DeepCTR Documentation

Release 0.8.2

Weichen Shen

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DeepCTR is a **Easy-to-use**, **Modular** and **Extendible** package of deep-learning based CTR models along with lots of core components layer which can be used to easily build custom models. You can use any complex model with model.fit() and model.predict().

- Provide tf.keras.Model like interface for quick experiment. example
- Provide tensorflow estimator interface for large scale data and distributed training. example
- It is compatible with both tf 1.x and tf 2.x.

Let's Get Started! (Chinese Introduction)

You can read the latest code and related projects

- DeepCTR: https://github.com/shenweichen/DeepCTR
- DeepMatch: https://github.com/shenweichen/DeepMatch
- DeepCTR-Torch: https://github.com/shenweichen/DeepCTR-Torch

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CHAPTER 1

News

10/11/2020: Refactor DNN Layer. Changelog

09/12/2020 : Improve the reproducibility & fix some bugs. Changelog

06/27/2020: Support Tensorflow Estimator for large scale data and distributed training. Support different initializers for different embedding weights and loading pretrained embeddings. Add new model FwFM. Changelog

4 Chapter 1. News

CHAPTER 2

DisscussionGroup

wechat ID: deepctrbot



CHAPTER 3

Cooperative promotion

For more information about the recommendation system, such as **feature engineering**, **user profile**, **matching**, **ranking and multi-objective optimization**, **online learning and real-time computing**, and more cutting-edge technologies and practical projects:

3.1 Quick-Start

3.1.1 Installation Guide

Now deepctr is available for python 2.7 and 3.5, 3.6, 3.7. deepctr depends on tensorflow, you can specify to install the cpu version or gpu version through pip.

CPU version

\$ pip install deepctr[cpu]

GPU version

\$ pip install deepctr[gpu]

3.1.2 Getting started: 4 steps to DeepCTR

Step 1: Import model

```
import pandas as pd
from sklearn.preprocessing import LabelEncoder, MinMaxScaler
from sklearn.model_selection import train_test_split
from deepctr.models import DeepFM
from deepctr.feature_column import SparseFeat, DenseFeat,get_feature_names

data = pd.read_csv('./criteo_sample.txt')

sparse_features = ['C' + str(i) for i in range(1, 27)]
dense_features = ['I'+str(i) for i in range(1, 14)]

data[sparse_features] = data[sparse_features].fillna('-1', )
data[dense_features] = data[dense_features].fillna(0,)
target = ['label']
```

Step 2: Simple preprocessing

Usually we have two methods to encode the sparse categorical feature for embedding

• Label Encoding: map the features to integer value from $0 \sim \text{len}(\#\text{unique}) - 1$

```
for feat in sparse_features:
    lbe = LabelEncoder()
    data[feat] = lbe.fit_transform(data[feat])
```

- Hash Encoding: map the features to a fix range, like 0 ~ 9999. We have 2 methods to do that:
 - Do feature hashing before training

```
for feat in sparse_features:
   lbe = HashEncoder()
   data[feat] = lbe.transform(data[feat])
```

Do feature hashing on the fly in training process

We can do feature hashing by setting use_hash=True in SparseFeat or VarlenSparseFeat in Step3.

And for dense numerical features, they are usually discretized to buckets, here we use normalization.

```
mms = MinMaxScaler(feature_range=(0,1))
data[dense_features] = mms.fit_transform(data[dense_features])
```

Step 3: Generate feature columns

For sparse features, we transform them into dense vectors by embedding techniques. For dense numerical features, we concatenate them to the input tensors of fully connected layer.

And for varlen(multi-valued) sparse features, you can use VarlenSparseFeat. Visit examples of using VarlenSparseFeat

· Label Encoding

• Feature Hashing on the fly

```
fixlen_feature_columns = [SparseFeat(feat, vocabulary_size=1e6,embedding_dim=4, use_

hash=True, dtype='string') # since the input is string

for feat in sparse_features] + [DenseFeat(feat, 1, )

for feat in dense_features]
```

· generate feature columns

```
dnn_feature_columns = fixlen_feature_columns
linear_feature_columns = fixlen_feature_columns
feature_names = get_feature_names(linear_feature_columns + dnn_feature_columns)
```

Step 4: Generate the training samples and train the model

You can check the full code here.

3.1.3 Getting started: 4 steps to DeepCTR Estimator with TFRecord

Step 1: Import model

```
import tensorflow as tf

from tensorflow.python.ops.parsing_ops import FixedLenFeature
from deepctr.estimator.inputs import input_fn_tfrecord
from deepctr.estimator.models import DeepFMEstimator
```

Step 2: Generate feature columns for linear part and dnn part

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```
sparse_features = ['C' + str(i) for i in range(1, 27)]
dense_features = ['I' + str(i) for i in range(1, 14)]

dnn_feature_columns = []
linear_feature_columns = []

for i, feat in enumerate(sparse_features):
    dnn_feature_columns.append(tf.feature_column.embedding_column(
        tf.feature_column.categorical_column_with_identity(feat, 1000), 4))
    linear_feature_columns.append(tf.feature_column.categorical_column_with_
    identity(feat, 1000))

for feat in dense_features:
    dnn_feature_columns.append(tf.feature_column.numeric_column(feat))
    linear_feature_columns.append(tf.feature_column.numeric_column(feat))
```

Step 3: Generate the training samples with TFRecord format

Step 4: Train and evaluate the model

