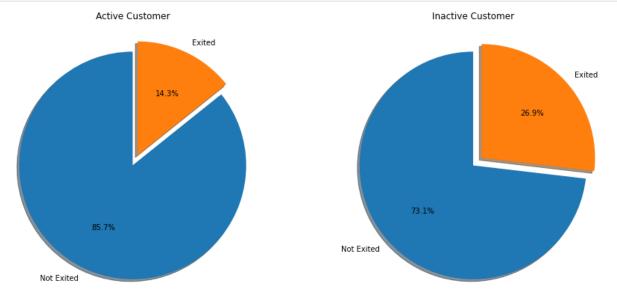


The dataset also contains a feature that indicates the number of active and inactive members. It is not clear as to what this signifies about the customer.

- Could it mean that their account is now inactive as there has been no sort of activity (deposits/withdrawls/transfer between accounts) for a while?
- Or could it mean that the customer has signed up for some membership plan offered by the bank?

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```
ax2 = plt.subplot2grid((1,2), (0, 1))
plt.pie(x=df[df["IsActiveMember"] == 0]["Exited"].value_counts(), labels=['Not Exited',
plt.title("Inactive Customer")
plt.show()
```



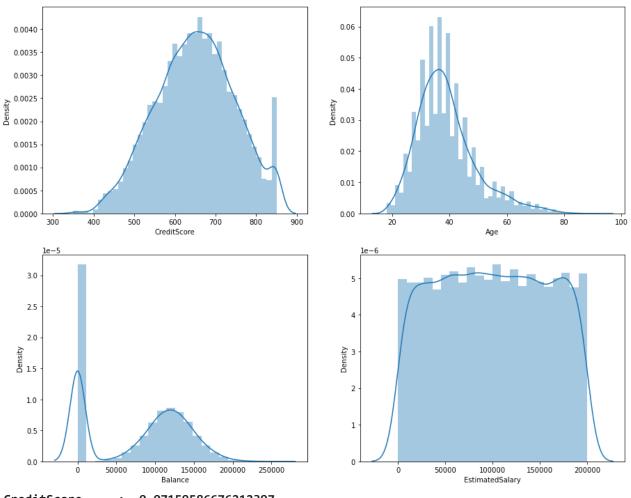
The above two graphs show us the percentage of customers who have exited and who are still with the bank from the 'IsActiveMember' feature.

Numerical Features Distribution

```
In [18]: fig, ax_plot = plt.subplots(nrows=2, ncols=2, figsize=(15,12))
    sns.distplot(df["CreditScore"], ax=ax_plot[0][0])
    sns.distplot(df["Age"], ax=ax_plot[0][1])
    sns.distplot(df["Balance"], ax=ax_plot[1][0])
    sns.distplot(df["EstimatedSalary"], ax=ax_plot[1][1])
    plt.show()

    for each in df_num:
        print("{:<15} : {}" .format(each, skew(df[each])))</pre>
```

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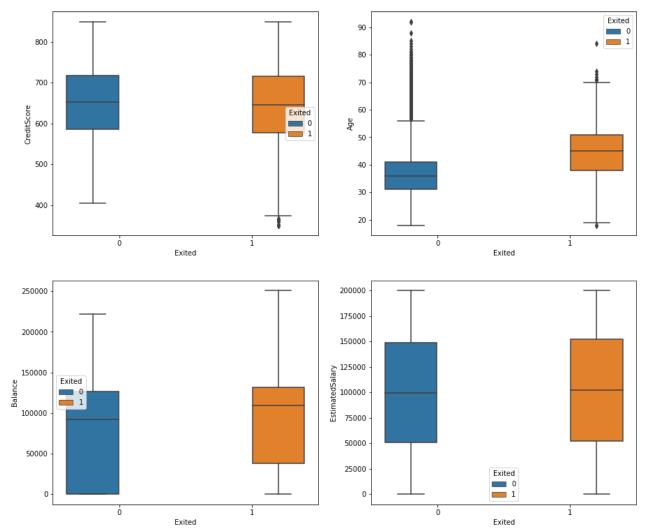
CreditScore : -0.07159586676212397 Age : 1.0111685586628079 Balance : -0.14108754375291138 EstimatedSalary : 0.0020850448448748848

There is some skewness in 'Balance', while 'Age' is skewed, but not very high. We can work with on this after creating the base model.

Numerical Features Summarization

```
fig, ax_plot = plt.subplots(nrows=2, ncols=2, figsize=(15,13))
sns.boxplot(y='CreditScore', x='Exited', hue='Exited',data=df, ax=ax_plot[0][0])
sns.boxplot(y='Age', x='Exited', hue='Exited',data=df, ax=ax_plot[0][1])
sns.boxplot(y='Balance', x='Exited', hue='Exited',data=df, ax=ax_plot[1][0])
sns.boxplot(y='EstimatedSalary', x='Exited', hue='Exited',data=df, ax=ax_plot[1][1])
plt.show()
```

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Assumptions

'Age' And 'Balance'

They do seem to influence whether a customer might exit or not. There is a bit of variance in the data of these two features, including the median.

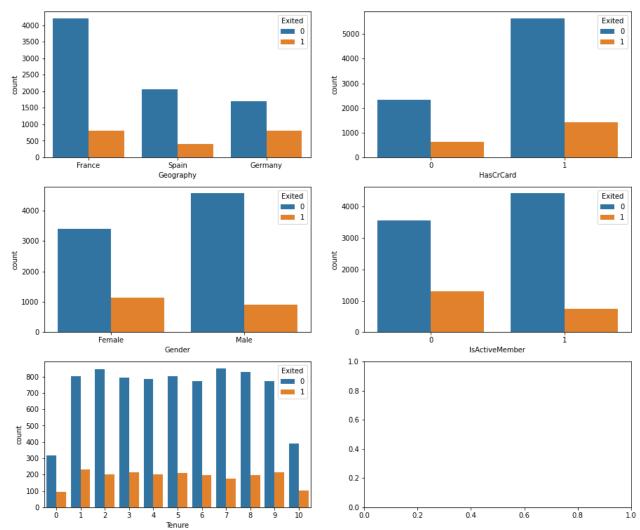
'CreditScore' and 'EstimatedSalary'

These features do not seem to have much influence over a customer exiting or not. The distribution for both seem to be normal, with some outliers in 'CreditScore'.

Categorical Features

```
In [20]: fig, ax_plot = plt.subplots(nrows=3, ncols=2, figsize=(15,13))
    sns.countplot(x='Geography', hue='Exited',data=df, ax=ax_plot[0][0])
    sns.countplot(x='Gender', hue='Exited',data=df, ax=ax_plot[1][0])
    sns.countplot(x='HasCrCard', hue='Exited',data=df, ax=ax_plot[0][1])
    sns.countplot(x='IsActiveMember', hue='Exited',data=df, ax=ax_plot[1][1])
    sns.countplot(x='Tenure', hue='Exited',data=df, ax=ax_plot[2][0])
    plt.show()
```

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Assumptions

Geography

Most of the bank customers are from France. And most of the French customers are still existing customers.

The country with the lowest number of customers who have left is Spain.

Credit Card Holder

A lot of the customers have credit cards. However, it would seem that this does not influence a customer to stay or exit.

Gender

Overall, there are more Male customers. But the percentage of Female customers having exited is slightly more.

Active Customer

From the total number of inactive customers, less than 50% of them had exited. From the existing active customers, and a lot of them have not exited. However, there are some active

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customers who have left the bank. Would this soon make them inactive?

Features - 'EstimatedSalary' & 'Balance'

EstimatedSalary_Range	EstimatedSalary		t[21]:
Medium	101348.88	0	
Medium	112542.58	1	
Medium	113931.57	2	
Medium	93826.63	3	
Medium	79084.10	4	
High	149756.71	5	
Low	10062.80	6	
Medium	119346.88	7	
Medium	74940.50	8	
Medium	71725.73	9	

```
In [22]: df["Balance_Range"] = pd.qcut(df["Balance"], q=[.0,.5,.75,1.], labels=groups, duplicate
df[["Balance", "Balance_Range"]].head(10)
```

```
Out[22]:
               Balance Balance_Range
          0
                   0.00
                                  Low
              83807.86
                                  Low
          1
          2
             159660.80
                                 High
                   0.00
                                  Low
             125510.82
                              Medium
             113755.78
                              Medium
                   0.00
                                  Low
             115046.74
                              Medium
             142051.07
                                 High
            134603.88
                                 High
```

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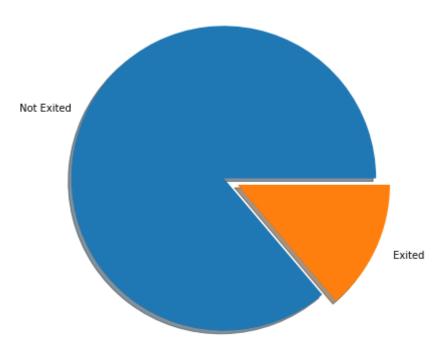
12/31/2020

Churning Medium 3333 Name: EstimatedSalary_Range, dtype: int64 df["Balance_Range"].value_counts() In [24]: 5000 Low Out[24]: 2500 High Medium 2500 Name: Balance_Range, dtype: int64 plt.subplots(figsize=(15,15)) In [25]: plt.subplot2grid((1,2), (0,0)) plt.pie(x=df["EstimatedSalary_Range"].value_counts(), autopct='%1.1f%%', explode=(0.1,0) plt.title("Estimated Salary Range") plt.subplot2grid((1,2), (0,1)) plt.pie(x=df["Balance_Range"].value_counts(), autopct='%1.1f%%', explode=(0.1,0.1,0.1), plt.title("Balance Range") plt.show() Estimated Salary Range Balance Range Low Low 33.3% Medium 33.3% 25.0% 25.0% 33.3% High Medium High len(df[df["Balance"] == 0]) In [26]: Out[26]: 3617 df["Exited"][df["Balance"] == 0].value_counts() In [27]:

```
0
              3117
Out[27]:
               500
         Name: Exited, dtype: int64
          plt.figure(figsize=(7,7))
In [28]:
          plt.pie(df["Exited"][df["Balance"] == 0].value_counts(), explode=(0,0.1), shadow=True,
          plt.title("Churned Customers (Based on Zero Balance)")
          plt.show()
```

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Churned Customers (Based on Zero Balance)



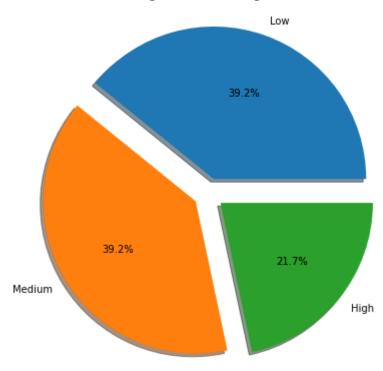
```
In [29]: print(df[df["Balance"] > 0]["Balance_Range"].value_counts())
    plt.figure(figsize=(7,7))
    plt.pie(df[df["Balance"] > 0]["Balance_Range"].value_counts(), explode=((0.1),(0.1),(0.1),(0.1))
    plt.title("Balance Range while excluding Zero Balance")
    plt.show()
```

High 2500 Medium 2500 Low 1383

Name: Balance_Range, dtype: int64

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Balance Range while excluding Zero Balance



Assumptions

Estimated Salary Range

There seems to be an even distribution of customers with regards to the range of their salary.

Balance Range

50% of the customers have a low bank balance. A lot of these customers have a bank balance of zero. Are they new customers? Some of them have already exited.

If we exclude all zero balance accounts, there is an even distribution of about 40% each between Low and Medium Balance accounts, while 20% of the accounts have a High Balance.

Building the Neural Network Architecture

```
In [30]: df.drop(["EstimatedSalary_Range", "Balance_Range"], axis=1, inplace=True)
In [31]: for cols in df_cat:
    le = LabelEncoder()
    df[cols] = le.fit_transform(df[cols])

In [32]:    X = df.drop("Exited", axis=1)
    y = df["Exited"]
```

Function to create Neural Network

 nodes - List of values for nodes per layer. Hidden layers created as per the length of 'nodes'.

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- act Activating Function
- opt Optimizer
- loss_func Loss Function
- eps No. of Epochs
- batch No. of samples per batch
- os OverSample

```
# Function to build the model
In [33]:
          def nn model(X, y, nodes, act, opt, loss func, eps, batch=None, os="None"):
              X_train, X_test, y_train, y_test = train_test_split(X, y, test_size=0.3, random_sta
              ss = StandardScaler()
              X_train_ss = ss.fit_transform(X_train)
              X_test_ss = ss.transform(X_test)
              if not os=="None":
                  x_os, y_os = os.fit_resample(X_train_ss, y_train)
              else:
                  x_os, y_os = X_train_ss, y_train
              model = nn_layers(act, nodes)
              model.summary()
              print()
              print("\nBuilding NN Model\n")
              model.compile(optimizer=opt, loss=loss_func)
              trained_model = model.fit(x_os, y_os, epochs=eps, batch_size=batch)
              lines()
              print("Model Summary")
              plt.figure()
              plt.plot(trained_model.history['loss'])
              plt.show()
              lines()
              print("ROC Curve")
              auc_roc(X_test_ss, y_test, model)
              return [X_test_ss, y_test, model]
```

```
In [34]: # Function to create the Layers

def nn_layers(act, nodes):
    layers = [tf.keras.layers.Dense(3, activation=act, input_shape=(X.shape[1],))]

for i in range(len(nodes)):
    if type(nodes[i]) == int:
        layers.append(tf.keras.layers.Dense(nodes[i], activation=act))
    else:
        layers.append(tf.keras.layers.Dropout(nodes[i]))

layers.append(tf.keras.layers.Dense(1, activation="sigmoid"))

model = tf.keras.Sequential(layers)
```

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```
return model
In [35]:
          # Function for evaluating the model
          def eval_model(X_test_ss, y_test, model, thres):
              y_pred = model.predict(X_test_ss)
              y_pred = np.where(y_pred > thres, 1, 0)
              print(classification_report(y_test, y_pred))
In [36]:
          # Function to find the appropriate threshold using AUC-ROC
          def auc_roc(X_test_ss, y_test, model):
              proba = model.predict_proba(X_test_ss)[:,-1]
              thresholds = np.arange(0.1, 1.0, 0.1)
              tprs, fprs = [], []
              for each in thresholds:
                  y_pred = np.where(proba >= each, 1, 0)
                  tn, fp, fn, tp = confusion_matrix(y_test, y_pred).ravel()
                  tpr = tp/(tp + fn)
                  fpr = fp/(fp + tn)
                  tprs.append(tpr)
                  fprs.append(fpr)
              plt.figure()
              plt.plot(fprs, tprs, "x--")
              plt.show()
              # fpr, tpr, thres = roc_curve(y_test, proba, pos_label=1)
              print("AUC ROC Score : ", roc_auc_score(y_test, proba))
          def lines():
In [37]:
              print()
              print("_"*150)
              print()
```

NN Models - Medium Complexity v1.0

The first models will be built with a medium amount of complexity.

Base Model

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dense_2	(Dense)	(None,	6)	36
dense_3	(Dense)	(None,	7)	49
dense_4	(Dense)	(None,	6)	48
dense_5	(Dense)	(None,	5)	35
dense_6	(Dense)	(None,	1)	6

Total params: 227
Trainable params: 227
Non-trainable params: 0

Building NN Model

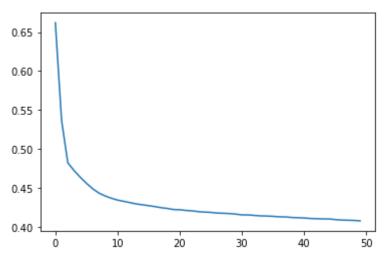
```
Epoch 1/50
70/70 [============== ] - 0s 1ms/step - loss: 0.6621
Epoch 2/50
Epoch 3/50
70/70 [============= ] - 0s 1ms/step - loss: 0.4821
Epoch 4/50
Epoch 5/50
70/70 [==========] - 0s 1ms/step - loss: 0.4635
Epoch 6/50
70/70 [============== ] - 0s 1ms/step - loss: 0.4557
Epoch 7/50
Epoch 8/50
Epoch 9/50
70/70 [============ ] - 0s 2ms/step - loss: 0.4394
Epoch 10/50
Epoch 11/50
Epoch 12/50
70/70 [============= ] - 0s 1ms/step - loss: 0.4325
Epoch 13/50
70/70 [============== ] - 0s 1ms/step - loss: 0.4308
Epoch 14/50
Epoch 15/50
Epoch 16/50
70/70 [============= ] - 0s 2ms/step - loss: 0.4269
Epoch 17/50
70/70 [============== ] - 0s 2ms/step - loss: 0.4258
Epoch 18/50
70/70 [============== ] - Os 1ms/step - loss: 0.4244
Epoch 19/50
Epoch 20/50
Epoch 21/50
Epoch 22/50
70/70 [============= ] - 0s 1ms/step - loss: 0.4208
Epoch 23/50
70/70 [============= ] - 0s 1ms/step - loss: 0.4203
Epoch 24/50
```

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```
70/70 [===========] - 0s 1ms/step - loss: 0.4192
Epoch 25/50
70/70 [============== ] - 0s 1ms/step - loss: 0.4187
Epoch 26/50
Epoch 27/50
70/70 [============= ] - 0s 1ms/step - loss: 0.4175
Epoch 28/50
Epoch 29/50
70/70 [============== ] - 0s 2ms/step - loss: 0.4168
Epoch 30/50
Epoch 31/50
70/70 [============= ] - 0s 1ms/step - loss: 0.4151
Epoch 32/50
Epoch 33/50
70/70 [============== ] - 0s 1ms/step - loss: 0.4144
Epoch 34/50
Epoch 35/50
70/70 [============= ] - 0s 2ms/step - loss: 0.4136
Epoch 36/50
70/70 [============== ] - 0s 2ms/step - loss: 0.4132
Epoch 37/50
70/70 [============= ] - 0s 1ms/step - loss: 0.4126
Epoch 38/50
70/70 [============ ] - 0s 1ms/step - loss: 0.4125
Epoch 39/50
70/70 [============== ] - 0s 2ms/step - loss: 0.4118
Epoch 40/50
Epoch 41/50
Epoch 42/50
Epoch 43/50
Epoch 44/50
70/70 [============= ] - 0s 2ms/step - loss: 0.4099
Epoch 45/50
Epoch 46/50
70/70 [============= ] - 0s 2ms/step - loss: 0.4091
Epoch 47/50
70/70 [============= ] - 0s 2ms/step - loss: 0.4085
Epoch 48/50
Epoch 49/50
70/70 [============= ] - 0s 2ms/step - loss: 0.4080
Epoch 50/50
```

Model Summary

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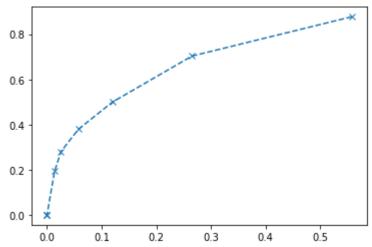


ROC Curve

WARNING:tensorflow:From <ipython-input-36-01991f987c31>:4: Sequential.predict_proba (from tensorflow.python.keras.engine.sequential) is deprecated and will be removed after 202 1-01-01.

Instructions for updating:

Please use `model.predict()` instead.



AUC ROC Score : 0.7833884792431601

In [39]: eval_model(result_01[0], result_01[1], result_01[2], 0.3)

	precision	recall	f1-score	support
0	0.87	0.88	0.87	2373
1	0.52	0.50	0.51	627
accuracy			0.80	3000
macro avg	0.70	0.69	0.69	3000
weighted avg	0.80	0.80	0.80	3000

Random Over Sampler

```
In [40]: over_sample = RandomOverSampler(sampling_strategy="minority", random_state=1)
In [41]: result_02 = nn_model(X, y, nodes, "relu", "sgd", "binary_crossentropy", 150, 100, over_
```

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Model: "sequential_1"

Layer (type)	Output	Shape	Param #
dense_7 (Dense)	(None,	3)	33
dense_8 (Dense)	(None,	5)	20
dense_9 (Dense)	(None,	6)	36
dense_10 (Dense)	(None,	7)	49
dense_11 (Dense)	(None,	6)	48
dense_12 (Dense)	(None,	5)	35
dense_13 (Dense)	(None,	1)	6

Total params: 227 Trainable params: 227 Non-trainable params: 0

Non-trainable params. 0

Building NN Model

-
Epoch 1/150
112/112 [===================================
Epoch 2/150
112/112 [===================================
Epoch 3/150
112/112 [===================================
Epoch 4/150
112/112 [===================================
Epoch 5/150
112/112 [===================================
Epoch 6/150
112/112 [===================================
Epoch 7/150
112/112 [===================================
Epoch 8/150
112/112 [===================================
Epoch 9/150
112/112 [===================================
Epoch 10/150
112/112 [===================================
Epoch 11/150
112/112 [===================================
Epoch 12/150 112/112 [===================================
Epoch 13/150
112/112 [===================================
Epoch 14/150
112/112 [===================================
Epoch 15/150
112/112 [===================================
Epoch 16/150
112/112 [===================================
Epoch 17/150
112/112 [===================================
Epoch 18/150
112/112 [===================================
Epoch 19/150
112/112 [===================================
Epoch 20/150

localhost:8888/lab

```
Epoch 21/150
112/112 [=================== ] - 0s 2ms/step - loss: 0.6931
Epoch 22/150
Epoch 23/150
Epoch 24/150
Epoch 25/150
Epoch 26/150
Epoch 27/150
112/112 [=================== ] - 0s 2ms/step - loss: 0.6930
Epoch 28/150
Epoch 29/150
Epoch 30/150
Epoch 31/150
Epoch 32/150
Epoch 33/150
Epoch 34/150
0.6929
Epoch 35/150
Epoch 36/150
Epoch 37/150
112/112 [============ ] - 0s 2ms/step - loss: 0.6928
Epoch 38/150
Epoch 39/150
112/112 [============= ] - 0s 2ms/step - loss: 0.6928
Epoch 40/150
Epoch 41/150
Epoch 42/150
Epoch 43/150
Epoch 44/150
Epoch 45/150
Epoch 46/150
Epoch 47/150
Epoch 48/150
Epoch 49/150
Epoch 50/150
0.6925
Epoch 51/150
112/112 [================= ] - 0s 1ms/step - loss: 0.6924
```

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```
Epoch 52/150
112/112 [============= ] - 0s 1ms/step - loss: 0.6924
Epoch 53/150
Epoch 54/150
Epoch 55/150
Epoch 56/150
Epoch 57/150
Epoch 58/150
Epoch 59/150
Epoch 60/150
112/112 [============] - 0s 2ms/step - loss: 0.6920
Epoch 61/150
Epoch 62/150
Epoch 63/150
Epoch 64/150
Epoch 65/150
Epoch 66/150
0.6913
Epoch 67/150
Epoch 68/150
Epoch 69/150
Epoch 70/150
Epoch 71/150
Epoch 72/150
Epoch 73/150
Epoch 74/150
Epoch 75/150
Epoch 76/150
Epoch 77/150
Epoch 78/150
Epoch 79/150
Epoch 80/150
Epoch 81/150
Epoch 82/150
Epoch 83/150
```

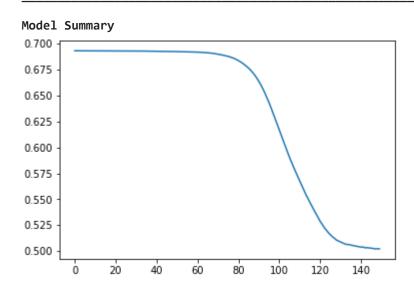
localhost:8888/lab 21/158

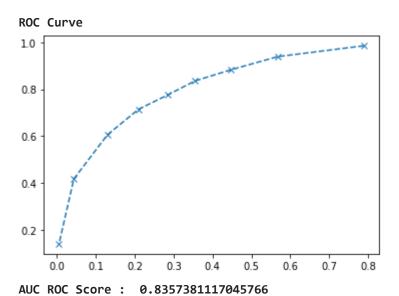
```
Epoch 84/150
Epoch 85/150
Epoch 86/150
Epoch 87/150
Epoch 88/150
Epoch 89/150
Epoch 90/150
Epoch 91/150
112/112 [============ ] - 0s 1ms/step - loss: 0.6638
Epoch 92/150
Epoch 93/150
112/112 [============ ] - 0s 2ms/step - loss: 0.6564
Epoch 94/150
0.6523
Epoch 95/150
Epoch 96/150
Epoch 97/150
Epoch 98/150
Epoch 99/150
Epoch 100/150
Epoch 101/150
Epoch 102/150
Epoch 103/150
Epoch 104/150
Epoch 105/150
Epoch 106/150
Epoch 107/150
Epoch 108/150
Epoch 109/150
112/112 [=================== ] - 0s 2ms/step - loss: 0.5765
Epoch 110/150
Epoch 111/150
Epoch 112/150
Epoch 113/150
Epoch 114/150
112/112 [================= ] - 0s 2ms/step - loss: 0.5546
Epoch 115/150
```

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```
Epoch 116/150
Epoch 117/150
Epoch 118/150
Epoch 119/150
Epoch 120/150
112/112 [=================== ] - 0s 1ms/step - loss: 0.5324
Epoch 121/150
Epoch 122/150
Epoch 123/150
Epoch 124/150
Epoch 125/150
Epoch 126/150
Epoch 127/150
Epoch 128/150
112/112 [================= ] - 0s 2ms/step - loss: 0.5124
Epoch 129/150
Epoch 130/150
112/112 [================== ] - 0s 1ms/step - loss: 0.5098
Epoch 131/150
Epoch 132/150
112/112 [=================== ] - 0s 2ms/step - loss: 0.5081
Epoch 133/150
Epoch 134/150
Epoch 135/150
0.5065
Epoch 136/150
Epoch 137/150
Epoch 138/150
112/112 [=================== ] - 0s 1ms/step - loss: 0.5051
Epoch 139/150
Epoch 140/150
Epoch 141/150
Epoch 142/150
Epoch 143/150
Epoch 144/150
Epoch 145/150
112/112 [=================== ] - 0s 1ms/step - loss: 0.5031
Epoch 146/150
Epoch 147/150
112/112 [================= ] - 0s 1ms/step - loss: 0.5026
```

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In [42]:	eval_mod	eval_model(result_02[0], result_02[1], result_02[2], 0.5)						
			precision	recall	f1-score	support		
		0	0.92	0.71	0.81	2373		
		1	0.42	0.78	0.54	627		
	accur	асу			0.73	3000		
	macro	avg	0.67	0.75	0.67	3000		
	weighted	avg	0.82	0.73	0.75	3000		

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SMOTE

```
over sample = SMOTE(sampling strategy="minority", random state=1)
In [43]:
         result_03 = nn_model(X, y, nodes, "relu", "adam", "binary_crossentropy", 150, 100, over
In [44]:
```

Model: "sequential_2"

Layer (type)	Output Shape	Param #
dense_14 (Dense)	(None, 3)	33
dense_15 (Dense)	(None, 5)	20
dense_16 (Dense)	(None, 6)	36
dense_17 (Dense)	(None, 7)	49
dense_18 (Dense)	(None, 6)	48
dense_19 (Dense)	(None, 5)	35
dense_20 (Dense)	(None, 1)	6

Total params: 227 Trainable params: 227 Non-trainable params: 0

Building NN Model

```
Epoch 1/150
112/112 [============= ] - 0s 1ms/step - loss: 0.6877
Epoch 2/150
Epoch 3/150
Epoch 4/150
Epoch 5/150
Epoch 6/150
112/112 [================== ] - 0s 2ms/step - loss: 0.5713
Epoch 7/150
112/112 [================= ] - 0s 2ms/step - loss: 0.5616
Epoch 8/150
Epoch 9/150
Epoch 10/150
Epoch 11/150
Epoch 12/150
112/112 [============= ] - 0s 2ms/step - loss: 0.5303
Epoch 13/150
Epoch 14/150
Epoch 15/150
Epoch 16/150
```

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```
Epoch 17/150
Epoch 18/150
112/112 [================== ] - 0s 2ms/step - loss: 0.5081
Epoch 19/150
Epoch 20/150
Epoch 21/150
Epoch 22/150
Epoch 23/150
Epoch 24/150
Epoch 25/150
Epoch 26/150
Epoch 27/150
Epoch 28/150
Epoch 29/150
Epoch 30/150
Epoch 31/150
Epoch 32/150
Epoch 33/150
Epoch 34/150
112/112 [============ ] - 0s 3ms/step - loss: 0.4749
Epoch 35/150
Epoch 36/150
Epoch 37/150
112/112 [================== ] - 0s 3ms/step - loss: 0.4737
Epoch 38/150
112/112 [============= ] - 0s 3ms/step - loss: 0.4733
Epoch 39/150
Epoch 40/150
112/112 [================= ] - 0s 2ms/step - loss: 0.4727
Epoch 41/150
112/112 [================== ] - 0s 2ms/step - loss: 0.4720
Epoch 42/150
Epoch 43/150
Epoch 44/150
Epoch 45/150
Epoch 46/150
Epoch 47/150
Epoch 48/150
Epoch 49/150
```