```
model = DeepFMEstimator(linear_feature_columns, dnn_feature_columns, task='binary')
model.train(train_model_input)
eval_result = model.evaluate(test_model_input)
print(eval_result)
```

You can check the full code here.

3.2 Features

3.2.1 Overview

With the great success of deep learning, DNN-based techniques have been widely used in CTR prediction task.

DNN based CTR prediction models usually have following 4 modules: Input, Embedding, Low-order&High-order Feature Extractor, Prediction

• Input&Embedding

The data in CTR estimation task usually includes high sparse, high cardinality categorical features and some dense numerical features.

Since DNN are good at handling dense numerical features, we usually map the sparse categorical features to dense numerical through embedding technique.

For numerical features, we usually apply discretization or normalization on them.

· Feature Extractor

Low-order Extractor learns feature interaction through product between vectors. Factorization-Machine and it's variants are widely used to learn the low-order feature interaction.

High-order Extractor learns feature combination through complex neural network functions like MLP.Cross Net.etc.

3.2.2 Feature Columns

SparseFeat

SparseFeat is a namedtuple with signature SparseFeat(name, vocabulary_size, embedding_dim, use_hash, dtype, embeddings_initializer, embedding_name, group_name, trainable)

- name : feature name
- vocabulary_size : number of unique feature values for sprase feature or hashing space when use_hash=True
- embedding_dim: embedding dimension
- use_hash: defualt False.If True the input will be hashed to space of size vocabulary_size.
- dtype : default int 32.dtype of input tensor.
- embeddings_initializer: initializer for the embeddings matrix.
- embedding_name : default None. If None, the embedding_name will be same as name.
- group_name : feature group of this feature.
- trainable: default True. Whether or not the embedding is trainable.

DenseFeat

DenseFeat is a namedtuple with signature DenseFeat (name, dimension, dtype)

- name : feature name
- dimension : dimension of dense feature vector.
- dtype : default float32.dtype of input tensor.

VarLenSparseFeat

VarLenSparseFeat is a namedtuple with signature VarLenSparseFeat(sparsefeat, maxlen, combiner, length_name, weight_name, weight_norm)

- sparsefeat: a instance of SparseFeat
- maxlen: maximum length of this feature for all samples

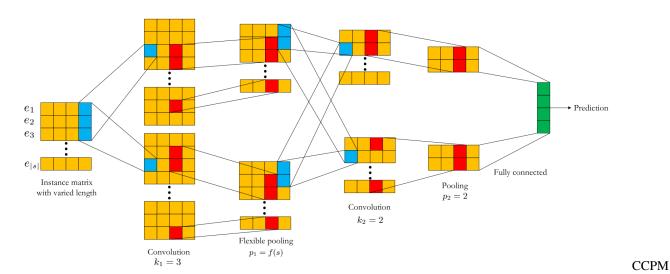
- combiner: pooling method, can be sum, mean or max
- length_name : feature length name, if None, value 0 in feature is for padding.
- weight_name: default None. If not None, the sequence feature will be multiplyed by the feature whose name is weight_name.
- weight_norm : default True. Whether normalize the weight score or not.

3.2.3 Models

CCPM (Convolutional Click Prediction Model)

CCPM can extract local-global key features from an input instance with varied elements, which can be implemented for not only single ad impression but also sequential ad impression.

CCPM Model API CCPM Estimator API

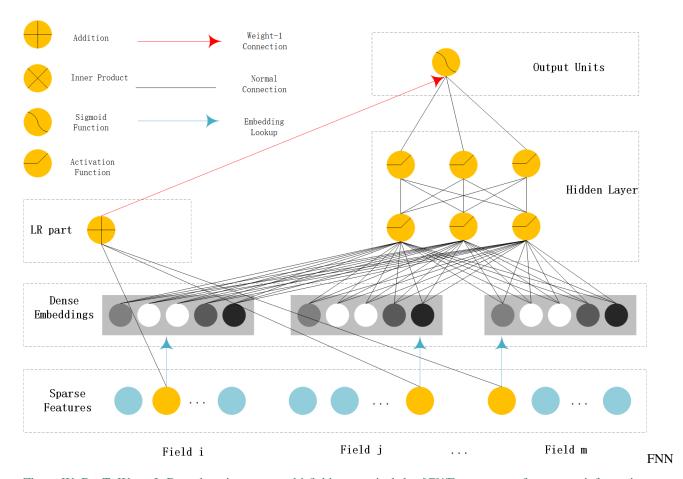


Liu Q, Yu F, Wu S, et al. A convolutional click prediction model[C]//Proceedings of the 24th ACM International on Conference on Information and Knowledge Management. ACM, 2015: 1743-1746.

FNN (Factorization-supported Neural Network)

According to the paper,FNN learn embedding vectors of categorical data via pre-trained FM. It use FM's latent vector to initialize the embedding vectors. During the training stage, it concatenates the embedding vectors and feeds them into a MLP(MultiLayer Perceptron).

FNN Model API FNN Estimator API

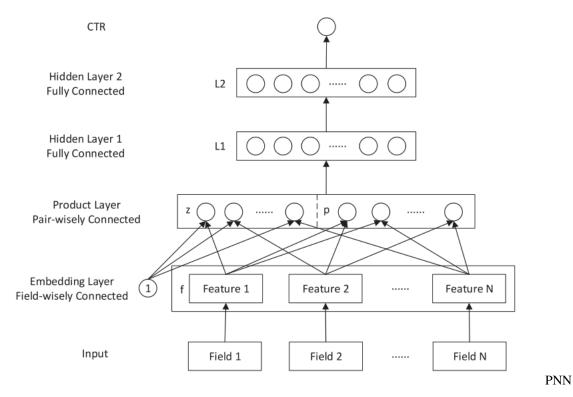


Zhang W, Du T, Wang J. Deep learning over multi-field categorical data[C]//European conference on information retrieval. Springer, Cham, 2016: 45-57.

PNN (Product-based Neural Network)

PNN concatenates sparse feature embeddings and the product between embedding vectors as the input of MLP.

PNN Model API PNN Estimator API

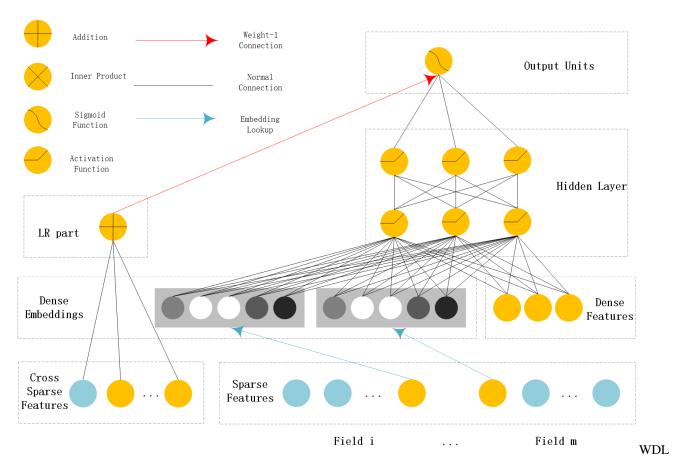


Qu Y, Cai H, Ren K, et al. Product-based neural networks for user response prediction[C]//Data Mining (ICDM), 2016 IEEE 16th International Conference on. IEEE, 2016: 1149-1154.

Wide & Deep

WDL's deep part concatenates sparse feature embeddings as the input of MLP, the wide part use handcrafted feature as input. The logits of deep part and wide part are added to get the prediction probability.

WDL Model API WDL Estimator API

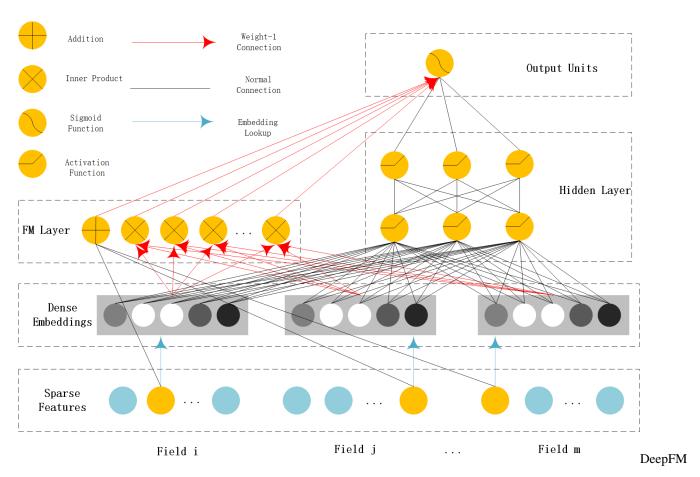


Cheng H T, Koc L, Harmsen J, et al. Wide & deep learning for recommender systems[C]//Proceedings of the 1st Workshop on Deep Learning for Recommender Systems. ACM, 2016: 7-10.

DeepFM

DeepFM can be seen as an improvement of WDL and FNN.Compared with WDL,DeepFM use FM instead of LR in the wide part and use concatenation of embedding vectors as the input of MLP in the deep part. Compared with FNN,the embedding vector of FM and input to MLP are same. And they do not need a FM pretrained vector to initialize,they are learned end2end.

DeepFM Model API DeepFM Estimator API

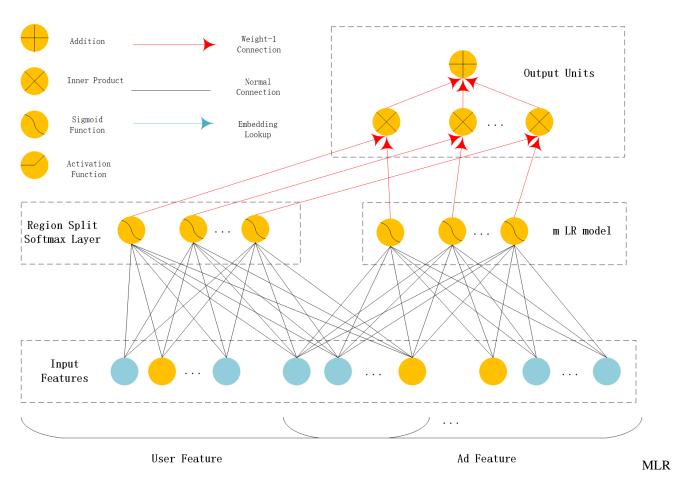


Guo H, Tang R, Ye Y, et al. Deepfm: a factorization-machine based neural network for ctr prediction[J]. arXiv preprint arXiv:1703.04247, 2017.

MLR(Mixed Logistic Regression/Piece-wise Linear Model)

MLR can be viewed as a combination of \$2m\$ LR model, \$m\$ is the piece(region) number. \$m\$ LR model learns the weight that the sample belong to each region, another m LR model learn sample's click probability in the region. Finally, the sample's CTR is a weighted sum of each region's click probability. Notice the weight is normalized weight.

MLR Model API

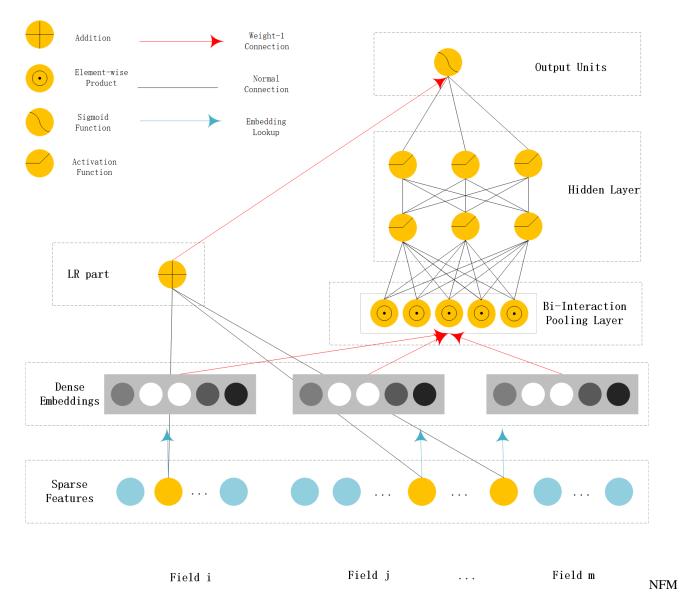


Gai K, Zhu X, Li H, et al. Learning Piece-wise Linear Models from Large Scale Data for Ad Click Prediction[J]. arXiv preprint arXiv:1704.05194, 2017.

NFM (Neural Factorization Machine)

NFM use a bi-interaction pooling layer to learn feature interaction between embedding vectors and compress the result into a singe vector which has the same size as a single embedding vector. And then fed it into a MLP. The output logit of MLP and the output logit of linear part are added to get the prediction probability.

NFM Model API NFM Estimator API

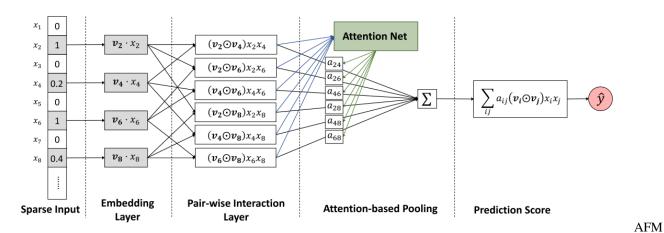


He X, Chua T S. Neural factorization machines for sparse predictive analytics[C]//Proceedings of the 40th International ACM SIGIR conference on Research and Development in Information Retrieval. ACM, 2017: 355-364.

AFM (Attentional Factorization Machine)

AFM is a variant of FM,tradional FM sums the inner product of embedding vector uniformly. AFM can be seen as weighted sum of feature interactions. The weight is learned by a small MLP.

AFM Model API AFM Estimator API

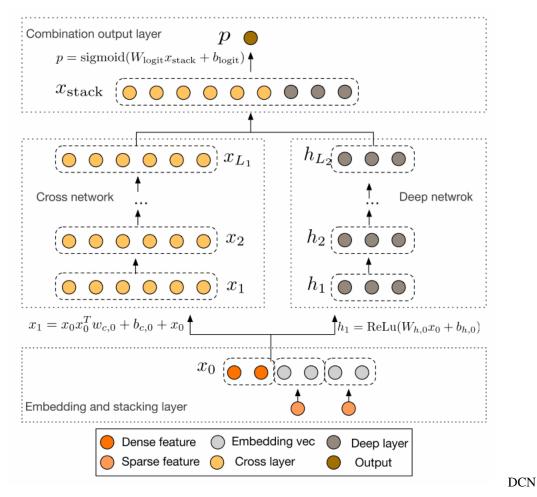


Xiao J, Ye H, He X, et al. Attentional factorization machines: Learning the weight of feature interactions via attention networks[J]. arXiv preprint arXiv:1708.04617, 2017.

DCN (Deep & Cross Network)

DCN use a Cross Net to learn both low and high order feature interaction explicitly, and use a MLP to learn feature interaction implicitly. The output of Cross Net and MLP are concatenated. The concatenated vector are feed into one fully connected layer to get the prediction probability.

DCN Model API DCN Estimator API



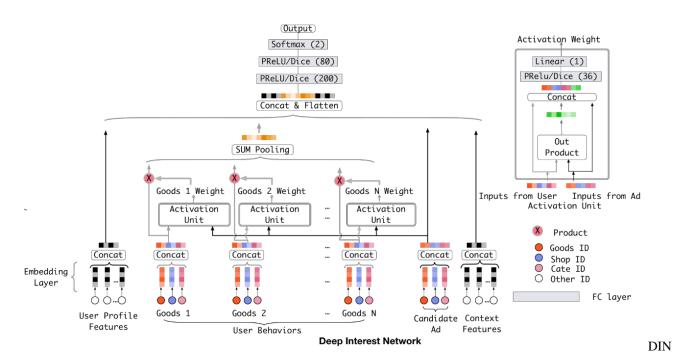
Wang R, Fu B, Fu G, et al. Deep & cross network for ad click predictions[C]//Proceedings of the ADKDD'17. ACM, 2017: 12.

DIN (Deep Interest Network)

DIN introduce a attention method to learn from sequence(multi-valued) feature. Tradional method usually use sum/mean pooling on sequence feature. DIN use a local activation unit to get the activation score between candidate item and history items. User's interest are represented by weighted sum of user behaviors. user's interest vector and other embedding vectors are concatenated and fed into a MLP to get the prediction.

DIN Model API

DIN example



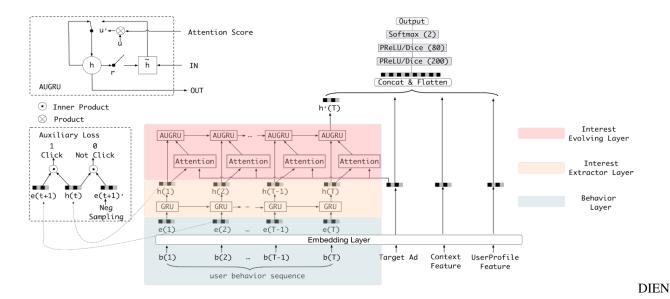
Zhou G, Zhu X, Song C, et al. Deep interest network for click-through rate prediction[C]//Proceedings of the 24th ACM SIGKDD International Conference on Knowledge Discovery & Data Mining. ACM, 2018: 1059-1068.

DIEN (Deep Interest Evolution Network)

Deep Interest Evolution Network (DIEN) uses interest extractor layer to capture temporal interests from history behavior sequence. At this layer, an auxiliary loss is proposed to supervise interest extracting at each step. As user interests are diverse, especially in the e-commerce system, interest evolving layer is proposed to capture interest evolving process that is relative to the target item. At interest evolving layer, attention mechanism is embedded into the sequential structure novelly, and the effects of relative interests are strengthened during interest evolution.

DIEN Model API

DIEN example



Zhou G, Mou N, Fan Y, et al. Deep Interest Evolution Network for Click-Through Rate Prediction[J]. arXiv preprint arXiv:1809.03672, 2018.

xDeepFM

xDeepFM use a Compressed Interaction Network (CIN) to learn both low and high order feature interaction explicitly, and use a MLP to learn feature interaction implicitly. In each layer of CIN, first compute outer products between x^k and x_0 to get a tensor Z_{k+1} , then use a 1DConv to learn feature maps H_{k+1} on this tensor. Finally, apply sum pooling on all the feature maps H_k to get one vector. The vector is used to compute the logit that CIN contributes.

xDeepFM Model API xDeepFM Estimator API

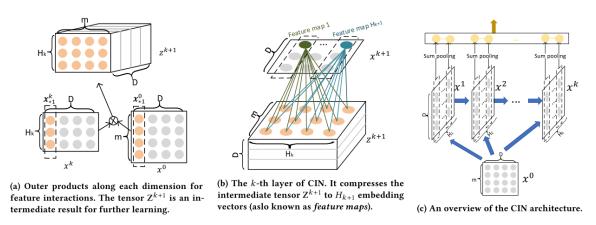


Figure 4: Components and architecture of the Compressed Interaction Network (CIN).

CIN

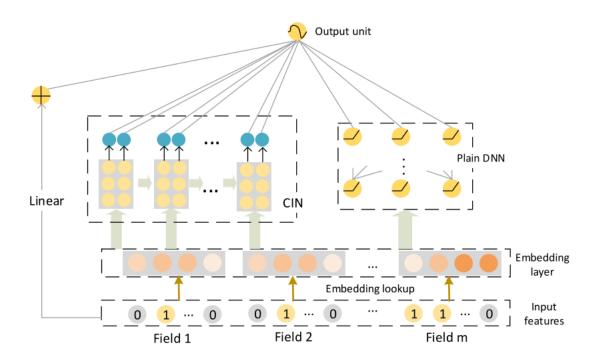


Figure 5: The architecture of xDeepFM.

xDeepFM

Lian J, Zhou X, Zhang F, et al. xDeepFM: Combining Explicit and Implicit Feature Interactions for Recommender Systems[J]. arXiv preprint arXiv:1803.05170, 2018.

AutoInt(Automatic Feature Interaction)

AutoInt use a interacting layer to model the interactions between different features. Within each interacting layer, each feature is allowed to interact with all the other features and is able to automatically identify relevant features to form meaningful higher-order features via the multi-head attention mechanism. By stacking multiple interacting layers,AutoInt is able to model different orders of feature interactions.

AutoInt Model API AutoInt Estimator API

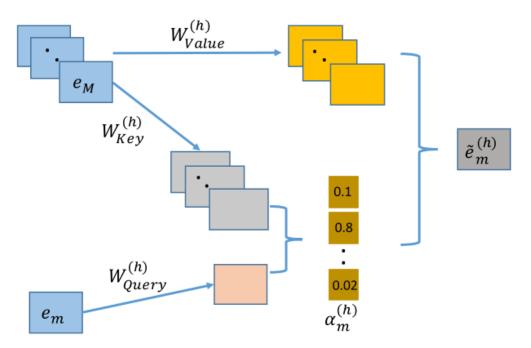


Figure 3: The architecture of interacting layer. Combinatorial features are conditioned on attention weights, i.e., $\alpha_{\rm m}^{(h)}$.

InteractingLayer

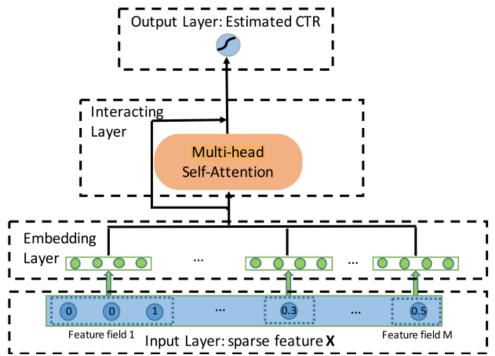


Figure 1: Overview of our proposed model AutoInt. The details of embedding layer and interacting layer are illustrated in Figure 2 and Figure 3 respectively.

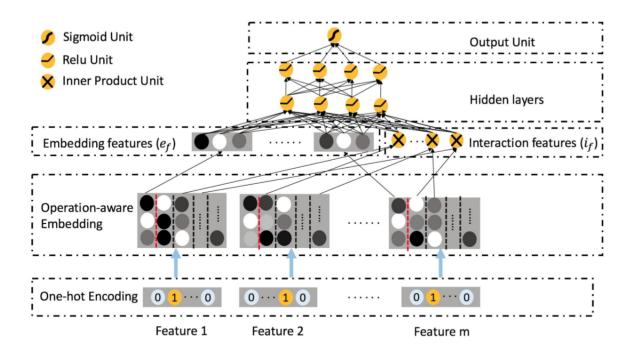
AutoInt

Song W, Shi C, Xiao Z, et al. AutoInt: Automatic Feature Interaction Learning via Self-Attentive Neural Networks[J]. arXiv preprint arXiv:1810.11921, 2018.

ONN(Operation-aware Neural Networks for User Response Prediction)

ONN models second order feature interactions like like FFM and preserves second-order interaction information as much as possible. Further more, deep neural network is used to learn higher-ordered feature interactions.

ONN Model API



Yang Y, Xu B, Shen F, et al. Operation-aware Neural Networks for User Response Prediction[J]. arXiv preprint arXiv:1904.12579, 2019.

FGCNN(Feature Generation by Convolutional Neural Network)

FGCNN models with two components: Feature Generation and Deep Classifier. Feature Generation leverages the strength of CNN to generate local patterns and recombine them to generate new features. Deep Classifier adopts the structure of IPNN to learn interactions from the augmented feature space.

FGCNN Model API

ONN

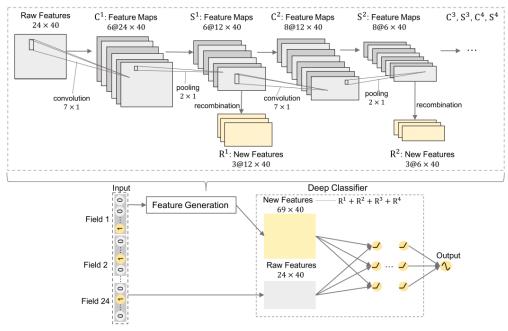


Figure 2: An overview of Feature Generation by Convolutional Neural Network Model (The hyper-parameters in the figure are the best setting of FGCNN on Avazu Dataset)

FGCNN

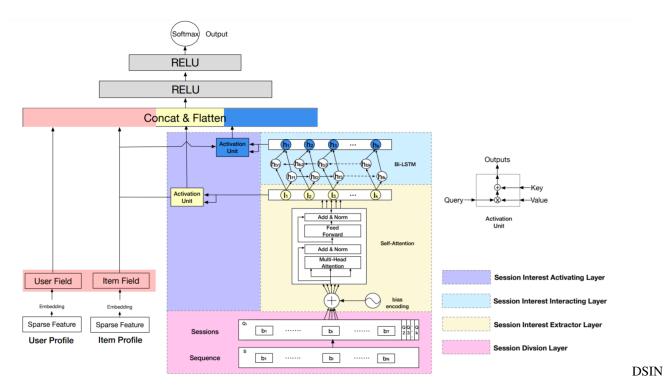
Liu B, Tang R, Chen Y, et al. Feature Generation by Convolutional Neural Network for Click-Through Rate Prediction[J]. arXiv preprint arXiv:1904.04447, 2019.

DSIN(Deep Session Interest Network)

Deep Session Interest Network (DSIN) extracts users' multiple historical sessions in their behavior sequences. First it uses self-attention mechanism with bias encoding to extract users' interests in each session. Then apply Bi-LSTM to model how users' interests evolve and interact among sessions. Finally, local activation unit is used to adaptively learn the influences of various session interests on the target item.

DSIN Model API

DSIN example

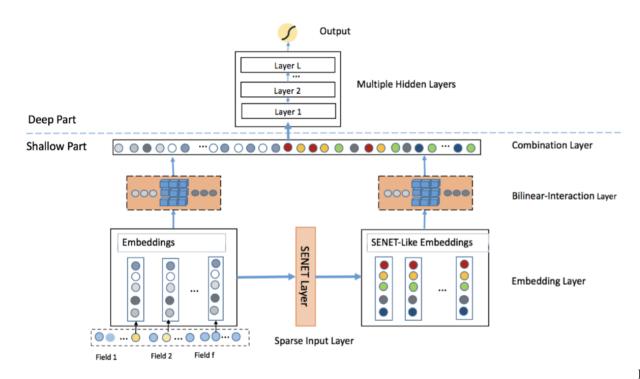


Feng Y, Lv F, Shen W, et al. Deep Session Interest Network for Click-Through Rate Prediction[J]. arXiv preprint arXiv:1905.06482, 2019.

FiBiNET(Feature Importance and Bilinear feature Interaction NETwork)

Feature Importance and Bilinear feature Interaction NETwork is proposed to dynamically learn the feature importance and fine-grained feature interactions. On the one hand, the FiBiNET can dynamically learn the importance of features via the Squeeze-Excitation network (SENET) mechanism; on the other hand, it is able to effectively learn the feature interactions via bilinear function.

FiBiNET Model API FiBiNET Estimator API



FiBiNET

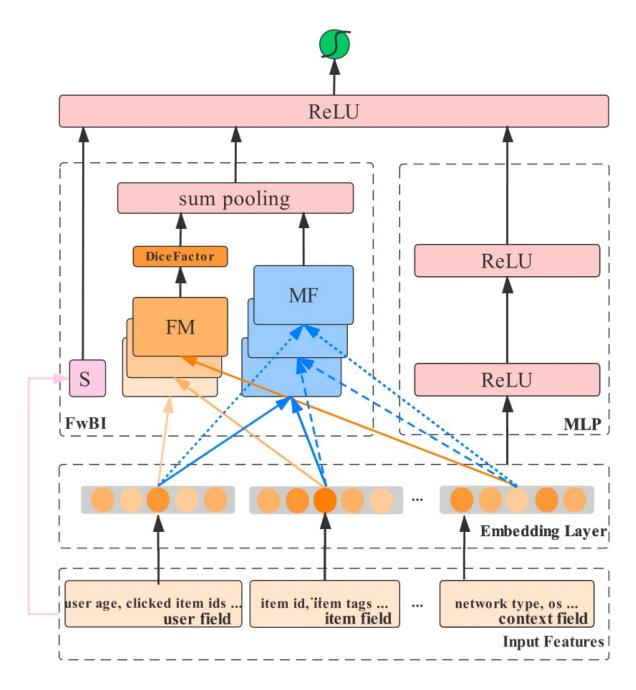
Huang T, Zhang Z, Zhang J. FiBiNET: Combining Feature Importance and Bilinear feature Interaction for Click-Through Rate Prediction[J]. arXiv preprint arXiv:1905.09433, 2019.

FLEN(Field-Leveraged Embedding Network)

A large-scale CTR prediction model with efficient usage of field information to alleviate gradient coupling problem.

FLEN Model API

FLEN example



FLEN

Chen W, Zhan L, Ci Y, Lin C. FLEN: Leveraging Field for Scalable CTR Prediction[J]. arXiv preprint arXiv:1911.04690, 2019.

3.2.4 Layers

The models of deepctr are modular, so you can use different modules to build your own models.

The module is a class that inherits from tf.keras.layers.Layer,it has the same attributes and methods as keras Layers like tf.keras.layers.Dense() etc

You can see layers API in Layers

3.3 Examples

3.3.1 Classification: Criteo

The Criteo Display Ads dataset is for the purpose of predicting ads click-through rate. It has 13 integer features and 26 categorical features where each category has a high cardinality.

ı	abel	I1	12	13	14	15	16	17	18	19	 C17	C18	C19	C20	C21	C22	C23	C24
0	0	NaN	3	260.0	NaN	17668.0	NaN	NaN	33.0	NaN	 e5ba7672	87c6f83c	NaN	NaN	0429f84b	NaN	3a171ecb	c0d61a5c
1	0	NaN	-1	19.0	35.0	30251.0	247.0	1.0	35.0	160.0	 d4bb7bd8	6fc84bfb	NaN	NaN	5155d8a3	NaN	be7c41b4	ded4aac9
2	0	0.0	0	2.0	12.0	2013.0	164.0	6.0	35.0	523.0	e5ba7672	675c9258	NaN	NaN	2e01979f	NaN	bcdee96c	6d5d1302
3	0	NaN	13	1.0	4.0	16836.0	200.0	5.0	4.0	29.0	e5ba7672	52e44668	NaN	NaN	e587c466	NaN	32c7478e	3b183c5c
4	0	0.0	0	104.0	27.0	1990.0	142.0	4.0	32.0	37.0	 e5ba7672	25c88e42	21ddcdc9	b1252a9d	0e8585d2	NaN	32c7478e	0d4a6d1a

In this example, we simply normalize the dense feature between 0 and 1, you can try other transformation technique like log normalization or discretization. Then we use SparseFeat and DenseFeat to generate feature columns for sparse features and dense features.

This example shows how to use DeepFM to solve a simple binary classification task. You can get the demo data criteo sample.txt and run the following codes.

```
import pandas as pd
from sklearn.metrics import log_loss, roc_auc_score
from sklearn.model_selection import train_test_split
from sklearn.preprocessing import LabelEncoder, MinMaxScaler
from deepctr.models import *
from deepctr.feature_column import SparseFeat, DenseFeat, get_feature_names
if __name__ == "__main__":
    data = pd.read_csv('./criteo_sample.txt')
    sparse_features = ['C' + str(i) for i in range(1, 27)]
    dense_features = ['I' + str(i) for i in range(1, 14)]
    data[sparse_features] = data[sparse_features].fillna('-1', )
    data[dense_features] = data[dense_features].fillna(0, )
    target = ['label']
    # 1.Label Encoding for sparse features, and do simple Transformation for dense
\hookrightarrow features
    for feat in sparse_features:
       lbe = LabelEncoder()
        data[feat] = lbe.fit_transform(data[feat])
   mms = MinMaxScaler(feature_range=(0, 1))
   data[dense_features] = mms.fit_transform(data[dense_features])
    # 2.count #unique features for each sparse field, and record dense feature field.
→ name
    fixlen_feature_columns = [SparseFeat(feat, vocabulary_size=data[feat].nunique(),
→embedding_dim=4)
                           for i, feat in enumerate(sparse_features)] +_
→ [DenseFeat (feat, 1,)
                          for feat in dense_features]
```

(continues on next page)

3.3. Examples 31

(continued from previous page)

```
dnn_feature_columns = fixlen_feature_columns
linear_feature_columns = fixlen_feature_columns
feature_names = get_feature_names(linear_feature_columns + dnn_feature_columns)
# 3.generate input data for model
train, test = train_test_split(data, test_size=0.2, random_state=2020)
train_model_input = {name:train[name] for name in feature_names}
test_model_input = {name:test[name] for name in feature_names}
# 4.Define Model, train, predict and evaluate
model = DeepFM(linear_feature_columns, dnn_feature_columns, task='binary')
model.compile("adam", "binary_crossentropy",
              metrics=['binary_crossentropy'], )
history = model.fit(train_model_input, train[target].values,
                    batch_size=256, epochs=10, verbose=2, validation_split=0.2, )
pred_ans = model.predict(test_model_input, batch_size=256)
print("test LogLoss", round(log_loss(test[target].values, pred_ans), 4))
print("test AUC", round(roc_auc_score(test[target].values, pred_ans), 4))
```

3.3.2 Classification: Criteo with feature hashing on the fly

This example shows how to use DeepFM to solve a simple binary classification task using feature hashing. You can get the demo data criteo_sample.txt and run the following codes.