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Churning
112/112 [===================================
Epoch 50/150
112/112 [===================================
Epoch 51/150
112/112 [===================================
Epoch 52/150
112/112 [===================================
Epoch 53/150
112/112 [===================================
Epoch 54/150 112/112 [===================================
Epoch 55/150
112/112 [===================================
Epoch 56/150
112/112 [===================================
Epoch 57/150
112/112 [===================================
Epoch 58/150
112/112 [===================================
Epoch 59/150
112/112 [===================================
Epoch 60/150
112/112 [===================================
Epoch 61/150
112/112 [===================================
Epoch 62/150 112/112 [===================================
Epoch 63/150
112/112 [===================================
Epoch 64/150
112/112 [===================================
Epoch 65/150
112/112 [===================================
Epoch 66/150
112/112 [===================================
Epoch 67/150
112/112 [===================================
Epoch 68/150
112/112 [===================================
Epoch 69/150
112/112 [===================================
Epoch 70/150 112/112 [===================================
Epoch 71/150
112/112 [===================================
Epoch 72/150
112/112 [===================================
Epoch 73/150
112/112 [===================================
Epoch 74/150
112/112 [===================================
Epoch 75/150
112/112 [===================================
Epoch 76/150
112/112 [===================================
Epoch 77/150
112/112 [===================================
112/112 [===================================
Epoch 79/150
112/112 [===================================
Epoch 80/150
112/112 [===================================
Epoch 81/150
112/112 [===================================

localhost:8888/lab

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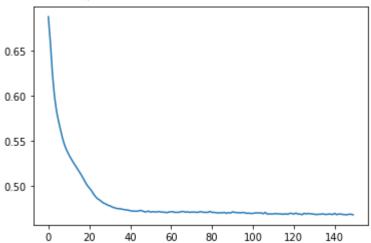
Channing
Epoch 82/150
112/112 [===================================
Epoch 83/150 112/112 [===================================
Epoch 84/150
112/112 [===================================
Epoch 85/150
112/112 [===================================
Epoch 86/150
112/112 [===================================
Epoch 87/150
112/112 [===================================
Epoch 88/150
112/112 [===================================
Epoch 89/150
112/112 [============] - 0s 2ms/step - loss: 0.4699
Epoch 90/150 112/112 [===================================
Epoch 91/150
112/112 [===================================
Epoch 92/150
112/112 [===================================
Epoch 93/150
112/112 [===================================
Epoch 94/150
112/112 [=============] - Os 2ms/step - loss: 0.4699
Epoch 95/150
112/112 [============] - 0s 2ms/step - loss: 0.4697
Epoch 96/150 112/112 [===================================
Epoch 97/150
112/112 [===================================
Epoch 98/150
112/112 [===================================
Epoch 99/150
112/112 [===================================
Epoch 100/150
112/112 [===================================
Epoch 101/150
112/112 [===================================
Epoch 102/150 112/112 [===================================
Epoch 103/150
112/112 [===================================
Epoch 104/150
112/112 [===================================
Epoch 105/150
112/112 [===================================
Epoch 106/150
112/112 [===================================
Epoch 107/150 112/112 [===================================
Epoch 108/150
112/112 [===================================
Epoch 109/150
112/112 [===================================
Epoch 110/150
112/112 [=============] - 0s 1ms/step - loss: 0.4685
Epoch 111/150
112/112 [===================================
Epoch 112/150
112/112 [===================================
112/112 [===================================
Epoch 114/150
-r

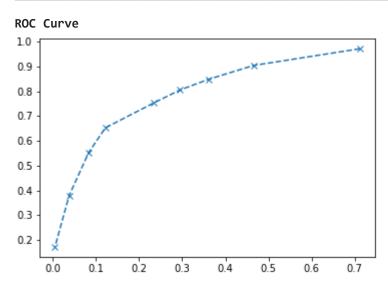
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```
Epoch 115/150
Epoch 116/150
0.4681
Epoch 117/150
Epoch 118/150
112/112 [================== ] - 0s 3ms/step - loss: 0.4681
Epoch 119/150
Epoch 120/150
Epoch 121/150
Epoch 122/150
Epoch 123/150
Epoch 124/150
Epoch 125/150
Epoch 126/150
Epoch 127/150
Epoch 128/150
Epoch 129/150
Epoch 130/150
112/112 [=================== ] - 0s 2ms/step - loss: 0.4684
Epoch 131/150
Epoch 132/150
112/112 [================= ] - 0s 3ms/step - loss: 0.4677
Epoch 133/150
Epoch 134/150
112/112 [================== ] - 0s 4ms/step - loss: 0.4681
Epoch 135/150
Epoch 136/150
Epoch 137/150
Epoch 138/150
Epoch 139/150
Epoch 140/150
Epoch 141/150
Epoch 142/150
Epoch 143/150
112/112 [=================== ] - 0s 2ms/step - loss: 0.4684
Epoch 144/150
Epoch 145/150
Epoch 146/150
```

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Model Summary





AUC ROC Score : 0.847656147609571

In [45]: eval_model(result_03[0], result_03[1], result_03[2], 0.5)

	precision	recall	f1-score	support
0	0.92	0.77	0.84	2373
1	0.46	0.75	0.57	627
accuracy			0.76	3000
macro avg	0.69	0.76	0.70	3000
weighted avg	0.82	0.76	0.78	3000

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Assumptions

The Recal score is the highest for the the RandomOverSampler model with medium complexity. However, we would prefer for a better score.

```
0.50 - Base (0.3)0.78 - RandomOverSampler (0.5)0.75 - SMOTE (0.5)
```

NN Models - High Complexity v1.0

In this iteration, we will build all three models with a higher complexity. To do this, we will increase the number of hidden layers and also the nodes within the hidden layers.

Base Model

```
In [46]: nodes = [5,6,7,8,7,6,5,4]
    result_10 = nn_model(X, y, nodes, "relu", "adam", "binary_crossentropy", 50, 100)
```

Model: "sequential_3"

Layer (type)	Output Shape	Param #
dense_21 (Dense)	(None, 3)	33
dense_22 (Dense)	(None, 5)	20
dense_23 (Dense)	(None, 6)	36
dense_24 (Dense)	(None, 7)	49
dense_25 (Dense)	(None, 8)	64
dense_26 (Dense)	(None, 7)	63
dense_27 (Dense)	(None, 6)	48
dense_28 (Dense)	(None, 5)	35
dense_29 (Dense)	(None, 4)	24
dense_30 (Dense)	(None, 1)	5
Total manage, 277		

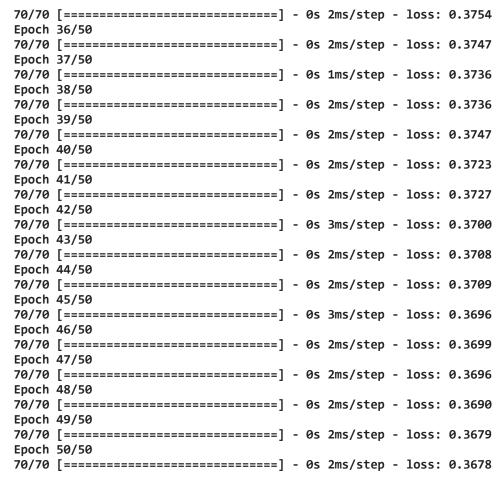
Total params: 377
Trainable params: 377
Non-trainable params: 0

Building NN Model

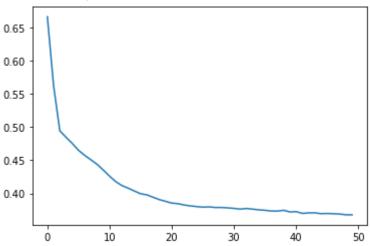
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			O.	idiriirig			
Epoch			0-	2ma /a+an		1	0.4045
70/70 Epoch	[=========]	-	05	2ms/step	-	TOSS:	0.4945
	[=========]	_	0 s	2ms/step	_	loss:	0.4847
Epoch	-			,			
70/70	[======]	-	0s	2ms/step	-	loss:	0.4755
Epoch			_			_	
	[========]	-	0s	1ms/step	-	loss:	0.4651
Epoch	//50 [=========]	_	۵c	1mc/stan	_	1000	0 1571
Epoch	-		03	Till3/3 Cep		1033.	0.4374
	[========]	-	0s	2ms/step	-	loss:	0.4507
Epoch							
	[=======]	-	0s	2ms/step	-	loss:	0.4439
Epoch	10/50 [========]		00	2mc/cton		1000	0 4252
Epoch	-	-	62	oms/step	-	1055.	0.4332
	[=========]	_	0s	2ms/step	-	loss:	0.4261
Epoch	12/50			-			
	[======]	-	0s	2ms/step	-	loss:	0.4178
	13/50		0-	2		1	0 4440
	[=======] 14/50	-	ØS.	2ms/step	-	Toss:	0.4119
	[========]	_	0 s	2ms/step	_	loss:	0.4080
-	15/50		••	, с с с р			
70/70	[======]	-	0s	2ms/step	-	loss:	0.4036
	16/50		_			_	
	[=========]	-	0s	2ms/step	-	loss:	0.3996
Epoch	[==========]	_	۵s	2ms/sten	_	1055.	0 3980
Epoch			03	21113/3 ССР		1033.	0.5500
	[=======]	-	0s	2ms/step	-	loss:	0.3943
Epoch							
	[=======]	-	0s	2ms/step	-	loss:	0.3908
Epoch	20/50 [========]		Q.c	2mc/ston	_	1000	a 2002
Epoch		_	62	Z1113/3 CEP		1055.	0.3002
	[========]	-	0s	2ms/step	-	loss:	0.3855
Epoch	22/50						
	[=======]	-	0s	2ms/step	-	loss:	0.3847
Epoch	23/50 [========]		0.0	2ms/stan		1000	0 2026
	24/50	-	05	ziiis/step	-	1055.	0.3020
	[======================================	_	0s	2ms/step	_	loss:	0.3813
	25/50			• •			
	[======]	-	0s	2ms/step	-	loss:	0.3803
	26/50		0-	2ma /a+an		1	0 2704
	[=====================================	-	05	zms/step	-	1055:	0.3/94
	[======================================	_	0s	2ms/step	_	loss:	0.3798
Epoch	28/50			-			
	[======]	-	0s	2ms/step	-	loss:	0.3789
Epoch			•	2			0 3700
70/70 Epoch	[==========]	-	05	2ms/step	-	TOSS:	0.3/89
	[========]	_	0s	2ms/step	_	loss:	0.3783
Epoch	-			, т т т г			
	[======]	-	0s	2ms/step	-	loss:	0.3776
Epoch			_	2		1	0 3755
	[=======] 33/50	-	ØS	∠ms/step	-	TOSS:	0.3765
	53/30 [=========]	_	05	2ms/sten	_	loss:	0.3774
Epoch				, 2 20p			
	[======]	-	0s	2ms/step	-	loss:	0.3765
Epoch	35/50						

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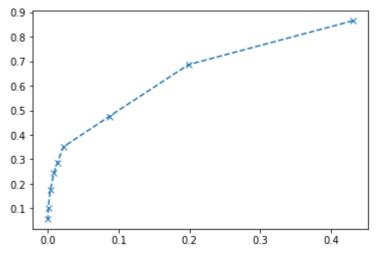


Model Summary



ROC Curve

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AUC ROC Score : 0.8311022931423491

ult_10[0], result_10[1], result_10[2], 0.3)
ult_10[0], result_10[1], result_10[2], 0.3)

	precision	recall	f1-score	support
0 1	0.87 0.59	0.91 0.48	0.89 0.53	2373 627
accuracy macro avg weighted avg	0.73 0.81	0.69 0.82	0.82 0.71 0.81	3000 3000 3000

eval_model(result_10[0], result_10[1], result_10[2], 0.2) In [48]:

	precision	recall	f1-score	support
0	0.91	0.80	0.85	2373
1	0.48	0.69	0.56	627
accuracy			0.78	3000
macro avg	0.69	0.74	0.71	3000
weighted avg	0.82	0.78	0.79	3000

Random Over Sampler

In [49]:

over_sample = RandomOverSampler(sampling_strategy="minority", random_state=1) result_11 = nn_model(X, y, nodes, "relu", "adam", "binary_crossentropy", 50, 100, over_

Model: "sequential_4"

Layer (type)	Output	Shape	Param #
dense_31 (D	ense)	(None,	3)	33
dense_32 (D	ense)	(None,	5)	20
dense_33 (D	ense)	(None,	6)	36
dense_34 (D	ense)	(None,	7)	49
dense_35 (D	ense)	(None,	8)	64

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dense_36	(Dense)	(None,	7)	63
dense_37	(Dense)	(None,	6)	48
dense_38	(Dense)	(None,	5)	35
dense_39	(Dense)	(None,	4)	24
dense_40	(Dense)	(None,	1)	5
=======				

Total params: 377
Trainable params: 377
Non-trainable params: 0

Building NN Model

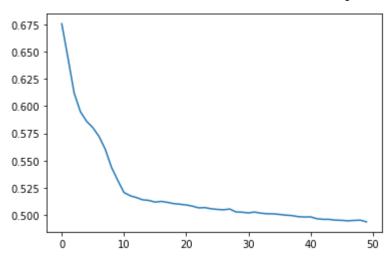
```
Epoch 1/50
Epoch 2/50
Epoch 3/50
Epoch 4/50
112/112 [============] - 0s 2ms/step - loss: 0.5949
Epoch 5/50
Epoch 6/50
Epoch 7/50
Epoch 8/50
Epoch 9/50
Epoch 10/50
Epoch 11/50
Epoch 12/50
Epoch 13/50
Epoch 14/50
Epoch 15/50
Epoch 16/50
Epoch 17/50
Epoch 18/50
Epoch 19/50
Epoch 20/50
Epoch 21/50
Epoch 22/50
Epoch 23/50
Epoch 24/50
```

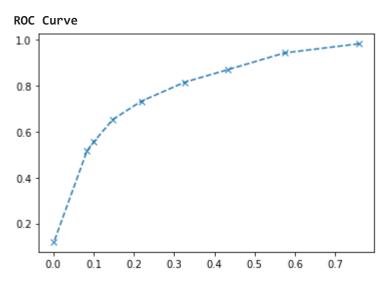
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Ondrining
112/112 [===========] - 0s 2ms/step - loss: 0.5069
Epoch 25/50
112/112 [===================================
Epoch 26/50 112/112 [===================================
Epoch 27/50
112/112 [===================================
Epoch 28/50
112/112 [===================================
Epoch 29/50
112/112 [=============] - 0s 2ms/step - loss: 0.5029
Epoch 30/50
112/112 [========] - 0s 2ms/step - loss: 0.5026
Epoch 31/50 112/112 [===================================
Epoch 32/50
112/112 [===================================
Epoch 33/50
112/112 [===================================
Epoch 34/50
112/112 [===================================
Epoch 35/50
112/112 [=============] - 0s 2ms/step - loss: 0.5011
Epoch 36/50
112/112 [========] - 0s 2ms/step - loss: 0.5006
Epoch 37/50 112/112 [===================================
Epoch 38/50
112/112 [===================================
Epoch 39/50
112/112 [===================================
Epoch 40/50
112/112 [===================================
Epoch 41/50
112/112 [========] - 0s 2ms/step - loss: 0.4984
Epoch 42/50 112/112 [===================================
Epoch 43/50
112/112 [===================================
Epoch 44/50
112/112 [===================================
Epoch 45/50
112/112 [============] - 0s 2ms/step - loss: 0.4954
Epoch 46/50
112/112 [===================================
Epoch 47/50
112/112 [===================================
112/112 [===================================
Epoch 49/50
112/112 [===================================
Epoch 50/50
112/112 [===================================

Model Summary

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AUC ROC Score : 0.8356127648163045

In [50]: eval_model(result_11[0], result_11[1], result_11[2], 0.5)

	precision	recall	f1-score	support
0 1	0.92 0.47	0.78 0.73	0.84 0.57	2373 627
accuracy macro avg weighted avg	0.69 0.82	0.76 0.77	0.77 0.71 0.79	3000 3000 3000

SMOTE

In [51]: over_sample = SMOTE(sampling_strategy="minority", random_state=1)
 result_12 = nn_model(X, y, nodes, "relu", "adam", "binary_crossentropy", 50, 100, over_

Model: "sequential_5"

Layer (type)	Output Shape	Param #
dense_41 (Dense)	(None, 3)	33

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dense_42	(Dense)	(None, 5)	20
dense_43	(Dense)	(None, 6)	36
dense_44	(Dense)	(None, 7)	49
dense_45	(Dense)	(None, 8)	64
dense_46	(Dense)	(None, 7)	63
dense_47	(Dense)	(None, 6)	48
dense_48	(Dense)	(None, 5)	35
dense_49	(Dense)	(None, 4)	24
dense_50	(Dense)	(None, 1)	5
=======	:==========		========

Total params: 377 Trainable params: 377 Non-trainable params: 0

·

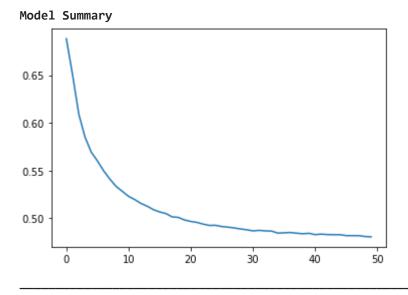
Building NN Model

-
Epoch 1/50
112/112 [===================================
Epoch 2/50
112/112 [===================================
Epoch 3/50
112/112 [===================================
Epoch 4/50
112/112 [===================================
Epoch 5/50
112/112 [===================================
Epoch 6/50
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Epoch 13/50 112/112 [===================================
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Epoch 16/50
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Epoch 17/50
112/112 [===================================
Epoch 18/50
112/112 [===================================
Epoch 19/50
112/112 [===================================
Epoch 20/50
•

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```
Epoch 21/50
Epoch 22/50
Epoch 23/50
Epoch 24/50
Epoch 25/50
112/112 [================== ] - 0s 2ms/step - loss: 0.4924
Epoch 26/50
Epoch 27/50
Epoch 28/50
112/112 [============= ] - 0s 2ms/step - loss: 0.4897
Epoch 29/50
Epoch 30/50
112/112 [============ ] - 0s 2ms/step - loss: 0.4877
Epoch 31/50
Epoch 32/50
112/112 [================= ] - 0s 2ms/step - loss: 0.4871
Epoch 33/50
Epoch 34/50
Epoch 35/50
Epoch 36/50
Epoch 37/50
Epoch 38/50
Epoch 39/50
Epoch 40/50
Epoch 41/50
Epoch 42/50
112/112 [============== ] - 0s 2ms/step - loss: 0.4832
Epoch 43/50
Epoch 44/50
Epoch 45/50
Epoch 46/50
Epoch 47/50
Epoch 48/50
Epoch 49/50
112/112 [============ ] - 0s 2ms/step - loss: 0.4807
Epoch 50/50
```

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ROC Curve

1.0

0.8

0.4

0.2

0.0

0.1

0.2

0.3

0.4

0.5

0.6

AUC ROC Score : 0.826390527135753

In [52]: eval_model(result_12[0], result_12[1], result_12[2], 0.5)

precision recall f1-score support

0 0.91 0.82 0.86 2373
1 0.50 0.69 0.58 627

accuracy 0.79 3000 macro avg 0.71 0.76 0.72 3000 weighted avg 0.82 0.79 0.80 3000

Assumptions

As we've increased the complexity, there has been some change with Recall scores. RandomOverSampler got the higher score. And we have taken two threshold values for the Base model.

0.48, 0.69 - Base (0.3, 0.2)

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0.73 - RandomOverSampler (0.5)

0.69 - SMOTE (0.5)

NN Models - Low Complexity v1.0

We will now create the models with very low complexity. There will be only one hidden layer in this architecture.

Base Model

```
nodes = [3]
In [53]:
     result 20 = nn model(X, y, nodes, "relu", "adam", "binary crossentropy", 50)
     Model: "sequential_6"
     Layer (type)
                     Output Shape
                                    Param #
     ------
     dense_51 (Dense)
                     (None, 3)
                                    33
     dense 52 (Dense)
                     (None, 3)
                                    12
     dense_53 (Dense)
                     (None, 1)
     ______
     Total params: 49
     Trainable params: 49
     Non-trainable params: 0
     Building NN Model
     Epoch 1/50
     Epoch 2/50
     Epoch 4/50
     Epoch 5/50
     Epoch 6/50
     219/219 [============== ] - 0s 1ms/step - loss: 0.4463
     Epoch 7/50
     219/219 [============ ] - 0s 2ms/step - loss: 0.4428
     Epoch 8/50
     219/219 [============== ] - 0s 2ms/step - loss: 0.4405
     Epoch 9/50
     Epoch 10/50
     219/219 [============== ] - 0s 1ms/step - loss: 0.4376
     Epoch 11/50
     219/219 [=============== ] - 0s 1ms/step - loss: 0.4360
     Epoch 12/50
     219/219 [============== ] - 0s 1ms/step - loss: 0.4345
     Epoch 13/50
```

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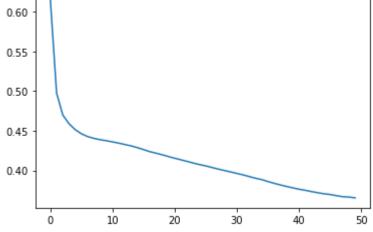
	`	Jiidii	·····9			
219/219 [========]	-	0s	1ms/step	-	loss:	0.4327
Epoch 14/50 219/219 [=====================]	_	05	2ms/step	_	loss:	0.4310
Epoch 15/50			-			
219/219 [========] Enach 16/50	-	0s	2ms/step	-	loss:	0.4288
Epoch 16/50 219/219 [====================]	_	0s	1ms/step	_	loss:	0.4263
Epoch 17/50			•			
219/219 [====================================	-	0s	1ms/step	-	loss:	0.4237
219/219 [=========]	-	0s	1ms/step	-	loss:	0.4218
Epoch 19/50		_				
219/219 [========] Epoch 20/50	-	0s	1ms/step	-	loss:	0.4198
219/219 [=========]	-	0s	1ms/step	-	loss:	0.4176
Epoch 21/50 219/219 [====================================	_	Q.c	1mc/cton	_	1000	0 4154
Epoch 22/50	Ī	62	Tills/2ceb	-	1022:	0.4154
219/219 [==========]	-	0s	1ms/step	-	loss:	0.4134
Epoch 23/50 219/219 [====================================	_	95	1ms/sten	_	loss	0.4114
Epoch 24/50			-			
219/219 [=======]	-	0s	1ms/step	-	loss:	0.4093
Epoch 25/50 219/219 [====================================	_	0s	1ms/step	_	loss:	0.4074
Epoch 26/50			•			
219/219 [=========] Epoch 27/50	-	0s	1ms/step	-	loss:	0.4058
219/219 [=========]	-	0s	1ms/step	-	loss:	0.4037
Epoch 28/50		0 -	4			0 4040
219/219 [========] Epoch 29/50	-	ØS	1ms/step	-	TOSS:	0.4018
219/219 [=========]	-	0s	2ms/step	-	loss:	0.3999
Epoch 30/50 219/219 [====================================		Q.c	1mc/cton	_	1000	A 2001
Epoch 31/50			-			
219/219 [========]	-	0s	2ms/step	-	loss:	0.3963
Epoch 32/50 219/219 [====================]	_	0s	2ms/step	_	loss:	0.3944
Epoch 33/50						
219/219 [====================================	-	0s	1ms/step	-	loss:	0.3923
219/219 [=========]	-	0s	2ms/step	-	loss:	0.3902
Epoch 35/50		_				
219/219 [====================================	-	1s	2ms/step	-	loss:	0.3885
219/219 [=========]	-	0s	2ms/step	-	loss:	0.3860
Epoch 37/50 219/219 [=====================]		Q.c	2mc/ston	_	1000	0 2027
Epoch 38/50	Ī	62	ziiis/step	-	1022:	0.3637
219/219 [=========]	-	1 s	3ms/step	-	loss:	0.3817
Epoch 39/50 219/219 [====================]	_	1ς	3ms/sten	_	loss	0.3798
Epoch 40/50			•			
219/219 [====================================	-	1 s	3ms/step	-	loss:	0.3780
Epoch 41/50 219/219 [====================]	_	0s	2ms/step	_	loss:	0.3763
Epoch 42/50			•			
219/219 [====================================	-	0s	1ms/step	-	loss:	0.3750
219/219 [========]	-	0s	1ms/step	-	loss:	0.3733
Epoch 44/50		0-	1mc/c+==		1000	0 2710
219/219 [========] Epoch 45/50	-	U S	TIIIS/STEP	-	TOSS:	0.3/19
219/219 [=======]	-	0s	1ms/step	-	loss:	0.3706

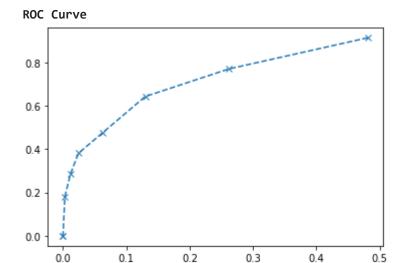
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```
Epoch 46/50
219/219 [=========== ] - 0s 1ms/step - loss: 0.3697
Epoch 47/50
219/219 [============ ] - 0s 1ms/step - loss: 0.3682
Epoch 48/50
219/219 [=========== ] - 0s 1ms/step - loss: 0.3670
Epoch 49/50
219/219 [=========== ] - 0s 1ms/step - loss: 0.3665
Epoch 50/50
219/219 [=========== ] - 0s 1ms/step - loss: 0.3655
```

0.60 0.55

Model Summary





AUC ROC Score : 0.8453743637721282

eval_model(result_20[0], result_20[1], result_20[2], 0.3) In [54]:

	precision	recall	f1-score	support
0	0.90	0.87	0.89	2373
1	0.57	0.64	0.60	627
accuracy			0.82	3000
macro avg	0.73	0.76	0.74	3000

localhost:8888/lab 43/158 weighted avg 0.83 0.82 0.83 3000

RandomOverSampler

In [55]:

```
over_sample = RandomOverSampler(sampling_strategy='minority', random_state=1)
result_21 = nn_model(X, y, nodes, "relu", "adam", "binary_crossentropy", 150, os=over_s
```

Model: "sequential_7"

Layer (type)	Output Shape	Param #
		========
dense_54 (Dense)	(None, 3)	33
dense_55 (Dense)	(None, 3)	12
dense 56 (Dense)	(None, 1)	4
=======================================	=======================================	========

Total params: 49
Trainable params: 49
Non-trainable params: 0

Building NN Model