```
import pandas as pd
from sklearn.metrics import log_loss, roc_auc_score
from sklearn.model_selection import train_test_split
from sklearn.preprocessing import MinMaxScaler
from deepctr.models import DeepFM
from deepctr.feature_column import SparseFeat, DenseFeat, get_feature_names
if __name__ == "__main__":
    data = pd.read_csv('./criteo_sample.txt')
    sparse_features = ['C' + str(i) for i in range(1, 27)]
   dense_features = ['I' + str(i) for i in range(1, 14)]
   data[sparse_features] = data[sparse_features].fillna('-1', )
   data[dense_features] = data[dense_features].fillna(0, )
   target = ['label']
    # 1.do simple Transformation for dense features
   mms = MinMaxScaler(feature_range=(0, 1))
   data[dense_features] = mms.fit_transform(data[dense_features])
    # 2.set hashing space for each sparse field, and record dense feature field name
    fixlen_feature_columns = [SparseFeat(feat, vocabulary_size=1000,embedding_dim=4,_
→use_hash=True, dtype='string') # since the input is string
                              for feat in sparse_features] + [DenseFeat(feat, 1, )
                          for feat in dense_features]
```

(continues on next page)

```
linear_feature_columns = fixlen_feature_columns
dnn_feature_columns = fixlen_feature_columns
feature_names = get_feature_names(linear_feature_columns + dnn_feature_columns, )
# 3.generate input data for model
train, test = train_test_split(data, test_size=0.2, random_state=2020)
train_model_input = {name:train[name] for name in feature_names}
test_model_input = {name:test[name] for name in feature_names}
# 4.Define Model, train, predict and evaluate
model = DeepFM(linear_feature_columns,dnn_feature_columns, task='binary')
model.compile("adam", "binary_crossentropy",
              metrics=['binary_crossentropy'], )
history = model.fit(train_model_input, train[target].values,
                    batch_size=256, epochs=10, verbose=2, validation_split=0.2, )
pred_ans = model.predict(test_model_input, batch_size=256)
print("test LogLoss", round(log_loss(test[target].values, pred_ans), 4))
print("test AUC", round(roc_auc_score(test[target].values, pred_ans), 4))
```

3.3.3 Regression: Movielens

The MovieLens data has been used for personalized tag recommendation, which contains 668, 953 tag applications of users on movies. Here is a small fraction of data include only sparse field.

	movie_id	user_id	gender	age	occupation	zip	rating
254181	2944	1545	М	25	20	20009	4
481546	2208	2962	М	35	3	94109	3
166949	3629	1062	М	50	19	59457	5
536371	569	3308	F	18	20	15701-1348	2
117094	2763	754	М	35	7	38024	4

image

This example shows how to use <code>DeepFM</code> to solve a simple binary regression task. You can get the demo data movielens_sample.txt and run the following codes.

```
import pandas as pd
from sklearn.metrics import mean_squared_error
from sklearn.model_selection import train_test_split
from sklearn.preprocessing import LabelEncoder

from deepctr.models import DeepFM
from deepctr.feature_column import SparseFeat,get_feature_names

if __name__ == "__main__":
    data = pd.read_csv("./movielens_sample.txt")
```

(continues on next page)

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```
sparse_features = ["movie_id", "user_id",
                   "gender", "age", "occupation", "zip"]
target = ['rating']
# 1.Label Encoding for sparse features,and do simple Transformation for dense_
for feat in sparse_features:
    lbe = LabelEncoder()
    data[feat] = lbe.fit_transform(data[feat])
# 2.count #unique features for each sparse field
fixlen_feature_columns = [SparseFeat(feat, data[feat].nunique(),embedding_dim=4)
                          for feat in sparse_features]
linear_feature_columns = fixlen_feature_columns
dnn_feature_columns = fixlen_feature_columns
feature_names = get_feature_names(linear_feature_columns + dnn_feature_columns)
# 3.generate input data for model
train, test = train_test_split(data, test_size=0.2, random_state=2020)
train_model_input = {name:train[name].values for name in feature_names}
test_model_input = {name:test[name].values for name in feature_names}
# 4.Define Model, train, predict and evaluate
model = DeepFM(linear_feature_columns, dnn_feature_columns, task='regression')
model.compile("adam", "mse", metrics=['mse'], )
history = model.fit(train_model_input, train[target].values,
                    batch_size=256, epochs=10, verbose=2, validation_split=0.2, )
pred_ans = model.predict(test_model_input, batch_size=256)
print("test MSE", round(mean_squared_error(
    test[target].values, pred_ans), 4))
```

3.3.4 Multi-value Input: Movielens

The MovieLens data has been used for personalized tag recommendation, which contains 668, 953 tag applications of users on movies. Here is a small fraction of data include sparse fields and a multivalent field.

	movie_id	user_id	gender	age	occupation	zip	genres	rating
0	12	107	0	2	4	35	Comedy Drama	4
1	169	123	1	1	4	118	Action Thriller	3
2	6	12	0	2	13	99	Drama Romance	4
3	112	21	1	1	18	55	Action Adventure	3
4	45	187	1	5	19	41	Comedy Drama	5

image

There are 2 additional steps to use DeepCTR with sequence feature input.

1. Generate the paded and encoded sequence feature of sequence input feature(value 0 is for padding).

2. Generate config of sequence feature with VarLenSparseFeat

This example shows how to use DeepFM with sequence(multi-value) feature. You can get the demo data movielens_sample.txt and run the following codes.

```
import numpy as np
import pandas as pd
from sklearn.preprocessing import LabelEncoder
from tensorflow.python.keras.preprocessing.sequence import pad_sequences
from deepctr.models import DeepFM
from deepctr.feature_column import SparseFeat, VarLenSparseFeat,get_feature_names
def split(x):
    key_ans = x.split('|')
    for key in key_ans:
        if key not in key2index:
            # Notice : input value 0 is a special "padding", so we do not use 0 to.
→encode valid feature for sequence input
            key2index[key] = len(key2index) + 1
    return list(map(lambda x: key2index[x], key_ans))
if __name__ == "__main__":
    data = pd.read_csv("./movielens_sample.txt")
    sparse_features = ["movie_id", "user_id",
                       "gender", "age", "occupation", "zip", ]
    target = ['rating']
    # 1.Label Encoding for sparse features, and process sequence features
    for feat in sparse_features:
       lbe = LabelEncoder()
        data[feat] = lbe.fit_transform(data[feat])
    # preprocess the sequence feature
   key2index = {}
   genres_list = list(map(split, data['genres'].values))
   genres_length = np.array(list(map(len, genres_list)))
   max_len = max(genres_length)
    # Notice : padding=`post`
    genres_list = pad_sequences(genres_list, maxlen=max_len, padding='post', )
    # 2.count #unique features for each sparse field and generate feature config for
\rightarrow sequence feature
    fixlen_feature_columns = [SparseFeat(feat, data[feat].nunique(),embedding_dim=4)
                        for feat in sparse_features]
    use_weighted_sequence = False
    if use_weighted_sequence:
        varlen_feature_columns = [VarLenSparseFeat(SparseFeat('genres', vocabulary_
⇒size=len(
            key2index) + 1,embedding_dim=4), maxlen= max_len, combiner='mean',weight_
→name='genres_weight')] # Notice : value 0 is for padding for sequence input feature
   else:
        varlen_feature_columns = [VarLenSparseFeat(SparseFeat('genres', vocabulary_
⇒size= len(
            key2index) + 1,embedding_dim=4), maxlen=max_len, combiner='mean',weight_
              # Notice: value 0 is for padding for sequence input feature
(continues on next page)
```

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3.3.5 Multi-value Input: Movielens with feature hashing on the fly

```
import numpy as np
import pandas as pd
from tensorflow.python.keras.preprocessing.sequence import pad_sequences
from deepctr.feature_column import SparseFeat, VarLenSparseFeat,get_feature_names
from deepctr.models import DeepFM
if __name__ == "__main__":
   data = pd.read_csv("./movielens_sample.txt")
    sparse_features = ["movie_id", "user_id",
                       "gender", "age", "occupation", "zip", ]
    data[sparse_features] = data[sparse_features].astype(str)
    target = ['rating']
    # 1.Use hashing encoding on the fly for sparse features, and process sequence.
⇔features
   genres_list = list(map(lambda x: x.split('|'), data['genres'].values))
   genres_length = np.array(list(map(len, genres_list)))
   max_len = max(genres_length)
    # Notice : padding=`post`
   genres_list = pad_sequences(genres_list, maxlen=max_len, padding='post',_

→dtype=str, value=0)
    # 2.set hashing space for each sparse field and generate feature config for...
⇒sequence feature
    fixlen_feature_columns = [SparseFeat(feat, data[feat].nunique() * 5, embedding_
→dim=4, use_hash=True, dtype='string')
```

(continues on next page)

```
for feat in sparse_features]
   varlen_feature_columns = [
       VarLenSparseFeat(SparseFeat('genres', vocabulary_size=100, embedding_dim=4,_
→use_hash=True, dtype="string"),
                        maxlen=max_len, combiner='mean',
                         )] # Notice : value 0 is for padding for sequence input_
→ feature
   linear_feature_columns = fixlen_feature_columns + varlen_feature_columns
   dnn_feature_columns = fixlen_feature_columns + varlen_feature_columns
   feature_names = get_feature_names(linear_feature_columns + dnn_feature_columns)
   # 3.generate input data for model
   model_input = {name: data[name] for name in feature_names}
   model_input['genres'] = genres_list
   # 4.Define Model, compile and train
   model = DeepFM(linear_feature_columns, dnn_feature_columns, task='regression')
   model.compile("adam", "mse", metrics=['mse'], )
   history = model.fit (model_input, data[target].values,
                       batch_size=256, epochs=10, verbose=2, validation_split=0.2, )
```

3.3.6 Estimator with TFRecord: Classification Criteo

This example shows how to use <code>DeepFMEstimator</code> to solve a simple binary classification task. You can get the demo data <code>criteo_sample.tr.tfrecords</code> and <code>criteo_sample.te.tfrecords</code> and <code>run</code> the following codes.

```
import tensorflow as tf
from tensorflow.python.ops.parsing_ops import FixedLenFeature
from deepctr.estimator import DeepFMEstimator
from deepctr.estimator.inputs import input_fn_tfrecord
if __name__ == "__main__":
    # 1.generate feature_column for linear part and dnn part
    sparse_features = ['C' + str(i) for i in range(1, 27)]
   dense_features = ['I' + str(i) for i in range(1, 14)]
   dnn_feature_columns = []
   linear_feature_columns = []
    for i, feat in enumerate(sparse_features):
        dnn_feature_columns.append(tf.feature_column.embedding_column(
            tf.feature_column.categorical_column_with_identity(feat, 1000), 4))
        linear_feature_columns.append(tf.feature_column.categorical_column_with_
→identity(feat, 1000))
    for feat in dense_features:
        dnn_feature_columns.append(tf.feature_column.numeric_column(feat))
        linear_feature_column.append(tf.feature_column.numeric_column(feat))
    # 2.generate input data for model
```

(continues on next page)

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```
feature_description = {k: FixedLenFeature(dtype=tf.int64, shape=1) for k in_
⇔sparse_features}
   feature_description.update(
       {k: FixedLenFeature(dtype=tf.float32, shape=1) for k in dense_features})
   feature_description['label'] = FixedLenFeature(dtype=tf.float32, shape=1)
   train_model_input = input_fn_tfrecord('./criteo_sample.tr.tfrecords', feature_
→description, 'label', batch_size=256,
                                          num_epochs=1, shuffle_factor=10)
   test_model_input = input_fn_tfrecord('./criteo_sample.te.tfrecords', feature_
→description, 'label',
                                         batch_size=2 ** 14, num_epochs=1, shuffle_
→factor=0)
   # 3.Define Model, train, predict and evaluate
   model = DeepFMEstimator(linear_feature_columns, dnn_feature_columns, task='binary
→ ')
   model.train(train_model_input)
   eval_result = model.evaluate(test_model_input)
   print(eval_result)
```

3.3.7 Estimator with Pandas DataFrame: Classification Criteo

This example shows how to use DeepFMEstimator to solve a simple binary classification task. You can get the demo data criteo_sample.txt and run the following codes.

```
import pandas as pd
import tensorflow as tf
from sklearn.metrics import log_loss, roc_auc_score
from sklearn.model_selection import train_test_split
from sklearn.preprocessing import LabelEncoder, MinMaxScaler
from deepctr.estimator import DeepFMEstimator
from deepctr.estimator.inputs import input_fn_pandas
if __name__ == "__main__":
   data = pd.read_csv('./criteo_sample.txt')
    sparse_features = ['C' + str(i) for i in range(1, 27)]
   dense_features = ['I' + str(i) for i in range(1, 14)]
   data[sparse_features] = data[sparse_features].fillna('-1', )
   data[dense_features] = data[dense_features].fillna(0, )
   target = ['label']
    # 1.Label Encoding for sparse features, and do simple Transformation for dense_
→ features
    for feat in sparse_features:
       lbe = LabelEncoder()
       data[feat] = lbe.fit_transform(data[feat])
   mms = MinMaxScaler(feature_range=(0, 1))
   data[dense_features] = mms.fit_transform(data[dense_features])
```

(continues on next page)

```
# 2.count #unique features for each sparse field, and record dense feature field.
→ name
   dnn_feature_columns = []
   linear_feature_columns = []
   for i, feat in enumerate(sparse_features):
       dnn_feature_columns.append(tf.feature_column.embedding_column(
           tf.feature_column.categorical_column_with_identity(feat, data[feat].
\rightarrownunique()), 4))
       linear_feature_columns.append(tf.feature_column.categorical_column_with_
→identity(feat, data[feat].nunique()))
   for feat in dense_features:
       dnn_feature_columns.append(tf.feature_column.numeric_column(feat))
       linear_feature_column.append(tf.feature_column.numeric_column(feat))
   # 3.generate input data for model
   train, test = train_test_split(data, test_size=0.2, random_state=2020)
   # Not setting default value for continuous feature. filled with mean.
   train_model_input = input_fn_pandas(train, sparse_features + dense_features,
→'label', shuffle=True)
   test_model_input = input_fn_pandas(test, sparse_features + dense_features, None,_
⇒shuffle=False)
   # 4.Define Model, train, predict and evaluate
   model = DeepFMEstimator(linear_feature_columns, dnn_feature_columns, task='binary
model.train(train_model_input)
   pred_ans_iter = model.predict(test_model_input)
   pred_ans = list(map(lambda x: x['pred'], pred_ans_iter))
   print("test LogLoss", round(log_loss(test[target].values, pred_ans), 4))
   print("test AUC", round(roc_auc_score(test[target].values, pred_ans), 4))
```

3.4 FAQ

3.4.1 1. Save or load weights/models

To save/load weights, you can write codes just like any other keras models.

```
model = DeepFM()
model.save_weights('DeepFM_w.h5')
model.load_weights('DeepFM_w.h5')
```

To save/load models, just a little different.

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```
from tensorflow.python.keras.models import save_model,load_model
model = DeepFM()
save_model(model, 'DeepFM.h5') # save_model, same as before

from deepctr.layers import custom_objects
model = load_model('DeepFM.h5',custom_objects) # load_model, just add a parameter
```

3.4.2 2. Set learning rate and use earlystopping

You can use any models in DeepCTR like a keras model object. Here is a example of how to set learning rate and earlystopping:

3.4.3 3. Get the attentional weights of feature interactions in AFM

First,make sure that you have install the latest version of deepctr.

Then, use the following code, the attentional_weights[:,i,0] is the feature_interactions[i]'s attentional weight of all samples.

3.4.4 4. How to extract the embedding vectors in deepfm?

```
feature_columns = [SparseFeat('user_id',120,),SparseFeat('item_id',60,),SparseFeat(
\rightarrow 'cate_id',60,)]
def get_embedding_weights(dnn_feature_columns, model):
    embedding_dict = {}
    for fc in dnn_feature_columns:
        if hasattr(fc,'embedding_name'):
            if fc.embedding_name is not None:
                name = fc.embedding_name
            else:
                name = fc.name
            embedding_dict[name] = model.get_layer("sparse_emb_"+name).get_
→weights()[0]
    return embedding_dict
embedding_dict = get_embedding_weights(feature_columns, model)
user_id_emb = embedding_dict['user_id']
item_id_emb = embedding_dict['item_id']
```

3.4.5 5. How to add a long dense feature vector as a input to the model?

3.4.6 6. How to use pretrained weights to initialize embedding weights and frozen embedding weights?

Use tf.initializers.identity() to set the embeddings_initializer of SparseFeat,and set trainable=False to frozen embedding weights.

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```
import numpy as np
import tensorflow as tf
from deepctr.models import DeepFM
from deepctr.feature column import SparseFeat, get_feature_names
pretrained_item_weights = np.random.randn(60,4)
pretrained_weights_initializer = tf.initializers.identity(pretrained_item_weights)
feature_columns = [SparseFeat('user_id',120,),SparseFeat('item_id',60,embedding_dim=4,
→embeddings_initializer=pretrained_weights_initializer,trainable=False)]
fixlen_feature_names = get_feature_names(feature_columns)
user_id = np.array([[1],[0],[1]])
item_id = np.array([[30],[20],[10]])
label = np.array([1,0,1])
model_input = {'user_id':user_id,'item_id':item_id,}
model = DeepFM(feature_columns, feature_columns)
model.compile('adagrad','binary_crossentropy')
model.fit(model_input,label)
```

3.4.7 7. How to run the demo with GPU?

just install deepctr with

```
$ pip install deepctr[gpu]
```

3.4.8 8. How to run the demo with multiple GPUs

you can use multiple gpus with tensorflow version higher than 1.4, see run_classification_criteo_multi_gpu.py

3.5 History

- 10/11/2020: v0.8.2 released.Refactor DNN Layer.
- 09/12/2020 : v0.8.1 released.Improve the reproducibility & fix some bugs.
- 06/27/2020 : v0.8.0 released.
 - Support Tensorflow Estimator for large scale data and distributed training. example: Estimator with TFRecord
 - Support different initializers for different embedding weights and loading pretrained embeddings. example
 - Add new model FwFM.
- 05/17/2020: v0.7.5 released. Fix numerical instability in LayerNormalization.
- 03/15/2020: v0.7.4 released.Add FLEN and FieldWiseBiInteraction.
- 03/04/2020 : v0.7.3 released. Fix the inconsistency of prediction results when the model is loaded with trained weights.
- 02/08/2020 : v0.7.2 released. Fix some bugs.

- 01/28/2020: v0.7.1 released.Simplify VarLenSparseFeat,support setting weight_normalization.Fix problem of embedding size of SparseFeat in linear_feature_columns.
- 11/24/2019: v0.7.0 released.Refactor feature columns.Different features can use different embedding_dim and group-wise interaction is available by setting group_name.
- 11/06/2019: v0.6.3 released. Add Weighted Sequence Layer and support weighted sequence feature input.
- 10/03/2019 : v0.6.2 released. Simplify the input logic.
- 09/08/2019: v0.6.1 released. Fix bugs in CCPM and Dynamic GRU.
- 08/02/2019: v0.6.0 released.Now DeepCTR is compatible with tensorflow 1.14 and 2.0.0.
- 07/21/2019: v0.5.2 released.Refactor Linear Layer.
- 07/10/2019: v0.5.1 released.Add FiBiNET.
- 06/30/2019: v0.5.0 released.Refactor inputs module.
- 05/19/2019: v0.4.1 released.Add DSIN.
- 05/04/2019 : v0.4.0 released. Support feature hashing on the fly and python 2.7.
- 04/27/2019: v0.3.4 released.Add FGCNN and FGCNNLayer.
- 04/21/2019 : v0.3.3 released.Add CCPM.
- 03/30/2019: v0.3.2 released.Add DIEN and ONN Model.
- 02/17/2019: v0.3.1 released.Refactor layers, add BilstM and Transformer.
- 01/24/2019: v0.2.3 released. Use a new feature config generation method and fix bugs.
- 01/01/2019: v0.2.2 released.Add sequence(multi-value) input support for AFM, AutoInt, DCN, DeepFM, FNN, NFM, PNN, xDeepFM models.
- 12/27/2018: v0.2.1 released.Add AutoInt Model.
- 12/22/2018: v0.2.0 released.Add xDeepFM and automatic check for new version.
- 12/19/2018 : v0.1.6 released.Now DeepCTR is compatible with tensorflow from 1.4-1.12 except for 1.7 and 1.8.
- 11/29/2018 : v0.1.4 released.Add FAQ in docs
- 11/24/2018 : DeepCTR first version v0.1.0 is released on PyPi

3.6 DeepCTR Models API

3.6.1 Methods

compile

```
compile(optimizer, loss=None, metrics=None, loss_weights=None, sample_weight_
    →mode=None, weighted_metrics=None, target_tensors=None)
```

Configures the model for training.

Arguments

• optimizer: String (name of optimizer) or optimizer instance. See optimizers.

- loss: String (name of objective function) or objective function. See losses. If the model has multiple outputs, you can use a different loss on each output by passing a dictionary or a list of losses. The loss value that will be minimized by the model will then be the sum of all individual losses.
- metrics: List of metrics to be evaluated by the model during training and testing. Typically you will use metrics=['accuracy']. To specify different metrics for different outputs of a multi-output model, you could also pass a dictionary, such as metrics={'output_a': 'accuracy'}.
- loss_weights: Optional list or dictionary specifying scalar coefficients (Python floats) to weight the loss contributions of different model outputs. The loss value that will be minimized by the model will then be the weighted sum of all individual losses, weighted by the loss_weights coefficients. If a list, it is expected to have a 1:1 mapping to the model's outputs. If a tensor, it is expected to map output names (strings) to scalar coefficients.
- sample_weight_mode: If you need to do timestep-wise sample weighting (2D weights), set this to "temporal". None defaults to sample-wise weights (1D). If the model has multiple outputs, you can use a different sample_weight_mode on each output by passing a dictionary or a list of modes.
- weighted_metrics: List of metrics to be evaluated and weighted by sample_weight or class_weight during training and testing.
- target_tensors: By default, Keras will create placeholders for the model's target, which will be fed with the target data during training. If instead you would like to use your own target tensors (in turn, Keras will not expect external Numpy data for these targets at training time), you can specify them via the target_tensors argument. It can be a single tensor (for a single-output model), a list of tensors, or a dict mapping output names to target tensors.

Raises

• ValueError: In case of invalid arguments for optimizer, loss, metrics or sample_weight_mode.

fit

```
fit(x=None, y=None, batch_size=None, epochs=1, verbose=1, callbacks=None, validation_

split=0.0, validation_data=None, shuffle=True, class_weight=None, sample_

weight=None, initial_epoch=0, steps_per_epoch=None, validation_steps=None,_

validation_freq=1)
```

Trains the model for a given number of epochs (iterations on a dataset).

Arguments

- x: Numpy array of training data (if the model has a single input), or list of Numpy arrays (if the model has multiple inputs). If input layers in the model are named, you can also pass a dictionary mapping input names to Numpy arrays. x can be None (default) if feeding from framework-native tensors (e.g. TensorFlow data tensors).
- y: Numpy array of target (label) data (if the model has a single output), or list of Numpy arrays (if the model has multiple outputs). If output layers in the model are named, you can also pass a dictionary mapping output names to Numpy arrays. y can be None (default) if feeding from framework-native tensors (e.g. TensorFlow data tensors).
- batch_size: Integer or None. Number of samples per gradient update. If unspecified, batch_size will default to 32.
- epochs: Integer. Number of epochs to train the model. An epoch is an iteration over the entire x and y data provided. Note that in conjunction with initial_epoch, epochs is to be understood as "final epoch". The model is not trained for a number of iterations given by epochs, but merely until the epoch of index epochs is reached.
- verbose: Integer. 0, 1, or 2. Verbosity mode. 0 = silent, 1 = progress bar, 2 = one line per epoch.

- callbacks: List of tf.keras.callbacks.Callback instances. List of callbacks to apply during training and validation (if). See callbacks.
- validation_split: Float between 0 and 1. Fraction of the training data to be used as validation data. The model will set apart this fraction of the training data, will not train on it, and will evaluate the loss and any model metrics on this data at the end of each epoch. The validation data is selected from the last samples in the x and y data provided, before shuffling.
- validation_data: tuple (x_val, y_val) or tuple (x_val, y_val, val_sample_weights) on which to evaluate the loss and any model metrics at the end of each epoch. The model will not be trained on this data. validation_data will override validation_split.
- **shuffle**: Boolean (whether to shuffle the training data before each epoch) or str (for 'batch'). 'batch' is a special option for dealing with the limitations of HDF5 data; it shuffles in batch-sized chunks. Has no effect when steps_per_epoch is not None.
- **class_weight**: Optional dictionary mapping class indices (integers) to a weight (float) value, used for weighting the loss function (during training only). This can be useful to tell the model to "pay more attention" to samples from an under-represented class.
- sample_weight: Optional Numpy array of weights for the training samples, used for weighting the loss function (during training only). You can either pass a flat (1D) Numpy array with the same length as the input samples (1:1 mapping between weights and samples), or in the case of temporal data, you can pass a 2D array with shape (samples, sequence_length), to apply a different weight to every timestep of every sample. In this case you should make sure to specify sample_weight_mode="temporal" in compile().
- initial_epoch: Integer. Epoch at which to start training (useful for resuming a previous training run).
- steps_per_epoch: Integer or None. Total number of steps (batches of samples) before declaring one epoch finished and starting the next epoch. When training with input tensors such as TensorFlow data tensors, the default None is equal to the number of samples in your dataset divided by the batch size, or 1 if that cannot be determined. validation_steps: Only relevant if steps_per_epoch is specified. Total number of steps (batches of samples) to validate before stopping.
- validation_freq: Only relevant if validation data is provided. Integer or list/tuple/set. If an integer, specifies how many training epochs to run before a new validation run is performed, e.g. validation_freq=2 runs validation every 2 epochs. If a list, tuple, or set, specifies the epochs on which to run validation, e.g. validation_freq=[1, 2, 10] runs validation at the end of the 1st, 2nd, and 10th epochs.

Returns

• A History object. Its History history attribute is a record of training loss values and metrics values at successive epochs, as well as validation loss values and validation metrics values (if applicable).

Raises

• **RuntimeError**: If the model was never compiled. ValueError: In case of mismatch between the provided input data and what the model expects.

evaluate

```
evaluate(x=None, y=None, batch_size=None, verbose=1, sample_weight=None, steps=None, \rightarrow callbacks=None)
```

Returns the loss value & metrics values for the model in test mode. Computation is done in batches.

Arguments

- x: Numpy arrays (if the model has a single input), or list of Numpy arrays (if the model has multiple inputs). If input layers in the model are named, you can also pass a dictionary mapping input names to Numpy arrays. x can be None (default) if feeding from framework-native tensors (e.g. TensorFlow data tensors).
- y: Numpy array of target (label) data (if the model has a single output), or list of Numpy arrays (if the model has multiple outputs). If output layers in the model are named, you can also pass a dictionary mapping output names to Numpy arrays. y can be None (default) if feeding from framework-native tensors (e.g. TensorFlow data tensors).
- batch_size: Integer or None. Number of samples per evaluation step. If unspecified, batch_size will default to 32.
- **verbose**: 0 or 1. Verbosity mode. 0 = silent, 1 = progress bar.
- sample_weight: Optional Numpy array of weights for the test samples, used for weighting the loss function. You can either pass a flat (1D) Numpy array with the same length as the input samples (1:1 mapping between weights and samples), or in the case of temporal data, you can pass a 2D array with shape (samples, sequence_length), to apply a different weight to every timestep of every sample. In this case you should make sure to specify sample_weight_mode="temporal" in compile().
- steps: Integer or None. Total number of steps (batches of samples) before declaring the evaluation round finished. Ignored with the default value of None.
- callbacks: List of tf.keras.callbacks.Callback instances. List of callbacks to apply during evaluation. See callbacks.

Returns

• Scalar test loss (if the model has a single output and no metrics) or list of scalars (if the model has multiple outputs and/or metrics). The attribute model.metrics_names will give you the display labels for the scalar outputs.

predict

```
predict(x, batch_size=None, verbose=0, steps=None, callbacks=None)
```

Generates output predictions for the input samples.

Computation is done in batches.

Arguments

- x: The input data, as a Numpy array (or list of Numpy arrays if the model has multiple inputs). batch_size: Integer. If unspecified, it will default to 32.
- **verbose**: Verbosity mode, 0 or 1.
- **steps**: Total number of steps (batches of samples) before declaring the prediction round finished. Ignored with the default value of None.
- callbacks: List of tf.keras.callbacks.Callback instances. List of callbacks to apply during prediction. See callbacks.

Returns

• Numpy array(s) of predictions.

Raises

• ValueError: In case of mismatch between the provided input data and the model's expectations, or in case a stateful model receives a number of samples that is not a multiple of the batch size.

train_on_batch

```
train_on_batch(x, y, sample_weight=None, class_weight=None)
```

Runs a single gradient update on a single batch of data.

Arguments

- x: Numpy array of training data, or list of Numpy arrays if the model has multiple inputs. If all inputs in the model are named, you can also pass a dictionary mapping input names to Numpy arrays.
- y: Numpy array of target data, or list of Numpy arrays if the model has multiple outputs. If all outputs in the model are named, you can also pass a dictionary mapping output names to Numpy arrays.
- sample_weight: Optional array of the same length as x, containing weights to apply to the model's loss for each sample. In the case of temporal data, you can pass a 2D array with shape (samples, sequence_length), to apply a different weight to every timestep of every sample. In this case you should make sure to specify sample_weight_mode="temporal" in compile().
- class_weight: Optional dictionary mapping class indices (integers) to a weight (float) to apply to the model's loss for the samples from this class during training. This can be useful to tell the model to "pay more attention" to samples from an under-represented class.

Returns

• Scalar training loss (if the model has a single output and no metrics) or list of scalars (if the model has multiple outputs and/or metrics). The attribute model.metrics_names will give you the display labels for the scalar outputs.

test_on_batch

```
test_on_batch(x, y, sample_weight=None)
```

Test the model on a single batch of samples.

Arguments

- x: Numpy array of test data, or list of Numpy arrays if the model has multiple inputs. If all inputs in the model are named, you can also pass a dictionary mapping input names to Numpy arrays.
- y: Numpy array of target data, or list of Numpy arrays if the model has multiple outputs. If all outputs in the model are named, you can also pass a dictionary mapping output names to Numpy arrays.
- sample_weight: Optional array of the same length as x, containing weights to apply to the model's loss for each sample. In the case of temporal data, you can pass a 2D array with shape (samples, sequence_length), to apply a different weight to every timestep of every sample. In this case you should make sure to specify sample_weight_mode="temporal" in compile().

Returns

• Scalar test loss (if the model has a single output and no metrics) or list of scalars (if the model has multiple outputs and/or metrics). The attribute model.metrics_names will give you the display labels for the scalar outputs.

predict on batch

predict_on_batch(x)

Returns predictions for a single batch of samples.

Arguments

• x: Input samples, as a Numpy array.

Returns

• Numpy array(s) of predictions.

fit generator

Trains the model on data generated batch-by-batch by a Python generator (or an instance of Sequence). The generator is run in parallel to the model, for efficiency. For instance, this allows you to do real-time data augmentation on images on CPU in parallel to training your model on GPU. The use of tf.keras.utils.Sequence guarantees the ordering and guarantees the single use of every input per epoch when using use_multiprocessing=True.

Arguments

- generator: A generator or an instance of Sequence (tf.keras.utils.Sequence) object in order to avoid duplicate data when using multiprocessing. The output of the generator must be either
 - a tuple (inputs, targets) or a tuple (inputs, targets, sample_weights). This tuple (a single output of the generator) makes a single batch. Therefore, all arrays in this tuple must have the same length (equal to the size of this batch). Different batches may have different sizes. For example, the last batch of the epoch is commonly smaller than the others, if the size of the dataset is not divisible by the batch size. The generator is expected to loop over its data indefinitely. An epoch finishes when <code>steps_per_epoch</code> batches have been seen by the model.
- steps_per_epoch: Integer. Total number of steps (batches of samples) to yield from generator before declaring one epoch finished and starting the next epoch. It should typically be equal to ceil (num_samples / batch_size) Optional for Sequence: if unspecified, will use the len(generator) as a number of steps.
- epochs: Integer. Number of epochs to train the model. An epoch is an iteration over the entire data provided, as defined by steps_per_epoch. Note that in conjunction with initial_epoch, epochs is to be understood as "final epoch". The model is not trained for a number of iterations given by epochs, but merely until the epoch of index epochs is reached.
- verbose: Integer. 0, 1, or 2. Verbosity mode. 0 = silent, 1 = progress bar, 2 = one line per epoch.
- callbacks: List of tf.keras.callbacks.Callback instances. List of callbacks to apply during training. See callbacks.
- validation_data: This can be either a generator or a Sequence object for the validation data tuple (x_val, y_val) tuple (x_val, y_val, val_sample_weights) on which to evaluate the loss and any model metrics at the end of each epoch. The model will not be trained on this data.
- validation_steps: Only relevant if validation_data is a generator. Total number of steps (batches of samples) to yield from validation_data generator before stopping at the end of every epoch. It should typically be equal to the number of samples of your validation dataset divided by the batch size. Optional for Sequence: if unspecified, will use the len (validation_data) as a number of steps.
- validation_freq: Only relevant if validation data is provided. Integer or collections. Container instance (e.g. list, tuple, etc.). If an integer, specifies how many training epochs to run before a new validation

run is performed, e.g. validation_freq=2 runs validation every 2 epochs. If a Container, specifies the epochs on which to run validation, e.g. validation_freq=[1, 2, 10] runs validation at the end of the 1st, 2nd, and 10th epochs.

- **class_weight**: Optional dictionary mapping class indices (integers) to a weight (float) value, used for weighting the loss function (during training only). This can be useful to tell the model to "pay more attention" to samples from an under-represented class.
- max_queue_size: Integer. Maximum size for the generator queue. If unspecified, max_queue_size will default to 10.
- workers: Integer. Maximum number of processes to spin up when using process-based threading. If unspecified, workers will default to 1. If 0, will execute the generator on the main thread.
- use_multiprocessing: Boolean. If True, use process-based threading. If unspecified, use_multiprocessing will default to False. Note that because this implementation relies on multiprocessing, you should not pass non-picklable arguments to the generator as they can't be passed easily to children processes.
- shuffle: Boolean. Whether to shuffle the order of the batches at the beginning of each epoch. Only used with instances of Sequence (tf.keras.utils.Sequence). Has no effect when steps_per_epoch is not None. initial_epoch: Integer. Epoch at which to start training (useful for resuming a previous training run).

Returns

• A History object. Its History history attribute is a record of training loss values and metrics values at successive epochs, as well as validation loss values and validation metrics values (if applicable).

Raises

• ValueError: In case the generator yields data in an invalid format.

Example

evaluate generator

Evaluates the model on a data generator. The generator should return the same kind of data as accepted by test_on_batch.

Arguments

• **generator**: Generator yielding tuples (inputs, targets) or (inputs, targets, sample_weights) or an instance of Sequence (tf.keras.utils.Sequence) object in order to avoid duplicate data when using multiprocessing.

- steps: Total number of steps (batches of samples) to yield from generator before stopping. Optional for Sequence: if unspecified, will use the len (generator) as a number of steps.
- callbacks: List of tf.keras.callbacks.Callback instances. List of callbacks to apply during training. See callbacks.
- max_queue_size: maximum size for the generator queue
- workers: Integer. Maximum number of processes to spin up when using process based threading. If unspecified, workers will default to 1. If 0, will execute the generator on the main thread.
- use_multiprocessing: if True, use process based threading. Note that because this implementation relies on multiprocessing, you should not pass non picklable arguments to the generator as they can't be passed easily to children processes.
- **verbose**: verbosity mode, 0 or 1.

Returns

• Scalar test loss (if the model has a single output and no metrics) or list of scalars (if the model has multiple outputs and/or metrics). The attribute model.metrics_names will give you the display labels for the scalar outputs.

Raises

• ValueError: In case the generator yields data in an invalid format.

predict_generator

Generates predictions for the input samples from a data generator. The generator should return the same kind of data as accepted by predict_on_batch.

Arguments

- generator: Generator yielding batches of input samples or an instance of Sequence (tf.keras.utils. Sequence) object in order to avoid duplicate data when using multiprocessing.
- **steps**: Total number of steps (batches of samples) to yield from generator before stopping. Optional for Sequence: if unspecified, will use the len (generator) as a number of steps.
- callbacks: List of tf.keras.callbacks.Callback instances. List of callbacks to apply during training. See callbacks.
- max_queue_size: Maximum size for the generator queue.
- workers: Integer. Maximum number of processes to spin up when using process based threading. If unspecified, workers will default to 1. If 0, will execute the generator on the main thread.
- use_multiprocessing: If True, use process based threading. Note that because this implementation relies on multiprocessing, you should not pass non picklable arguments to the generator as they can't be passed easily to children processes.
- **verbose**: verbosity mode, 0 or 1.

Returns

• Numpy array(s) of predictions.

Raises

• ValueError: In case the generator yields data in an invalid format.

get layer

```
get_layer(name=None, index=None)
```

Retrieves a layer based on either its name (unique) or index. If name and index are both provided, index will take precedence. Indices are based on order of horizontal graph traversal (bottom-up).

Arguments

• name: String, name of layer.

• index: Integer, index of layer.

Returns

· A layer instance.

Raises

• ValueError: In case of invalid layer name or index.

3.6.2 deepctr.models.ccpm module

Author: Weichen Shen, wcshen 1994@163.com

Reference: [1] Liu Q, Yu F, Wu S, et al. A convolutional click prediction model[C]//Proceedings of the 24th ACM International on Conference on Information and Knowledge Management. ACM, 2015: 1743-1746. (http://ir.ia.ac.cn/bitstream/173211/12337/1/A%20Convolutional%20Click%20Prediction%20Model.pdf)