```
Epoch 1/150
350/350 [=============== ] - 0s 1ms/step - loss: 0.6989
Epoch 2/150
350/350 [============== ] - 0s 1ms/step - loss: 0.6854
Epoch 3/150
350/350 [=============== ] - 0s 1ms/step - loss: 0.6578
Epoch 4/150
350/350 [=============== ] - 0s 1ms/step - loss: 0.6203
Epoch 5/150
350/350 [=============== ] - 0s 1ms/step - loss: 0.5992
Epoch 6/150
350/350 [============== ] - 0s 1ms/step - loss: 0.5774
Epoch 7/150
350/350 [================ ] - 0s 1ms/step - loss: 0.5593
Epoch 8/150
Epoch 9/150
Epoch 10/150
Epoch 11/150
Epoch 12/150
350/350 [=============== ] - 0s 1ms/step - loss: 0.5156
Epoch 13/150
350/350 [============= ] - 0s 1ms/step - loss: 0.5117
Epoch 14/150
350/350 [============== ] - 0s 1ms/step - loss: 0.5089
Epoch 15/150
350/350 [============== ] - 0s 1ms/step - loss: 0.5068
Epoch 16/150
350/350 [=============== ] - 0s 1ms/step - loss: 0.5052
Epoch 17/150
Epoch 18/150
350/350 [============= ] - 0s 1ms/step - loss: 0.5023
```

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Charming
Epoch 19/150 350/350 [====================================
Epoch 20/150
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Epoch 21/150
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Epoch 22/150
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Epoch 24/150
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Epoch 49/150
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Epoch 50/150 350/350 [====================================
Epoch 51/150
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Charming	
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Epoch 52/150 350/350 [====================================	12
Epoch 53/150	12
350/350 [====================================	9 9
Epoch 54/150	
350/350 [============] - 0s 1ms/step - loss: 0.486 Epoch 55/150	<i>3</i> 9
350/350 [====================================	9 9
Epoch 56/150	
350/350 [===========] - 0s 1ms/step - loss: 0.480	ð6
Epoch 57/150 350/350 [====================================	25
Epoch 58/150	,,
350/350 [====================================	9 5
Epoch 59/150	0.4
350/350 [============] - 0s 1ms/step - loss: 0.486 Epoch 60/150	94
350/350 [====================================	ð4
Epoch 61/150	
350/350 [====================================	ð3
350/350 [====================================	99
Epoch 63/150	
350/350 [====================================	91
Epoch 64/150 350/350 [====================================	20
Epoch 65/150	70
350/350 [====================================	98
Epoch 66/150	
350/350 [====================================	99
350/350 [====================================	99
Epoch 68/150	
350/350 [============] - 0s 1ms/step - loss: 0.479	99
Epoch 69/150 350/350 [====================================	97
Epoch 70/150	
350/350 [===========] - 0s 1ms/step - loss: 0.479	96
Epoch 71/150 350/350 [====================================	٩Q
Epoch 72/150	,,
350/350 [====================================	98
Epoch 73/150	00
350/350 [=============] - 0s 1ms/step - loss: 0.479	98
350/350 [====================================	95
Epoch 75/150	
350/350 [=============] - 0s 1ms/step - loss: 0.479	96
350/350 [====================================	95
Epoch 77/150	
350/350 [====================================	95
Epoch 78/150 350/350 [====================================	95
Epoch 79/150	
350/350 [====================================	94
Epoch 80/150 350/350 [====================================	0.4
Epoch 81/150	74
350/350 [====================================	91
Epoch 82/150	~ -
350/350 [=============] - 0s 1ms/step - loss: 0.479 Epoch 83/150	75
350/350 [====================================	91

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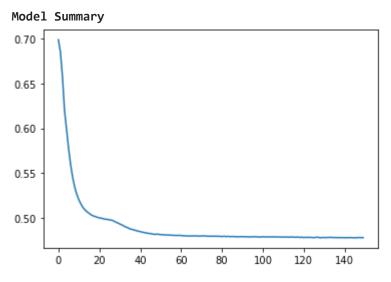
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Epoch 84/150 350/350 [====================================
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Epoch 115/150
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Epoch 116/150

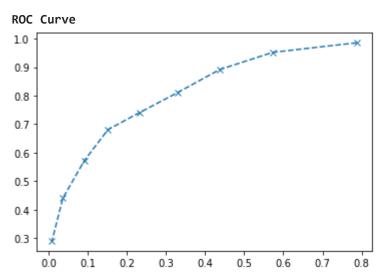
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Epoch 146/150
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Epoch 148/150
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AUC ROC Score : 0.8486451446395554

In [56]: eval_model(result_21[0], result_21[1], result_21[2], 0.5)

	precision	recall	f1-score	support
0	0.92	0.77	0.84	2373
1	0.46	0.74	0.57	627
accuracy			0.76	3000
macro avg	0.69	0.75	0.70	3000
weighted avg	0.82	0.76	0.78	3000

SMOTE

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The [E7]: Over sample - SMOTE/sampling strategy-!mine

In [57]: over_sample = SMOTE(sampling_strategy='minority', random_state=1)
 result_22 = nn_model(X, y, nodes, "relu", "adam", "binary_crossentropy", 150, os=over_s

Model: "sequential_8"

Layer (type)	Output Shape	Param #
dense_57 (Dense)	(None, 3)	33
dense_58 (Dense)	(None, 3)	12
dense_59 (Dense)	(None, 1)	4

Total params: 49
Trainable params: 49
Non-trainable params: 0

Building NN Model

```
Epoch 1/150
Epoch 2/150
350/350 [============== ] - 0s 1ms/step - loss: 0.6494
Epoch 3/150
350/350 [============== ] - 0s 1ms/step - loss: 0.5873
Epoch 4/150
350/350 [=============== ] - 0s 977us/step - loss: 0.5648
Epoch 5/150
Epoch 6/150
350/350 [================ ] - 0s 1ms/step - loss: 0.5552
Epoch 7/150
350/350 [============] - 0s 1ms/step - loss: 0.5525
Epoch 8/150
350/350 [============== ] - 0s 1ms/step - loss: 0.5508
Epoch 9/150
Epoch 10/150
Epoch 11/150
Epoch 12/150
Epoch 13/150
350/350 [============== ] - 0s 1ms/step - loss: 0.5462
Epoch 14/150
350/350 [============== ] - 0s 1ms/step - loss: 0.5458
Epoch 15/150
Epoch 16/150
350/350 [============= ] - 0s 1ms/step - loss: 0.5448
Epoch 17/150
350/350 [============== ] - 0s 1ms/step - loss: 0.5445
Epoch 18/150
Epoch 19/150
350/350 [=============== ] - 0s 1ms/step - loss: 0.5436
Epoch 20/150
Epoch 21/150
350/350 [============== ] - 0s 1ms/step - loss: 0.5430
Epoch 22/150
```

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Epoch 23/150
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Epoch 87/150 350/350 [====================================
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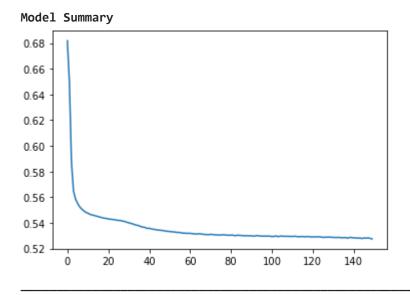
localhost:8888/lab 52/158

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Epoch 88/150 350/350 [====================================
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Epoch 119/150 350/350 [====================================
Epoch 120/150

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```
350/350 [============== ] - 0s 1ms/step - loss: 0.5290
Epoch 121/150
350/350 [============== ] - 0s 1ms/step - loss: 0.5291
Epoch 122/150
350/350 [============= ] - 0s 1ms/step - loss: 0.5291
Epoch 123/150
350/350 [============== ] - 0s 1ms/step - loss: 0.5291
Epoch 124/150
Epoch 125/150
Epoch 126/150
Epoch 127/150
350/350 [=============== ] - 0s 1ms/step - loss: 0.5288
Epoch 128/150
350/350 [============== ] - 0s 1ms/step - loss: 0.5288
Epoch 129/150
350/350 [=============== ] - 0s 1ms/step - loss: 0.5289
Epoch 130/150
Epoch 131/150
Epoch 132/150
350/350 [============== ] - 0s 1ms/step - loss: 0.5286
Epoch 133/150
Epoch 134/150
350/350 [============= ] - 0s 1ms/step - loss: 0.5287
Epoch 135/150
350/350 [============== ] - 0s 1ms/step - loss: 0.5284
Epoch 136/150
Epoch 137/150
Epoch 138/150
350/350 [============= ] - 0s 1ms/step - loss: 0.5281
Epoch 139/150
Epoch 140/150
Epoch 141/150
350/350 [============== ] - 0s 1ms/step - loss: 0.5283
Epoch 142/150
350/350 [============== ] - 0s 1ms/step - loss: 0.5282
Epoch 143/150
350/350 [============= ] - 0s 1ms/step - loss: 0.5281
Epoch 144/150
350/350 [============= ] - 0s 989us/step - loss: 0.5282
Epoch 145/150
350/350 [============= ] - 0s 1ms/step - loss: 0.5278
Epoch 146/150
350/350 [============== ] - 0s 1ms/step - loss: 0.5282
Epoch 147/150
Epoch 148/150
350/350 [============== ] - 0s 1ms/step - loss: 0.5283
Epoch 149/150
350/350 [============== ] - 0s 1ms/step - loss: 0.5279
Epoch 150/150
350/350 [=============== ] - 0s 1ms/step - loss: 0.5275
```

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eval_model(result_22[0], result_22[1], result_22[2], 0.5) In [58]: precision recall f1-score support 0 0.91 0.72 0.80 2373 1 0.41 0.73 0.52 627 accuracy 0.72 3000 0.66 macro avg 0.73 0.66 3000

0.74

3000

Assumptions

weighted avg

RandomOverSampler showed the same results as from the previous iteration.

0.72

0.63 - Base (0.5)

0.74 - RandomOverSampler (0.5)

0.81

AUC ROC Score : 0.7958294099421253

0.73 - SMOTE (0.5)

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NN Models - Low Complexity v1.1

The models in this iteration will have two hidden layers.

Base Model

```
In [59]: nodes = [3,3]
result_30 = nn_model(X, y, nodes, "relu", "adam", "binary_crossentropy", 50)
```

Model: "sequential_9"

Layer (type)	Output Shape	Param #
dense_60 (Dense)	(None, 3)	33
dense_61 (Dense)	(None, 3)	12
dense_62 (Dense)	(None, 3)	12
dense_63 (Dense)	(None, 1)	4

Total params: 61
Trainable params: 61
Non-trainable params: 0

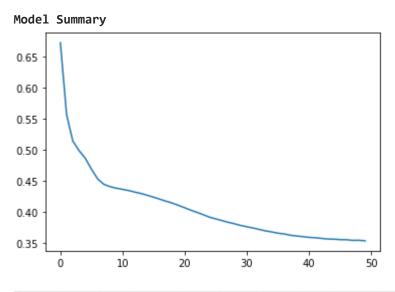
Building NN Model

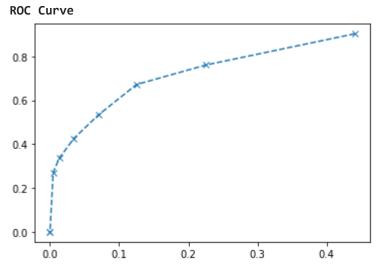
```
Epoch 1/50
219/219 [================= ] - 0s 911us/step - loss: 0.6720
Epoch 2/50
Epoch 3/50
219/219 [================ ] - 0s 1ms/step - loss: 0.5139
Epoch 4/50
219/219 [============== ] - 0s 1ms/step - loss: 0.4986
Epoch 5/50
219/219 [============== ] - 0s 1ms/step - loss: 0.4863
Epoch 6/50
219/219 [=============== ] - 0s 1ms/step - loss: 0.4685
Epoch 7/50
219/219 [============== ] - 0s 1ms/step - loss: 0.4529
Epoch 8/50
Epoch 9/50
Epoch 10/50
219/219 [============= ] - 0s 1ms/step - loss: 0.4380
Epoch 11/50
219/219 [============== ] - 0s 1ms/step - loss: 0.4362
Epoch 12/50
219/219 [============= ] - 0s 1ms/step - loss: 0.4342
Epoch 13/50
219/219 [============== ] - 0s 1ms/step - loss: 0.4317
Epoch 14/50
Epoch 15/50
219/219 [============== ] - 0s 1ms/step - loss: 0.4265
Epoch 16/50
```

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Epoch 17/50
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Epoch 18/50
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Epoch 46/50
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Epoch 47/50
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Epoch 48/50
219/219 [====================================

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AUC ROC Score : 0.854921562420398

```
In [60]: eval_model(result_30[0], result_30[1], result_30[2], 0.3)
```

	precision	recall	f1-score	support
0 1	0.91 0.59	0.87 0.67	0.89 0.63	2373 627
accuracy macro avg weighted avg	0.75 0.84	0.77 0.83	0.83 0.76 0.84	3000 3000 3000

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0	0.92	0.77	0.84	2373
1	0.47	0.76	0.58	627
accuracy			0.77	3000
macro avg	0.70	0.77	0.71	3000
weighted avg	0.83	0.77	0.79	3000

RandomOverSampler

In [62]:

```
over_sample = RandomOverSampler(sampling_strategy='minority', random_state=1)
result_31 = nn_model(X, y, nodes, "relu", "adam", "binary_crossentropy", 150, os=over_s
```

Model: "sequential_10"

Layer (type)	Output Shape	Param #
dense_64 (Dense)	(None, 3)	33
dense_65 (Dense)	(None, 3)	12
dense_66 (Dense)	(None, 3)	12
dense_67 (Dense)	(None, 1)	4

Total params: 61 Trainable params: 61 Non-trainable params: 0

Building NN Model

```
Epoch 1/150
350/350 [=============== ] - 0s 884us/step - loss: 0.6947
Epoch 2/150
350/350 [============= ] - 0s 935us/step - loss: 0.6871
Epoch 3/150
350/350 [=============== ] - 0s 931us/step - loss: 0.6550
Epoch 4/150
350/350 [================ ] - 0s 972us/step - loss: 0.6225
Epoch 5/150
350/350 [=============== ] - 0s 921us/step - loss: 0.6055
Epoch 6/150
Epoch 7/150
350/350 [=============== ] - 0s 951us/step - loss: 0.5868
Epoch 8/150
350/350 [============== ] - 0s 1ms/step - loss: 0.5801
Epoch 9/150
350/350 [============== ] - 0s 1ms/step - loss: 0.5742
Epoch 10/150
350/350 [============== ] - 0s 1ms/step - loss: 0.5684
Epoch 11/150
350/350 [=============== ] - 0s 1ms/step - loss: 0.5628
Epoch 12/150
350/350 [============== ] - 0s 1ms/step - loss: 0.5572
Epoch 13/150
350/350 [=============== ] - 0s 1ms/step - loss: 0.5513
Epoch 14/150
350/350 [============] - 0s 1ms/step - loss: 0.5455
Epoch 15/150
```

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Epoch 80/150

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Epoch 81/150 350/350 [====================================
Epoch 82/150
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Epoch 83/150
350/350 [==============] - 0s 1ms/step - loss: 0.4892 Epoch 84/150
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Epoch 85/150
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Epoch 86/150 350/350 [====================================
Epoch 87/150
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Epoch 88/150
350/350 [=============] - 0s 1ms/step - loss: 0.4894 Epoch 89/150
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Epoch 107/150
350/350 [==============] - 0s 1ms/step - loss: 0.4887 Epoch 108/150
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Epoch 144/150
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60

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100

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140

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20

40

AUC ROC Score : 0.8443957843119463

ROC Curve 1.0 0.9 0.8 0.7 0.6 0.5 0.4 0.3 0.0 0.1 0.2 0.3 0.4 0.5 0.6 0.7

0	0.92	0.78	0.84	2373
1	0.47	0.73	0.57	627
accuracy			0.77	3000
macro avg	0.69	0.76	0.71	3000

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> weighted avg 0.82 0.77 0.79 3000

SMOTE

In [64]:

```
over_sample = SMOTE(sampling_strategy='minority', random_state=1)
result_32 = nn_model(X, y, nodes, "relu", "adam", "binary_crossentropy", 150, os=over_s
```

Model: "sequential_11"

Layer (type)	Output Shape	Param #
dense_68 (Dense)	(None, 3)	33
dense_69 (Dense)	(None, 3)	12
dense_70 (Dense)	(None, 3)	12
dense_71 (Dense)	(None, 1)	4

Total params: 61 Trainable params: 61 Non-trainable params: 0

Building NN Model

```
Epoch 1/150
350/350 [=============== ] - 0s 947us/step - loss: 0.6881
Epoch 2/150
350/350 [=============== ] - 0s 1ms/step - loss: 0.6575
Epoch 3/150
350/350 [============== ] - 0s 968us/step - loss: 0.6209
Epoch 4/150
350/350 [============== ] - 0s 1ms/step - loss: 0.6009
Epoch 5/150
350/350 [=============== ] - 0s 1ms/step - loss: 0.5882
Epoch 6/150
350/350 [=============== ] - 0s 980us/step - loss: 0.5780
Epoch 7/150
Epoch 8/150
Epoch 9/150
Epoch 10/150
Epoch 11/150
350/350 [============== ] - 0s 1ms/step - loss: 0.5519
Epoch 12/150
350/350 [============= ] - 0s 1ms/step - loss: 0.5492
Epoch 13/150
350/350 [============== ] - 0s 1ms/step - loss: 0.5475
Epoch 14/150
350/350 [============== ] - 0s 1ms/step - loss: 0.5459
Epoch 15/150
350/350 [============== ] - 0s 1ms/step - loss: 0.5445
Epoch 16/150
Epoch 17/150
350/350 [============= ] - 0s 1ms/step - loss: 0.5417
```

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			3			
Epoch 18/150		0-	4		1	0 5406
350/350 [==========]	-	0S	1ms/step	-	Toss:	0.5406
Epoch 19/150 350/350 [=======]	_	۵c	1ms/stan .		1066.	0 539/
Epoch 20/150		03	тііз/ Зсер		1033.	0.5554
350/350 [====================================	_	0s	1ms/step ·	_	loss:	0.5380
Epoch 21/150			•			
350/350 [=========]	-	0s	1ms/step ·	-	loss:	0.5367
Epoch 22/150						
350/350 [==========]	-	0s	1ms/step ·	-	loss:	0.5356
Epoch 23/150		•	4			0 = 244
350/350 [===========] Epoch 24/150	-	0S	ims/step	-	Toss:	0.5344
350/350 [========]	_	۵c	1ms/stan .		1000	0 5332
Epoch 25/150		03	тііз/ Зсер		1033.	0.5552
350/350 [====================================	_	0s	1ms/step ·	_	loss:	0.5327
Epoch 26/150			•			
350/350 [=======]	-	0s	1ms/step ·	-	loss:	0.5322
Epoch 27/150			_		_	
350/350 [========]	-	0s	1ms/step	-	loss:	0.5312
Epoch 28/150 350/350 [=======]		00	1mc/c+on		1000.	0 5201
Epoch 29/150	-	05	Tills/Step	-	1022:	0.5501
350/350 [==========]	_	0 s	1ms/step	_	loss:	0.5295
Epoch 30/150		0.5	<i>5</i> , 5 ccp			0.5255
350/350 [===========]	-	0s	1ms/step ·	-	loss:	0.5288
Epoch 31/150						
350/350 [=========]	-	0s	1ms/step ·	-	loss:	0.5281
Epoch 32/150		_			_	
350/350 [===========]	-	0s	1ms/step	-	Toss:	0.5275
Epoch 33/150 350/350 [=======]	_	۵c	1mc/sten	_	1000	0 5270
Epoch 34/150	_	03	Illis/scep		1033.	0.3270
350/350 [====================================	_	0s	1ms/step ·	_	loss:	0.5259
Epoch 35/150			-			
350/350 [=======]	-	0s	1ms/step ·	-	loss:	0.5250
Epoch 36/150			_		_	
350/350 [=========]	-	0s	1ms/step	-	loss:	0.5241
Epoch 37/150 350/350 [=======]		00	1mc/cton		10001	0 5220
Epoch 38/150	-	05	Tills/Step	-	1022:	0.5258
350/350 [==========]	_	0 s	1ms/step	_	loss:	0.5227
Epoch 39/150			о, о сор			
350/350 [===========]	-	0s	1ms/step ·	-	loss:	0.5221
Epoch 40/150						
350/350 [===========]	-	0s	1ms/step ·	-	loss:	0.5209
Epoch 41/150		0-	4		1	0 5242
350/350 [=======] Epoch 42/150	-	05	ims/step	-	TOSS:	0.5212
350/350 [========]	_	as	1ms/sten	_	1055.	0.5204
Epoch 43/150		03	тііз/ Зсер		1033.	0.5204
350/350 [====================================	-	0s	1ms/step ·	_	loss:	0.5200
Epoch 44/150			-			
350/350 [==========]	-	0s	1ms/step ·	-	loss:	0.5197
Epoch 45/150		_			_	
350/350 [====================================	-	0s	1ms/step	-	loss:	0.5199
Epoch 46/150 350/350 [=======]	_	۵c	1mc/ctan		1000	0 5190
Epoch 47/150	-	U 3	Tm3/2rch .	-	1033.	0.0103
350/350 [====================================	_	0s	1ms/step ·	_	loss:	0.5192
Epoch 48/150			-			
350/350 [=======]	-	0s	1ms/step ·	-	loss:	0.5189
Epoch 49/150		_			_	
350/350 [=======] Epoch 50/150	-	0s	1ms/step ·	-	Toss:	0.5182
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Epoch 53/150
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Epoch 56/150 350/350 [====================================
Epoch 57/150
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Epoch 58/150
350/350 [==============] - 0s 1ms/step - loss: 0.5176 Epoch 59/150
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Epoch 72/150
350/350 [==============] - 0s 1ms/step - loss: 0.5154 Epoch 73/150
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Epoch 74/150
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Epoch 81/150
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localhost:8888/lab

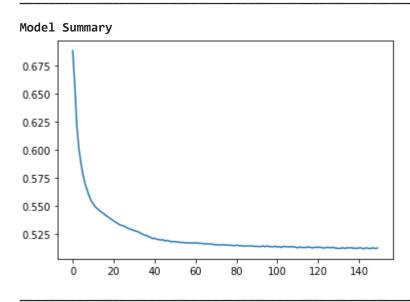
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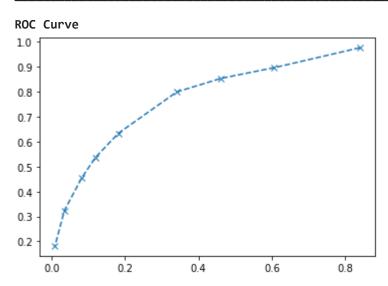
Epoch 83/150 350/350 [====================================
Epoch 84/150
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Epoch 112/150
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Epoch 114/150
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Epoch 115/150

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350/350 [====================================
Epoch 116/150
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Epoch 145/150
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Epoch 146/150
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350/350 [====================================

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AUC ROC Score : 0.8013376159626743

In [65]: eval_model(result_32[0], result_32[1], result_32[2], 0.4)

	precision	recall	f1-score	support
0	0.93	0.66	0.77	2373
1	0.38	0.80	0.52	627
accuracy			0.69	3000
macro avg	0.65	0.73	0.64	3000
weighted avg	0.81	0.69	0.72	3000

Assumptions

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In this iteration, we followed up after creating models with the lowest complexity. We slightly increased the complexity from one hidden layer to two hidden layers. The Recall scores seem to have bettered. SMOTE scored better.

```
0.67, 0.76 - Base (0.3, 0.2)
0.73 - RandomOverSampler (0.5)
0.80 - SMOTE (0.4)
```

NN Models - Low Complexity v1.2

The models in this iteration will have three hidden layers.

Base Model

Layer (type)	Output Shape	Param #
dense_72 (Dense)	(None, 3)	33
dense_73 (Dense)	(None, 3)	12
dense_74 (Dense)	(None, 5)	20
dense_75 (Dense)	(None, 3)	18
dense_76 (Dense)	(None, 1)	4

Total params: 87
Trainable params: 87
Non-trainable params: 0

Building NN Model

```
Epoch 1/50
219/219 [=============== ] - 0s 906us/step - loss: 0.6625
Epoch 2/50
219/219 [=============== ] - 0s 975us/step - loss: 0.5416
Epoch 3/50
219/219 [============= ] - 0s 1ms/step - loss: 0.4858
Epoch 4/50
219/219 [=============== ] - 0s 984us/step - loss: 0.4636
Epoch 5/50
219/219 [============= ] - 0s 1ms/step - loss: 0.4501
Epoch 6/50
219/219 [============== ] - 0s 1ms/step - loss: 0.4370
Epoch 7/50
Epoch 8/50
219/219 [============== ] - 0s 1ms/step - loss: 0.4175
```

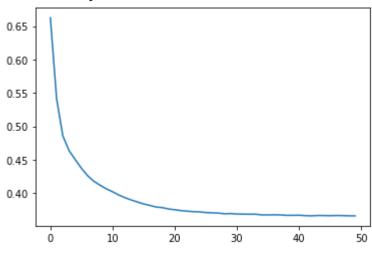
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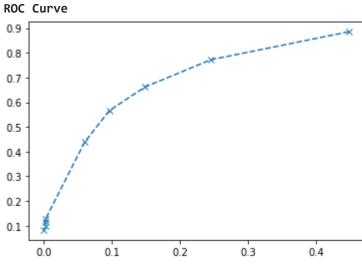
	`	Jiidii	······g
Epoch 9/50 219/219 [====================================		00	1mc/cton locc. 0 4117
Epoch 10/50	-	05	1ms/step - 10ss: 0.411/
219/219 [====================================	_	95	1ms/sten - loss: 0.4063
Epoch 11/50		03	1033. 0.4003
219/219 [====================================	-	0s	1ms/step - loss: 0.4019
Epoch 12/50			•
219/219 [========]	-	0s	1ms/step - loss: 0.3970
Epoch 13/50			
219/219 [====================================	-	0s	1ms/step - loss: 0.3930
Epoch 14/50		0-	1mg/stan lass 0 2006
219/219 [====================================	-	05	Ims/step - 10ss: 0.3896
219/219 [====================================	_	۵c	1ms/sten - loss: 0 3866
Epoch 16/50		03	11113/3 СЕР - 1033. 0.3000
219/219 [====================================	_	0s	993us/step - loss: 0.3837
Epoch 17/50			•
219/219 [=========]	-	0s	1ms/step - loss: 0.3814
Epoch 18/50			
219/219 [====================================	-	0s	1ms/step - loss: 0.3790
Epoch 19/50		0-	1mg/stan 1sas 0 2702
219/219 [====================================	-	0S	1ms/step - loss: 0.3782
Epoch 20/50 219/219 [====================================	_	۵c	1ms/stan - loss: 0 3762
Epoch 21/50	_	62	IIIS/SCEP - 1033. 0.3702
219/219 [====================================	_	0s	1ms/step - loss: 0.3749
Epoch 22/50			
219/219 [====================================	-	0s	1ms/step - loss: 0.3737
Epoch 23/50			
219/219 [=========]	-	0s	1ms/step - loss: 0.3729
Epoch 24/50		_	
219/219 [====================================	-	0s	1ms/step - loss: 0.3721
Epoch 25/50		00	1mc/ston loss, 0 2710
219/219 [====================================	-	05	1ms/step - 10ss: 0.3/19
219/219 [====================================	_	95	1ms/sten - loss: 0.3708
Epoch 27/50		0.5	
219/219 [====================================	-	0s	1ms/step - loss: 0.3704
Epoch 28/50			•
219/219 [========]	-	0s	1ms/step - loss: 0.3700
Epoch 29/50			
219/219 [====================================	-	0s	1ms/step - loss: 0.3689
Epoch 30/50 219/219 [====================================		0-	1/-ton loos: 0 3603
Epoch 31/50	-	05	Ims/step - 10ss: 0.3693
219/219 [====================================	_	95	1ms/sten - loss: 0.3686
Epoch 32/50		0.5	
219/219 [====================================	-	0s	1ms/step - loss: 0.3684
Epoch 33/50			
219/219 [=========]	-	0s	1ms/step - loss: 0.3682
Epoch 34/50			
219/219 [====================================	-	0s	1ms/step - loss: 0.3683
Epoch 35/50 219/219 [====================================		00	1mc/ston loss: 0 2672
Epoch 36/50	-	05	Ims/step - 10ss: 0.36/3
219/219 [===================================	_	95	1ms/sten - loss: 0.3672
Epoch 37/50		03	1033. 0.3072
219/219 [====================================	-	0s	1ms/step - loss: 0.3674
Epoch 38/50			•
219/219 [=========]	-	0s	1ms/step - loss: 0.3672
Epoch 39/50		_	
219/219 [====================================	-	0s	1ms/step - loss: 0.3666
Epoch 40/50 219/219 [====================================		0-	1mc/cton locc. 0 3666
Epoch 41/50	-	ØS	11115/Step - 1055: 0.3666
LPOCII 41/30			

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```
219/219 [=========== ] - 0s 1ms/step - loss: 0.3668
Epoch 42/50
Epoch 43/50
Epoch 44/50
219/219 [============= ] - 0s 1ms/step - loss: 0.3664
Epoch 45/50
Epoch 46/50
Epoch 47/50
219/219 [=========== ] - 0s 1ms/step - loss: 0.3664
Epoch 48/50
Epoch 49/50
219/219 [=========== ] - 0s 1ms/step - loss: 0.3659
Epoch 50/50
```

Model Summary





AUC ROC Score : 0.8397475318760833