```
deepctr.models.ccpm.CCPM(linear_feature_columns, dnn_feature_columns, conv_kernel_width=(6, 5), conv_filters=(4, 4), dnn_hidden_units=(256, ), l2_reg_linear=1e-05, l2_reg_dnn=0, dnn_dropout=0, seed=1024, task='binary')
```

Instantiates the Convolutional Click Prediction Model architecture.

- linear_feature_columns An iterable containing all the features used by linear part of the model.
- dnn_feature_columns An iterable containing all the features used by deep part of the model.
- **conv_kernel_width** list, list of positive integer or empty list, the width of filter in each conv layer.
- conv_filters list, list of positive integer or empty list, the number of filters in each conv layer.
- dnn_hidden_units list, list of positive integer or empty list, the layer number and units in each layer of DNN.
- 12_reg_linear float. L2 regularizer strength applied to linear part
- 12 req embedding float. L2 regularizer strength applied to embedding vector
- 12_reg_dnn float. L2 regularizer strength applied to DNN
- **dnn_dropout** float in [0,1), the probability we will drop out a given DNN coordinate.
- init_std float,to use as the initialize std of embedding vector
- task str, "binary" for binary logloss or "regression" for regression loss

Returns A Keras model instance.

3.6.3 deepctr.models.fnn module

Author: Weichen Shen.wcshen1994@163.com

Reference: [1] Zhang W, Du T, Wang J. Deep learning over multi-field categorical data[C]//European conference on information retrieval. Springer, Cham, 2016: 45-57.(https://arxiv.org/pdf/1601.02376.pdf)

```
\label{lem:deepctr.models.fnn.FNN} $$ (linear\_feature\_columns, dnn\_feature\_columns, dnn\_hidden\_units=(128, 128), l2\_reg\_embedding=1e-05, l2\_reg\_linear=1e-05, l2\_reg\_dnn=0, seed=1024, dnn\_dropout=0, dnn\_activation='relu', task='binary') $$ Instantiates the Factorization-supported Neural Network architecture.
```

Parameters

- linear_feature_columns An iterable containing all the features used by linear part of the model.
- dnn_feature_columns An iterable containing all the features used by deep part of the model.
- dnn_hidden_units list, list of positive integer or empty list, the layer number and units in each layer of deep net
- 12_reg_embedding float. L2 regularizer strength applied to embedding vector
- 12_reg_linear float. L2 regularizer strength applied to linear weight
- 12_reg_dnn float . L2 regularizer strength applied to DNN
- **seed** integer ,to use as random seed.
- dnn_dropout float in [0,1), the probability we will drop out a given DNN coordinate.
- dnn_activation Activation function to use in DNN
- task str, "binary" for binary logloss or "regression" for regression loss

Returns A Keras model instance.

3.6.4 deepctr.models.pnn module

Author: Weichen Shen, wcshen 1994@163.com

Reference: [1] Qu Y, Cai H, Ren K, et al. Product-based neural networks for user response prediction[C]//Data Mining (ICDM), 2016 IEEE 16th International Conference on. IEEE, 2016: 1149-1154.(https://arxiv.org/pdf/1611.00144.pdf)

```
deepctr.models.pnn.PNN (dnn_feature_columns, dnn_hidden_units=(128, 128), l2_reg_embedding=1e-05, l2_reg_dnn=0, seed=1024, dnn_dropout=0, dnn_activation='relu', use_inner=True, use_outter=False, kernel_type='mat', task='binary')
Instantiates the Product-based Neural Network architecture.
```

- dnn_feature_columns An iterable containing all the features used by deep part of the model.
- dnn_hidden_units list, list of positive integer or empty list, the layer number and units in each layer of deep net

- 12_reg_embedding float . L2 regularizer strength applied to embedding vector
- 12_reg_dnn float. L2 regularizer strength applied to DNN
- **seed** integer ,to use as random seed.
- **dnn_dropout** float in [0,1), the probability we will drop out a given DNN coordinate.
- dnn activation Activation function to use in DNN
- use inner bool, whether use inner-product or not.
- use_outter bool, whether use outter-product or not.
- kernel_type str,kernel_type used in outter-product, can be 'mat', 'vec' or 'num'
- task str, "binary" for binary logloss or "regression" for regression loss

Returns A Keras model instance.

3.6.5 deepctr.models.wdl module

Author: Weichen Shen, wcshen 1994@163.com

Reference: [1] Cheng H T, Koc L, Harmsen J, et al. Wide & deep learning for recommender systems[C]//Proceedings of the 1st Workshop on Deep Learning for Recommender Systems. ACM, 2016: 7-10.(https://arxiv.org/pdf/1606.07792.pdf)

deepctr.models.wdl.WDL (linear_feature_columns, dnn_feature_columns, dnn_hidden_units=(128, 128), l2_reg_linear=1e-05, l2_reg_embedding=1e-05, l2_reg_dnn=0, seed=1024, dnn_dropout=0, dnn_activation='relu', task='binary')
Instantiates the Wide&Deep Learning architecture.

Parameters

- linear_feature_columns An iterable containing all the features used by linear part of the model.
- dnn_feature_columns An iterable containing all the features used by deep part of the model.
- dnn_hidden_units list, list of positive integer or empty list, the layer number and units in each layer of DNN
- 12_reg_linear float. L2 regularizer strength applied to wide part
- 12 reg embedding float. L2 regularizer strength applied to embedding vector
- 12_reg_dnn float. L2 regularizer strength applied to DNN
- **seed** integer ,to use as random seed.
- dnn_dropout float in [0,1), the probability we will drop out a given DNN coordinate.
- dnn activation Activation function to use in DNN
- task str, "binary" for binary logloss or "regression" for regression loss

Returns A Keras model instance.

3.6.6 deepctr.models.deepfm module

Author: Weichen Shen, wcshen 1994@163.com

Reference: [1] Guo H, Tang R, Ye Y, et al. Deepfm: a factorization-machine based neural network for ctr prediction[J]. arXiv preprint arXiv:1703.04247, 2017.(https://arxiv.org/abs/1703.04247)

```
deepctr.models.deepfm.DeepFM(linear_feature_columns, fm\_group=['default\_group'], dnn\_hidden\_units=(128, 128), l2\_reg\_linear=1e-05, l2\_reg\_embedding=1e-05, l2\_reg\_dnn=0, seed=1024, dnn\_dropout=0, dnn\_activation='relu', <math>dnn\_use\_bn=False, task='binary')
```

Instantiates the DeepFM Network architecture.

Parameters

- linear_feature_columns An iterable containing all the features used by linear part of the model.
- dnn_feature_columns An iterable containing all the features used by deep part of the model.
- **fm_group** list, group_name of features that will be used to do feature interactions.
- dnn_hidden_units list, list of positive integer or empty list, the layer number and units in each layer of DNN
- 12_reg_linear float. L2 regularizer strength applied to linear part
- 12_reg_embedding float. L2 regularizer strength applied to embedding vector
- 12_reg_dnn float. L2 regularizer strength applied to DNN
- seed integer ,to use as random seed.
- dnn_dropout float in [0,1), the probability we will drop out a given DNN coordinate.
- dnn_activation Activation function to use in DNN
- dnn use bn bool. Whether use BatchNormalization before activation or not in DNN
- task str, "binary" for binary logloss or "regression" for regression loss

Returns A Keras model instance.

3.6.7 deepctr.models.mlr module

Author: Weichen Shen, wcshen 1994@163.com

Reference: [1] Gai K, Zhu X, Li H, et al. Learning Piece-wise Linear Models from Large Scale Data for Ad Click Prediction[J]. arXiv preprint arXiv:1704.05194, 2017.(https://arxiv.org/abs/1704.05194)

```
deepctr.models.mlr.MLR (region_feature_columns, base_feature_columns=None, re-
gion_num=4, l2_reg_linear=1e-05, seed=1024, task='binary',
bias_feature_columns=None)
```

Instantiates the Mixed Logistic Regression/Piece-wise Linear Model.

- region_feature_columns An iterable containing all the features used by region part of the model.
- base_feature_columns An iterable containing all the features used by base part of the model.

- region_num integer > 1, indicate the piece number
- 12_reg_linear float. L2 regularizer strength applied to weight
- seed integer ,to use as random seed.
- task str, "binary" for binary logloss or "regression" for regression loss
- bias_feature_columns An iterable containing all the features used by bias part of the model.

Returns A Keras model instance.

3.6.8 deepctr.models.nfm module

Author: Weichen Shen, wcshen 1994@163.com

Reference: [1] He X, Chua T S. Neural factorization machines for sparse predictive analytics[C]//Proceedings of the 40th International ACM SIGIR conference on Research and Development in Information Retrieval. ACM, 2017: 355-364. (https://arxiv.org/abs/1708.05027)

```
deepctr.models.nfm.NFM(linear_feature_columns, dnn_feature_columns, dnn_hidden_units=(128, 128), l2_reg_embedding=1e-05, l2_reg_linear=1e-05, l2_reg_dnn=0, seed=1024, bi_dropout=0, dnn_dropout=0, dnn_activation='relu', task='binary')
```

Instantiates the Neural Factorization Machine architecture.

Parameters

- linear_feature_columns An iterable containing all the features used by linear part
 of the model.
- dnn_feature_columns An iterable containing all the features used by deep part of the model.
- dnn_hidden_units list, list of positive integer or empty list, the layer number and units in each layer of deep net
- 12_reg_embedding float. L2 regularizer strength applied to embedding vector
- 12_reg_linear float. L2 regularizer strength applied to linear part.
- 12_reg_dnn float . L2 regularizer strength applied to DNN
- **seed** integer ,to use as random seed.
- biout_dropout When not None, the probability we will drop out the output of BiInteractionPooling Layer.
- **dnn_dropout** float in [0,1), the probability we will drop out a given DNN coordinate.
- dnn_activation Activation function to use in deep net
- ${\it task-str}$, "binary" for binary logloss or "regression" for regression loss

Returns A Keras model instance.

3.6.9 deepctr.models.afm module

Author: Weichen Shen, wcshen 1994@163.com

Reference: [1] Xiao J, Ye H, He X, et al. Attentional factorization machines: Learning the weight of feature interactions via attention networks[J]. arXiv preprint arXiv:1708.04617, 2017. (https://arxiv.org/abs/1708.04617)

```
deepctr.models.afm.AFM(linear_feature_columns, dnn_feature_columns, fm_group='default_group', use_attention=True, attention_factor=8, l2_reg_linear=1e-05, l2_reg_att=1e-05, afm_dropout=0, seed=1024, task='binary')
```

Instantiates the Attentional Factorization Machine architecture.

Parameters

- linear_feature_columns An iterable containing all the features used by linear part of the model.
- dnn_feature_columns An iterable containing all the features used by deep part of the model.
- fm_group list, group_name of features that will be used to do feature interactions.
- use_attention bool, whether use attention or not, if set to False.it is the same as standard Factorization Machine
- attention_factor positive integer, units in attention net
- 12_reg_linear float. L2 regularizer strength applied to linear part
- 12_reg_embedding float. L2 regularizer strength applied to embedding vector
- 12_reg_att float. L2 regularizer strength applied to attention net
- **afm_dropout** float in [0,1), Fraction of the attention net output units to dropout.
- **seed** integer ,to use as random seed.
- task str, "binary" for binary logloss or "regression" for regression loss

Returns A Keras model instance.

3.6.10 deepctr.models.dcn module

Author: Weichen Shen, wcshen 1994@163.com

Reference: [1] Wang R, Fu B, Fu G, et al. Deep & cross network for ad click predictions[C]//Proceedings of the ADKDD'17. ACM, 2017: 12. (https://arxiv.org/abs/1708.05123)

```
\label{local_columns} \begin{array}{lll} \mbox{den.DCN} (\mbox{linear\_feature\_columns}, & \mbox{dnn\_feature\_columns}, & \mbox{cross\_num=2}, \\ & \mbox{dnn\_hidden\_units=} (128, 128), \mbox{l2\_reg\_linear=1e-05}, \mbox{l2\_reg\_embedding=1e-05}, \mbox{l2\_reg\_cross=1e-05}, \mbox{l2\_reg\_dnn=0}, & \mbox{seed=1024}, & \mbox{dnn\_dropout=0}, \\ & \mbox{dnn\_use\_bn=False}, \mbox{dnn\_activation='relu'}, \mbox{task='binary'}) \end{array}
```

Instantiates the Deep&Cross Network architecture.

- linear_feature_columns An iterable containing all the features used by linear part of the model.
- dnn_feature_columns An iterable containing all the features used by deep part of the model.
- cross_num positive integet, cross layer number
- dnn_hidden_units list,list of positive integer or empty list, the layer number and units in each layer of DNN
- 12_reg_embedding float. L2 regularizer strength applied to embedding vector
- 12_reg_cross float. L2 regularizer strength applied to cross net

- 12_reg_dnn float. L2 regularizer strength applied to DNN
- **seed** integer ,to use as random seed.
- dnn_dropout float in [0,1), the probability we will drop out a given DNN coordinate.
- dnn_use_bn bool. Whether use BatchNormalization before activation or not DNN
- dnn activation Activation function to use in DNN
- task str, "binary" for binary logloss or "regression" for regression loss

Returns A Keras model instance.

3.6.11 deepctr.models.din module

Author: Weichen Shen, wcshen 1994@163.com

Reference: [1] Zhou G, Zhu X, Song C, et al. Deep interest network for click-through rate prediction[C]//Proceedings of the 24th ACM SIGKDD International Conference on Knowledge Discovery & Data Mining. ACM, 2018: 1059-1068. (https://arxiv.org/pdf/1706.06978.pdf)

```
deepctr.models.din.DIN (dnn_feature_columns, history_feature_list, dnn_use_bn=False, dnn_hidden_units=(200, 80), dnn_activation='relu', att_hidden_size=(80, 40), att_activation='dice', att_weight_normalization=False, l2_reg_dnn=0, l2_reg_embedding=1e-06, dnn_dropout=0, seed=1024, task='binary') Instantiates the Deep Interest Network architecture.
```

Parameters

- dnn_feature_columns An iterable containing all the features used by deep part of the model.
- history_feature_list list, to indicate sequence sparse field
- dnn_use_bn bool. Whether use BatchNormalization before activation or not in deep net
- dnn_hidden_units list, list of positive integer or empty list, the layer number and units in each layer of deep net
- dnn_activation Activation function to use in deep net
- att_hidden_size list, list of positive integer, the layer number and units in each layer of attention net
- att_activation Activation function to use in attention net
- att_weight_normalization bool.Whether normalize the attention score of local activation unit.
- 12_reg_dnn float. L2 regularizer strength applied to DNN
- 12_req_embedding float. L2 regularizer strength applied to embedding vector
- dnn_dropout float in [0,1), the probability we will drop out a given DNN coordinate.
- **seed** integer ,to use as random seed.
- task str, "binary" for binary logloss or "regression" for regression loss

Returns A Keras model instance.

3.6.12 deepctr.models.dien module

Author: Weichen Shen, wcshen 1994@163.com

Reference: [1] Zhou G, Mou N, Fan Y, et al. Deep Interest Evolution Network for Click-Through Rate Prediction[J]. arXiv preprint arXiv:1809.03672, 2018. (https://arxiv.org/pdf/1809.03672.pdf)

```
deepctr.models.dien.DIEN (dnn\_feature\_columns, history\_feature\_list, use\_negsampling=False, alpha=1.0, use\_bn=False, dnn\_hidden\_units=(200, 80), dnn\_activation='relu', att\_hidden\_units=(64, 16), att\_activation='dice', att\_weight\_normalization=True, l2\_reg\_dnn=0, l2\_reg\_embedding=1e-06, dnn dropout=0, seed=1024, task='binary')
```

Instantiates the Deep Interest Evolution Network architecture.

Parameters

- dnn_feature_columns An iterable containing all the features used by deep part of the model.
- history_feature_list list,to indicate sequence sparse field
- gru_type str,can be GRU AIGRU AUGRU AGRU
- use_negsampling bool, whether or not use negtive sampling
- alpha float ,weight of auxiliary_loss
- use_bn bool. Whether use BatchNormalization before activation or not in deep net
- dnn_hidden_units list,list of positive integer or empty list, the layer number and units in each layer of DNN
- dnn activation Activation function to use in DNN
- att_hidden_units list,list of positive integer, the layer number and units in each layer of attention net
- att activation Activation function to use in attention net
- att_weight_normalization bool.Whether normalize the attention score of local activation unit.
- 12 reg dnn float. L2 regularizer strength applied to DNN
- 12_reg_embedding float. L2 regularizer strength applied to embedding vector
- dnn_dropout float in [0,1), the probability we will drop out a given DNN coordinate.
- init_std float,to use as the initialize std of embedding vector
- **seed** integer ,to use as random seed.
- task str, "binary" for binary logloss or "regression" for regression loss

Returns A Keras model instance.

3.6.13 deepctr.models.dsin module

Author: Weichen Shen, wcshen 1994@163.com

Reference: [1] Feng Y, Lv F, Shen W, et al. Deep Session Interest Network for Click-Through Rate Prediction[J]. arXiv preprint arXiv:1905.06482, 2019.(https://arxiv.org/abs/1905.06482)

```
deepctr.models.dsin.DSIN (dnn_feature_columns, sess_feature_list, sess_max_count=5, bias_encoding=False, att_embedding_size=1, att_head_num=8, dnn_hidden_units=(200, 80), dnn_activation='sigmoid', dnn_dropout=0, dnn_use_bn=False, l2_reg_dnn=0, l2_reg_embedding=le-06, seed=1024, task='binary')
```

Instantiates the Deep Session Interest Network architecture.

Parameters

- dnn_feature_columns An iterable containing all the features used by deep part of the model.
- sess_feature_list list,to indicate sequence sparse field
- sess_max_count positive int, to indicate the max number of sessions
- sess_len_max positive int, to indicate the max length of each session
- bias_encoding bool. Whether use bias encoding or postional encoding
- att_embedding_size positive int, the embedding size of each attention head
- att_head_num positive int, the number of attention head
- dnn_hidden_units list, list of positive integer or empty list, the layer number and units in each layer of deep net
- dnn_activation Activation function to use in deep net
- dnn_dropout float in [0,1), the probability we will drop out a given DNN coordinate.
- dnn_use_bn bool. Whether use BatchNormalization before activation or not in deep net
- 12_reg_dnn float. L2 regularizer strength applied to DNN
- 12_reg_embedding float. L2 regularizer strength applied to embedding vector
- **seed** integer ,to use as random seed.
- task str, "binary" for binary logloss or "regression" for regression loss

Returns A Keras model instance.

3.6.14 deepctr.models.xdeepfm module

Author: Weichen Shen, wcshen 1994@163.com

Reference: [1] Lian J, Zhou X, Zhang F, et al. xDeepFM: Combining Explicit and Implicit Feature Interactions for Recommender Systems[J]. arXiv preprint arXiv:1803.05170, 2018.(https://arxiv.org/pdf/1803.05170.pdf)

```
deepctr.models.xdeepfm.xDeepfM(linear_feature_columns, dnn_hidden_units=(256, 256), cin_layer_size=(128, 128), cin_split_half=True, cin_activation='relu', l2_reg_linear=1e-05, l2_reg_embedding=1e-05, l2_reg_dnn=0, l2_reg_cin=0, seed=1024, dnn_dropout=0, dnn_activation='relu', dnn_use_bn=False, task='binary')
```

Instantiates the xDeepFM architecture.

Parameters

linear_feature_columns – An iterable containing all the features used by linear part
of the model.

- dnn_feature_columns An iterable containing all the features used by deep part of the model.
- dnn_hidden_units list, list of positive integer or empty list, the layer number and units in each layer of deep net
- cin_layer_size list,list of positive integer or empty list, the feature maps in each hidden layer of Compressed Interaction Network
- cin_split_half bool.if set to True, half of the feature maps in each hidden will connect to output unit
- cin_activation activation function used on feature maps
- 12_reg_linear float. L2 regularizer strength applied to linear part
- 12_reg_embedding L2 regularizer strength applied to embedding vector
- 12_reg_dnn L2 regularizer strength applied to deep net
- 12_reg_cin L2 regularizer strength applied to CIN.
- **seed** integer ,to use as random seed.
- **dnn_dropout** float in [0,1), the probability we will drop out a given DNN coordinate.
- dnn_activation Activation function to use in DNN
- dnn_use_bn bool. Whether use BatchNormalization before activation or not in DNN
- task str, "binary" for binary logloss or "regression" for regression loss

Returns A Keras model instance.

3.6.15 deepctr.models.autoint module

Author: Weichen Shen, wcshen 1994@163.com

Reference: [1] Song W, Shi C, Xiao Z, et al. AutoInt: Automatic Feature Interaction Learning via Self-Attentive Neural Networks[J]. arXiv preprint arXiv:1810.11921, 2018.(https://arxiv.org/abs/1810.11921)

```
deepctr.models.autoint.AutoInt (linear_feature_columns, dnn_feature_columns, att_layer_num=3, att_embedding_size=8, att_head_num=2, att_res=True, dnn_hidden_units=(256, 256), dnn_activation='relu', l2_reg_linear=1e-05, l2_reg_embedding=1e-05, l2_reg_dnn=0, dnn_use_bn=False, dnn_dropout=0, seed=1024, task='binary')
```

Instantiates the AutoInt Network architecture.

- linear_feature_columns An iterable containing all the features used by linear part of the model.
- dnn_feature_columns An iterable containing all the features used by deep part of the model.
- att_layer_num int. The Interacting Layer number to be used.
- att_embedding_size int.The embedding size in multi-head self-attention network.
- att_head_num int.The head number in multi-head self-attention network.
- att res bool. Whether or not use standard residual connections before output.

- dnn_hidden_units list, list of positive integer or empty list, the layer number and units in each layer of DNN
- dnn_activation Activation function to use in DNN
- 12_reg_linear float. L2 regularizer strength applied to linear part
- 12_reg_embedding float. L2 regularizer strength applied to embedding vector
- 12_reg_dnn float. L2 regularizer strength applied to DNN
- dnn_use_bn bool. Whether use BatchNormalization before activation or not in DNN
- dnn_dropout float in [0,1), the probability we will drop out a given DNN coordinate.
- **seed** integer ,to use as random seed.
- task str, "binary" for binary logloss or "regression" for regression loss

Returns A Keras model instance.

3.6.16 deepctr.models.onn module

Author: Weichen Shen, wcshen 1994@163.com

Reference: [1] Yang Y, Xu B, Shen F, et al. Operation-aware Neural Networks for User Response Prediction[J]. arXiv preprint arXiv:1904.12579, 2019. https://arxiv.org/pdf/1904.12579

```
deepctr.models.onn.ONN (linear_feature_columns, dnn_feature_columns, embedding_size=4, dnn_hidden_units=(128, 128), l2_reg_embedding=1e-05, l2_reg_linear=1e-05, l2_reg_dnn=0, dnn_dropout=0, seed=1024, use_bn=True, reduce_sum=False, task='binary')
```

Instantiates the Operation-aware Neural Networks architecture.

Parameters

- linear_feature_columns An iterable containing all the features used by linear part
 of the model.
- **dnn_feature_columns** An iterable containing all the features used by deep part of the model.
- **embedding size** positive integer, sparse feature embedding size
- dnn_hidden_units list, list of positive integer or empty list, the layer number and units in each layer of deep net
- 12_reg_embedding float. L2 regularizer strength applied to embedding vector
- 12_reg_linear float. L2 regularizer strength applied to linear part.
- 12_reg_dnn float . L2 regularizer strength applied to DNN
- **seed** integer ,to use as random seed.
- dnn_dropout float in [0,1), the probability we will drop out a given DNN coordinate.
- use_bn bool, whether use bn after ffm out or not
- reduce_sum bool, whether apply reduce_sum on cross vector
- task str, "binary" for binary logloss or "regression" for regression loss

Returns A Keras model instance.

3.6.17 deepctr.models.fgcnn module

Author: Weichen Shen, wcshen 1994@163.com

Reference: [1] Liu B, Tang R, Chen Y, et al. Feature Generation by Convolutional Neural Network for Click-Through Rate Prediction[J]. arXiv preprint arXiv:1904.04447, 2019. (https://arxiv.org/pdf/1904.04447)

Instantiates the Feature Generation by Convolutional Neural Network architecture.

Parameters

- linear_feature_columns An iterable containing all the features used by linear part of the model.
- dnn_feature_columns An iterable containing all the features used by deep part of the model.
- conv_kernel_width list, list of positive integer or empty list, the width of filter in each
 conv layer.
- **conv_filters** list, list of positive integer or empty list, the number of filters in each conv layer.
- new_maps list, list of positive integer or empty list, the feature maps of generated features
- pooling_width list, list of positive integer or empty list, the width of pooling layer.
- dnn_hidden_units list, list of positive integer or empty list, the layer number and units in each layer of deep net.
- 12 reg linear float. L2 regularizer strength applied to linear part
- 12_reg_embedding float. L2 regularizer strength applied to embedding vector
- 12_reg_dnn float. L2 regularizer strength applied to DNN
- dnn dropout float in [0,1), the probability we will drop out a given DNN coordinate.
- **seed** integer ,to use as random seed.
- task str, "binary" for binary logloss or "regression" for regression loss

Returns A Keras model instance.

3.6.18 deepctr.models.fibinet module

Author: Weichen Shen, wcshen 1994@163.com

Reference: [1] Huang T, Zhang Z, Zhang J. FiBiNET: Combining Feature Importance and Bilinear feature Interaction for Click-Through Rate Prediction[J]. arXiv preprint arXiv:1905.09433, 2019.

```
deepctr.models.fibinet.FiBiNET (linear_feature_columns, dnn_feature_columns, bi-
linear_type='interaction', reduction_ratio=3,
dnn_hidden_units=(128, 128), l2_reg_linear=1e-05,
l2_reg_embedding=1e-05, l2_reg_dnn=0, seed=1024,
dnn_dropout=0, dnn_activation='relu', task='binary')
```

Instantiates the Feature Importance and Bilinear feature Interaction NETwork architecture.

Parameters

- linear_feature_columns An iterable containing all the features used by linear part of the model.
- dnn_feature_columns An iterable containing all the features used by deep part of the model.
- bilinear_type str,bilinear function type used in Bilinear Interaction Layer,can be 'all', 'each' or 'interaction'
- reduction_ratio integer in [1,inf), reduction ratio used in SENET Layer
- dnn_hidden_units list,list of positive integer or empty list, the layer number and units in each layer of DNN
- 12_reg_linear float. L2 regularizer strength applied to wide part
- 12_reg_embedding float. L2 regularizer strength applied to embedding vector
- 12_reg_dnn float. L2 regularizer strength applied to DNN
- **seed** integer ,to use as random seed.
- **dnn_dropout** float in [0,1), the probability we will drop out a given DNN coordinate.
- dnn activation Activation function to use in DNN
- task str, "binary" for binary logloss or "regression" for regression loss

Returns A Keras model instance.

3.6.19 deepctr.models.flen module

Author: Tingyi Tan,5636374@qq.com

Reference: [1] Chen W, Zhan L, Ci Y, Lin C. FLEN: Leveraging Field for Scalable CTR Prediction . arXiv preprint arXiv:1911.04690, 2019.(https://arxiv.org/pdf/1911.04690)

```
deepctr.models.flen.FLEN(linear_feature_columns, dnn_feature_columns, dnn_hidden_units=(128, 128), l2_reg_linear=1e-05, l2_reg_embedding=1e-05, l2_reg_dnn=0, seed=1024, dnn_dropout=0.0, dnn_activation='relu', dnn_use_bn=False, task='binary')
```

Instantiates the FLEN Network architecture.

- linear_feature_columns An iterable containing all the features used by linear part of the model.
- dnn_feature_columns An iterable containing all the features used by deep part of the model.
- dnn_hidden_units list,list of positive integer or empty list, the layer number and units in each layer of deep net
- 12 reg linear float. L2 regularizer strength applied to linear part

- 12_reg_embedding float. L2 regularizer strength applied to embedding vector
- 12_reg_dnn float. L2 regularizer strength applied to DNN
- seed integer ,to use as random seed.
- dnn_dropout float in [0,1), the probability we will drop out a given DNN coordinate.
- dnn activation Activation function to use in DNN
- dnn use bn bool. Whether use BatchNormalization before activation or not in DNN
- task str, "binary" for binary logloss or "regression" for regression loss

Returns A Keras model instance.

3.7 DeepCTR Estimators API

3.7.1 deepctr.estimator.models.ccpm module

Author: Weichen Shen, wcshen 1994@163.com

Reference: [1] Liu Q, Yu F, Wu S, et al. A convolutional click prediction model[C]//Proceedings of the 24th ACM International on Conference on Information and Knowledge Management. ACM, 2015: 1743-1746. (http://ir.ia.ac.cn/bitstream/173211/12337/1/A%20Convolutional%20Click%20Prediction%20Model.pdf)

```
deepctr.estimator.models.ccpm.CCPMEstimator(linear_feature_columns,
```

```
dnn_feature_columns,
conv_kernel_width=(6, 5), conv_filters=(4,
4), dnn_hidden_units=(256,
), l2_reg_linear=1e-05,
l2_reg_embedding=1e-05, l2_reg_dnn=0,
dnn_dropout=0, seed=1024,
task='binary', model_dir=None, con-
fig=None, linear_optimizer='Ftrl',
dnn_optimizer='Adagrad', train-
ing_chief_hooks=None)
```

Instantiates the Convolutional Click Prediction Model architecture.

- linear_feature_columns An iterable containing all the features used by linear part
 of the model.
- dnn_feature_columns An iterable containing all the features used by deep part of the model.
- **conv_kernel_width** list, list of positive integer or empty list, the width of filter in each conv layer.
- **conv_filters** list, list of positive integer or empty list, the number of filters in each conv layer.
- dnn_hidden_units list, list of positive integer or empty list, the layer number and units in each layer of DNN.
- 12_reg_linear float. L2 regularizer strength applied to linear part
- 12_reg_embedding float. L2 regularizer strength applied to embedding vector
- 12_reg_dnn float. L2 regularizer strength applied to DNN

- dnn_dropout float in [0,1), the probability we will drop out a given DNN coordinate.
- init_std float,to use as the initialize std of embedding vector
- task str, "binary" for binary logloss or "regression" for regression loss
- model_dir Directory to save model parameters, graph and etc. This can also be used to load checkpoints from the directory into a estimator to continue training a previously saved model.
- **config** tf.RunConfig object to configure the runtime settings.
- linear_optimizer An instance of *tf.Optimizer* used to apply gradients to the linear part of the model. Defaults to FTRL optimizer.
- **dnn_optimizer** An instance of *tf.Optimizer* used to apply gradients to the deep part of the model. Defaults to Adagrad optimizer.
- **training_chief_hooks** Iterable of *tf.train.SessionRunHook* objects to run on the chief worker during training.

3.7.2 deepctr.estimator.models.fnn module

Author: Weichen Shen, wcshen 1994@163.com

Reference: [1] Zhang W, Du T, Wang J. Deep learning over multi-field categorical data[C]//European conference on information retrieval. Springer, Cham, 2016: 45-57.(https://arxiv.org/pdf/1601.02376.pdf)

```
deepctr.estimator.models.fnn.FNNEstimator(linear_feature_columns, dnn_feature_columns,
                                                       dnn_hidden_units=(128,
                                                                                             128),
                                                       l2_reg_embedding=1e-05, l2_reg_linear=1e-
                                                                 l2\_reg\_dnn=0,
                                                                                       seed=1024,
                                                       05,
                                                       dnn dropout=0,
                                                                             dnn activation='relu',
                                                       task='binary',
                                                                        model dir=None,
                                                       fig=None,
                                                                            linear_optimizer='Ftrl',
                                                       dnn_optimizer='Adagrad',
                                                                                            train-
                                                       ing chief hooks=None)
```

Instantiates the Factorization-supported Neural Network architecture.

- linear_feature_columns An iterable containing all the features used by linear part of the model.
- **dnn_feature_columns** An iterable containing all the features used by deep part of the model.
- dnn_hidden_units list, list of positive integer or empty list, the layer number and units in each layer of deep net
- 12_reg_embedding float. L2 regularizer strength applied to embedding vector
- 12_reg_linear float. L2 regularizer strength applied to linear weight
- 12_reg_dnn float . L2 regularizer strength applied to DNN
- **seed** integer ,to use as random seed.
- dnn_dropout float in [0,1), the probability we will drop out a given DNN coordinate.
- dnn_activation Activation function to use in DNN

- task str, "binary" for binary logloss or "regression" for regression loss
- model_dir Directory to save model parameters, graph and etc. This can also be used to
 load checkpoints from the directory into a estimator to continue training a previously saved
 model.
- **config** tf.RunConfig object to configure the runtime settings.
- linear_optimizer An instance of *tf.Optimizer* used to apply gradients to the linear part of the model. Defaults to FTRL optimizer.
- dnn_optimizer An instance of *tf.Optimizer* used to apply gradients to the deep part of the model. Defaults to Adagrad optimizer.
- **training_chief_hooks** Iterable of *tf.train.SessionRunHook* objects to run on the chief worker during training.

3.7.3 deepctr.estimator.models.pnn module

Author: Weichen Shen, wcshen 1994@163.com

Reference: [1] Qu Y, Cai H, Ren K, et al. Product-based neural networks for user response prediction[C]//Data Mining (ICDM), 2016 IEEE 16th International Conference on. IEEE, 2016: 1149-1154.(https://arxiv.org/pdf/1611.00144.pdf)

Instantiates the Product-based Neural Network architecture.

- dnn_feature_columns An iterable containing all the features used by deep part of the model.
- dnn_hidden_units list, list of positive integer or empty list, the layer number and units in each layer of deep net
- 12_reg_embedding float . L2 regularizer strength applied to embedding vector
- 12_reg_dnn float. L2 regularizer strength applied to DNN
- **seed** integer ,to use as random seed.
- dnn_dropout float in [0,1), the probability we will drop out a given DNN coordinate.
- dnn_activation Activation function to use in DNN
- use_inner bool, whether use inner-product or not.
- use_outter bool, whether use outter-product or not.
- kernel_type str,kernel_type used in outter-product,can be 'mat', 'vec' or 'num'
- task str, "binary" for binary logloss or "regression" for regression loss

- model_dir Directory to save model parameters, graph and etc. This can also be used to load checkpoints from the directory into a estimator to continue training a previously saved model.
- **config** tf.RunConfig object to configure the runtime settings.
- linear_optimizer An instance of *tf.Optimizer* used to apply gradients to the linear part of the model. Defaults to FTRL optimizer.
- dnn_optimizer An instance of *tf.Optimizer* used to apply gradients to the deep part of the model. Defaults to Adagrad optimizer.
- **training_chief_hooks** Iterable of *tf.train.SessionRunHook* objects to run on the chief worker during training.

3.7.4 deepctr.estimator.models.wdl module

Author: Weichen Shen, wcshen 1994@163.com

Reference: [1] Cheng H T, Koc L, Harmsen J, et al. Wide & deep learning for recommender systems[C]//Proceedings of the 1st Workshop on Deep Learning for Recommender Systems. ACM, 2016: 7-10.(https://arxiv.org/pdf/1606.07792.pdf)

```
deepctr.estimator.models.wdl.WDLEstimator(linear_feature_columns, dnn_feature_columns,
                                                       dnn hidden units=(128,
                                                                                             128),
                                                       l2_reg_linear=1e-05, l2_reg_embedding=1e-
                                                                  l2\_reg\_dnn=0,
                                                                                       seed = 1024,
                                                       05,
                                                       dnn\_dropout=0,
                                                                             dnn activation='relu',
                                                       task='binary',
                                                                         model_dir=None,
                                                       fig=None,
                                                                            linear_optimizer='Ftrl',
                                                       dnn_optimizer='Adagrad',
                                                                                            train-
                                                       ing_chief_hooks=None)
```

Instantiates the Wide&Deep Learning architecture.

- linear_feature_columns An iterable containing all the features used by linear part of the model.
- dnn_feature_columns An iterable containing all the features used by deep part of the model.
- dnn_hidden_units list, list of positive integer or empty list, the layer number and units in each layer of DNN
- 12_reg_linear float. L2 regularizer strength applied to wide part
- 12_reg_embedding float. L2 regularizer strength applied to embedding vector
- 12_reg_dnn float. L2 regularizer strength applied to DNN
- **seed** integer ,to use as random seed.
- dnn_dropout float in [0,1), the probability we will drop out a given DNN coordinate.
- dnn_activation Activation function to use in DNN
- task str, "binary" for binary logloss or "regression" for regression loss

- model_dir Directory to save model parameters, graph and etc. This can also be used to load checkpoints from the directory into a estimator to continue training a previously saved model.
- **config** tf.RunConfig object to configure the runtime settings.
- linear_optimizer An instance of *tf.Optimizer* used to apply gradients to the linear part of the model. Defaults to FTRL optimizer.
- dnn_optimizer An instance of tf. Optimizer used to apply gradients to the deep part of the model. Defaults to Adagrad optimizer.
- **training_chief_hooks** Iterable of *tf.train.SessionRunHook* objects to run on the chief worker during training.

3.7.5 deepctr.estimator.models.deepfm module

Author: Weichen Shen, wcshen 1994@163.com

Reference: [1] Guo H, Tang R, Ye Y, et al. Deepfm: a factorization-machine based neural network for ctr prediction[J]. arXiv preprint arXiv:1703.04247, 2017.(https://arxiv.org/abs/1703.04247)