```
In [67]: eval_model(result_40[0], result_40[1], result_40[2], 0.3)
```

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	precision	recall	f1-score	support
0	0.91	0.85	0.88	2373
1	0.54	0.66	0.59	627
accuracy			0.81	3000
macro avg	0.72	0.76	0.74	3000
weighted avg	0.83	0.81	0.82	3000

RandomOverSampler

In [68]: over_sample = RandomOverSampler(sampling_strategy='minority', random_state=1)
 result_41 = nn_model(X, y, nodes, "relu", "adam", "binary_crossentropy", 150, os=over_s

Model: "sequential_13"

Layer (type)	Output Shape	Param #
dense_77 (Dense)	(None, 3)	33
dense_78 (Dense)	(None, 3)	12
dense_79 (Dense)	(None, 5)	20
dense_80 (Dense)	(None, 3)	18
dense_81 (Dense)	(None, 1)	4

Total params: 87

Trainable params: 87
Non-trainable params: 0

Building NN Model

```
Epoch 1/150
350/350 [=============== ] - 0s 1ms/step - loss: 0.6661
Epoch 2/150
Epoch 3/150
350/350 [=============== ] - 0s 1ms/step - loss: 0.5878
Epoch 4/150
350/350 [============== ] - 0s 1ms/step - loss: 0.5810
Epoch 5/150
350/350 [============== ] - 0s 1ms/step - loss: 0.5774
Epoch 6/150
350/350 [============== ] - 0s 1ms/step - loss: 0.5750
Epoch 7/150
350/350 [============== ] - 0s 1ms/step - loss: 0.5725
Epoch 8/150
350/350 [============== ] - 0s 1ms/step - loss: 0.5699
Epoch 9/150
350/350 [=============== ] - 0s 1ms/step - loss: 0.5674
Epoch 10/150
Epoch 11/150
Epoch 12/150
350/350 [============] - 0s 1ms/step - loss: 0.5571
Epoch 13/150
```

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```
350/350 [============== ] - 0s 1ms/step - loss: 0.5534
Epoch 14/150
350/350 [============== ] - 0s 1ms/step - loss: 0.5504
Epoch 15/150
350/350 [============= ] - 0s 1ms/step - loss: 0.5483
Epoch 16/150
350/350 [=============== ] - 0s 1ms/step - loss: 0.5460
Epoch 17/150
Epoch 18/150
350/350 [============== ] - 0s 1ms/step - loss: 0.5397
Epoch 19/150
Epoch 20/150
350/350 [============== ] - 0s 1ms/step - loss: 0.5345
Epoch 21/150
Epoch 22/150
350/350 [============== ] - 0s 1ms/step - loss: 0.5322
Epoch 23/150
350/350 [============= ] - 0s 1ms/step - loss: 0.5310
Epoch 24/150
350/350 [============== ] - 0s 1ms/step - loss: 0.5300
Epoch 25/150
350/350 [============= ] - 0s 1ms/step - loss: 0.5290
Epoch 26/150
350/350 [============== ] - 0s 1ms/step - loss: 0.5281
Epoch 27/150
Epoch 28/150
350/350 [============ ] - 1s 1ms/step - loss: 0.5258
Epoch 29/150
350/350 [============] - 0s 1ms/step - loss: 0.5253
Epoch 30/150
Epoch 31/150
Epoch 32/150
Epoch 33/150
0.5223
Epoch 34/150
350/350 [============== ] - 0s 1ms/step - loss: 0.5215
Epoch 35/150
350/350 [=============== ] - 0s 1ms/step - loss: 0.5212
Epoch 36/150
350/350 [============== ] - 0s 1ms/step - loss: 0.5206
Epoch 37/150
350/350 [============== ] - 0s 1ms/step - loss: 0.5203
Epoch 38/150
Epoch 39/150
350/350 [============= ] - 0s 1ms/step - loss: 0.5197
Epoch 40/150
Epoch 41/150
Epoch 42/150
Epoch 43/150
Epoch 44/150
350/350 [============== ] - 0s 1ms/step - loss: 0.5176
Epoch 45/150
```

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```
350/350 [=============== ] - 0s 1ms/step - loss: 0.5178
Epoch 46/150
350/350 [============== ] - 0s 1ms/step - loss: 0.5166
Epoch 47/150
350/350 [============== ] - 0s 1ms/step - loss: 0.5158
Epoch 48/150
Epoch 49/150
350/350 [============= ] - 0s 1ms/step - loss: 0.5153
Epoch 50/150
350/350 [=============== ] - 0s 1ms/step - loss: 0.5148
Epoch 51/150
Epoch 52/150
350/350 [============== ] - 0s 1ms/step - loss: 0.5144
Epoch 53/150
Epoch 54/150
350/350 [============== ] - 0s 1ms/step - loss: 0.5136
Epoch 55/150
350/350 [============= ] - 0s 1ms/step - loss: 0.5140
Epoch 56/150
350/350 [============== ] - 0s 1ms/step - loss: 0.5133
Epoch 57/150
350/350 [============= ] - 0s 1ms/step - loss: 0.5134
Epoch 58/150
350/350 [=============== ] - 0s 1ms/step - loss: 0.5130
Epoch 59/150
Epoch 60/150
350/350 [============= ] - 0s 1ms/step - loss: 0.5115
Epoch 61/150
Epoch 62/150
Epoch 63/150
Epoch 64/150
Epoch 65/150
350/350 [============= ] - 0s 1ms/step - loss: 0.5106
Epoch 66/150
350/350 [============= ] - 0s 1ms/step - loss: 0.5104
Epoch 67/150
Epoch 68/150
350/350 [============== ] - 0s 1ms/step - loss: 0.5107
Epoch 69/150
350/350 [============= ] - 0s 1ms/step - loss: 0.5106
Epoch 70/150
350/350 [============= ] - 0s 1ms/step - loss: 0.5101
Epoch 71/150
350/350 [============== ] - 0s 1ms/step - loss: 0.5105
Epoch 72/150
350/350 [============ ] - 0s 1ms/step - loss: 0.5099
Epoch 73/150
350/350 [============== ] - 0s 1ms/step - loss: 0.5098
Epoch 74/150
Epoch 75/150
350/350 [============== ] - 0s 1ms/step - loss: 0.5092
Epoch 76/150
350/350 [============== ] - 0s 1ms/step - loss: 0.5095
Epoch 77/150
350/350 [=============== ] - 0s 1ms/step - loss: 0.5092
```

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Fresh 70 (150
Epoch 78/150 350/350 [====================================
Epoch 79/150
350/350 [====================================
Epoch 80/150
350/350 [====================================
Epoch 81/150
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Epoch 82/150
350/350 [====================================
Epoch 83/150
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Epoch 84/150 350/350 [====================================
Epoch 85/150
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Epoch 86/150
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Epoch 87/150
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Epoch 95/150
350/350 [====================================
Epoch 96/150
350/350 [====================================
Epoch 97/150
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Epoch 98/150 350/350 [====================================
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Epoch 105/150
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Epoch 106/150
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Epoch 108/150
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Epoch 109/150
350/350 [====================================
Epoch 110/150

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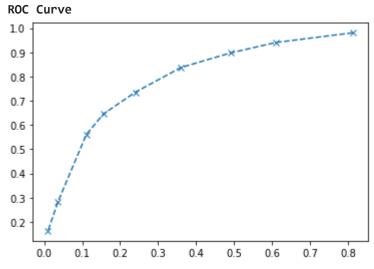
Churling
350/350 [====================================
Epoch 111/150
350/350 [============] - 0s 1ms/step - loss: 0.5083
Epoch 112/150 350/350 [====================================
Epoch 113/150
350/350 [====================================
Epoch 114/150
350/350 [====================================
Epoch 115/150 350/350 [====================================
Epoch 116/150
350/350 [====================================
Epoch 117/150
350/350 [====================================
Epoch 118/150
350/350 [====================================
350/350 [====================================
Epoch 120/150
350/350 [====================================
Epoch 121/150
350/350 [===========] - 0s 1ms/step - loss: 0.5072
Epoch 122/150 350/350 [====================================
Epoch 123/150
350/350 [====================================
Epoch 124/150
350/350 [============] - 0s 1ms/step - loss: 0.5069
Epoch 125/150 350/350 [====================================
Epoch 126/150
350/350 [====================================
Epoch 127/150
350/350 [====================================
Epoch 128/150
350/350 [============] - 0s 1ms/step - loss: 0.5070 Epoch 129/150
350/350 [====================================
Epoch 130/150
350/350 [====================================
Epoch 131/150
350/350 [============] - 0s 1ms/step - loss: 0.5070 Epoch 132/150
350/350 [====================================
Epoch 133/150
350/350 [=============] - 0s 1ms/step - loss: 0.5067
Epoch 134/150
350/350 [====================================
350/350 [====================================
Epoch 136/150
350/350 [====================================
Epoch 137/150
350/350 [====================================
Epoch 138/150 350/350 [====================================
Epoch 139/150
350/350 [====================================
Epoch 140/150
350/350 [====================================
Epoch 141/150 350/350 [====================================
Epoch 142/150
350/350 [====================================

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```
Epoch 143/150
Epoch 144/150
Epoch 145/150
Epoch 146/150
350/350 [============== ] - 0s 1ms/step - loss: 0.5062
Epoch 147/150
Epoch 148/150
Epoch 149/150
350/350 [============ ] - 0s 1ms/step - loss: 0.5061
Epoch 150/150
350/350 [============ ] - 0s 1ms/step - loss: 0.5066
```

Model Summary 0.66 0.64 0.62 0.60 0.58 0.56 0.54 0.52 0.50 20 40 60 80 100 120 140 0



AUC ROC Score : 0.8249596235157484

precision

In [69]: eval_model(result_41[0], result_41[1], result_41[2], 0.5)

support

recall f1-score

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0	0.92	0.76	0.83	2373
1	0.45	0.74	0.56	627
accuracy			0.76	3000
macro avg	0.68	0.75	0.69	3000
weighted avg	0.82	0.76	0.77	3000

SMOTE

In [70]:

```
over_sample = SMOTE(sampling_strategy='minority', random_state=1)
result_42 = nn_model(X, y, nodes, "relu", "adam", "binary_crossentropy", 150, os=over_s
```

Model: "sequential_14"

Layer (type	e)	Output	Shape	Param #
dense_82 (Dense)	(None,	3)	33
dense_83 (Dense)	(None,	3)	12
dense_84 (Dense)	(None,	5)	20
dense_85 (Dense)	(None,	3)	18
dense_86 (Dense)	(None,	1)	4

Total params: 87
Trainable params: 87
Non-trainable params: 0

Building NN Model

```
Epoch 1/150
350/350 [============= ] - 0s 975us/step - loss: 0.6936
Epoch 2/150
350/350 [=============== ] - 0s 980us/step - loss: 0.6828
Epoch 3/150
Epoch 4/150
Epoch 5/150
350/350 [================ ] - 0s 940us/step - loss: 0.5766
Epoch 6/150
350/350 [================ ] - 0s 946us/step - loss: 0.5671
Epoch 7/150
Epoch 8/150
Epoch 9/150
350/350 [================ ] - 0s 986us/step - loss: 0.5419
Epoch 10/150
Epoch 11/150
Epoch 12/150
350/350 [================= ] - 0s 1ms/step - loss: 0.5225
Epoch 13/150
Epoch 14/150
```

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Charming	
350/350 [==========] - 0s 1ms/s	step - loss: 0.5179
Epoch 15/150 350/350 [============= - 0s 1ms/s	stan - loss: 0 5150
Epoch 16/150	step - 1055; 6.5159
350/350 [============] - 0s 1ms/s	step - loss: 0.5155
Epoch 17/150	
350/350 [===========] - 0s 1ms/s Epoch 18/150	step - 10ss: 0.5141
350/350 [============] - 0s 1ms/s	step - loss: 0.5136
Epoch 19/150	·
350/350 [====================================	step - loss: 0.5124
Epoch 20/150 350/350 [============] - 0s 1ms/s	sten - loss: 0.5119
Epoch 21/150	эсср 1033. 0.3113
350/350 [===========] - 0s 1ms/s	step - loss: 0.5114
Epoch 22/150 350/350 [============= - 0s 1ms/s	ston loss. A F111
Epoch 23/150	step - 1088: 0.5111
350/350 [====================================	step - loss: 0.5105
Epoch 24/150	
350/350 [===========] - 0s 1ms/s Epoch 25/150	step - loss: 0.5099
350/350 [============] - 0s 1ms/s	step - loss: 0.5090
Epoch 26/150	·
350/350 [====================================	step - loss: 0.5083
Epoch 27/150 350/350 [============= - 0s 1ms/s	stan - loss: 0 5081
Epoch 28/150	зсер - 1033. 0.3001
350/350 [==========] - 0s 1ms/s	step - loss: 0.5072
Epoch 29/150 350/350 [============= - 0s 1ms/s	-t 1 0 FOCA
Epoch 30/150	step - 10ss: 0.5064
350/350 [============] - Os 1ms/s	step - loss: 0.5058
Epoch 31/150	_
350/350 [===========] - 0s 1ms/s Epoch 32/150	step - loss: 0.5052
350/350 [============] - 0s 1ms/s	step - loss: 0.5042
Epoch 33/150	·
350/350 [====================================	step - loss: 0.5026
Epoch 34/150 350/350 [=============] - 0s 1ms/s	sten - loss: 0.5013
Epoch 35/150	1000. 010020
350/350 [===========] - 0s 1ms/s	step - loss: 0.5003
Epoch 36/150 350/350 [=============] - 0s 1ms/s	ston loss: 0 4001
Epoch 37/150	step - 1055: 0.4331
350/350 [============] - 0s 1ms/s	step - loss: 0.4973
Epoch 38/150	
350/350 [===========] - 0s 1ms/s Epoch 39/150	step - 10ss: 0.4963
350/350 [============] - 0s 1ms/s	step - loss: 0.4957
Epoch 40/150	•
350/350 [===========] - 0s 1ms/s Epoch 41/150	step - loss: 0.4946
350/350 [=============] - 0s 1ms/s	step - loss: 0.4935
Epoch 42/150	
350/350 [====================================	step - loss: 0.4926
Epoch 43/150 350/350 [============] - 0s 1ms/s	sten - loss: 0 /915
Epoch 44/150	Jeep 1033. 0.4313
350/350 [==========] - 0s 1ms/s	step - loss: 0.4906
Epoch 45/150 350/350 [=============	ston - loss, 6 4905
Epoch 46/150	steh - 1022: 0.4832
350/350 [===========] - 0s 1ms/s	step - loss: 0.4887

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3
Epoch 47/150 350/350 [====================================
Epoch 48/150
350/350 [====================================
Epoch 49/150
350/350 [====================================
Epoch 50/150
350/350 [====================================
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Epoch 78/150 350/350 [====================================
Epoch 79/150
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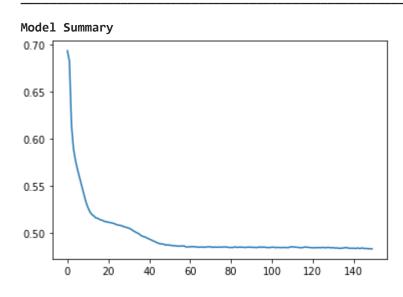
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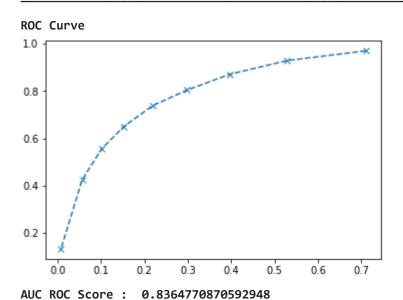
Charming	
350/350 [====================================	4850
Epoch 80/150 350/350 [====================================	4846
Epoch 81/150	
350/350 [====================================	4846
Epoch 82/150 350/350 [====================================	1816
Epoch 83/150	-0-0
350/350 [=============] - 0s 1ms/step - loss: 0.	4852
Epoch 84/150 350/350 [====================================	1016
Epoch 85/150	4040
350/350 [====================================	4850
Epoch 86/150 350/350 [====================================	4040
Epoch 87/150	4849
350/350 [====================================	4848
Epoch 88/150	40.45
350/350 [============] - 0s 1ms/step - loss: 0. Epoch 89/150	4846
350/350 [====================================	4849
Epoch 90/150	
350/350 [====================================	4849
350/350 [====================================	4848
Epoch 92/150	
350/350 [====================================	4848
Epoch 93/150 350/350 [====================================	4846
Epoch 94/150	
350/350 [============] - 0s 1ms/step - loss: 0.	4846
Epoch 95/150 350/350 [====================================	4852
Epoch 96/150	.052
350/350 [====================================	4847
Epoch 97/150 350/350 [====================================	4 851
Epoch 98/150	
350/350 [====================================	4846
Epoch 99/150 350/350 [====================================	4845
Epoch 100/150	-0-5
350/350 [====================================	4845
Epoch 101/150 350/350 [====================================	1010
Epoch 102/150	4043
350/350 [====================================	4848
Epoch 103/150 350/350 [====================================	1011
Epoch 104/150	4044
350/350 [====================================	4848
Epoch 105/150	4044
350/350 [============] - 0s 1ms/step - loss: 0. Epoch 106/150	4844
350/350 [====================================	4846
Epoch 107/150	40.45
350/350 [============] - 0s 1ms/step - loss: 0. Epoch 108/150	4846
350/350 [====================================	4844
Epoch 109/150	404-
350/350 [============] - 0s 1ms/step - loss: 0. Epoch 110/150	4845
350/350 [====================================	4852
Epoch 111/150	
350/350 [====================================	4853

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Epoch 112/150 350/350 [====================================
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Epoch 141/150 350/350 [====================================
Epoch 142/150
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Epoch 143/150
350/350 [====================================
Epoch 144/150

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In [71]: eval_model(result_42[0], result_42[1], result_42[2], 0.5)

precision		recall	+1-score	support	
0	0.92	0.78	0.84	2373	
1	0.47	0.74	0.58	627	

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accuracy			0.77	3000
macro avg	0.69	0.76	0.71	3000
weighted avg	0.83	0.77	0.79	3000

Assumptions

Once again, we slightly increased the complexity from two hidden layer to three hidden layers. RandomOverSampler and SMOTE scored the same.

```
0.66 - Base (0.3)0.74 - RandomOverSampler (0.5)0.74 - SMOTE (0.5)
```

Models with Dropout

We will proceed with building the same previous models, however, here we will add dropout to see if we can get better results.

NN Models - Medium Complexity v2.0

The first models will be built with a medium amount of complexity, with dropout.

Base Model

```
nodes = [5,6,0.5,8,0.5,6,0.5,5]
In [72]:
         result_01 = nn_model(X, y, nodes, "relu", "adam", "binary_crossentropy", 50, 100)
         Model: "sequential_15"
         Layer (type)
                                   Output Shape
                                                            Param #
         dense_87 (Dense)
                                    (None, 3)
                                                            33
         dense 88 (Dense)
                                    (None, 5)
                                                            20
        dense 89 (Dense)
                                    (None, 6)
                                                            36
         dropout (Dropout)
                                    (None, 6)
                                                            0
        dense 90 (Dense)
                                    (None, 8)
                                                            56
        dropout_1 (Dropout)
                                    (None, 8)
                                                            0
        dense 91 (Dense)
                                    (None, 6)
                                                            54
         dropout_2 (Dropout)
                                    (None, 6)
        dense 92 (Dense)
                                    (None, 5)
                                                            35
         dense 93 (Dense)
                                    (None, 1)
                                                            6
```

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Total params: 240 Trainable params: 240 Non-trainable params: 0

Building NN Model

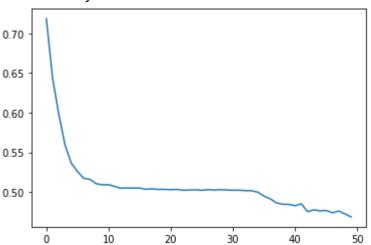
```
Epoch 1/50
70/70 [============= ] - 0s 1ms/step - loss: 0.7186
Epoch 2/50
Epoch 3/50
70/70 [============= ] - 0s 1ms/step - loss: 0.5980
Epoch 4/50
70/70 [============= ] - 0s 1ms/step - loss: 0.5595
Epoch 5/50
Epoch 6/50
70/70 [============== ] - 0s 1ms/step - loss: 0.5258
Epoch 7/50
Epoch 8/50
Epoch 9/50
70/70 [============== ] - 0s 1ms/step - loss: 0.5105
Epoch 10/50
70/70 [============== ] - 0s 1ms/step - loss: 0.5091
Epoch 11/50
Epoch 12/50
Epoch 13/50
70/70 [============== ] - 0s 1ms/step - loss: 0.5047
Epoch 14/50
Epoch 15/50
70/70 [============== ] - 0s 1ms/step - loss: 0.5049
Epoch 16/50
Epoch 17/50
70/70 [============= ] - 0s 1ms/step - loss: 0.5034
Epoch 18/50
70/70 [============= ] - 0s 1ms/step - loss: 0.5039
Epoch 19/50
70/70 [============= ] - 0s 1ms/step - loss: 0.5033
Epoch 20/50
Epoch 21/50
70/70 [============== ] - 0s 1ms/step - loss: 0.5029
Epoch 22/50
70/70 [============= ] - 0s 1ms/step - loss: 0.5032
Epoch 23/50
Epoch 24/50
70/70 [============== ] - 0s 1ms/step - loss: 0.5025
Epoch 25/50
70/70 [============== ] - 0s 1ms/step - loss: 0.5027
Epoch 26/50
Epoch 27/50
70/70 [============= ] - 0s 1ms/step - loss: 0.5030
Epoch 28/50
70/70 [============= ] - 0s 1ms/step - loss: 0.5025
Epoch 29/50
```

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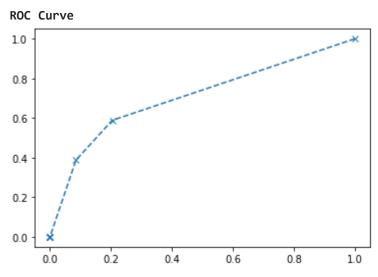
```
Epoch 30/50
70/70 [============= ] - 0s 1ms/step - loss: 0.5025
Epoch 31/50
Epoch 32/50
Epoch 33/50
70/70 [============== ] - 0s 1ms/step - loss: 0.5017
Epoch 34/50
Epoch 35/50
Epoch 36/50
70/70 [============== ] - 0s 1ms/step - loss: 0.4947
Epoch 37/50
Epoch 38/50
70/70 [============= ] - 0s 1ms/step - loss: 0.4863
Epoch 39/50
Epoch 40/50
70/70 [============= ] - 0s 1ms/step - loss: 0.4843
Epoch 41/50
70/70 [============= ] - 0s 1ms/step - loss: 0.4827
Epoch 42/50
70/70 [============= ] - 0s 1ms/step - loss: 0.4850
Epoch 43/50
70/70 [============= ] - 0s 1ms/step - loss: 0.4751
Epoch 44/50
70/70 [============= ] - Os 1ms/step - loss: 0.4774
Epoch 45/50
Epoch 46/50
Epoch 47/50
70/70 [============= ] - 0s 1ms/step - loss: 0.4737
Epoch 48/50
Epoch 49/50
70/70 [============= ] - 0s 1ms/step - loss: 0.4723
Epoch 50/50
```

70/70 [============] - 0s 1ms/step - loss: 0.5029

Model Summary



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AUC ROC Score : 0.7459141283081665

In [73]:	<pre>eval_model(result_01[0],</pre>	result_01[1],	result_01[2],	0.3)
----------	-------------------------------------	---------------	---------------	------

	precision	recall	f1-score	support
0	0.85	0.91	0.88	2373
1	0.55	0.39	0.45	627
accuracy			0.80	3000
macro avg	0.70	0.65	0.67	3000
weighted avg	0.79	0.80	0.79	3000

In [74]: eval_model(result_01[0], result_01[1], result_01[2], 0.2)

	precision	recall	f1-score	support
0	0.88	0.80	0.84	2373
1	0.43	0.59	0.50	627
accuracy			0.75	3000
macro avg	0.66	0.69	0.67	3000
weighted avg	0.79	0.75	0.77	3000

RandomOverSampler

```
In [75]: over_sample = RandomOverSampler(sampling_strategy="minority", random_state=1)
```

In [76]: result_02 = nn_model(X, y, nodes, "relu", "sgd", "binary_crossentropy", 150, 100, over_

Model: "sequential_16"

Layer (type)	Output Shape	Param #
dense_94 (Dense)	(None, 3)	33
dense_95 (Dense)	(None, 5)	20
dense_96 (Dense)	(None, 6)	36

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dropout_3 (Dropout)	(None, 6)	0
dense_97 (Dense)	(None, 8)	56
dropout_4 (Dropout)	(None, 8)	0
dense_98 (Dense)	(None, 6)	54
dropout_5 (Dropout)	(None, 6)	0
dense_99 (Dense)	(None, 5)	35
dense_100 (Dense)	(None, 1)	6

Total params: 240 Trainable params: 240

Non-trainable params: 0

Building NN Model

```
Epoch 1/150
Epoch 2/150
Epoch 3/150
Epoch 4/150
112/112 [============] - 0s 1ms/step - loss: 0.6969
Epoch 5/150
Epoch 6/150
Epoch 7/150
Epoch 8/150
Epoch 9/150
Epoch 10/150
Epoch 11/150
Epoch 12/150
Epoch 13/150
Epoch 14/150
Epoch 15/150
Epoch 16/150
112/112 [============= ] - 0s 1ms/step - loss: 0.6933
Epoch 17/150
Epoch 18/150
Epoch 19/150
Epoch 20/150
Epoch 21/150
```

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Epoch 22/150 112/112 [========]	_	۵c	1ms/ston - loss 0 6029
Epoch 23/150	_	03	11113/3Cep - 1033. 0.0926
112/112 [===================================	_	0s	1ms/step - loss: 0.6928
Epoch 24/150			•
112/112 [=========]	-	0s	1ms/step - loss: 0.6926
Epoch 25/150			
112/112 [===================================	-	0s	1ms/step - loss: 0.6920
Epoch 26/150		0-	1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1
112/112 [=======] Epoch 27/150	-	05	1ms/step - 10ss: 0.692/
112/112 [===================================	_	0s	1ms/step - loss: 0.6931
Epoch 28/150			.,,
112/112 [=========]	-	0s	1ms/step - loss: 0.6924
Epoch 29/150		_	
112/112 [========]	-	0s	1ms/step - loss: 0.6925
Epoch 30/150 112/112 [========]	_	۵c	1ms/sten - loss: 0 6931
Epoch 31/150		03	Ims/scep - 1033. 0.055
112/112 [===================================	-	0s	1ms/step - loss: 0.6936
Epoch 32/150			
112/112 [===================================	-	0s	1ms/step - loss: 0.6922
Epoch 33/150		0-	4
112/112 [=======] Epoch 34/150	-	05	1ms/step - 10ss: 0.6925
112/112 [===================================	_	0s	1ms/step - loss: 0.6922
Epoch 35/150			
112/112 [========]	-	0s	1ms/step - loss: 0.6920
Epoch 36/150		_	
112/112 [==========] Epoch 37/150	-	0 S	1ms/step - loss: 0.6926
112/112 [========]	_	95	1ms/sten - loss: 0.6918
Epoch 38/150		0.5	
112/112 [===================================	-	0s	1ms/step - loss: 0.6913
Epoch 39/150			
112/112 [===================================	-	0s	1ms/step - loss: 0.6918
Epoch 40/150 112/112 [========]	_	۵c	1ms/sten - loss: 0 6919
Epoch 41/150		03	Ims/30ep - 1033. 0.0513
112/112 [===================================	-	0s	1ms/step - loss: 0.6921
Epoch 42/150			
112/112 [===================================	-	0s	1ms/step - loss: 0.6920
Epoch 43/150 112/112 [========]	_	۵c	1ms/stan - loss 0 6019
Epoch 44/150	-	03	11115/5tep - 1055. 0.0916
112/112 [===================================	-	0s	1ms/step - loss: 0.6917
Epoch 45/150			
112/112 [===================================	-	0s	1ms/step - loss: 0.6912
Epoch 46/150 112/112 [========]	_	۵c	1ms/ston - loss: 0 6013
Epoch 47/150	-	62	11115/Step - 1055: 0.0912
112/112 [===================================	_	0s	1ms/step - loss: 0.6917
Epoch 48/150			•
112/112 [========]	-	0s	1ms/step - loss: 0.6926
Epoch 49/150 112/112 [========]		0-	1 - 1
Epoch 50/150	-	05	1ms/step - 10ss: 0.691/
112/112 [===================================	_	0s	1ms/step - loss: 0.6912
Epoch 51/150			
112/112 [===================================	-	0s	1ms/step - loss: 0.6908
Epoch 52/150		00	1mc/c+on local 0 0044
112/112 [=======] Epoch 53/150	-	ØS	тшэ/step - 1088: 0.6911
112/112 [==========]	_	0s	1ms/step - loss: 0.6916
Epoch 54/150			•