```
dnn_feature_columns,
dnn_hidden_units=(128,
128),
12-reg_linear=1e-
05,
12-reg_embedding=1e-
05,
12_reg_dnn=0,
seed=1024,
dnn_activation='relu',
```

deepctr.estimator.models.deepfm.DeepFMEstimator(linear_feature_columns,

dnn_use_bn=False, task='binary', model_dir=None, config=None, linear_optimizer='Ftrl', dnn_optimizer='Adagrad', train-

ing_chief_hooks=None)

Instantiates the DeepFM Network architecture.

- linear_feature_columns An iterable containing all the features used by linear part
 of the model.
- dnn_feature_columns An iterable containing all the features used by deep part of the model.
- **fm_group** list, group_name of features that will be used to do feature interactions.
- dnn_hidden_units list, list of positive integer or empty list, the layer number and units in each layer of DNN
- 12_reg_linear float. L2 regularizer strength applied to linear part
- 12_reg_embedding float. L2 regularizer strength applied to embedding vector
- 12_reg_dnn float. L2 regularizer strength applied to DNN
- **seed** integer ,to use as random seed.
- dnn dropout float in [0,1), the probability we will drop out a given DNN coordinate.

- dnn activation Activation function to use in DNN
- dnn use bn bool. Whether use BatchNormalization before activation or not in DNN
- task str, "binary" for binary logloss or "regression" for regression loss
- model_dir Directory to save model parameters, graph and etc. This can also be used to load checkpoints from the directory into a estimator to continue training a previously saved model.
- **config** tf.RunConfig object to configure the runtime settings.
- linear_optimizer An instance of *tf.Optimizer* used to apply gradients to the linear part of the model. Defaults to FTRL optimizer.
- dnn_optimizer An instance of *tf.Optimizer* used to apply gradients to the deep part of the model. Defaults to Adagrad optimizer.
- **training_chief_hooks** Iterable of *tf.train.SessionRunHook* objects to run on the chief worker during training.

3.7.6 deepctr.estimator.models.nfm module

Author: Weichen Shen, wcshen 1994@163.com

Reference: [1] He X, Chua T S. Neural factorization machines for sparse predictive analytics[C]//Proceedings of the 40th International ACM SIGIR conference on Research and Development in Information Retrieval. ACM, 2017: 355-364. (https://arxiv.org/abs/1708.05027)

```
deepctr.estimator.models.nfm.NFMEstimator (linear_feature_columns, dnn_feature_columns, dnn_hidden_units=(128, 128), l2_reg_embedding=1e-05, l2_reg_linear=1e-05, l2_reg_dnn=0, seed=1024, bi_dropout=0, dnn_dropout=0, dnn_activation='relu', task='binary', model_dir=None, config=None, linear_optimizer='Ftrl', dnn_optimizer='Adagrad', training_chief_hooks=None)
```

Instantiates the Neural Factorization Machine architecture.

- linear_feature_columns An iterable containing all the features used by linear part of the model.
- **dnn_feature_columns** An iterable containing all the features used by deep part of the model.
- dnn_hidden_units list, list of positive integer or empty list, the layer number and units in each layer of deep net
- 12_reg_embedding float. L2 regularizer strength applied to embedding vector
- 12_reg_linear float. L2 regularizer strength applied to linear part.
- 12_reg_dnn float . L2 regularizer strength applied to DNN
- **seed** integer ,to use as random seed.
- biout_dropout When not None, the probability we will drop out the output of BiInteractionPooling Layer.

- dnn_dropout float in [0,1), the probability we will drop out a given DNN coordinate.
- dnn_activation Activation function to use in deep net
- task str, "binary" for binary logloss or "regression" for regression loss
- model_dir Directory to save model parameters, graph and etc. This can also be used to load checkpoints from the directory into a estimator to continue training a previously saved model.
- **config** tf.RunConfig object to configure the runtime settings.
- linear_optimizer An instance of *tf.Optimizer* used to apply gradients to the linear part of the model. Defaults to FTRL optimizer.
- **dnn_optimizer** An instance of *tf.Optimizer* used to apply gradients to the deep part of the model. Defaults to Adagrad optimizer.
- **training_chief_hooks** Iterable of *tf.train.SessionRunHook* objects to run on the chief worker during training.

3.7.7 deepctr.estimator.models.afm module

Author: Weichen Shen, wcshen 1994@163.com

Reference: [1] Xiao J, Ye H, He X, et al. Attentional factorization machines: Learning the weight of feature interactions via attention networks[J]. arXiv preprint arXiv:1708.04617, 2017. (https://arxiv.org/abs/1708.04617)

```
deepctr.estimator.models.afm.AFMEstimator (linear_feature_columns, dnn_feature_columns, use_attention=True, attention_factor=8, l2_reg_linear=1e-05, l2_reg_embedding=1e-05, l2_reg_att=1e-05, afm_dropout=0, seed=1024, task='binary', model_dir=None, config=None, linear_optimizer='Ftrl', dnn_optimizer='Adagrad', training chief hooks=None)
```

Instantiates the Attentional Factorization Machine architecture.

- linear_feature_columns An iterable containing all the features used by linear part of the model.
- dnn_feature_columns An iterable containing all the features used by deep part of the model.
- use_attention bool, whether use attention or not, if set to False.it is the same as standard Factorization Machine
- attention_factor positive integer, units in attention net
- 12_reg_linear float. L2 regularizer strength applied to linear part
- 12_reg_embedding float. L2 regularizer strength applied to embedding vector
- 12_reg_att float. L2 regularizer strength applied to attention net
- **afm_dropout** float in [0,1), Fraction of the attention net output units to dropout.
- **seed** integer ,to use as random seed.
- task str, "binary" for binary logloss or "regression" for regression loss

- model_dir Directory to save model parameters, graph and etc. This can also be used to load checkpoints from the directory into a estimator to continue training a previously saved model.
- **config** tf.RunConfig object to configure the runtime settings.
- linear_optimizer An instance of *tf.Optimizer* used to apply gradients to the linear part of the model. Defaults to FTRL optimizer.
- dnn_optimizer An instance of tf. Optimizer used to apply gradients to the deep part of the model. Defaults to Adagrad optimizer.
- **training_chief_hooks** Iterable of *tf.train.SessionRunHook* objects to run on the chief worker during training.

3.7.8 deepctr.estimator.models.dcn module

Author: Weichen Shen, wcshen 1994@163.com

Reference: [1] Wang R, Fu B, Fu G, et al. Deep & cross network for ad click predictions[C]//Proceedings of the ADKDD'17. ACM, 2017: 12. (https://arxiv.org/abs/1708.05123)

```
deepctr.estimator.models.dcn.DCNEstimator(linear_feature_columns, dnn_feature_columns,
                                                       cross_num=2, dnn_hidden_units=(128, 128),
                                                       12 reg linear=1e-05, 12 reg embedding=1e-
                                                             l2 reg cross=1e-05,
                                                                                   l2 reg dnn=0,
                                                                                  dnn\_dropout=0,
                                                       seed=1024,
                                                       dnn\_use\_bn=False,
                                                                            dnn activation='relu',
                                                       task='binary',
                                                                        model_dir=None,
                                                      fig=None,
                                                                           linear_optimizer='Ftrl',
                                                       dnn_optimizer='Adagrad',
                                                                                            train-
                                                       ing_chief_hooks=None)
```

Instantiates the Deep&Cross Network architecture.

- linear_feature_columns An iterable containing all the features used by linear part
 of the model.
- dnn_feature_columns An iterable containing all the features used by deep part of the model.
- cross_num positive integet, cross layer number
- dnn_hidden_units list,list of positive integer or empty list, the layer number and units in each layer of DNN
- 12_reg_embedding float. L2 regularizer strength applied to embedding vector
- 12_reg_cross float. L2 regularizer strength applied to cross net
- 12_reg_dnn float. L2 regularizer strength applied to DNN
- **seed** integer ,to use as random seed.
- dnn_dropout float in [0,1), the probability we will drop out a given DNN coordinate.
- dnn_use_bn bool. Whether use BatchNormalization before activation or not DNN
- dnn activation Activation function to use in DNN

- task str, "binary" for binary logloss or "regression" for regression loss
- model_dir Directory to save model parameters, graph and etc. This can also be used to
 load checkpoints from the directory into a estimator to continue training a previously saved
 model.
- **config** tf.RunConfig object to configure the runtime settings.
- linear_optimizer An instance of *tf.Optimizer* used to apply gradients to the linear part of the model. Defaults to FTRL optimizer.
- dnn_optimizer An instance of *tf.Optimizer* used to apply gradients to the deep part of the model. Defaults to Adagrad optimizer.
- **training_chief_hooks** Iterable of *tf.train.SessionRunHook* objects to run on the chief worker during training.

3.7.9 deepctr.estimator.models.xdeepfm module

Author: Weichen Shen.wcshen1994@163.com

Reference: [1] Lian J, Zhou X, Zhang F, et al. xDeepFM: Combining Explicit and Implicit Feature Interactions for Recommender Systems[J]. arXiv preprint arXiv:1803.05170, 2018.(https://arxiv.org/pdf/1803.05170.pdf)

deepctr.estimator.models.xdeepfm.xDeepFMEstimator(linear_feature_columns,

dnn feature columns, dnn_hidden_units=(256, 256), $cin\ layer\ size=(128,$ 128), cin_split_half=True, cin_activation='relu', $l2_reg_linear=1e-05$, $l2_reg_embedding=1e-05$, $l2_reg_dnn=0$, $l2_reg_cin=0$, seed = 1024, $dnn_dropout=0$, dnn activation='relu', dnn_use_bn=False, task='binary', model_dir=None, config=None, linear optimizer='Ftrl', dnn optimizer='Adagrad', ing_chief_hooks=None)

Instantiates the xDeepFM architecture.

- linear_feature_columns An iterable containing all the features used by linear part of the model.
- dnn_feature_columns An iterable containing all the features used by deep part of the model.
- dnn_hidden_units list, list of positive integer or empty list, the layer number and units in each layer of deep net
- cin_layer_size list, list of positive integer or empty list, the feature maps in each hidden layer of Compressed Interaction Network
- cin_split_half bool.if set to True, half of the feature maps in each hidden will connect to output unit

- cin_activation activation function used on feature maps
- 12_reg_linear float. L2 regularizer strength applied to linear part
- 12_reg_embedding L2 regularizer strength applied to embedding vector
- 12_reg_dnn L2 regularizer strength applied to deep net
- 12 reg cin L2 regularizer strength applied to CIN.
- **seed** integer ,to use as random seed.
- dnn_dropout float in [0,1), the probability we will drop out a given DNN coordinate.
- dnn_activation Activation function to use in DNN
- dnn_use_bn bool. Whether use BatchNormalization before activation or not in DNN
- task str, "binary" for binary logloss or "regression" for regression loss
- model_dir Directory to save model parameters, graph and etc. This can also be used to load checkpoints from the directory into a estimator to continue training a previously saved model.
- **config** tf.RunConfig object to configure the runtime settings.
- linear_optimizer An instance of *tf.Optimizer* used to apply gradients to the linear part of the model. Defaults to FTRL optimizer.
- dnn_optimizer An instance of *tf.Optimizer* used to apply gradients to the deep part of the model. Defaults to Adagrad optimizer.
- training_chief_hooks Iterable of *tf.train.SessionRunHook* objects to run on the chief worker during training.

3.7.10 deepctr.estimator.models.autoint module

Author: Weichen Shen, wcshen 1994@163.com

Reference: [1] Song W, Shi C, Xiao Z, et al. AutoInt: Automatic Feature Interaction Learning via Self-Attentive Neural Networks[J]. arXiv preprint arXiv:1810.11921, 2018.(https://arxiv.org/abs/1810.11921)

```
deepctr.estimator.models.autoint.AutoIntEstimator(linear_feature_columns,
```

dnn feature columns, att layer num=3, att_embedding_size=8, $att_head_num=2$, att_res=True, $dnn_hidden_units=(256,$ 256), dnn activation='relu', $l2_reg_linear=1e-05$, 12_reg_embedding=1e-05, l2_reg_dnn=0, dnn_use_bn=False, $dnn_dropout=0$, seed = 1024, task='binary', model_dir=None, config=None, ear_optimizer='Ftrl', dnn optimizer='Adagrad', ing_chief_hooks=None)

Instantiates the AutoInt Network architecture.

Parameters

- linear_feature_columns An iterable containing all the features used by linear part of the model.
- dnn_feature_columns An iterable containing all the features used by deep part of the model.
- att_layer_num int.The InteractingLayer number to be used.
- att embedding size int. The embedding size in multi-head self-attention network.
- att_head_num int. The head number in multi-head self-attention network.
- att_res bool. Whether or not use standard residual connections before output.
- dnn_hidden_units list, list of positive integer or empty list, the layer number and units in each layer of DNN
- dnn_activation Activation function to use in DNN
- 12_reg_linear float. L2 regularizer strength applied to linear part
- 12_reg_embedding float. L2 regularizer strength applied to embedding vector
- 12_reg_dnn float. L2 regularizer strength applied to DNN
- dnn_use_bn bool. Whether use BatchNormalization before activation or not in DNN
- dnn_dropout float in [0,1), the probability we will drop out a given DNN coordinate.
- **seed** integer ,to use as random seed.
- task str, "binary" for binary logloss or "regression" for regression loss
- model_dir Directory to save model parameters, graph and etc. This can also be used to
 load checkpoints from the directory into a estimator to continue training a previously saved
 model.
- config tf.RunConfig object to configure the runtime settings.
- linear_optimizer An instance of *tf.Optimizer* used to apply gradients to the linear part of the model. Defaults to FTRL optimizer.
- dnn_optimizer An instance of *tf.Optimizer* used to apply gradients to the deep part of the model. Defaults to Adagrad optimizer.
- training_chief_hooks Iterable of *tf.train.SessionRunHook* objects to run on the chief worker during training.

Returns A Tensorflow Estimator instance.

3.7.11 deepctr.estimator.models.fibinet module

Author: Weichen Shen, wcshen 1994@163.com

Reference: [1] Huang T, Zhang Z, Zhang J. FiBiNET: Combining Feature Importance and Bilinear feature Interaction for Click-Through Rate Prediction[J]. arXiv preprint arXiv:1905.09433, 2019.

```
deepctr.estimator.models.fibinet.FiBiNETEstimator(linear feature columns,
                                                                   dnn feature columns,
                                                                                                 hi-
                                                                   linear type='interaction',
                                                                   reduction_ratio=3,
                                                                   dnn hidden units=(128,
                                                                   128),
                                                                                  12 reg linear=1e-
                                                                   05.
                                                                              12 reg embedding=1e-
                                                                   05.
                                                                                     l2\_reg\_dnn=0,
                                                                                    dnn\_dropout=0.
                                                                   seed = 1024.
                                                                   dnn_activation='relu',
                                                                   task='binary',
                                                                                  model_dir=None,
                                                                   config=None,
                                                                                                lin-
                                                                   ear_optimizer='Ftrl',
                                                                   dnn_optimizer='Adagrad', train-
                                                                   ing_chief_hooks=None)
```

Instantiates the Feature Importance and Bilinear feature Interaction NETwork architecture.

Parameters

- linear_feature_columns An iterable containing all the features used by linear part
 of the model.
- dnn_feature_columns An iterable containing all the features used by deep part of the model.
- bilinear_type str,bilinear function type used in Bilinear Interaction Layer,can be 'all', 'each' or 'interaction'
- reduction_ratio integer in [1,inf), reduction ratio used in SENET Layer
- dnn_hidden_units list, list of positive integer or empty list, the layer number and units in each layer of DNN
- 12_reg_linear float. L2 regularizer strength applied to wide part
- 12_reg_embedding float. L2 regularizer strength applied to embedding vector
- 12_reg_dnn float. L2 regularizer strength applied to DNN
- **seed** integer ,to use as random seed.
- dnn_dropout float in [0,1), the probability we will drop out a given DNN coordinate.
- dnn_activation Activation function to use in DNN
- task str, "binary" for binary logloss or "regression" for regression loss
- model_dir Directory to save model parameters, graph and etc. This can also be used to
 load checkpoints from the directory into a estimator to continue training a previously saved
 model.
- **config** tf.RunConfig object to configure the runtime settings.
- linear_optimizer An instance of *tf.Optimizer* used to apply gradients to the linear part of the model. Defaults to FTRL optimizer.
- dnn_optimizer An instance of *tf.Optimizer* used to apply gradients to the deep part of the model. Defaults to Adagrad optimizer.
- **training_chief_hooks** Iterable of *tf.train.SessionRunHook* objects to run on the chief worker during training.

Returns A Tensorflow Estimator instance.

3.8 DeepCTR Layers API

3.8.1 deepctr.layers.core module

Author: Weichen Shen, wcshen 1994@163.com

The Multi Layer Percetron

Input shape

• nD tensor with shape: (batch_size, ..., input_dim). The most common situation would be a 2D input with shape (batch_size, input_dim).

Output shape

• nD tensor with shape: (batch_size, ..., hidden_size[-1]). For instance, for a 2D input with shape (batch_size, input_dim), the output would have shape (batch_size, hidden size[-1]).

Arguments

- hidden units: list of positive integer, the layer number and units in each layer.
- activation: Activation function to use.
- 12_reg: float between 0 and 1. L2 regularizer strength applied to the kernel weights matrix.
- **dropout_rate**: float in [0,1). Fraction of the units to dropout.
- **use_bn**: bool. Whether use BatchNormalization before activation or not.
- output_activation: Activation function to use in the last layer.If None,it will be same as activation.
- seed: A Python integer to use as random seed.

build(input shape)

Creates the variables of the layer (optional, for subclass implementers).

This is a method that implementers of subclasses of *Layer* or *Model* can override if they need a state-creation step in-between layer instantiation and layer call.

This is typically used to create the weights of *Layer* subclasses.

Arguments:

input_shape: Instance of *TensorShape*, **or list of instances of** *TensorShape* if the layer expects a list of inputs (one instance per input).

```
call (inputs, training=None, **kwargs)
```

This is where the layer's logic lives.

Arguments: inputs: Input tensor, or list/tuple of input tensors. **kwargs: Additional keyword arguments.

Returns: A tensor or list/tuple of tensors.

compute_output_shape (input_shape)

Computes the output shape of the layer.

If the layer has not been built, this method will call *build* on the layer. This assumes that the layer will later be used with inputs that match the input shape provided here.

Arguments:

input_shape: Shape tuple (tuple of integers) or list of shape tuples (one per output tensor of the layer). Shape tuples can include None for free dimensions, instead of an integer.

Returns: An input shape tuple.

get_config()

Returns the config of the layer.

A layer config is a Python dictionary (serializable) containing the configuration of a layer. The same layer can be reinstantiated later (without its trained weights) from this configuration.

The config of a layer does not include connectivity information, nor the layer class name. These are handled by *Network* (one layer of abstraction above).

Returns: Python dictionary.