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Epoch 55/150
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Epoch 56/150 112/112 [===================================
Epoch 57/150
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Epoch 84/150
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Epoch 85/150 112/112 [===================================
Epoch 86/150
112/112 [===================================

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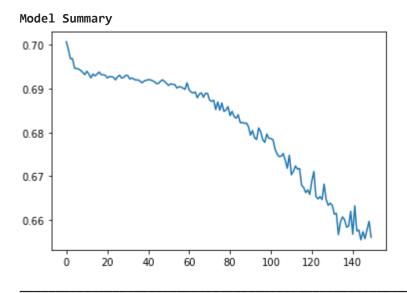
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Epoch 87/150
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Epoch 89/150
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Epoch 90/150
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Epoch 91/150
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Epoch 92/150
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Epoch 94/150
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Epoch 118/150 112/112 [===================================
Epoch 119/150
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	`	Jiiaii	·····9			
112/112 [=========]	-	0s	1ms/step	-	loss:	0.6669
Epoch 120/150 112/112 [========]		0-	1 / a + a		1	0 6650
Epoch 121/150	-	05	ıms/step	-	1055:	0.6659
112/112 [===================================	_	0s	1ms/step	-	loss:	0.6689
Epoch 122/150			•			
112/112 [===================================	-	0s	1ms/step	-	loss:	0.6711
Epoch 123/150 112/112 [========]		00	1mc/cton		10001	0 (([4
Epoch 124/150	-	05	IIIS/Step	-	1055.	0.0054
112/112 [=========]	-	0s	1ms/step	-	loss:	0.6648
Epoch 125/150						
112/112 [===================================	-	0s	1ms/step	-	loss:	0.6654
Epoch 126/150 112/112 [========]	_	95	1ms/sten	_	loss:	0.6647
Epoch 127/150		03	тэ, эсер		1033.	0.0047
112/112 [========]	-	0s	1ms/step	-	loss:	0.6682
Epoch 128/150		•	4/			0.6647
112/112 [========] Epoch 129/150	-	0S	1ms/step	-	Toss:	0.6647
112/112 [========]	_	0s	2ms/step	_	loss:	0.6634
Epoch 130/150			•			
112/112 [=========]	-	0s	1ms/step	-	loss:	0.6639
Epoch 131/150 112/112 [========]		Q.c	1mc/cton	_	locci	0 6634
Epoch 132/150	_	62	Tills/Steb	-	1055.	0.0034
112/112 [===================================	-	0s	1ms/step	-	loss:	0.6614
Epoch 133/150		_			_	
112/112 [=======] Epoch 134/150	-	0s	1ms/step	-	loss:	0.6615
112/112 [========]	_	05	1ms/step	_	loss:	0.6567
Epoch 135/150			•			
112/112 [=========]	-	0s	1ms/step	-	loss:	0.6596
Epoch 136/150 112/112 [========]		Q.c	1mc/cton	_	locci	0 6607
Epoch 137/150	-	05	Tills/2 ceb	-	1055.	0.0007
112/112 [===================================	-	0s	1ms/step	-	loss:	0.6601
Epoch 138/150		_			_	
112/112 [========] Enach 130/150	-	0s	1ms/step	-	loss:	0.6584
Epoch 139/150 112/112 [========]	_	05	1ms/step	_	loss:	0.6586
Epoch 140/150			•			
112/112 [=========]	-	0s	1ms/step	-	loss:	0.6620
Epoch 141/150 112/112 [========]		00	1mc/cton		10001	0 (50
Epoch 142/150	-	05	Ims/scep	-	1022:	0.0508
112/112 [========]	-	0s	1ms/step	-	loss:	0.6632
Epoch 143/150			_		_	
112/112 [=======] Epoch 144/150	-	0s	1ms/step	-	loss:	0.6575
112/112 [========]	_	0s	1ms/step	_	loss:	0.6577
Epoch 145/150						
112/112 [=========]	-	0s	1ms/step	-	loss:	0.6555
Epoch 146/150 112/112 [========]		00	1mc/cton		10001	0 (572
Epoch 147/150	-	05	IIIS/Step	-	1055.	0.05/5
112/112 [========]	-	0s	1ms/step	-	loss:	0.6557
Epoch 148/150					_	_
112/112 [=========] Enoch 149/159	-	0s	1ms/step	-	loss:	0.6578
Epoch 149/150 112/112 [========]	_	0 s	1ms/sten	_	loss:	0.6597
Epoch 150/150			•			
112/112 []	-	0s	1ms/step	-	loss:	0.6560

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0.4

0.63

0.80

0.6

0.69

0.62

AUC ROC Score : 0.7420189653538513

0.2

0.0

eval_model(result_02[0], result_02[1], result_02[2], 0.5) In [77]: precision recall f1-score support 0 0.92 0.56 0.70 2373 0.33 0.83 0.47 627 accuracy 0.62 3000

0.59

0.65

0.8

1.0

3000

3000

SMOTE

macro avg

weighted avg

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Layer (type)	Output Shape	Param #
dense_101 (Dense)	(None, 3)	33
dense_102 (Dense)	(None, 5)	20
dense_103 (Dense)	(None, 6)	36
dropout_6 (Dropout)	(None, 6)	0
dense_104 (Dense)	(None, 8)	56
dropout_7 (Dropout)	(None, 8)	0
dense_105 (Dense)	(None, 6)	54
dropout_8 (Dropout)	(None, 6)	0
dense_106 (Dense)	(None, 5)	35
dense_107 (Dense)	(None, 1)	6

Total params: 240
Trainable params: 240
Non-trainable params: 0

Building NN Model

```
Epoch 1/150
Epoch 2/150
Epoch 3/150
112/112 [============ ] - 0s 2ms/step - loss: 0.6838
Epoch 4/150
Epoch 5/150
Epoch 6/150
112/112 [================= ] - 0s 1ms/step - loss: 0.6544
Epoch 7/150
Epoch 8/150
Epoch 9/150
Epoch 10/150
Epoch 11/150
Epoch 12/150
Epoch 13/150
Epoch 14/150
Epoch 15/150
Epoch 16/150
Epoch 17/150
Epoch 18/150
```

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	`	Jiiuii	9			
112/112 [=======]	-	0s	2ms/step	-	loss:	0.6324
Epoch 19/150 112/112 [========]	_	95	2ms/sten	_	1055.	0.6321
Epoch 20/150			•			
112/112 [=======]	-	0s	2ms/step	-	loss:	0.6258
Epoch 21/150 112/112 [========]	_	0s	1ms/step	_	loss:	0.6244
Epoch 22/150			•			
112/112 [=======] Epoch 23/150	-	0s	1ms/step	-	loss:	0.6226
112/112 [========]	_	0s	2ms/step	_	loss:	0.6173
Epoch 24/150			•			
112/112 [=========] Epoch 25/150	-	0s	1ms/step	-	loss:	0.6223
112/112 [=======]	-	0s	1ms/step	-	loss:	0.6137
Epoch 26/150		0-	4		1	0 (422
112/112 [=========] Epoch 27/150	-	05	ıms/step	-	1055:	0.6133
112/112 [========]	-	0s	1ms/step	-	loss:	0.6112
Epoch 28/150 112/112 [========]		Q.c	1mc/cton	_	1000	0 6091
Epoch 29/150	-	03	тіііз/зсер	-	1055.	0.0004
112/112 [===================================	-	0s	1ms/step	-	loss:	0.6049
Epoch 30/150 112/112 [========]	_	95	1ms/sten	_	loss:	0.6058
Epoch 31/150			•			
112/112 [=======] Epoch 32/150	-	0s	1ms/step	-	loss:	0.6062
112/112 [========]	_	0s	1ms/step	_	loss:	0.6070
Epoch 33/150			•			
112/112 [=========] Epoch 34/150	-	0s	1ms/step	-	loss:	0.6012
112/112 [========]	-	0s	1ms/step	-	loss:	0.6019
Epoch 35/150 112/112 [========]		0-	4 / - +		1	0 5000
Epoch 36/150	-	65	ıms/step	-	1055:	0.5999
112/112 [========]	-	0s	1ms/step	-	loss:	0.5998
Epoch 37/150 112/112 [========]	_	95	1ms/sten	_	1055.	0.5931
Epoch 38/150		03	т ііі 5, 5 сер		1033.	0.5551
112/112 [===================================	-	0s	1ms/step	-	loss:	0.5949
Epoch 39/150 112/112 [========]	_	0s	1ms/step	_	loss:	0.5944
Epoch 40/150		_			_	
112/112 [=======] Epoch 41/150	-	0s	1ms/step	-	loss:	0.5870
112/112 [===================================	-	0s	1ms/step	-	loss:	0.5868
Epoch 42/150 112/112 [========]		00	1mc/cton		10001	0 5055
Epoch 43/150	-	05	Till2/2 Ceb	-	1055.	0.5655
112/112 [=======]	-	0s	1ms/step	-	loss:	0.5859
Epoch 44/150 112/112 [========]	_	95	1ms/sten	_	1055.	0.5872
Epoch 45/150			•			
112/112 [===================================	-	0s	1ms/step	-	loss:	0.5895
Epoch 46/150 112/112 [========]	_	0s	2ms/step	_	loss:	0.5839
Epoch 47/150			•			
112/112 [========] Epoch 48/150	-	0s	1ms/step	-	loss:	0.5792
112/112 [=========]	-	0s	1ms/step	-	loss:	0.5780
Epoch 49/150		0-	1mc/s+==		1000	0 5005
112/112 [=======] Epoch 50/150	-	υS	TIII2/2CED	-	TOSS:	Ø.5805
112/112 [=======]	-	0s	1ms/step	-	loss:	0.5841

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Epoch 51/150 112/112 [===================================	/ston - loss: 0 5826
Epoch 52/150	73tep - 1033. 0.3020
112/112 [=======] - 0s 2ms,	/step - loss: 0.5770
Epoch 53/150	/-t
112/112 [=========] - 0s 1ms, Epoch 54/150	/step - 10ss: 0.5/56
112/112 [============] - 0s 1ms,	/step - loss: 0.5779
Epoch 55/150	-
112/112 [=======] - 0s 1ms,	/step - loss: 0.5783
Epoch 56/150 112/112 [===================================	/sten - loss 0.5690
Epoch 57/150	-
112/112 [=========] - 0s 1ms/	/step - loss: 0.5732
Epoch 58/150 112/112 [===================================	/ston - loss: 0 57/2
Epoch 59/150	/step - 1055: 0.5/45
112/112 [===================================	/step - loss: 0.5724
Epoch 60/150	
112/112 [==========] - 0s 2ms, Epoch 61/150	/step - loss: 0.5705
112/112 [===================================	/step - loss: 0.5694
Epoch 62/150	•
112/112 [=========] - 0s 2ms, Epoch 63/150	/step - loss: 0.5688
112/112 [===========] - 0s 1ms,	/step - loss: 0.5738
Epoch 64/150	-
112/112 [========== Os 2ms/	/step - loss: 0.5694
Epoch 65/150 112/112 [===================================	/sten - loss. 0 5711
Epoch 66/150	73tep - 1033. 0.3711
112/112 [=========] - 0s 2ms,	/step - loss: 0.5718
Epoch 67/150	/-t
112/112 [==========] - 0s 2ms, Epoch 68/150	/step - 10ss: 0.5/34
112/112 [===================================	/step - loss: 0.5689
Epoch 69/150	
112/112 [=========] - 0s 1ms, Epoch 70/150	/step - loss: 0.5672
112/112 [===================================	/step - loss: 0.5674
Epoch 71/150	
112/112 [===================================	/step - loss: 0.5705
Epoch 72/150 112/112 [===================================	/step - loss: 0.5717
Epoch 73/150	•
112/112 [===================================	/step - loss: 0.5668
Epoch 74/150 112/112 [============] - 0s 1ms,	/sten = loss 0.5672
Epoch 75/150	1033. 0.3072
112/112 [========= 0s 1ms,	/step - loss: 0.5638
Epoch 76/150 112/112 [===================================	/sten - loss: 0 5672
Epoch 77/150	7 step - 1033. 0.3073
112/112 [=======] - 0s 1ms,	/step - loss: 0.5670
Epoch 78/150	/stan lass. 0 5622
112/112 [==========] - 0s 1ms, Epoch 79/150	/step - 1055: 0.5652
112/112 [========] - 0s 1ms,	/step - loss: 0.5657
Epoch 80/150	/stan 3 0 = 6=
112/112 [=========] - 0s 1ms, Epoch 81/150	/step - 10ss: 0.5627
112/112 [===========] - 0s 1ms,	/step - loss: 0.5659
Epoch 82/150	•
112/112 [==========] - 0s 1ms, Epoch 83/150	/step - loss: 0.5685
Epoch 63/130	

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Churning
112/112 [===================================
Epoch 84/150 112/112 [===================================
Epoch 85/150
112/112 [===================================
112/112 [===================================
Epoch 87/150 112/112 [===================================
Epoch 88/150
112/112 [===================================
112/112 [===================================
Epoch 90/150 112/112 [===================================
Epoch 91/150
112/112 [===================================
Epoch 92/150 112/112 [===================================
Epoch 93/150
112/112 [===================================
112/112 [===================================
Epoch 95/150 112/112 [===================================
Epoch 96/150
112/112 [===================================
112/112 [===================================
Epoch 98/150 112/112 [===================================
Epoch 99/150
112/112 [===================================
Epoch 100/150 112/112 [===================================
Epoch 101/150 112/112 [===================================
Epoch 102/150
112/112 [===================================
112/112 [===================================
Epoch 104/150
112/112 [===================================
112/112 [===================================
Epoch 106/150 112/112 [===================================
Epoch 107/150
112/112 [===================================
112/112 [===================================
Epoch 109/150 112/112 [===================================
Epoch 110/150
112/112 [===================================
112/112 [===================================
Epoch 112/150 112/112 [===================================
Epoch 113/150
112/112 [===================================
112/112 [===================================
Epoch 115/150 112/112 [===================================
112/112 [

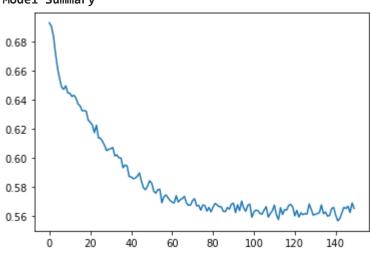
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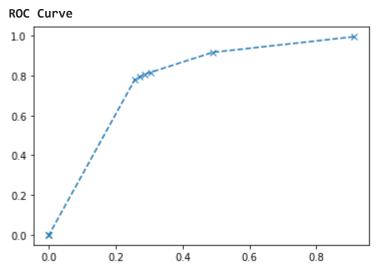
```
Epoch 116/150
Epoch 117/150
Epoch 118/150
Epoch 119/150
Epoch 120/150
Epoch 121/150
Epoch 122/150
Epoch 123/150
Epoch 124/150
Epoch 125/150
Epoch 126/150
Epoch 127/150
Epoch 128/150
112/112 [================= ] - 0s 2ms/step - loss: 0.5681
Epoch 129/150
Epoch 130/150
112/112 [================== ] - 0s 2ms/step - loss: 0.5604
Epoch 131/150
Epoch 132/150
Epoch 133/150
Epoch 134/150
Epoch 135/150
112/112 [============= ] - 0s 1ms/step - loss: 0.5614
Epoch 136/150
Epoch 137/150
Epoch 138/150
Epoch 139/150
Epoch 140/150
Epoch 141/150
Epoch 142/150
112/112 [================== ] - 0s 1ms/step - loss: 0.5565
Epoch 143/150
112/112 [================== ] - 0s 1ms/step - loss: 0.5581
Epoch 144/150
Epoch 145/150
Epoch 146/150
Epoch 147/150
Epoch 148/150
```

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```
112/112 [============ ] - 0s 1ms/step - loss: 0.5622
Epoch 149/150
112/112 [============ ] - 0s 2ms/step - loss: 0.5688
Epoch 150/150
112/112 [============ ] - 0s 2ms/step - loss: 0.5651
```

Model Summary





AUC ROC Score : 0.8045401785504254

eval_model(result_03[0], result_03[1], result_03[2], 0.6) In [80]:

	precision	recall	f1-score	support
0	0.93	0.74	0.83	2373
1	0.45	0.78	0.57	627
accuracy			0.75	3000
macro avg	0.69	0.76	0.70	3000
weighted avg	0.83	0.75	0.77	3000

Assumptions

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> The Recall score is the highest for the the RandomOverSampler model with medium complexity and dropout.

```
0.39, 0.59 - Base (0.3, 0.2)
0.83 - RandomOverSampler (0.5)
0.78 - SMOTE (0.6)
```

NN Models - High Complexity v2.0

In this iteration, we will build all three models with a higher complexity, with dropout.

Base Model

Epoch 1/50

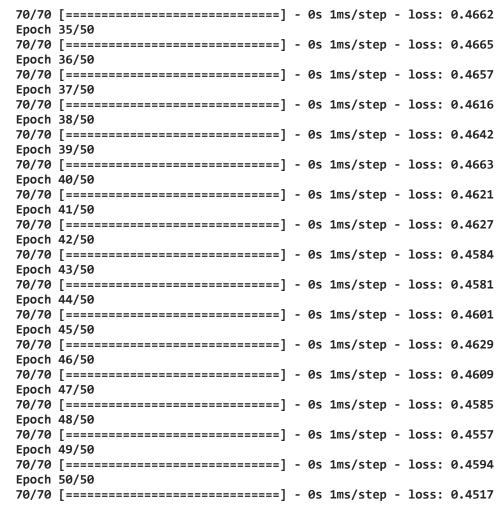
```
In [81]:
          nodes = [5,6,0.5,7,8,0.5,7,6,0.5,5,4]
          result_10 = nn_model(X, y, nodes, "relu", "adam", "binary_crossentropy", 50, 100)
         Model: "sequential_18"
         Layer (type)
                                     Output Shape
                                                              Param #
         ______
         dense_108 (Dense)
                                     (None, 3)
                                                              33
         dense_109 (Dense)
                                     (None, 5)
                                                              20
         dense_110 (Dense)
                                     (None, 6)
                                                              36
         dropout_9 (Dropout)
                                     (None, 6)
                                                              0
         dense 111 (Dense)
                                     (None, 7)
                                                              49
         dense_112 (Dense)
                                     (None, 8)
                                                              64
         dropout_10 (Dropout)
                                     (None, 8)
         dense 113 (Dense)
                                     (None, 7)
                                                              63
         dense 114 (Dense)
                                     (None, 6)
                                                              48
         dropout_11 (Dropout)
                                     (None, 6)
                                                              0
         dense_115 (Dense)
                                     (None, 5)
                                                              35
         dense_116 (Dense)
                                     (None, 4)
                                                              24
         dense_117 (Dense)
                                     (None, 1)
         Total params: 377
         Trainable params: 377
         Non-trainable params: 0
         Building NN Model
```

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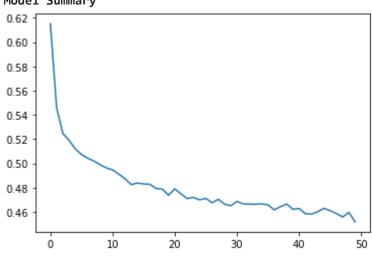
70/70 [==============] - 0s 1ms/step - loss: 0.6152

			Ci	iurning			
Epoch			•	4			0 =464
70/70 Epoch	[=========]	-	0S	1ms/step	-	Toss:	0.5461
	06 / 50 [===========]	_	۵c	1mc/stan	_	1055	0 52/17
Epoch	-		03	тііі 3/ 3 сер		1033.	0.5247
	[========]	-	0s	1ms/step	-	loss:	0.5190
Epoch	-						
70/70	[======]	-	0s	1ms/step	-	loss:	0.5120
Epoch						_	
	[]	-	0s	1ms/step	-	loss:	0.5072
Epoch	//50 [=========]		00	1mc/cton		10001	0 5042
Epoch	-	_	62	Till3/3 Ceb	-	1055.	0.3042
	[=========]	_	0s	1ms/step	_	loss:	0.5020
Epoch	9/50			-			
	[======]	-	0s	1ms/step	-	loss:	0.4988
Epoch			_			-	
70/70 Epoch	[=========]	-	0 S	1ms/step	-	Toss:	0.4962
	[=========]	_	۵s	1ms/sten	_	1055.	0 4946
Epoch			03	тшэ/ эсср		1033.	0.4540
	[=======]	-	0s	1ms/step	-	loss:	0.4911
Epoch							
	[======]	-	0s	1ms/step	-	loss:	0.4873
Epoch	· ·		0-	4/		1	0 4025
Fpoch	[=========]	-	05	ıms/step	-	TOSS:	0.4825
	[=========]	_	0 s	1ms/step	_	loss:	0.4837
Epoch	-		••	о, о сор			
70/70	[======]	-	0s	1ms/step	-	loss:	0.4830
Epoch							
	[=======]	-	0s	1ms/step	-	loss:	0.4827
Epoch	[=========]		00	1mc/cton		10001	0 4702
Epoch	-	_	62	Till3/3 Ceb	-	1055.	0.4/32
	[=========]	_	0s	1ms/step	-	loss:	0.4787
Epoch	20/50			-			
	[======]	-	0s	1ms/step	-	loss:	0.4736
Epoch			•	4/			0 4700
70/70 Epoch	[==========]	-	0S	1ms/step	-	Toss:	0.4/89
	[=========]	_	95	1ms/sten	_	loss:	0.4748
Epoch	-		05	ш э, эсср		1055.	0.17.10
70/70	[======]	-	0s	1ms/step	-	loss:	0.4709
Epoch							
	[=======]	-	0s	1ms/step	-	loss:	0.4718
Epoch	25/50 [=========]	_	۵c	1mc/cton	_	1000	0 1609
Epoch			03	III3/3 CCP		1033.	0.4038
	[=======]	-	0s	1ms/step	-	loss:	0.4711
Epoch							
	[=======]	-	0s	1ms/step	-	loss:	0.4675
Epoch	28/50 [========]		0-	1		1	0 4702
Epoch	-	-	05	ıms/step	-	1055:	0.4/03
	[=========]	_	0s	1ms/step	_	loss:	0.4663
Epoch				-,			
	[======]	-	0s	1ms/step	-	loss:	0.4649
Epoch			_			-	
	[=========]	-	ØS	ıms/step	-	TOSS:	0.4685
Epoch 70/70	32/50 [=========]	_	٩c	1ms/sten	_	10551	0.4666
Epoch	-	-	J 3	э, э сер			3.4000
	[=======]	-	0s	1ms/step	-	loss:	0.4663
Epoch				-			

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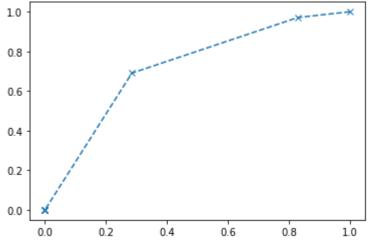


Model Summary



ROC Curve

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AUC ROC Score : 0.741381813342689

In	821:	eval_model(result_10[0]	, result 10[1].	result 10[2].	0.3)
4-11	02].	cvar_moder(.esare_ro[o]	,	1 03410_10[1]	0.5

	precision	recall	f1-score	support
0	0.90	0.71	0.80	2373
1	0.39	0.69	0.50	627
			0.74	2000
accuracy			0.71	3000
macro avg	0.64	0.70	0.65	3000
weighted avg	0.79	0.71	0.73	3000

Random Over Sampler

In [83]:

over_sample = RandomOverSampler(sampling_strategy="minority", random_state=1) result_11 = nn_model(X, y, nodes, "relu", "adam", "binary_crossentropy", 50, 100, over_

Model: "sequential_19"

Layer (type)	Output Shape	Param #
=======================================		
dense_118 (Dense)	(None, 3)	33
dense_119 (Dense)	(None, 5)	20
dense_120 (Dense)	(None, 6)	36
dropout_12 (Dropout)	(None, 6)	0
dense_121 (Dense)	(None, 7)	49
dense_122 (Dense)	(None, 8)	64
dropout_13 (Dropout)	(None, 8)	0
dense_123 (Dense)	(None, 7)	63
dense_124 (Dense)	(None, 6)	48
dropout_14 (Dropout)	(None, 6)	0
dense_125 (Dense)	(None, 5)	35

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Building NN Model

```
Epoch 1/50
Epoch 2/50
Epoch 3/50
112/112 [============] - 0s 2ms/step - loss: 0.6932
Epoch 4/50
Epoch 5/50
Epoch 6/50
Epoch 7/50
Epoch 8/50
Epoch 9/50
Epoch 10/50
112/112 [================== ] - 0s 2ms/step - loss: 0.6765
Epoch 11/50
Epoch 12/50
Epoch 13/50
Epoch 14/50
Epoch 15/50
Epoch 16/50
Epoch 17/50
112/112 [================== ] - 0s 2ms/step - loss: 0.6027
Epoch 18/50
112/112 [=================== ] - 0s 2ms/step - loss: 0.5977
Epoch 19/50
112/112 [=================== ] - 0s 2ms/step - loss: 0.5976
Epoch 20/50
Epoch 21/50
Epoch 22/50
Epoch 23/50
Epoch 24/50
Epoch 25/50
Epoch 26/50
Epoch 27/50
```

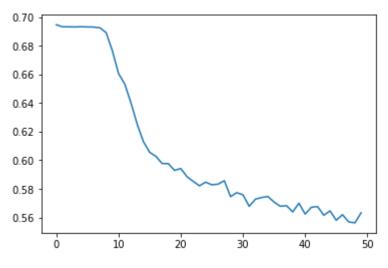
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```
Epoch 28/50
Epoch 29/50
112/112 [============ ] - 0s 2ms/step - loss: 0.5746
Epoch 30/50
112/112 [=================== ] - 0s 2ms/step - loss: 0.5773
Epoch 31/50
Epoch 32/50
Epoch 33/50
Epoch 34/50
Epoch 35/50
112/112 [============= ] - 0s 2ms/step - loss: 0.5747
Epoch 36/50
112/112 [================== ] - 0s 2ms/step - loss: 0.5708
Epoch 37/50
Epoch 38/50
Epoch 39/50
Epoch 40/50
Epoch 41/50
Epoch 42/50
Epoch 43/50
Epoch 44/50
Epoch 45/50
Epoch 46/50
Epoch 47/50
Epoch 48/50
Epoch 49/50
Epoch 50/50
```

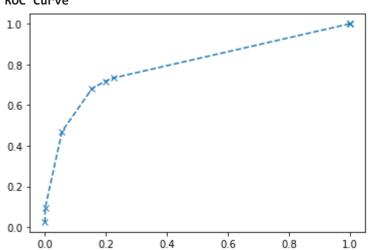
112/112 [============] - 0s 2ms/step - loss: 0.5833

Model Summary

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ROC Curve



AUC ROC Score : 0.8152212120540021

In [84]: eval_model(result_11[0], result_11[1], result_11[2], 0.4)

	precision	recall	f1-score	support
0 1	0.92 0.46	0.77 0.73	0.84 0.57	2373 627
accuracy macro avg weighted avg	0.69 0.82	0.75 0.77	0.77 0.70 0.78	3000 3000 3000

SMOTE

In [85]: over_sample = SMOTE(sampling_strategy="minority", random_state=1)
 result_12 = nn_model(X, y, nodes, "relu", "adam", "binary_crossentropy", 50, 100, over_

Model: "sequential_20"

Layer (type)	Output Shape	Param #
dense_128 (Dense)	(None, 3)	33

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dense_129 (Dense)	(None, 5)	20
dense_130 (Dense)	(None, 6)	36
dropout_15 (Dropout)	(None, 6)	0
dense_131 (Dense)	(None, 7)	49
dense_132 (Dense)	(None, 8)	64
dropout_16 (Dropout)	(None, 8)	0
dense_133 (Dense)	(None, 7)	63
dense_134 (Dense)	(None, 6)	48
dropout_17 (Dropout)	(None, 6)	0
dense_135 (Dense)	(None, 5)	35
dense_136 (Dense)	(None, 4)	24
dense_137 (Dense)	(None, 1)	5
_		

Total params: 377
Trainable params: 377
Non-trainable params: 0

Building NN Model

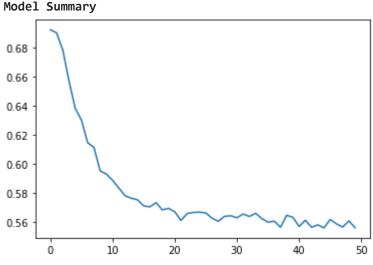
```
Epoch 1/50
Epoch 2/50
112/112 [============ ] - 0s 2ms/step - loss: 0.6903
Epoch 3/50
Epoch 4/50
Epoch 5/50
Epoch 6/50
Epoch 7/50
Epoch 8/50
Epoch 9/50
Epoch 10/50
Epoch 11/50
Epoch 12/50
Epoch 13/50
Epoch 14/50
Epoch 15/50
Epoch 16/50
112/112 [================== ] - 0s 2ms/step - loss: 0.5713
Epoch 17/50
```

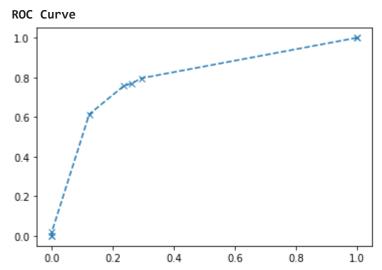
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```
Epoch 18/50
Epoch 19/50
Epoch 20/50
Epoch 21/50
Epoch 22/50
Epoch 23/50
112/112 [============ ] - 0s 2ms/step - loss: 0.5660
Epoch 24/50
Epoch 25/50
Epoch 26/50
112/112 [================= ] - 0s 2ms/step - loss: 0.5664
Epoch 27/50
Epoch 28/50
Epoch 29/50
Epoch 30/50
Epoch 31/50
Epoch 32/50
112/112 [============ ] - 0s 2ms/step - loss: 0.5657
Epoch 33/50
Epoch 34/50
Epoch 35/50
Epoch 36/50
Epoch 37/50
112/112 [================== ] - 0s 2ms/step - loss: 0.5608
Epoch 38/50
Epoch 39/50
Epoch 40/50
Epoch 41/50
Epoch 42/50
Epoch 43/50
Epoch 44/50
Epoch 45/50
Epoch 46/50
Epoch 47/50
Epoch 48/50
Epoch 49/50
```

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Model Summary





AUC ROC Score : 0.819171823363719

In [86]: eval_model(result_12[0], result_12[1], result_12[2], 0.4)

	precision	recall	f1-score	support
0	0.92	0.74	0.82	2373
1	0.44	0.77	0.56	627
accuracy			0.74	3000
macro avg	0.68	0.75	0.69	3000
weighted avg	0.82	0.74	0.77	3000

Assumptions

The scores have dropped a bit after increasing the model complexity.

0.69 - Base (0.3)

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0.73 - RandomOverSampler (0.4)

0.77 - SMOTE (0.4)

NN Models - Low Complexity v2.0

We will now create the models with very low complexity, and with dropout.

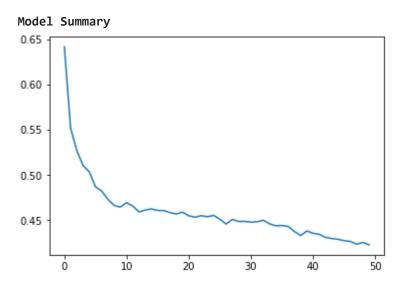
Base Model

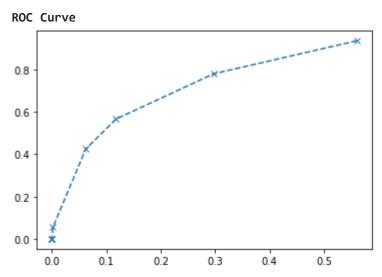
```
In [87]:
      nodes = [6,0.5]
      result_20 = nn_model(X, y, nodes, "relu", "adam", "binary_crossentropy", 50)
     Model: "sequential_21"
      Layer (type)
                        Output Shape
                                        Param #
      dense_138 (Dense)
                        (None, 3)
                                        33
      dense_139 (Dense)
                        (None, 6)
                                        24
     dropout 18 (Dropout)
                        (None, 6)
                                        0
      dense_140 (Dense)
                        (None, 1)
      ______
      Total params: 64
      Trainable params: 64
     Non-trainable params: 0
     Building NN Model
      Epoch 1/50
      219/219 [============== ] - 0s 1ms/step - loss: 0.6419
      Epoch 2/50
      Epoch 3/50
      Epoch 4/50
      219/219 [============= ] - 0s 1ms/step - loss: 0.5106
      Epoch 5/50
      Epoch 6/50
      Epoch 7/50
      219/219 [============== ] - 0s 1ms/step - loss: 0.4824
      Epoch 8/50
      219/219 [============== ] - 0s 1ms/step - loss: 0.4730
      Epoch 9/50
      219/219 [============== ] - 0s 1ms/step - loss: 0.4665
      Epoch 10/50
      219/219 [=============== ] - 0s 1ms/step - loss: 0.4646
      Epoch 11/50
      219/219 [============== ] - 0s 1ms/step - loss: 0.4695
      Epoch 12/50
      219/219 [============== ] - 0s 1ms/step - loss: 0.4657
      Epoch 13/50
```

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```
Epoch 14/50
219/219 [============== ] - 0s 1ms/step - loss: 0.4613
Epoch 15/50
Epoch 16/50
219/219 [============= ] - 0s 1ms/step - loss: 0.4608
Epoch 17/50
219/219 [============== ] - 0s 1ms/step - loss: 0.4607
Epoch 18/50
Epoch 19/50
Epoch 20/50
Epoch 21/50
Epoch 22/50
Epoch 23/50
Epoch 24/50
219/219 [============= ] - 0s 1ms/step - loss: 0.4539
Epoch 25/50
219/219 [============== ] - 0s 1ms/step - loss: 0.4554
Epoch 26/50
219/219 [============== ] - 0s 1ms/step - loss: 0.4512
Epoch 27/50
219/219 [============= ] - 0s 1ms/step - loss: 0.4458
Epoch 28/50
219/219 [============== ] - 0s 1ms/step - loss: 0.4509
Epoch 29/50
Epoch 30/50
219/219 [============= ] - 0s 1ms/step - loss: 0.4488
Epoch 31/50
219/219 [=========== ] - 0s 1ms/step - loss: 0.4480
Epoch 32/50
219/219 [============= ] - 0s 1ms/step - loss: 0.4484
Epoch 33/50
219/219 [=========== ] - 0s 1ms/step - loss: 0.4500
Epoch 34/50
219/219 [============== ] - 0s 1ms/step - loss: 0.4460
Epoch 35/50
219/219 [============= ] - 0s 1ms/step - loss: 0.4438
Epoch 36/50
219/219 [============== ] - 0s 1ms/step - loss: 0.4442
Epoch 37/50
219/219 [============= ] - 0s 1ms/step - loss: 0.4432
Epoch 38/50
219/219 [=============== ] - 0s 1ms/step - loss: 0.4375
Epoch 39/50
Epoch 40/50
Epoch 41/50
Epoch 42/50
219/219 [============== ] - 0s 1ms/step - loss: 0.4344
Epoch 43/50
Epoch 44/50
Epoch 45/50
219/219 [============== ] - 0s 1ms/step - loss: 0.4290
Epoch 46/50
```

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AUC ROC Score: 0.8258340272779026

In [88]: eval_model(result_20[0], result_20[1], result_20[2], 0.3)

	precision	recall	f1-score	support
0	0.89	0.88	0.88	2373
1	0.56	0.57	0.56	627
accuracy macro avg	0.72	0.72	0.82 0.72	3000 3000
weighted avg	0.82	0.82	0.82	3000

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eval_model(result_20[0], result_20[1], result_20[2], 0.2) In [89]: precision recall f1-score 0 0.92 0.70 0.80 2373 1 0.41 0.78 0.54 627 0.72 3000 accuracy 0.67 0.74 0.67 3000 macro avg weighted avg 0.74 3000 0.82 0.72

RandomOverSampler

```
In [90]:
```

over_sample = RandomOverSampler(sampling_strategy='minority', random_state=1) result_21 = nn_model(X, y, nodes, "relu", "adam", "binary_crossentropy", 150, os=over_s

Model: "sequential_22"

Layer (type)	Output Shape	Param #
dense_141 (Dense)	(None, 3)	33
dense_142 (Dense)	(None, 6)	24
dropout_19 (Dropout)	(None, 6)	0
dense_143 (Dense)	(None, 1)	7

Total params: 64 Trainable params: 64 Non-trainable params: 0

Building NN Model

```
Epoch 1/150
350/350 [=============== ] - 0s 1ms/step - loss: 0.6999
Epoch 2/150
350/350 [=============== ] - 0s 1ms/step - loss: 0.6574
Epoch 3/150
350/350 [============== ] - 0s 1ms/step - loss: 0.6425
Epoch 4/150
350/350 [=============== ] - 0s 1ms/step - loss: 0.6333
Epoch 5/150
350/350 [=============== ] - 0s 1ms/step - loss: 0.6302
Epoch 6/150
350/350 [============== ] - 0s 1ms/step - loss: 0.6269
Epoch 7/150
350/350 [============== ] - 0s 1ms/step - loss: 0.6239
Epoch 8/150
350/350 [=============== ] - 0s 1ms/step - loss: 0.6232
Epoch 9/150
Epoch 10/150
Epoch 11/150
350/350 [============ ] - 0s 1ms/step - loss: 0.6075
Epoch 12/150
350/350 [=============== ] - 0s 1ms/step - loss: 0.6118
Epoch 13/150
```

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```
350/350 [=============== ] - 0s 1ms/step - loss: 0.6111
Epoch 14/150
350/350 [============== ] - 0s 1ms/step - loss: 0.6123
Epoch 15/150
350/350 [============= ] - 0s 1ms/step - loss: 0.6064
Epoch 16/150
350/350 [============== ] - 0s 1ms/step - loss: 0.6094
Epoch 17/150
350/350 [============= ] - 0s 1ms/step - loss: 0.6062
Epoch 18/150
350/350 [============== ] - 0s 1ms/step - loss: 0.6047
Epoch 19/150
350/350 [===========] - 0s 1ms/step - loss: 0.6039
Epoch 20/150
350/350 [============== ] - 0s 1ms/step - loss: 0.6033
Epoch 21/150
Epoch 22/150
350/350 [============== ] - 0s 1ms/step - loss: 0.6039
Epoch 23/150
350/350 [============= ] - 0s 1ms/step - loss: 0.5982
Epoch 24/150
Epoch 25/150
350/350 [============= ] - 0s 1ms/step - loss: 0.5997
Epoch 26/150
350/350 [=============== ] - 0s 1ms/step - loss: 0.5981
Epoch 27/150
350/350 [============= ] - 0s 1ms/step - loss: 0.5974
Epoch 28/150
350/350 [============= ] - 0s 1ms/step - loss: 0.5950
Epoch 29/150
Epoch 30/150
Epoch 31/150
Epoch 32/150
Epoch 33/150
350/350 [============= ] - 0s 1ms/step - loss: 0.5883
Epoch 34/150
350/350 [=============== ] - 0s 1ms/step - loss: 0.5871
Epoch 35/150
350/350 [============= ] - 0s 1ms/step - loss: 0.5841
Epoch 36/150
350/350 [============= ] - 0s 1ms/step - loss: 0.5818
Epoch 37/150
350/350 [============= ] - 0s 1ms/step - loss: 0.5769
Epoch 38/150
350/350 [============= ] - 0s 1ms/step - loss: 0.5746
Epoch 39/150
350/350 [============== ] - 0s 1ms/step - loss: 0.5721
Epoch 40/150
Epoch 41/150
350/350 [=============== ] - 0s 1ms/step - loss: 0.5692
Epoch 42/150
Epoch 43/150
350/350 [============== ] - 0s 1ms/step - loss: 0.5676
Epoch 44/150
350/350 [============== ] - 0s 1ms/step - loss: 0.5678
Epoch 45/150
```

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```
Epoch 46/150
Epoch 47/150
350/350 [============== ] - 0s 1ms/step - loss: 0.5621
Epoch 48/150
350/350 [============= ] - 0s 1ms/step - loss: 0.5611
Epoch 49/150
350/350 [============== ] - 0s 1ms/step - loss: 0.5608
Epoch 50/150
Epoch 51/150
Epoch 52/150
Epoch 53/150
Epoch 54/150
Epoch 55/150
350/350 [============= ] - 0s 1ms/step - loss: 0.5637
Epoch 56/150
350/350 [============= ] - 0s 1ms/step - loss: 0.5663
Epoch 57/150
Epoch 58/150
350/350 [================== ] - 0s 1ms/step - loss: 0.5637
Epoch 59/150
Epoch 60/150
Epoch 61/150
Epoch 62/150
Epoch 63/150
Epoch 64/150
Epoch 65/150
Epoch 66/150
350/350 [============== ] - 0s 1ms/step - loss: 0.5587
Epoch 67/150
Epoch 68/150
Epoch 69/150
Epoch 70/150
Epoch 71/150
Epoch 72/150
Epoch 73/150
Epoch 74/150
Epoch 75/150
Epoch 76/150
Epoch 77/150
350/350 [=============== ] - 0s 1ms/step - loss: 0.5500
Epoch 78/150
```

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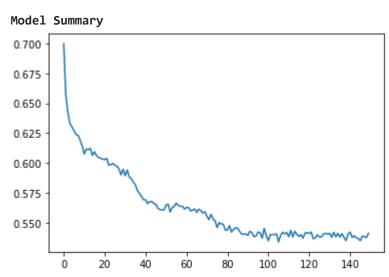
	•	Oa	9		
350/350 [=========]	-	0s	995us/step	- loss	6: 0.5490
Epoch 79/150					
350/350 [========]	-	0s	1ms/step -	loss:	0.5486
Epoch 80/150					
350/350 [========]	-	0s	1ms/step -	loss:	0.5438
Epoch 81/150					
350/350 [=========]	-	0s	1ms/step -	loss:	0.5437
Epoch 82/150					
350/350 [=========]	-	0s	1ms/step -	loss:	0.5475
Epoch 83/150					
350/350 [=========]	-	0s	1ms/step -	loss:	0.5422
Epoch 84/150					
350/350 [=========]	-	0s	1ms/step -	loss:	0.5444
Epoch 85/150					
350/350 [=========]	-	0s	1ms/step -	loss:	0.5456
Epoch 86/150					
350/350 [=========]	-	0s	1ms/step -	loss:	0.5455
Epoch 87/150					
350/350 [=========]	-	0s	1ms/step -	loss:	0.5426
Epoch 88/150					
350/350 [=========]	-	0s	1ms/step -	loss:	0.5405
Epoch 89/150					
350/350 [====================================	-	0s	1ms/step -	loss:	0.5403
Epoch 90/150			-		
350/350 [===========]	-	0s	1ms/step -	loss:	0.5406
Epoch 91/150			•		
350/350 [====================================	-	0s	1ms/step -	loss:	0.5393
Epoch 92/150					
350/350 [====================================	_	0s	1ms/step -	loss:	0.5428
Epoch 93/150					
350/350 [====================================	_	0s	1ms/step -	loss:	0.5417
Epoch 94/150			ши, стор		
350/350 [====================================	_	0 s	1ms/step -	loss:	0.5382
Epoch 95/150			5, 5 6 6 7		0,1220_
350/350 [====================================	_	0s	1ms/step -	loss:	0.5388
Epoch 96/150			-,		
350/350 [====================================	_	0s	1ms/step -	loss:	0.5422
Epoch 97/150					
350/350 [====================================	_	0s	1ms/step -	loss:	0.5417
Epoch 98/150					
350/350 [====================================	_	0s	1ms/step -	loss:	0.5371
Epoch 99/150					
350/350 [====================================	-	0s	1ms/step -	loss:	0.5452
Epoch 100/150					
350/350 [===========]	_	0s	1ms/step -	loss:	0.5393
Epoch 101/150					
350/350 [==========]	_	0s	1ms/step -	loss:	0.5348
Epoch 102/150					
350/350 [===========]	_	0s	1ms/step -	loss:	0.5400
Epoch 103/150					
350/350 [===========]	_	0s	1ms/step -	loss:	0.5400
Epoch 104/150			-,		
350/350 [====================================	_	0s	1ms/step -	loss:	0.5400
Epoch 105/150			-,		
350/350 [====================================	_	0s	1ms/step -	loss:	0.5406
Epoch 106/150			ши, стор		
350/350 [===========================	_	05	1ms/sten -	loss:	0.5339
Epoch 107/150			5, 5 6 6 7		
350/350 [==========]	_	95	1ms/sten -	1055	0.5392
Epoch 108/150		-	5/ Эсер -		3.3332
350/350 [=========]	_	9s	1ms/sten -	1055	0.5420
Epoch 109/150			5, 5 сер =		J.J.=U
350/350 [==========]	_	۵c	1ms/sten -	1055.	0.5406
Epoch 110/150		-	5/ Эсер -		3.5400
350/350 [==========]	_	95	1ms/sten -	1055.	0.5417
		55	5, 5 ccp		

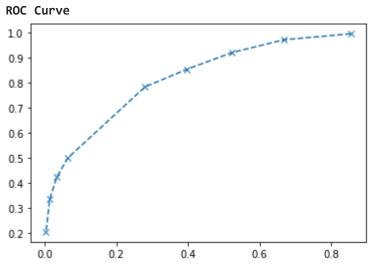
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F I. 444 /4F0			3			
Epoch 111/150 350/350 [===========]	_	95	1ms/sten	_	loss:	0.5382
Epoch 112/150		03	тііі у у сер		1033.	0.5502
350/350 [=======]	-	0s	1ms/step	-	loss:	0.5435
Epoch 113/150		0-	4		1	0 5304
350/350 [=========] Epoch 114/150	-	0S	1ms/step	-	Toss:	0.5381
350/350 [===========]	_	0 s	1ms/step	_	loss:	0.5428
Epoch 115/150		05	тэ, эсср		1033.	0.5420
350/350 [===========]	-	0s	1ms/step	-	loss:	0.5402
Epoch 116/150		_			_	
350/350 [==========] Epoch 117/150	-	0s	1ms/step	-	loss:	0.5385
350/350 [============]	_	0s	1ms/step	_	loss:	0.5400
Epoch 118/150			•			
350/350 [==========]	-	0s	1ms/step	-	loss:	0.5371
Epoch 119/150		0-	4		1	0 5444
350/350 [==========] Epoch 120/150	-	05	ıms/step	-	TOSS:	0.5414
350/350 [============================	_	0s	1ms/step	_	loss:	0.5417
Epoch 121/150			•			
350/350 [==========]	-	0s	1ms/step	-	loss:	0.5408
Epoch 122/150 350/350 [========]		Q.c	1mc/cton		1000	0 E421
Epoch 123/150	-	03	Tills/steb	_	1055.	0.5421
350/350 [===========]	-	0s	1ms/step	-	loss:	0.5364
Epoch 124/150		_			_	
350/350 [========] Epoch 125/150	-	0s	1ms/step	-	loss:	0.5373
350/350 [==========]	_	0s	1ms/step	_	loss:	0.5398
Epoch 126/150			•			
350/350 [===========]	-	0s	1ms/step	-	loss:	0.5381
Epoch 127/150 350/350 [==========]		00	1mc/ston		1000	0 5300
Epoch 128/150	-	05	IIIS/Step	-	1022:	0.5580
350/350 [============================	-	0s	1ms/step	_	loss:	0.5405
Epoch 129/150			•			
350/350 [==========]	-	0s	1ms/step	-	loss:	0.5412
Epoch 130/150 350/350 [========]	_	۵c	1mc/stan	_	1055	0 5/0/
Epoch 131/150		03	тіііз/ з сер		1033.	0.5404
350/350 [===========]	-	0s	1ms/step	-	loss:	0.5411
Epoch 132/150		_			_	
350/350 [=========] Epoch 133/150	-	0s	1ms/step	-	loss:	0.5378
350/350 [===========]	_	0 s	1ms/step	_	loss:	0.5419
Epoch 134/150			о, о оор			
350/350 [===========]	-	0s	1ms/step	-	loss:	0.5381
Epoch 135/150 350/350 [===========]		00	1mc/cton		10001	Q E411
Epoch 136/150	-	05	IIIS/Step	-	1055.	0.5411
350/350 [===========================	-	0s	1ms/step	-	loss:	0.5379
Epoch 137/150						
350/350 [==========]	-	0s	1ms/step	-	loss:	0.5408
Epoch 138/150 350/350 [===========]	_	۵c	1ms/sten	_	1055.	0 5377
Epoch 139/150		03	тіііз/ Зсер		1033.	0.5577
350/350 [==========]	-	0s	1ms/step	-	loss:	0.5350
Epoch 140/150		_	4		1	0 = 40.5
350/350 [==========] Epoch 141/150	-	ØS	ıms/step	-	TOSS:	0.5404
350/350 [===========]	_	0s	1ms/step	_	loss:	0.5422
Epoch 142/150			•			
350/350 [====================================	-	0s	1ms/step	-	loss:	0.5377
Epoch 143/150						

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AUC ROC Score: 0.842572037495186

0 0.93 0.72 0.81 2373

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1	0.43	0.78	0.55	627
accuracy			0.73	3000
macro avg	0.68	0.75	0.68	3000
weighted avg	0.82	0.73	0.76	3000

SMOTE

In [92]:

```
over_sample = SMOTE(sampling_strategy='minority', random_state=1)
result_22 = nn_model(X, y, nodes, "relu", "adam", "binary_crossentropy", 150, os=over_s
```

Model: "sequential_23"

Layer (type)	Output Shape	Param #
dense_144 (Dense)	(None, 3)	33
dense_145 (Dense)	(None, 6)	24
dropout_20 (Dropout)	(None, 6)	0
dense_146 (Dense)	(None, 1)	7

Total params: 64
Trainable params: 64
Non-trainable params: 0

Building NN Model

```
Epoch 1/150
350/350 [============== ] - 0s 997us/step - loss: 0.7164
Epoch 2/150
350/350 [============== ] - 0s 1ms/step - loss: 0.6849
Epoch 3/150
350/350 [============= ] - 0s 1ms/step - loss: 0.6675
Epoch 4/150
350/350 [============== ] - 0s 1ms/step - loss: 0.6403
Epoch 5/150
350/350 [============ ] - 0s 1ms/step - loss: 0.6195
Epoch 6/150
350/350 [============== ] - 0s 1ms/step - loss: 0.6018
Epoch 7/150
Epoch 8/150
350/350 [============ ] - 0s 1ms/step - loss: 0.5958
Epoch 9/150
350/350 [============= ] - 0s 1ms/step - loss: 0.5850
Epoch 10/150
350/350 [============= ] - 0s 1ms/step - loss: 0.5799
Epoch 11/150
350/350 [============== ] - 0s 1ms/step - loss: 0.5765
Epoch 12/150
350/350 [============== ] - 0s 1ms/step - loss: 0.5714
Epoch 13/150
350/350 [============== ] - 0s 1ms/step - loss: 0.5661
Epoch 14/150
Epoch 15/150
350/350 [============= ] - 0s 1ms/step - loss: 0.5575
```

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```
Epoch 16/150
Epoch 17/150
350/350 [============== ] - 0s 1ms/step - loss: 0.5499
Epoch 18/150
350/350 [============= ] - 0s 1ms/step - loss: 0.5484
Epoch 19/150
350/350 [============== ] - 0s 1ms/step - loss: 0.5482
Epoch 20/150
Epoch 21/150
Epoch 22/150
350/350 [============= ] - 0s 975us/step - loss: 0.5467
Epoch 23/150
Epoch 24/150
Epoch 25/150
350/350 [============= ] - 0s 1ms/step - loss: 0.5438
Epoch 26/150
350/350 [============= ] - 0s 1ms/step - loss: 0.5398
Epoch 27/150
Epoch 28/150
350/350 [================== ] - 0s 1ms/step - loss: 0.5472
Epoch 29/150
Epoch 30/150
Epoch 31/150
Epoch 32/150
Epoch 33/150
Epoch 34/150
Epoch 35/150
350/350 [============= ] - 0s 1ms/step - loss: 0.5384
Epoch 36/150
350/350 [=============== ] - 0s 986us/step - loss: 0.5411
Epoch 37/150
Epoch 38/150
350/350 [============] - 0s 1ms/step - loss: 0.5348
Epoch 39/150
350/350 [================ ] - 0s 992us/step - loss: 0.5372
Epoch 40/150
Epoch 41/150
Epoch 42/150
Epoch 43/150
Epoch 44/150
Epoch 45/150
Epoch 46/150
Epoch 47/150
350/350 [=============== ] - 0s 1ms/step - loss: 0.5371
Epoch 48/150
```

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2=0/2=0.5		_				
350/350 [====================================	-	0s	1ms/step	-	Toss:	0.5351
Epoch 49/150		0 -	4			0 5430
350/350 [=======]	-	ØS	1ms/step	-	Toss:	0.5430
Epoch 50/150		•	4			0 -44-
350/350 [=========]	-	ØS	1ms/step	-	Toss:	0.544/
Epoch 51/150		•	4			0 5300
350/350 [==========]	-	0s	1ms/step	-	loss:	0.5389
Epoch 52/150		_			_	
350/350 [==========]	-	0s	1ms/step	-	Toss:	0.5394
Epoch 53/150		_			_	
350/350 [====================================	-	0s	1ms/step	-	loss:	0.5355
Epoch 54/150		_			_	
350/350 [====================================	-	0s	1ms/step	-	loss:	0.5352
Epoch 55/150		_			_	
350/350 [====================================	-	0s	1ms/step	-	loss:	0.5400
Epoch 56/150		_			-	
350/350 [====================================	-	0s	1ms/step	-	Toss:	0.5396
Epoch 57/150		_			-	
350/350 [====================================	-	0s	1ms/step	-	loss:	0.5370
Epoch 58/150		_			_	
350/350 [====================================	-	0s	1ms/step	-	loss:	0.5394
Epoch 59/150		_			_	
350/350 [===========]	-	0s	1ms/step	-	loss:	0.5400
Epoch 60/150					_	
350/350 [===========]	-	0s	1ms/step	-	loss:	0.5385
Epoch 61/150					_	
350/350 [===========]	-	0s	1ms/step	-	loss:	0.5403
Epoch 62/150					_	
350/350 [===========]	-	0s	1ms/step	-	loss:	0.5374
Epoch 63/150					_	
350/350 [===========]	-	0s	1ms/step	-	loss:	0.5363
Epoch 64/150					_	
350/350 [===========]	-	0s	1ms/step	-	loss:	0.5386
Epoch 65/150					_	
350/350 [===========]	-	0s	1ms/step	-	loss:	0.5384
Epoch 66/150					_	
350/350 [====================================	-	0s	1ms/step	-	loss:	0.5418
Epoch 67/150		_			_	
350/350 [==========]	-	0s	1ms/step	-	loss:	0.5401
Epoch 68/150		_			_	
350/350 [=========]	-	0s	1ms/step	-	loss:	0.5376
Epoch 69/150		_			_	
350/350 [==========]	-	0s	1ms/step	-	loss:	0.5370
Epoch 70/150						
350/350 [=========]	-	0s	1ms/step	-	loss:	0.5362
Epoch 71/150						
350/350 [====================================	-	0s	1ms/step	-	Toss:	0.5424
Epoch 72/150		_			-	
350/350 [====================================	-	0s	1ms/step	-	Toss:	0.5408
Epoch 73/150		_			-	
350/350 [====================================	-	0s	1ms/step	-	Toss:	0.5385
Epoch 74/150		0 -	4			0 = 400
350/350 [========]	-	ØS	1ms/step	-	Toss:	0.5420
Epoch 75/150		•	4			0 5004
350/350 [====================================	-	ØS	1ms/step	-	Toss:	0.5394
Epoch 76/150		•	4			0 -40-
350/350 [====================================	-	ØS	1ms/step	-	Toss:	0.5425
Epoch 77/150		•	4			0 5300
350/350 [========]	-	υS	Tms/steb	-	TO22:	0.5399
Epoch 78/150		ο-	1 m a / - 1 -		1	0 5366
350/350 [========]	-	υS	Tms/steb	-	TO22:	0.5360
Epoch 79/150		Ω-	1mc / = ± =		1	0 5365
350/350 [====================================	-	۷S	Tms/steb	-	TO22:	0.5365
Epoch 80/150 350/350 [====================================		0-	1mc /s+==		1000	0 5267
[================	-	05	тшэ/эсер	-	TO22;	v. 556/

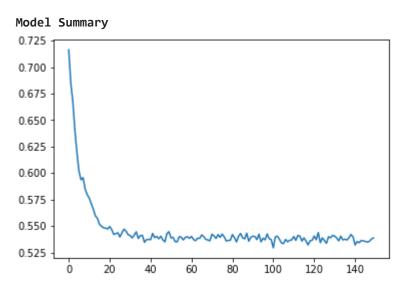
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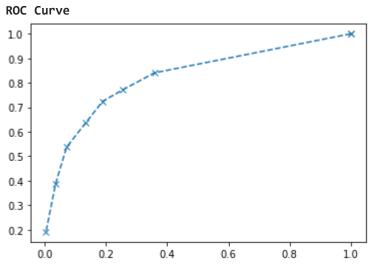
```
Epoch 81/150
350/350 [============== ] - 0s 1ms/step - loss: 0.5421
Epoch 82/150
350/350 [=============== ] - 0s 1ms/step - loss: 0.5392
Epoch 83/150
Epoch 84/150
350/350 [=============== ] - 0s 1ms/step - loss: 0.5404
Epoch 85/150
350/350 [============== ] - 0s 1ms/step - loss: 0.5431
Epoch 86/150
350/350 [============== ] - 0s 1ms/step - loss: 0.5390
Epoch 87/150
Epoch 88/150
Epoch 89/150
Epoch 90/150
350/350 [============= ] - 0s 1ms/step - loss: 0.5393
Epoch 91/150
350/350 [============= ] - 0s 1ms/step - loss: 0.5406
Epoch 92/150
350/350 [============= ] - 0s 1ms/step - loss: 0.5402
Epoch 93/150
350/350 [============= ] - 0s 1ms/step - loss: 0.5373
Epoch 94/150
Epoch 95/150
350/350 [=============== ] - 0s 1ms/step - loss: 0.5352
Epoch 96/150
Epoch 97/150
350/350 [=============== ] - 0s 1ms/step - loss: 0.5371
Epoch 98/150
350/350 [============ ] - 0s 1ms/step - loss: 0.5427
Epoch 99/150
350/350 [================ ] - 0s 1ms/step - loss: 0.5381
Epoch 100/150
350/350 [============== ] - 0s 1ms/step - loss: 0.5372
Epoch 101/150
350/350 [============== ] - 0s 1ms/step - loss: 0.5295
Epoch 102/150
350/350 [============== ] - 0s 1ms/step - loss: 0.5399
Epoch 103/150
350/350 [============== ] - 0s 1ms/step - loss: 0.5405
Epoch 104/150
350/350 [============== ] - 0s 1ms/step - loss: 0.5376
Epoch 105/150
350/350 [============== ] - 0s 1ms/step - loss: 0.5341
Epoch 106/150
350/350 [============= ] - 0s 1ms/step - loss: 0.5335
Epoch 107/150
350/350 [============== ] - 0s 1ms/step - loss: 0.5375
Epoch 108/150
Epoch 109/150
Epoch 110/150
Epoch 111/150
Epoch 112/150
350/350 [=============== ] - 0s 1ms/step - loss: 0.5366
Epoch 113/150
```

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350/350 [====================================
Epoch 114/150
350/350 [====================================
350/350 [====================================
Epoch 116/150
350/350 [====================================
Epoch 117/150 350/350 [====================================
Epoch 118/150
350/350 [====================================
Epoch 119/150
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Epoch 121/150
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Epoch 122/150 350/350 [====================================
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Epoch 144/150
350/350 [====================================
Epoch 145/150 350/350 [====================================
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AUC ROC Score : 0.8305390722717225

In [93]: eval_model(result_22[0], result_22[1], result_22[2], 0.3)

	precision	recall	f1-score	support
0	0.94	0.64	0.76	2373
1	0.38	0.84	0.53	627
accuracy macro avg	0.66	0.74	0.68 0.64	3000 3000

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weighted avg 0.82 0.68 0.71 3000

Assumptions

Lowering the compexity has improve the scores.

```
0.57, 0.78 - Base (0.3, 0.2)
0.78 - RandomOverSampler (0.5)
0.84 - SMOTE (0.3)
```

NN Models - Low Complexity v2.1

The models in this iteration will have two hidden layers.

Base Model

```
In [94]: nodes = [6,0.5,4,0.5]
  result_30 = nn_model(X, y, nodes, "relu", "adam", "binary_crossentropy", 50)
```

Model: "sequential_24"

Layer (type)	Output Shape	Param #
dense_147 (Dense)	(None, 3)	33
dense_148 (Dense)	(None, 6)	24
dropout_21 (Dropout)	(None, 6)	0
dense_149 (Dense)	(None, 4)	28
dropout_22 (Dropout)	(None, 4)	0
dense_150 (Dense)	(None, 1)	5

Total params: 90
Trainable params: 90
Non-trainable params: 0

Building NN Model

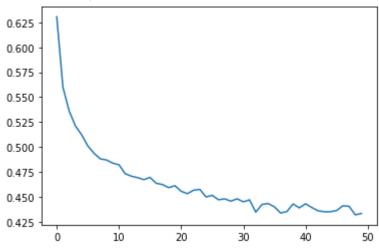
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219/219 [====================================
Epoch 7/50
219/219 [====================================
Epoch 8/50
219/219 [====================================
Epoch 9/50
219/219 [====================================
Epoch 10/50
219/219 [====================================
Epoch 11/50
219/219 [====================================
Epoch 12/50
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Epoch 13/50
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Epoch 14/50
219/219 [====================================
Epoch 15/50 219/219 [====================================
Epoch 16/50
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Epoch 27/50
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Epoch 30/50
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Epoch 31/50
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Epoch 32/50
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Epoch 34/50
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Epoch 35/50
219/219 [====================================
Epoch 36/50
219/219 [====================================
Epoch 37/50
219/219 [====================================
Epoch 38/50
219/219 [====================================

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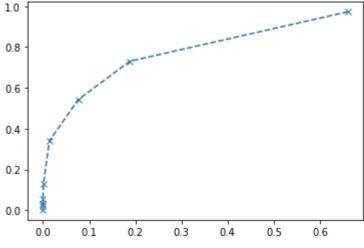
```
Epoch 39/50
Epoch 40/50
219/219 [============ ] - 0s 1ms/step - loss: 0.4390
Epoch 41/50
Epoch 42/50
219/219 [============= ] - 0s 1ms/step - loss: 0.4394
Epoch 43/50
Epoch 44/50
Epoch 45/50
219/219 [============ ] - 0s 1ms/step - loss: 0.4351
Epoch 46/50
219/219 [=========== ] - 0s 1ms/step - loss: 0.4364
Epoch 47/50
219/219 [============ ] - 0s 1ms/step - loss: 0.4411
Epoch 48/50
Epoch 49/50
Epoch 50/50
```

Model Summary



ROC Curve

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AUC ROC Score : 0.8497725945327249

In [95]:	eval_model(result_30[0], result_30[1],	result_30[2],	0.3)
----------	--	---------------	------

	precision	recall	f1-score	support
	-			
0	0.88	0.92	0.90	2373
1	0.65	0.54	0.59	627
accuracy			0.84	3000
macro avg	0.77	0.73	0.75	3000
weighted avg	0.84	0.84	0.84	3000

eval_model(result_30[0], result_30[1], result_30[2], 0.2) In [96]:

	precision	recall	f1-score	support
0	0.92	0.81	0.86	2373
1	0.51	0.73	0.60	627
accuracy			0.79	3000
macro avg	0.71	0.77	0.73	3000
weighted avg	0.83	0.79	0.81	3000

RandomOverSampler

In [98]:

over_sample = RandomOverSampler(sampling_strategy='minority', random_state=1) result_31 = nn_model(X, y, nodes, "relu", "adam", "binary_crossentropy", 150, os=over_s

Model: "sequential_26"

Layer (type)	Output Shape	Param #
dense_155 (Dense)	(None, 3)	33
dense_156 (Dense)	(None, 6)	24
dropout_25 (Dropout)	(None, 6)	0
dense_157 (Dense)	(None, 4)	28
dropout_26 (Dropout)	(None, 4)	0

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dense_158 (Dense) (None, 1) 5

Total params: 90
Trainable params: 90
Non-trainable params: 0

Building NN Model

```
Epoch 1/150
350/350 [=============== ] - 0s 1ms/step - loss: 0.6892
Epoch 2/150
Epoch 3/150
350/350 [============== ] - 0s 1ms/step - loss: 0.6734
Epoch 4/150
Epoch 5/150
350/350 [============= ] - 0s 1ms/step - loss: 0.6601
Epoch 6/150
350/350 [============== ] - 0s 1ms/step - loss: 0.6562
Epoch 7/150
350/350 [============== ] - 0s 1ms/step - loss: 0.6549
Epoch 8/150
350/350 [=============== ] - 0s 1ms/step - loss: 0.6526
Epoch 9/150
Epoch 10/150
350/350 [============== ] - 0s 1ms/step - loss: 0.6485
Epoch 11/150
Epoch 12/150
350/350 [============== ] - 0s 1ms/step - loss: 0.6447
Epoch 13/150
350/350 [============ ] - 0s 1ms/step - loss: 0.6451
Epoch 14/150
350/350 [============== ] - 0s 1ms/step - loss: 0.6477
Epoch 15/150
350/350 [============== ] - 0s 1ms/step - loss: 0.6451
Epoch 16/150
350/350 [============== ] - 0s 1ms/step - loss: 0.6432
Epoch 17/150
350/350 [============== ] - 0s 1ms/step - loss: 0.6456
Epoch 18/150
350/350 [============== ] - 0s 1ms/step - loss: 0.6454
Epoch 19/150
350/350 [============== ] - 0s 1ms/step - loss: 0.6396
Epoch 20/150
350/350 [============== ] - 0s 1ms/step - loss: 0.6457
Epoch 21/150
350/350 [============= ] - 0s 1ms/step - loss: 0.6438
Epoch 22/150
350/350 [============== ] - 0s 1ms/step - loss: 0.6410
Epoch 23/150
Epoch 24/150
Epoch 25/150
Epoch 26/150
Epoch 27/150
350/350 [============== ] - 0s 1ms/step - loss: 0.6392
Epoch 28/150
```

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350/350 [====================================
Epoch 29/150 350/350 [====================================
Epoch 30/150
350/350 [====================================
Epoch 31/150
350/350 [============] - 0s 1ms/step - loss: 0.6438 Epoch 32/150
350/350 [====================================
Epoch 33/150
350/350 [============] - 0s 1ms/step - loss: 0.6466
Epoch 34/150 350/350 [====================================
Epoch 35/150
350/350 [====================================
Epoch 36/150
350/350 [============] - 0s 1ms/step - loss: 0.6379 Epoch 37/150
350/350 [====================================
Epoch 38/150
350/350 [============] - 0s 1ms/step - loss: 0.6406
Epoch 39/150 350/350 [====================================
Epoch 40/150
350/350 [====================================
Epoch 41/150 350/350 [====================================
Epoch 42/150
350/350 [====================================
Epoch 43/150
350/350 [====================================
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Epoch 45/150
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Epoch 46/150 350/350 [====================================
Epoch 47/150
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Epoch 48/150 350/350 [====================================
Epoch 49/150
350/350 [====================================
Epoch 50/150
350/350 [============] - 0s 1ms/step - loss: 0.6339 Epoch 51/150
350/350 [====================================
Epoch 52/150
350/350 [==============] - 0s 1ms/step - loss: 0.6260
Epoch 53/150 350/350 [====================================
Epoch 54/150
350/350 [====================================
Epoch 55/150 350/350 [====================================
Epoch 56/150
350/350 [====================================
Epoch 57/150
350/350 [============] - 0s 1ms/step - loss: 0.6289 Epoch 58/150
350/350 [====================================
Epoch 59/150
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-

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3
Epoch 61/150 350/350 [====================================
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Epoch 83/150
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Epoch 84/150
350/350 [============] - 0s 1ms/step - loss: 0.6276 Epoch 85/150
350/350 [====================================
Epoch 86/150
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Epoch 87/150
350/350 [============] - 0s 1ms/step - loss: 0.6240
Epoch 88/150
350/350 [====================================
Epoch 89/150 350/350 [====================================
Epoch 90/150
350/350 [====================================
Epoch 91/150
350/350 [====================================
Epoch 92/150
350/350 [====================================
Epoch 93/150

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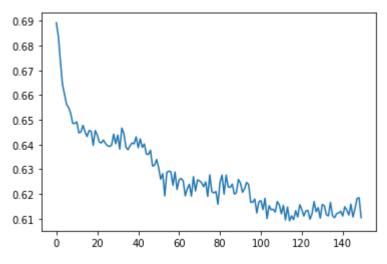
			3			
350/350 [======]	-	0s	1ms/step	-	loss:	0.6221
Epoch 94/150 350/350 [====================================	_	95	1ms/sten	_	loss:	0.6246
Epoch 95/150			•			
350/350 [==========] Epoch 96/150	-	0s	1ms/step	-	loss:	0.6238
350/350 [====================================	_	0s	1ms/step	_	loss:	0.6166
Epoch 97/150			•			
350/350 [======] Epoch 98/150	-	0s	1ms/step	-	loss:	0.6166
350/350 [====================================	-	0s	1ms/step	-	loss:	0.6179
Epoch 99/150		0 -	4			0 (100
350/350 [==========] Epoch 100/150	-	0S	1ms/step	-	TOSS:	0.6123
350/350 [=========]	-	0s	1ms/step	-	loss:	0.6167
Epoch 101/150 350/350 [===========]	_	۵c	1mc/cton	_	1000	0 6173
Epoch 102/150			•			
350/350 [==========]	-	0s	1ms/step	-	loss:	0.6136
Epoch 103/150 350/350 [=======]	_	0 s	1ms/step	_	loss:	0.6182
Epoch 104/150			•			
350/350 [==========] Epoch 105/150	-	0s	1ms/step	-	loss:	0.6100
350/350 [====================================	_	0s	1ms/step	_	loss:	0.6152
Epoch 106/150						
350/350 [============ Epoch 107/150	-	0s	1ms/step	-	loss:	0.6136
350/350 [====================================	-	0s	1ms/step	-	loss:	0.6138
Epoch 108/150 350/350 [===========]		0.0	1mc/ston		10001	0 (12(
Epoch 109/150	-	05	IIIS/Step	-	1022:	0.6126
350/350 [=========]	-	0s	1ms/step	-	loss:	0.6169
Epoch 110/150 350/350 [===========]	_	۵s	1ms/sten	_	1055.	0 6156
Epoch 111/150			•			
350/350 [==========]	-	0s	1ms/step	-	loss:	0.6119
Epoch 112/150 350/350 [============]	_	0s	1ms/step	_	loss:	0.6154
Epoch 113/150			•			
350/350 [=======] Epoch 114/150	-	0s	1ms/step	-	loss:	0.6095
350/350 [====================================	-	0s	1ms/step	-	loss:	0.6147
Epoch 115/150 350/350 [=======]		0.0	1mc/ston		10001	0 6001
Epoch 116/150	-	05	IIIS/Step	-	1022:	0.6091
350/350 [===========]	-	0s	1ms/step	-	loss:	0.6111
Epoch 117/150 350/350 [===========]	_	95	1ms/sten	_	1055:	0.6096
Epoch 118/150			•			
350/350 [====================================	-	0s	1ms/step	-	loss:	0.6132
Epoch 119/150 350/350 [===========]	_	0s	1ms/step	_	loss:	0.6106
Epoch 120/150			•			
350/350 [====================================	-	0s	1ms/step	-	loss:	0.6156
350/350 [====================================	-	0s	1ms/step	-	loss:	0.6137
Epoch 122/150 350/350 [========]		0.0	1mc/ston		10001	0 (110
Epoch 123/150	-	05	IIIS/Step	-	1022:	0.6110
350/350 [========]	-	0s	1ms/step	-	loss:	0.6132
Epoch 124/150 350/350 [====================================	_	05	1ms/sten	_	loss:	0.6133
Epoch 125/150			•			
350/350 [========]	-	0s	1ms/step	-	loss:	0.6097

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Fresh 420/450
Epoch 126/150 350/350 [====================================
Epoch 127/150
350/350 [====================================
Epoch 128/150
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Epoch 130/150 350/350 [====================================
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Epoch 148/150
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Epoch 149/150
350/350 [====================================
Epoch 150/150
350/350 [====================================

Model Summary

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ROC Curve

1.0

0.8

0.6

0.4

0.2

0.0

0.0

0.2

0.4

0.6

0.8

AUC ROC Score : 0.8070948355065728

In [99]: eval_model(result_31[0], result_31[1], result_31[2], 0.6)

	precision	recall	f1-score	support
0	0.91	0.80	0.85	2373
1	0.47	0.68	0.56	627
accuracy			0.78	3000
macro avg	0.69	0.74	0.70	3000
weighted avg	0.81	0.78	0.79	3000

SMOTE

In [100... over_sample = SMOTE(sampling_strategy='minority', random_state=1)
 result_32 = nn_model(X, y, nodes, "relu", "adam", "binary_crossentropy", 150, os=over_s

Model: "sequential_27"

Layer (type)	Output Shape	Param #
dense_159 (Dense)	(None, 3)	33

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dense_160 (Dense)	(None, 6)	24
dropout_27 (Dropout)	(None, 6)	0
dense_161 (Dense)	(None, 4)	28
dropout_28 (Dropout)	(None, 4)	0
dense_162 (Dense)	(None, 1)	5

Total params: 90 Trainable params: 90 Non-trainable params: 0

Building NN Model

```
Epoch 1/150
Epoch 2/150
350/350 [============] - 0s 1ms/step - loss: 0.6920
Epoch 3/150
Epoch 4/150
350/350 [================= ] - 0s 1ms/step - loss: 0.6829
Epoch 5/150
Epoch 6/150
Epoch 7/150
350/350 [============] - 0s 1ms/step - loss: 0.6740
Epoch 8/150
Epoch 9/150
0.6604
Epoch 10/150
Epoch 11/150
350/350 [=============== ] - 0s 1ms/step - loss: 0.6338
Epoch 12/150
Epoch 13/150
Epoch 14/150
Epoch 15/150
350/350 [================== ] - 0s 1ms/step - loss: 0.6122
Epoch 16/150
Epoch 17/150
Epoch 18/150
350/350 [============== ] - 0s 1ms/step - loss: 0.6150
Epoch 19/150
Epoch 20/150
Epoch 21/150
Epoch 22/150
Epoch 23/150
350/350 [=============== ] - 0s 1ms/step - loss: 0.6050
```

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```
Epoch 24/150
Epoch 25/150
350/350 [============== ] - 0s 1ms/step - loss: 0.6071
Epoch 26/150
Epoch 27/150
350/350 [=============] - 0s 1ms/step - loss: 0.6045
Epoch 28/150
Epoch 29/150
Epoch 30/150
Epoch 31/150
Epoch 32/150
Epoch 33/150
350/350 [============ ] - 0s 1ms/step - loss: 0.6050
Epoch 34/150
350/350 [===========] - 0s 1ms/step - loss: 0.6049
Epoch 35/150
Epoch 36/150
350/350 [================= ] - 0s 1ms/step - loss: 0.6003
Epoch 37/150
Epoch 38/150
Epoch 39/150
Epoch 40/150
Epoch 41/150
Epoch 42/150
Epoch 43/150
350/350 [============] - 0s 1ms/step - loss: 0.6036
Epoch 44/150
350/350 [============== ] - 0s 1ms/step - loss: 0.6062
Epoch 45/150
Epoch 46/150
Epoch 47/150
Epoch 48/150
Epoch 49/150
Epoch 50/150
Epoch 51/150
Epoch 52/150
Epoch 53/150
Epoch 54/150
Epoch 55/150
350/350 [=============== ] - 0s 1ms/step - loss: 0.6013
Epoch 56/150
```

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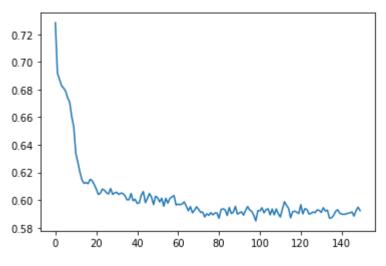
		ııuııر	iiig			
350/350 [=======]	-	0s	1ms/step	-	loss:	0.5978
Epoch 57/150 350/350 [=======]	_	۵c	1mc/stan	_	1055.	0 6013
Epoch 58/150			•			
350/350 [====================================	-	0s	1ms/step	-	loss:	0.6023
Epoch 59/150 350/350 [=======]	_	۵s	1ms/sten	_	1055.	0 6033
Epoch 60/150			•			
350/350 [==========]	-	0s	1ms/step	-	loss:	0.5965
Epoch 61/150 350/350 [=======]	_	۵s	1ms/sten	_	1055.	0 5971
Epoch 62/150		03	тііі 37 3 сер		1033.	0.5571
350/350 [====================================	-	0s	1ms/step	-	loss:	0.5967
Epoch 63/150 350/350 [=======]	_	95	1ms/sten	_	1055.	0.5973
Epoch 64/150			•			
350/350 [=======]	-	0s	1ms/step	-	loss:	0.5987
Epoch 65/150 350/350 [=======]	_	05	1ms/step	_	loss:	0.5956
Epoch 66/150			•			
350/350 [====================================	-	0s	1ms/step	-	loss:	0.5923
Epoch 67/150 350/350 [=======]	_	0s	1ms/step	_	loss:	0.5953
Epoch 68/150			•			
350/350 [========]	-	0s	1ms/step	-	loss:	0.5908
Epoch 69/150 350/350 [=======]	_	0s	1ms/step	_	loss:	0.5927
Epoch 70/150			•			
350/350 [========] Epoch 71/150	-	0s	1ms/step	-	loss:	0.5952
350/350 [=========]	_	0s	1ms/step	_	loss:	0.5934
Epoch 72/150		_			_	
350/350 [========] Epoch 73/150	-	0s	1ms/step	-	loss:	0.5911
350/350 [====================================	-	0s	1ms/step	-	loss:	0.5914
Epoch 74/150 350/350 [=======]		0.0	1mc/cton		10001	0 5070
Epoch 75/150	_	03	Till3/3Ceb	-	1055.	0.3676
350/350 [====================================	-	0s	1ms/step	-	loss:	0.5901
Epoch 76/150 350/350 [=======]	_	95	1ms/sten	_	1055:	0.5890
Epoch 77/150			•			
350/350 [====================================	-	0s	1ms/step	-	loss:	0.5909
Epoch 78/150 350/350 [=======]	_	0s	1ms/step	_	loss:	0.5893
Epoch 79/150						
350/350 [========] Epoch 80/150	-	0s	1ms/step	-	loss:	0.5906
350/350 [===========================	_	0s	1ms/step	_	loss:	0.5907
Epoch 81/150		_				
350/350 [====================================	-	0s	1ms/step	-	Toss:	0.5869
350/350 [====================================	-	0s	1ms/step	-	loss:	0.5932
Epoch 83/150		0.0	1mc/cton		10001	0 5027
350/350 [====================================	-	65	ıms/step	-	1055:	0.5937
350/350 [========]	-	0s	1ms/step	-	loss:	0.5930
Epoch 85/150 350/350 [=======]	_	۵c	1mc/stan	_	1055.	0 5889
Epoch 86/150		03	тііі 37 3 сер		1033.	0.5005
350/350 [=========]	-	0s	1ms/step	-	loss:	0.5947
Epoch 87/150 350/350 [=======]	_	0s	1ms/step	_	loss:	0.5903
Epoch 88/150			•			
350/350 [=========]	-	0s	1ms/step	-	loss:	0.5912

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3
Epoch 89/150 350/350 [====================================
Epoch 90/150
350/350 [====================================
Epoch 91/150
350/350 [====================================
Epoch 92/150
350/350 [====================================
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Epoch 94/150
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Epoch 114/150
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Epoch 115/150 350/350 [====================================
Epoch 116/150
350/350 [====================================
Epoch 117/150
350/350 [====================================
Epoch 118/150 350/350 [====================================
Epoch 119/150
350/350 [====================================
Epoch 120/150
350/350 [====================================
Epoch 121/150

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```
Epoch 122/150
Epoch 123/150
350/350 [============= ] - 0s 1ms/step - loss: 0.5938
Epoch 124/150
350/350 [=============== ] - 0s 1ms/step - loss: 0.5932
Epoch 125/150
350/350 [============= ] - 0s 1ms/step - loss: 0.5899
Epoch 126/150
Epoch 127/150
Epoch 128/150
350/350 [=============== ] - 0s 1ms/step - loss: 0.5910
Epoch 129/150
350/350 [============== ] - 0s 1ms/step - loss: 0.5929
Epoch 130/150
350/350 [=============== ] - 1s 2ms/step - loss: 0.5926
Epoch 131/150
Epoch 132/150
Epoch 133/150
350/350 [=============== ] - 0s 1ms/step - loss: 0.5921
Epoch 134/150
Epoch 135/150
350/350 [============ ] - 1s 1ms/step - loss: 0.5869
Epoch 136/150
350/350 [=============== ] - 1s 2ms/step - loss: 0.5872
Epoch 137/150
Epoch 138/150
Epoch 139/150
Epoch 140/150
Epoch 141/150
Epoch 142/150
350/350 [============= ] - 0s 1ms/step - loss: 0.5897
Epoch 143/150
350/350 [============== ] - 0s 1ms/step - loss: 0.5899
Epoch 144/150
350/350 [============== ] - 0s 1ms/step - loss: 0.5905
Epoch 145/150
Epoch 146/150
350/350 [============= ] - 0s 1ms/step - loss: 0.5914
Epoch 147/150
350/350 [============== ] - 0s 1ms/step - loss: 0.5884
Epoch 148/150
Epoch 149/150
350/350 [============== ] - 0s 1ms/step - loss: 0.5949
Epoch 150/150
```



AUC ROC Score : 0.8244468102409417

In [101... eval_model(result_32[0], result_32[1], result_32[2], 0.6)

precision recall f1-score support

0 0.92 0.81 0.86 2373 1 0.50 0.72 0.59 627 0.79 accuracy 3000 0.72 macro avg 0.71 0.76 3000 weighted avg 0.83 0.79 0.80 3000

Assumptions

The scores have dropped in this iteration.

0.54, 0.73 - Base (0.3, 0.2)

0.68 - RandomOverSampler (0.6)

0.72 - SMOTE (0.6)

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NN Models - Low Complexity v2.2

The models in this iteration will have three hidden layers, with dropout

Base Model

```
In [103... nodes = [3,8,0.5,3]
    result_40 = nn_model(X, y, nodes, "relu", "adam", "binary_crossentropy", 50)
```

Model: "sequential_29"

Layer (type)	Output Shape	Param #
dense_168 (Dense)	(None, 3)	33
dense_169 (Dense)	(None, 3)	12
dense_170 (Dense)	(None, 8)	32
dropout_30 (Dropout)	(None, 8)	0
dense_171 (Dense)	(None, 3)	27
dense_172 (Dense)	(None, 1)	4

Total params: 108
Trainable params: 108
Non-trainable params: 0

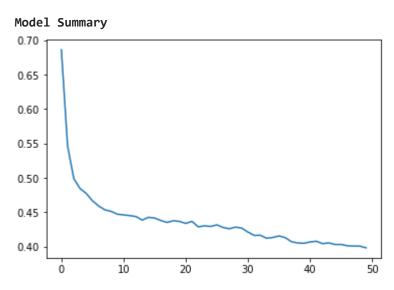
Building NN Model

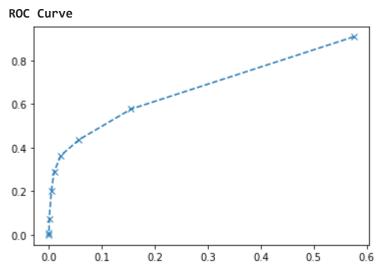
```
Epoch 1/50
219/219 [=============== ] - 0s 1ms/step - loss: 0.6859
Epoch 2/50
219/219 [============= ] - 0s 1ms/step - loss: 0.5461
Epoch 3/50
219/219 [============== ] - 0s 1ms/step - loss: 0.4987
Epoch 4/50
Epoch 5/50
Epoch 6/50
Epoch 7/50
Epoch 8/50
219/219 [============== ] - 0s 1ms/step - loss: 0.4533
Epoch 9/50
219/219 [============== ] - 0s 1ms/step - loss: 0.4511
Epoch 10/50
219/219 [============== ] - 0s 1ms/step - loss: 0.4470
Epoch 11/50
219/219 [============== ] - 0s 1ms/step - loss: 0.4459
Epoch 12/50
219/219 [============= ] - 0s 1ms/step - loss: 0.4449
Epoch 13/50
Epoch 14/50
219/219 [============== ] - 0s 1ms/step - loss: 0.4384
Epoch 15/50
```

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```
219/219 [============== ] - 0s 1ms/step - loss: 0.4424
Epoch 16/50
219/219 [============== ] - 0s 1ms/step - loss: 0.4414
Epoch 17/50
219/219 [============= ] - 0s 1ms/step - loss: 0.4377
Epoch 18/50
219/219 [============== ] - 0s 1ms/step - loss: 0.4350
Epoch 19/50
219/219 [============= ] - 0s 1ms/step - loss: 0.4375
Epoch 20/50
219/219 [============== ] - 0s 1ms/step - loss: 0.4364
Epoch 21/50
Epoch 22/50
219/219 [============= ] - 0s 1ms/step - loss: 0.4365
Epoch 23/50
219/219 [============ ] - 0s 1ms/step - loss: 0.4286
Epoch 24/50
219/219 [============== ] - 0s 1ms/step - loss: 0.4301
Epoch 25/50
219/219 [=========== ] - 0s 1ms/step - loss: 0.4292
Epoch 26/50
Epoch 27/50
219/219 [============= ] - 0s 1ms/step - loss: 0.4277
Epoch 28/50
Epoch 29/50
Epoch 30/50
219/219 [============= ] - 0s 1ms/step - loss: 0.4268
Epoch 31/50
Epoch 32/50
Epoch 33/50
Epoch 34/50
Epoch 35/50
219/219 [============== ] - 0s 1ms/step - loss: 0.4131
Epoch 36/50
0.4153
Epoch 37/50
Epoch 38/50
Epoch 39/50
219/219 [============== ] - 0s 1ms/step - loss: 0.4051
Epoch 40/50
219/219 [============= ] - 0s 1ms/step - loss: 0.4047
Epoch 41/50
219/219 [============== ] - 0s 1ms/step - loss: 0.4066
Epoch 42/50
219/219 [============= ] - 0s 1ms/step - loss: 0.4076
Epoch 43/50
Epoch 44/50
219/219 [============== ] - 0s 1ms/step - loss: 0.4053
Epoch 45/50
Epoch 46/50
219/219 [============== ] - 0s 1ms/step - loss: 0.4030
Epoch 47/50
```

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AUC ROC Score : 0.8094334119019727

In [104... eval_model(result_40[0], result_40[1], result_40[2], 0.2)

	precision	recall	f1-score	support
0 1	0.88 0.50	0.84 0.58	0.86 0.53	2373 627
accuracy macro avg weighted avg	0.69 0.80	0.71 0.79	0.79 0.70 0.79	3000 3000 3000

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RandomOverSampler

In [105...

over_sample = RandomOverSampler(sampling_strategy='minority', random_state=1)
result_41 = nn_model(X, y, nodes, "relu", "adam", "binary_crossentropy", 150, os=over_s

Model: "sequential_30"

Layer (type)	Output Shape	Param #
dense_173 (Dense)	(None, 3)	33
dense_174 (Dense)	(None, 3)	12
dense_175 (Dense)	(None, 8)	32
dropout_31 (Dropout)	(None, 8)	0
dense_176 (Dense)	(None, 3)	27
dense_177 (Dense)	(None, 1)	4

Total params: 108
Trainable params: 108
Non-trainable params: 0

Building NN Model

```
Epoch 1/150
350/350 [=============== ] - 0s 1ms/step - loss: 0.6953
Epoch 2/150
350/350 [=============== ] - 0s 1ms/step - loss: 0.6912
Epoch 3/150
350/350 [=============== ] - 0s 1ms/step - loss: 0.6818
Epoch 4/150
Epoch 5/150
Epoch 6/150
350/350 [============== ] - 0s 1ms/step - loss: 0.6448
Epoch 7/150
350/350 [============== ] - 0s 1ms/step - loss: 0.6409
Epoch 8/150
350/350 [============= ] - 0s 1ms/step - loss: 0.6357
Epoch 9/150
350/350 [============== ] - 0s 1ms/step - loss: 0.6243
Epoch 10/150
350/350 [============== ] - 0s 1ms/step - loss: 0.6178
Epoch 11/150
350/350 [============== ] - 0s 1ms/step - loss: 0.6054
Epoch 12/150
350/350 [============== ] - 0s 1ms/step - loss: 0.6048
Epoch 13/150
350/350 [=============== ] - 0s 1ms/step - loss: 0.6001
Epoch 14/150
350/350 [============== ] - 0s 1ms/step - loss: 0.5969
Epoch 15/150
350/350 [============== ] - 0s 1ms/step - loss: 0.5937
Epoch 16/150
350/350 [============] - 0s 1ms/step - loss: 0.5973
Epoch 17/150
350/350 [============] - 0s 1ms/step - loss: 0.5894
Epoch 18/150
```

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350/350 [========]	_	۵c	1ms/sten	_	1055.	0 5868
Epoch 19/150		03	тііі 3/ 3 сер		1033.	0.3000
350/350 [====================================	_	0s	1ms/step	-	loss:	0.5909
Epoch 20/150						
350/350 [===========]	-	0s	1ms/step	-	loss:	0.5887
Epoch 21/150						
350/350 [==========]	-	0s	1ms/step	-	loss:	0.5865
Epoch 22/150						
350/350 [==========]	-	0s	1ms/step	-	loss:	0.5859
Epoch 23/150		_			_	
350/350 [====================================	-	0s	1ms/step	-	loss:	0.5844
Epoch 24/150 350/350 [=======]		00	1mc/cton		10001	0 5010
Epoch 25/150	-	05	Ims/step	-	1088:	0.5819
350/350 [=========]	_	۵s	1ms/sten	_	1055.	0 5844
Epoch 26/150		03	тіііз/ Зсер		1033.	0.3044
350/350 [====================================	_	0s	1ms/step	_	loss:	0.5804
Epoch 27/150			-,			
350/350 [=============]	-	0s	1ms/step	-	loss:	0.5819
Epoch 28/150						
350/350 [=======]	-	0s	1ms/step	-	loss:	0.5770
Epoch 29/150						
350/350 [===========]	-	0s	1ms/step	-	loss:	0.5758
Epoch 30/150		_				
350/350 [====================================	-	0s	1ms/step	-	Toss:	0.5776
Epoch 31/150 350/350 [=======]		00	1mc/cton		10001	Q E7E1
Epoch 32/150	-	05	IIIS/Step	-	1022:	0.5/51
350/350 [==========]	_	as	1ms/sten	_	1055.	0 5744
Epoch 33/150		03	тшэ/ эсср		1033.	0.5744
350/350 [====================================	_	0s	1ms/step	_	loss:	0.5759
Epoch 34/150			-,			
350/350 [=============]	-	0s	1ms/step	-	loss:	0.5750
Epoch 35/150			•			
350/350 [========]	-	0s	1ms/step	-	loss:	0.5774
Epoch 36/150						
350/350 [====================================	-	0s	1ms/step	-	loss:	0.5780
Epoch 37/150		0-	4		1	0 5760
350/350 [====================================	-	05	ıms/step	-	TOSS:	0.5/68
Epoch 38/150 350/350 [=======]	_	۵c	1ms/stan	_	1055.	0 5733
Epoch 39/150		03	тшэ/ эсер		1033.	0.5755
350/350 [====================================	_	0s	1ms/step	_	loss:	0.5776
Epoch 40/150			-,			
350/350 [===========]	-	0s	1ms/step	-	loss:	0.5747
Epoch 41/150						
350/350 [==========]	-	0s	1ms/step	-	loss:	0.5723
Epoch 42/150		_			_	
350/350 [====================================	-	0s	1ms/step	-	loss:	0.5765
Epoch 43/150 350/350 [=======]		00	1mc/cton		10001	0 5722
Epoch 44/150	-	05	Tills/Scep	-	1022:	0.5/25
350/350 [==========]	_	as	1ms/sten	_	1055.	0 5769
Epoch 45/150		03	тіііз/ Зсер		1033.	0.5705
350/350 [====================================	_	0s	1ms/step	_	loss:	0.5731
Epoch 46/150						
350/350 [==========]	-	0s	1ms/step	-	loss:	0.5732
Epoch 47/150						
350/350 [====================================	-	0s	1ms/step	-	loss:	0.5827
Epoch 48/150		_	4			
350/350 [==========]	-	ØS.	ıms/step	-	TOSS:	0.5801
Epoch 49/150 350/350 [=======]	_	00	1mc/c+on	_	1000	0 5702
Epoch 50/150	-	92	±1113/3 Ceβ	-	TO22;	0.3/32
350/350 [==========]		as	1ms/sten	_	loss:	0.5757
330/330 =========================	-					,

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```
Epoch 51/150
Epoch 52/150
350/350 [============== ] - 0s 1ms/step - loss: 0.5762
Epoch 53/150
Epoch 54/150
350/350 [=============] - 0s 1ms/step - loss: 0.5704
Epoch 55/150
Epoch 56/150
Epoch 57/150
Epoch 58/150
Epoch 59/150
Epoch 60/150
350/350 [============= ] - 0s 1ms/step - loss: 0.5781
Epoch 61/150
350/350 [============] - 0s 1ms/step - loss: 0.5706
Epoch 62/150
Epoch 63/150
350/350 [================== ] - 0s 1ms/step - loss: 0.5746
Epoch 64/150
Epoch 65/150
Epoch 66/150
Epoch 67/150
Epoch 68/150
Epoch 69/150
Epoch 70/150
350/350 [============] - 0s 1ms/step - loss: 0.5756
Epoch 71/150
350/350 [============== ] - 0s 1ms/step - loss: 0.5760
Epoch 72/150
Epoch 73/150
Epoch 74/150
350/350 [================== ] - 0s 1ms/step - loss: 0.5733
Epoch 75/150
350/350 [================== ] - 0s 1ms/step - loss: 0.5718
Epoch 76/150
Epoch 77/150
Epoch 78/150
Epoch 79/150
Epoch 80/150
Epoch 81/150
Epoch 82/150
350/350 [=============== ] - 0s 1ms/step - loss: 0.5745
Epoch 83/150
```

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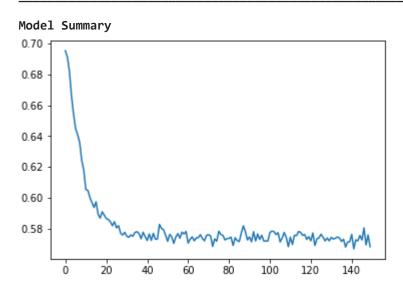
350/350 [====================================
Epoch 84/150
350/350 [====================================
Epoch 85/150
350/350 [====================================
Epoch 86/150
350/350 [====================================
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Epoch 88/150
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Epoch 113/150
350/350 [====================================
Epoch 114/150
350/350 [====================================
Epoch 115/150
350/350 [====================================

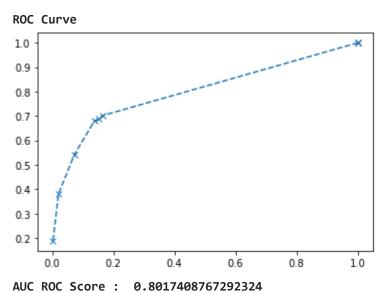
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F b. 446/4F0			3			
Epoch 116/150 350/350 [========]	_	۵s	1ms/sten	_	1055.	0.5776
Epoch 117/150		03	тіііз/ эсер		1033.	0.5770
350/350 [====================================	-	0s	1ms/step	-	loss:	0.5756
Epoch 118/150			_		_	
350/350 [====================================	-	0s	1ms/step	-	loss:	0.5762
Epoch 119/150 350/350 [====================================	_	۵c	1mc/cton	_	1000	0 5720
Epoch 120/150	_	03	тіііз/ з сер	_	1033.	0.3723
350/350 [====================================	-	0s	1ms/step	-	loss:	0.5748
Epoch 121/150						
350/350 [===========]	-	0s	1ms/step	-	loss:	0.5720
Epoch 122/150 350/350 [====================================		00	1mc/cton		10001	Q E771
Epoch 123/150	-	62	IIIS/Step	-	1055.	0.5//1
350/350 [====================================	_	0s	1ms/step	-	loss:	0.5690
Epoch 124/150			•			
350/350 [===========]	-	0s	1ms/step	-	loss:	0.5733
Epoch 125/150 350/350 [====================================		0.0	1mc/cton		1000.	0 5740
Epoch 126/150	-	05	Ills/Step	-	1022:	0.5740
350/350 [====================================	_	0s	1ms/step	_	loss:	0.5763
Epoch 127/150			•			
350/350 [==========]	-	0s	1ms/step	-	loss:	0.5743
Epoch 128/150 350/350 [====================================		0.0	1mc/cton		1000.	0 5720
Epoch 129/150	-	05	Ills/Step	-	1022:	0.5/20
350/350 [====================================	_	0s	1ms/step	-	loss:	0.5739
Epoch 130/150			•			
350/350 [==========]	-	0s	1ms/step	-	loss:	0.5720
Epoch 131/150 350/350 [====================================		0.0	1mc/cton		1000.	0 5742
Epoch 132/150	-	05	Ills/Step	-	1022:	0.5743
350/350 [====================================	_	0s	1ms/step	_	loss:	0.5732
Epoch 133/150			•			
350/350 [==========]	-	0s	1ms/step	-	loss:	0.5737
Epoch 134/150 350/350 [====================================		00	1mc/cton		10001	0 5745
Epoch 135/150	-	62	IIIS/Step	-	1055.	0.3743
350/350 [====================================	_	0s	1ms/step	-	loss:	0.5738
Epoch 136/150			•			
350/350 [==========]	-	0s	1ms/step	-	loss:	0.5717
Epoch 137/150 350/350 [====================================		00	1mc/cton		10001	Q E721
Epoch 138/150	-	62	IIIS/Step	-	1055.	0.5/51
350/350 [====================================	-	0s	1ms/step	-	loss:	0.5680
Epoch 139/150						
350/350 [====================================	-	0s	1ms/step	-	loss:	0.5712
Epoch 140/150 350/350 [====================================	_	۵c	1ms/stan	_	1055.	0 5715
Epoch 141/150		03	тіііз/ з сер		1033.	0.3713
350/350 [====================================	-	0s	1ms/step	-	loss:	0.5762
Epoch 142/150			_		_	
350/350 [====================================	-	0s	1ms/step	-	loss:	0.5668
Epoch 143/150 350/350 [====================================	_	۵c	1ms/stan	_	1055.	0 5727
Epoch 144/150		03	тіііз/ эсер		1033.	0.5/2/
350/350 [=========]	-	0s	1ms/step	-	loss:	0.5720
Epoch 145/150		_			_	
350/350 [===========] Epoch 146/150	-	0s	1ms/step	-	loss:	0.5755
350/350 [====================================	_	95	1ms/sten	_	1055	0.5726
Epoch 147/150		-5	5, 5 сер			3.3,20
350/350 [==========]	-	0s	1ms/step	-	loss:	0.5804
Epoch 148/150						

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```
350/350 [=========== ] - 0s 1ms/step - loss: 0.5694
Epoch 149/150
350/350 [============ ] - 0s 1ms/step - loss: 0.5758
Epoch 150/150
350/350 [=========== ] - 0s 1ms/step - loss: 0.5682
```





In [106	eval_model(result_41[0], result_41[1], result_41[2], 0.4)								
			precision	recall	f1-score	support			
		0	0.91	0.83	0.87	2373			
		1	0.53	0.70	0.60	627			
	accur	асу			0.81	3000			
	macro a	avg	0.72	0.77	0.74	3000			
	weighted a	avg	0.83	0.81	0.82	3000			

```
In [107...
```

over_sample = SMOTE(sampling_strategy='minority', random_state=1) result_42 = nn_model(X, y, nodes, "relu", "adam", "binary_crossentropy", 150, os=over_s

Model: "sequential_31"

Layer (type)	Output Shape	Param #
dense_178 (Dense)	(None, 3)	33
dense_179 (Dense)	(None, 3)	12
dense_180 (Dense)	(None, 8)	32
dropout_32 (Dropout)	(None, 8)	0
dense_181 (Dense)	(None, 3)	27
dense_182 (Dense)	(None, 1)	4

Total params: 108 Trainable params: 108 Non-trainable params: 0

Building NN Model

```
Epoch 1/150
Epoch 2/150
Epoch 3/150
Epoch 4/150
350/350 [================ ] - 0s 986us/step - loss: 0.5906
Epoch 5/150
350/350 [=============== ] - 0s 1ms/step - loss: 0.5745
Epoch 6/150
350/350 [=============== ] - 0s 1ms/step - loss: 0.5647
Epoch 7/150
350/350 [=============== ] - 0s 1ms/step - loss: 0.5550
Epoch 8/150
350/350 [============== ] - 0s 1ms/step - loss: 0.5409
Epoch 9/150
Epoch 10/150
Epoch 11/150
Epoch 12/150
350/350 [============== ] - 0s 1ms/step - loss: 0.5233
Epoch 13/150
350/350 [============= ] - 0s 1ms/step - loss: 0.5248
Epoch 14/150
Epoch 15/150
Epoch 16/150
350/350 [============== ] - 0s 1ms/step - loss: 0.5244
Epoch 17/150
Epoch 18/150
350/350 [============== ] - 0s 1ms/step - loss: 0.5242
Epoch 19/150
```

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```
Epoch 20/150
0.5220
Epoch 21/150
350/350 [============= ] - 0s 1ms/step - loss: 0.5203
Epoch 22/150
350/350 [============== ] - 0s 1ms/step - loss: 0.5188
Epoch 23/150
350/350 [============= ] - 0s 1ms/step - loss: 0.5217
Epoch 24/150
Epoch 25/150
Epoch 26/150
Epoch 27/150
Epoch 28/150
350/350 [============= ] - 0s 1ms/step - loss: 0.5220
Epoch 29/150
350/350 [============= ] - 0s 1ms/step - loss: 0.5167
Epoch 30/150
350/350 [============== ] - 0s 1ms/step - loss: 0.5188
Epoch 31/150
350/350 [============== ] - 0s 1ms/step - loss: 0.5201
Epoch 32/150
Epoch 33/150
350/350 [=============== ] - 0s 1ms/step - loss: 0.5218
Epoch 34/150
Epoch 35/150
350/350 [============== ] - 0s 1ms/step - loss: 0.5171
Epoch 36/150
350/350 [============ ] - 0s 1ms/step - loss: 0.5126
Epoch 37/150
350/350 [============== ] - 0s 1ms/step - loss: 0.5172
Epoch 38/150
Epoch 39/150
350/350 [============== ] - 0s 1ms/step - loss: 0.5189
Epoch 40/150
350/350 [============== ] - 0s 1ms/step - loss: 0.5186
Epoch 41/150
350/350 [=============== ] - 0s 1ms/step - loss: 0.5158
Epoch 42/150
350/350 [============== ] - 0s 1ms/step - loss: 0.5198
Epoch 43/150
350/350 [=============== ] - 0s 1ms/step - loss: 0.5158
Epoch 44/150
350/350 [============= ] - 0s 1ms/step - loss: 0.5158
Epoch 45/150
350/350 [============== ] - 0s 1ms/step - loss: 0.5156
Epoch 46/150
Epoch 47/150
Epoch 48/150
Epoch 49/150
Epoch 50/150
350/350 [============== ] - 0s 1ms/step - loss: 0.5142
Epoch 51/150
```

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Ondining
350/350 [====================================
Epoch 52/150 350/350 [====================================
Epoch 53/150
350/350 [====================================
Epoch 54/150
350/350 [====================================
350/350 [====================================
Epoch 56/150
350/350 [====================================
Epoch 57/150 350/350 [====================================
Epoch 58/150
350/350 [====================================
Epoch 59/150
350/350 [=============] - 0s 1ms/step - loss: 0.5145 Epoch 60/150
350/350 [====================================
Epoch 61/150
350/350 [==============] - 0s 1ms/step - loss: 0.5180 Epoch 62/150
350/350 [====================================
Epoch 63/150
350/350 [====================================
Epoch 64/150 350/350 [====================================
Epoch 65/150
350/350 [====================================
Epoch 66/150
350/350 [====================================
350/350 [====================================
Epoch 68/150
350/350 [====================================
Epoch 69/150 350/350 [====================================
Epoch 70/150
350/350 [====================================
Epoch 71/150 350/350 [====================================
Epoch 72/150
350/350 [====================================
Epoch 73/150
350/350 [=============] - 0s 1ms/step - loss: 0.5123 Epoch 74/150
350/350 [====================================
Epoch 75/150
350/350 [====================================
350/350 [====================================
Epoch 77/150
350/350 [====================================
Epoch 78/150 350/350 [====================================
Epoch 79/150
350/350 [====================================
Epoch 80/150 350/350 [====================================
Epoch 81/150
350/350 [====================================
Epoch 82/150
350/350 [====================================
350/350 [====================================

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		3
Epoch 84/150	_	
350/350 [====================================	0 S	1ms/step - loss: 0.5136
Epoch 85/150	0-	1mg/ston loss, 0 5122
350/350 [====================================	05	Ims/step - 10ss: 0.5133
Epoch 86/150 350/350 [====================================	00	007us/ston loss, 0 5159
Epoch 87/150	62	99/us/step - 1055: 0.5158
350/350 [====================================	۵c	1ms/ston - loss. 0 5112
Epoch 88/150	03	11113/3CEP - 1033. 0.3113
350/350 [====================================	as	1ms/sten - loss: 0 5187
Epoch 89/150	03	1m3, 5 tep 1033. 0.5107
350/350 [====================================	05	1ms/step - loss: 0.5138
Epoch 90/150		, , , , , , , , , , , , , , , , , ,
350/350 [====================================	0s	1ms/step - loss: 0.5168
Epoch 91/150		•
350/350 [====================================	0s	1ms/step - loss: 0.5172
Epoch 92/150		
350/350 [==========] -	0s	1ms/step - loss: 0.5137
Epoch 93/150		
350/350 [==========] -	0s	1ms/step - loss: 0.5185
Epoch 94/150		
350/350 [====================================	0s	1ms/step - loss: 0.5173
Epoch 95/150	_	
350/350 [====================================	0s	1ms/step - loss: 0.5156
Epoch 96/150	•	4 = /-1 = - 1 = - 0 = -150
350/350 [====================================	0S	1ms/step - 1oss: 0.5158
Epoch 97/150 350/350 [====================================	0.0	1mc/cton loccy Q F121
Epoch 98/150	05	1ms/step - 10ss: 0.5131
350/350 [====================================	۵c	1ms/sten - loss: 0 5150
Epoch 99/150	03	11113/3CEP - 1033. 0.3133
350/350 [====================================	95	1ms/sten - loss: 0.5141
Epoch 100/150	03	1m3, 5 tcp 1033. 0.3141
350/350 [====================================	0s	1ms/step - loss: 0.5156
Epoch 101/150		•
350/350 [====================================	0s	1ms/step - loss: 0.5143
Epoch 102/150		-
350/350 [==========] -	0s	1ms/step - loss: 0.5159
Epoch 103/150		
350/350 [=========	0s	1ms/step - loss: 0.5137
Epoch 104/150	_	
350/350 [====================================	0s	1ms/step - loss: 0.5148
Epoch 105/150	0-	1
350/350 [====================================	0S	1ms/step - 1oss: 0.5149
Epoch 106/150 350/350 [====================================	00	1mc/cton locc. A F121
Epoch 107/150	63	11115/Step - 1055. 0.5151
350/350 [====================================	95	1ms/sten - loss: 0.5160
Epoch 108/150	03	1m3/3ccp 1033. 0.3100
350/350 [====================================	0s	1ms/step - loss: 0.5142
Epoch 109/150		, , , , , , , , , , , , , , , , , ,
350/350 [====================================	0s	1ms/step - loss: 0.5198
Epoch 110/150		•
350/350 [====================================	0s	1ms/step - loss: 0.5193
Epoch 111/150		•
350/350 [============] -	0s	1ms/step - loss: 0.5134
Epoch 112/150		
350/350 [=========] -	0s	1ms/step - loss: 0.5127
Epoch 113/150		
350/350 [====================================	0s	1ms/step - loss: 0.5117
Epoch 114/150	_	
350/350 [====================================	0s	1ms/step - loss: 0.5191
Epoch 115/150	0-	1mg/ston loss 0.5430
350/350 [====================================	ØS	ıms/step - 10ss: 0.5130
Epoch 116/150		

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Charming	
350/350 [==========] - 0s 1ms/s	step - loss: 0.5193
Epoch 117/150 350/350 [============= - 0s 1ms/s	stan - loss: 0 5120
Epoch 118/150	step - 1055. 0.5120
350/350 [=============] - 0s 1ms/s	step - loss: 0.5182
Epoch 119/150	-t 1 0 F470
350/350 [===========] - 0s 1ms/s Epoch 120/150	step - 10ss: 0.51/8
350/350 [============] - Os 1ms/s	step - loss: 0.5168
Epoch 121/150	
350/350 [===========] - 0s 1ms/s Epoch 122/150	step - loss: 0.5057
350/350 [============] - 0s 1ms/s	step - loss: 0.5168
Epoch 123/150	•
350/350 [====================================	step - loss: 0.5159
Epoch 124/150 350/350 [=============] - 0s 1ms/s	step - loss: 0.5164
Epoch 125/150	•
350/350 [===========] - 0s 1ms/s	step - loss: 0.5111
Epoch 126/150 350/350 [=============] - 0s 1ms/s	sten - loss: 0 5137
Epoch 127/150	step - 1033. 0.3137
350/350 [===========] - 0s 1ms/s	step - loss: 0.5137
Epoch 128/150 350/350 [============] - 0s 1ms/s	ston - loss: 0 E1E2
Epoch 129/150	step - 1055: 0.5152
350/350 [============] - 0s 1ms/s	step - loss: 0.5137
Epoch 130/150	
350/350 [===========] - 0s 1ms/s Epoch 131/150	step - 10ss: 0.5124
350/350 [=============] - Os 1ms/s	step - loss: 0.5164
Epoch 132/150	
350/350 [===========] - 0s 1ms/s Epoch 133/150	step - loss: 0.5145
350/350 [============] - 0s 1ms/s	step - loss: 0.5149
Epoch 134/150	_
350/350 [===========] - 0s 1ms/s Epoch 135/150	step - loss: 0.5201
350/350 [============] - 0s 1ms/s	step - loss: 0.5130
Epoch 136/150	•
350/350 [============] - 0s 1ms/s Epoch 137/150	step - loss: 0.5176
350/350 [============] - 0s 1ms/s	step - loss: 0.5131
Epoch 138/150	•
350/350 [====================================	step - loss: 0.5134
Epoch 139/150 350/350 [=============] - 0s 1ms/s	sten - loss: 0.5120
Epoch 140/150	•
350/350 [====================================	step - loss: 0.5118
Epoch 141/150 350/350 [============ - 0s 1ms/s	sten - loss: 0.5131
Epoch 142/150	эсср 1033. 0.3131
350/350 [===========] - 0s 1ms/s	step - loss: 0.5157
Epoch 143/150 350/350 [=============] - 0s 1ms/s	stan - loss: 0 5106
Epoch 144/150	step - 1055. 0.5190
350/350 [==========] - 0s 1ms/s	step - loss: 0.5138
Epoch 145/150 350/350 [============] - 0s 1ms/s	cton loccy A F121
Epoch 146/150	steh - 1022; 0.2151
350/350 [==========] - 0s 1ms/s	step - loss: 0.5160
Epoch 147/150 350/350 [============] - 0s 1ms/s	cton local 0 5430
550/350 [===============] - 05 1ms/9 Epoch 148/150	steh - 1022: 0.2133
350/350 [============] - 0s 1ms/s	step - loss: 0.5102

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Model Summary 0.66 0.64 0.62 0.60 0.58 0.56 0.54 0.52 0.50 Ó 20 60 100 120 140

0.8 - 0.6 - 0.4 - 0.2 - 0.2 - 0.2 - 0.8 - 0.2 - 0.9 -

AUC ROC Score : 0.8438255063779051

0.4

0.6

0.2

In [108... eval_model(result_42[0], result_42[1], result_42[2], 0.5)

precision recall f1-score support

0.8

1.0

0 0.92 0.78 0.84 2373 1 0.47 0.74 0.57 627 accuracy 0.77 3000 macro avg 0.69 0.76 0.71 3000 weighted avg 0.82 0.79 3000 0.77

Assumptions

0.0

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Once again, we slightly increased the complexity from two hidden layer to three hidden layers. The AUC ROC scores reduced once more. The AUC ROC score for RandomOverSampler and SMOTE are almost the same.

```
0.58 - Base (0.2)

0.70 - RandomOverSampler (0.4)

0.74 - SMOTE (0.5)
```

Conclusion

The goal of this project is to create a model that would predict the likelihood of a bank customer exiting the bank.

Version 1.0

EDA and preprocessing. Base models with and without oversampling created.

Version 2.0

Definitions created.

Seaborn plotted within grids.

Version 3.0

Identifying threshold using AUC-ROC. The value picked would have a high TPR value with a low FPR.

Version 4.0

Ran multiple iterations to achieve the best model.

Version 5.0

Repeated running the same models, however, dropout was added.

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