```
class deepctr.layers.core.LocalActivationUnit (hidden_units=(64, 32), activation='sigmoid', l2\_reg=0, dropout\_rate=0, use\_bn=False, seed=1024, **kwargs)
```

The LocalActivationUnit used in DIN with which the representation of user interests varies adaptively given different candidate items.

Input shape

• A list of two 3D tensor with shape: (batch_size, 1, embedding_size) and (batch size, T, embedding size)

Output shape

• 3D tensor with shape: (batch_size, T, 1).

Arguments

- hidden_units: list of positive integer, the attention net layer number and units in each layer.
- activation: Activation function to use in attention net.
- 12_reg: float between 0 and 1. L2 regularizer strength applied to the kernel weights matrix of attention net.
- **dropout_rate**: float in [0,1). Fraction of the units to dropout in attention net.
- use_bn: bool. Whether use BatchNormalization before activation or not in attention net.
- seed: A Python integer to use as random seed.

References

• [Zhou G, Zhu X, Song C, et al. Deep interest network for click-through rate prediction[C]//Proceedings of the 24th ACM SIGKDD International Conference on Knowledge Discovery & Data Mining. ACM, 2018: 1059-1068.](https://arxiv.org/pdf/1706.06978.pdf)

build(input_shape)

Creates the variables of the layer (optional, for subclass implementers).

This is a method that implementers of subclasses of *Layer* or *Model* can override if they need a state-creation step in-between layer instantiation and layer call.

This is typically used to create the weights of *Layer* subclasses.

Arguments:

input_shape: Instance of *TensorShape*, **or list of instances of** *TensorShape* if the layer expects a list of inputs (one instance per input).

```
call (inputs, training=None, **kwargs)
```

This is where the layer's logic lives.

Arguments: inputs: Input tensor, or list/tuple of input tensors. **kwargs: Additional keyword arguments.

Returns: A tensor or list/tuple of tensors.

compute_mask (inputs, mask)

Computes an output mask tensor.

Arguments: inputs: Tensor or list of tensors. mask: Tensor or list of tensors.

Returns:

None or a tensor (or list of tensors, one per output tensor of the layer).

compute_output_shape (input_shape)

Computes the output shape of the layer.

If the layer has not been built, this method will call *build* on the layer. This assumes that the layer will later be used with inputs that match the input shape provided here.

Arguments:

input_shape: Shape tuple (tuple of integers) or list of shape tuples (one per output tensor of the layer). Shape tuples can include None for free dimensions, instead of an integer.

Returns: An input shape tuple.

get config()

Returns the config of the layer.

A layer config is a Python dictionary (serializable) containing the configuration of a layer. The same layer can be reinstantiated later (without its trained weights) from this configuration.

The config of a layer does not include connectivity information, nor the layer class name. These are handled by *Network* (one layer of abstraction above).

Returns: Python dictionary.

class deepctr.layers.core.PredictionLayer(task='binary', use_bias=True, **kwargs)

Arguments

- task: str, "binary" for binary logloss or "regression" for regression loss
- use bias: bool. Whether add bias term or not.

build(input_shape)

Creates the variables of the layer (optional, for subclass implementers).

This is a method that implementers of subclasses of *Layer* or *Model* can override if they need a state-creation step in-between layer instantiation and layer call.

This is typically used to create the weights of *Layer* subclasses.

Arguments:

input_shape: Instance of TensorShape, **or list of instances of TensorShape** if the layer expects a list of inputs (one instance per input).

```
call (inputs, **kwargs)
```

This is where the layer's logic lives.

Arguments: inputs: Input tensor, or list/tuple of input tensors. **kwargs: Additional keyword arguments.

Returns: A tensor or list/tuple of tensors.

compute_output_shape (input_shape)

Computes the output shape of the layer.

If the layer has not been built, this method will call *build* on the layer. This assumes that the layer will later be used with inputs that match the input shape provided here.

Arguments:

input_shape: Shape tuple (tuple of integers) or list of shape tuples (one per output tensor of the layer). Shape tuples can include None for free dimensions, instead of an integer.

Returns: An input shape tuple.

```
get_config()
```

Returns the config of the layer.

A layer config is a Python dictionary (serializable) containing the configuration of a layer. The same layer can be reinstantiated later (without its trained weights) from this configuration.

The config of a layer does not include connectivity information, nor the layer class name. These are handled by *Network* (one layer of abstraction above).

Returns: Python dictionary.

3.8.2 deepctr.layers.interaction module

Authors: Weichen Shen, wcshen 1994@163.com, Harshit Pande

Attentonal Factorization Machine models pairwise (order-2) feature interactions without linear term and bias.

Input shape

• A list of 3D tensor with shape: (batch_size, 1, embedding_size).

Output shape

• 2D tensor with shape: (batch_size, 1).

Arguments

• attention_factor : Positive integer, dimensionality of the

attention network output space.

• 12_reg_w: float between 0 and 1. L2 regularizer strength

applied to attention network.

- **dropout_rate** : float between in [0,1). Fraction of the attention net output units to dropout.
- seed : A Python integer to use as random seed.

References

• [Attentional Factorization Machines : Learning the Weight of Feature

Interactions via Attention Networks](https://arxiv.org/pdf/1708.04617.pdf)

build(input shape)

Creates the variables of the layer (optional, for subclass implementers).

This is a method that implementers of subclasses of *Layer* or *Model* can override if they need a state-creation step in-between layer instantiation and layer call.

This is typically used to create the weights of *Layer* subclasses.

Arguments:

input_shape: Instance of *TensorShape*, **or list of instances of** *TensorShape* if the layer expects a list of inputs (one instance per input).

```
call (inputs, training=None, **kwargs)
```

This is where the layer's logic lives.

Arguments: inputs: Input tensor, or list/tuple of input tensors. **kwargs: Additional keyword arguments.

Returns: A tensor or list/tuple of tensors.

compute_output_shape (input_shape)

Computes the output shape of the layer.

If the layer has not been built, this method will call *build* on the layer. This assumes that the layer will later be used with inputs that match the input shape provided here.

Arguments:

input_shape: Shape tuple (tuple of integers) or list of shape tuples (one per output tensor of the layer). Shape tuples can include None for free dimensions, instead of an integer.

Returns: An input shape tuple.

get_config()

Returns the config of the layer.

A layer config is a Python dictionary (serializable) containing the configuration of a layer. The same layer can be reinstantiated later (without its trained weights) from this configuration.

The config of a layer does not include connectivity information, nor the layer class name. These are handled by *Network* (one layer of abstraction above).

Returns: Python dictionary.

class deepctr.layers.interaction.BiInteractionPooling(**kwargs)

Bi-Interaction Layer used in Neural FM, compress the pairwise element-wise product of features into one single vector.

Input shape

• A 3D tensor with shape: (batch_size, field_size, embedding_size).

Output shape

• 3D tensor with shape: (batch_size, 1, embedding_size).

References

• [He X, Chua T S. Neural factorization machines for sparse predictive analytics[C]//Proceedings of the 40th International ACM SIGIR conference on Research and Development in Information Retrieval. ACM, 2017: 355-364.](http://arxiv.org/abs/1708.05027)

build(input_shape)

Creates the variables of the layer (optional, for subclass implementers).

This is a method that implementers of subclasses of *Layer* or *Model* can override if they need a state-creation step in-between layer instantiation and layer call.

This is typically used to create the weights of *Layer* subclasses.

Arguments:

input_shape: Instance of TensorShape, **or list of instances of TensorShape** if the layer expects a list of inputs (one instance per input).

```
call (inputs, **kwargs)
```

This is where the layer's logic lives.

Arguments: inputs: Input tensor, or list/tuple of input tensors. **kwargs: Additional keyword arguments.

Returns: A tensor or list/tuple of tensors.

compute_output_shape (input_shape)

Computes the output shape of the layer.

If the layer has not been built, this method will call *build* on the layer. This assumes that the layer will later be used with inputs that match the input shape provided here.

Arguments:

input_shape: Shape tuple (tuple of integers) or list of shape tuples (one per output tensor of the layer). Shape tuples can include None for free dimensions, instead of an integer.

Returns: An input shape tuple.

BilinearInteraction Layer used in FiBiNET.

Input shape

• A list of 3D tensor with shape: (batch_size, 1, embedding_size).

Output shape

• 3D tensor with shape: (batch_size, 1, embedding_size).

Arguments

- str : String, types of bilinear functions used in this layer.
- seed : A Python integer to use as random seed.

References

• [FiBiNET: Combining Feature Importance and Bilinear feature Interaction for Click-Through Rate Prediction](https://arxiv.org/pdf/1905.09433.pdf)

build(input shape)

Creates the variables of the layer (optional, for subclass implementers).

This is a method that implementers of subclasses of *Layer* or *Model* can override if they need a state-creation step in-between layer instantiation and layer call.

This is typically used to create the weights of *Layer* subclasses.

Arguments:

input_shape: Instance of *TensorShape*, **or list of instances of** *TensorShape* if the layer expects a list of inputs (one instance per input).

```
call (inputs, **kwargs)
```

This is where the layer's logic lives.

Arguments: inputs: Input tensor, or list/tuple of input tensors. **kwargs: Additional keyword arguments.

Returns: A tensor or list/tuple of tensors.

```
compute_output_shape (input_shape)
```

Computes the output shape of the layer.

If the layer has not been built, this method will call *build* on the layer. This assumes that the layer will later be used with inputs that match the input shape provided here.

Arguments:

input_shape: Shape tuple (tuple of integers) or list of shape tuples (one per output tensor of the layer). Shape tuples can include None for free dimensions, instead of an integer.

Returns: An input shape tuple.

get_config()

Returns the config of the layer.

A layer config is a Python dictionary (serializable) containing the configuration of a layer. The same layer can be reinstantiated later (without its trained weights) from this configuration.

The config of a layer does not include connectivity information, nor the layer class name. These are handled by *Network* (one layer of abstraction above).

Returns: Python dictionary.

Compressed Interaction Network used in xDeepFM. This implemention is adapted from code that the author of the paper published on https://github.com/Leavingseason/xDeepFM.

Input shape

• 3D tensor with shape: (batch_size, field_size, embedding_size).

Output shape

• 2D tensor with shape: (batch_size, featuremap_num) featuremap_num = sum(self.layer_size[:-1]) // 2 + self.layer_size[-1] if split_half=True,else sum(layer_size).

Arguments

- layer_size : list of int.Feature maps in each layer.
- activation : activation function used on feature maps.
- **split_half**: bool.if set to False, half of the feature maps in each hidden will connect to output unit.
- seed : A Python integer to use as random seed.

References

• [Lian J, Zhou X, Zhang F, et al. xDeepFM: Combining Explicit and Implicit Feature Interactions for Recommender Systems[J]. arXiv preprint arXiv:1803.05170, 2018.] (https://arxiv.org/pdf/1803.05170.pdf)

build(input_shape)

Creates the variables of the layer (optional, for subclass implementers).

This is a method that implementers of subclasses of *Layer* or *Model* can override if they need a state-creation step in-between layer instantiation and layer call.

This is typically used to create the weights of *Layer* subclasses.

Arguments:

input_shape: Instance of *TensorShape*, **or list of instances of** *TensorShape* if the layer expects a list of inputs (one instance per input).

```
call (inputs, **kwargs)
```

This is where the layer's logic lives.

Arguments: inputs: Input tensor, or list/tuple of input tensors. **kwargs: Additional keyword arguments.

Returns: A tensor or list/tuple of tensors.

compute_output_shape (input_shape)

Computes the output shape of the layer.

If the layer has not been built, this method will call *build* on the layer. This assumes that the layer will later be used with inputs that match the input shape provided here.

Arguments:

input_shape: Shape tuple (tuple of integers) or list of shape tuples (one per output tensor of the layer). Shape tuples can include None for free dimensions, instead of an integer.

Returns: An input shape tuple.

get_config()

Returns the config of the layer.

A layer config is a Python dictionary (serializable) containing the configuration of a layer. The same layer can be reinstantiated later (without its trained weights) from this configuration.

The config of a layer does not include connectivity information, nor the layer class name. These are handled by *Network* (one layer of abstraction above).

Returns: Python dictionary.

The Cross Network part of Deep&Cross Network model, which leans both low and high degree cross feature.

Input shape

• 2D tensor with shape: (batch_size, units).

Output shape

• 2D tensor with shape: (batch_size, units).

Arguments

- layer_num: Positive integer, the cross layer number
- 12_reg: float between 0 and 1. L2 regularizer strength applied to the kernel weights matrix
- **seed**: A Python integer to use as random seed.

References

• [Wang R, Fu B, Fu G, et al. Deep & cross network for ad click predictions[C]//Proceedings of the ADKDD'17. ACM, 2017: 12.](https://arxiv.org/abs/1708.05123)

build(input_shape)

Creates the variables of the layer (optional, for subclass implementers).

This is a method that implementers of subclasses of *Layer* or *Model* can override if they need a state-creation step in-between layer instantiation and layer call.

This is typically used to create the weights of Layer subclasses.

Arguments:

input_shape: Instance of *TensorShape*, **or list of instances of** *TensorShape* if the layer expects a list of inputs (one instance per input).

```
call (inputs, **kwargs)
```

This is where the layer's logic lives.

Arguments: inputs: Input tensor, or list/tuple of input tensors. **kwargs: Additional keyword arguments.

Returns: A tensor or list/tuple of tensors.

compute_output_shape (input_shape)

Computes the output shape of the layer.

If the layer has not been built, this method will call *build* on the layer. This assumes that the layer will later be used with inputs that match the input shape provided here.

Arguments:

input_shape: Shape tuple (tuple of integers) or list of shape tuples (one per output tensor of the layer). Shape tuples can include None for free dimensions, instead of an integer.

Returns: An input shape tuple.

get_config()

Returns the config of the layer.

A layer config is a Python dictionary (serializable) containing the configuration of a layer. The same layer can be reinstantiated later (without its trained weights) from this configuration.

The config of a layer does not include connectivity information, nor the layer class name. These are handled by *Network* (one layer of abstraction above).

Returns: Python dictionary.

```
class deepctr.layers.interaction.FGCNNLayer (filters=(14, 16), kernel\_width=(7, 7), new\_maps=(3, 3), pooling\_width=(2, 2), **kwargs)
```

Feature Generation Layer used in FGCNN,including Convolution,MaxPooling and Recombination.

Input shape

• A 3D tensor with shape: (batch_size, field_size, embedding_size).

Output shape

• 3D tensor with shape: (batch size, new feture num, embedding size).

References

• [Liu B, Tang R, Chen Y, et al. Feature Generation by Convolutional Neural Network for Click-Through Rate Prediction[J]. arXiv preprint arXiv:1904.04447, 2019.](https://arxiv.org/pdf/1904.04447)

build(input_shape)

Creates the variables of the layer (optional, for subclass implementers).

This is a method that implementers of subclasses of *Layer* or *Model* can override if they need a state-creation step in-between layer instantiation and layer call.

This is typically used to create the weights of *Layer* subclasses.

Arguments:

input_shape: Instance of TensorShape, **or list of instances of TensorShape** if the layer expects a list of inputs (one instance per input).

call (inputs, **kwargs)

This is where the layer's logic lives.

Arguments: inputs: Input tensor, or list/tuple of input tensors. **kwargs: Additional keyword arguments.

Returns: A tensor or list/tuple of tensors.

compute_output_shape (input_shape)

Computes the output shape of the layer.

If the layer has not been built, this method will call *build* on the layer. This assumes that the layer will later be used with inputs that match the input shape provided here.

Arguments:

input_shape: Shape tuple (tuple of integers) or list of shape tuples (one per output tensor of the layer). Shape tuples can include None for free dimensions, instead of an integer.

Returns: An input shape tuple.

get_config()

Returns the config of the layer.

A layer config is a Python dictionary (serializable) containing the configuration of a layer. The same layer can be reinstantiated later (without its trained weights) from this configuration.

The config of a layer does not include connectivity information, nor the layer class name. These are handled by *Network* (one layer of abstraction above).

Returns: Python dictionary.

class deepctr.layers.interaction.FM(**kwargs)

Factorization Machine models pairwise (order-2) feature interactions without linear term and bias.

Input shape

• 3D tensor with shape: (batch_size, field_size, embedding_size).

Output shape

• 2D tensor with shape: (batch_size, 1).

References

[Factorization Machines](https://www.csie.ntu.edu.tw/~b97053/paper/Rendle2010FM.pdf)

build(input_shape)

Creates the variables of the layer (optional, for subclass implementers).

This is a method that implementers of subclasses of *Layer* or *Model* can override if they need a state-creation step in-between layer instantiation and layer call.

This is typically used to create the weights of *Layer* subclasses.

Arguments:

input_shape: Instance of TensorShape, **or list of instances of TensorShape** if the layer expects a list of inputs (one instance per input).

call (inputs, **kwargs)

This is where the layer's logic lives.

Arguments: inputs: Input tensor, or list/tuple of input tensors. **kwargs: Additional keyword arguments.

Returns: A tensor or list/tuple of tensors.

compute_output_shape (input_shape)

Computes the output shape of the layer.

If the layer has not been built, this method will call *build* on the layer. This assumes that the layer will later be used with inputs that match the input shape provided here.

Arguments:

input_shape: Shape tuple (tuple of integers) or list of shape tuples (one per output tensor of the layer). Shape tuples can include None for free dimensions, instead of an integer.

Returns: An input shape tuple.

```
class deepctr.layers.interaction.FieldWiseBiInteraction(use_bias=True,
```

seed=1024, **kwargs)

Field-Wise Bi-Interaction Layer used in FLEN, compress the pairwise element-wise product of features into one single vector.

Input shape

• A list of 3D tensor with shape: (batch_size, field_size, embedding_size).

Output shape

• 2D tensor with shape: (batch_size, embedding_size).

Arguments

- use bias: Boolean, if use bias.
- **seed** : A Python integer to use as random seed.

References

• [FLEN: Leveraging Field for Scalable CTR Prediction](https://arxiv.org/pdf/1911.04690)

build(input_shape)

Creates the variables of the layer (optional, for subclass implementers).

This is a method that implementers of subclasses of *Layer* or *Model* can override if they need a state-creation step in-between layer instantiation and layer call.

This is typically used to create the weights of *Layer* subclasses.

Arguments:

input_shape: Instance of *TensorShape*, **or list of instances of** *TensorShape* if the layer expects a list of inputs (one instance per input).

```
call (inputs, **kwargs)
```

This is where the layer's logic lives.

Arguments: inputs: Input tensor, or list/tuple of input tensors. **kwargs: Additional keyword arguments.

Returns: A tensor or list/tuple of tensors.

compute_output_shape (input_shape)

Computes the output shape of the layer.

If the layer has not been built, this method will call *build* on the layer. This assumes that the layer will later be used with inputs that match the input shape provided here.

Arguments:

input_shape: Shape tuple (tuple of integers) or list of shape tuples (one per output tensor of the layer). Shape tuples can include None for free dimensions, instead of an integer.

Returns: An input shape tuple.

get config()

Returns the config of the layer.

A layer config is a Python dictionary (serializable) containing the configuration of a layer. The same layer can be reinstantiated later (without its trained weights) from this configuration.

The config of a layer does not include connectivity information, nor the layer class name. These are handled by *Network* (one layer of abstraction above).

Returns: Python dictionary.

class deepctr.layers.interaction.FwFMLayer(num_fields=4, regularizer=1e-06, **kwargs)
 Field-weighted Factorization Machines

Input shape

• 3D tensor with shape: (batch_size, field_size, embedding_size).

Output shape

• 2D tensor with shape: (batch_size, 1).

Arguments

- num_fields : integer for number of fields
- regularizer: L2 regularizer weight for the field strength parameters of FwFM

References

• [Field-weighted Factorization Machines for Click-Through Rate Prediction in Display Advertising]

https://arxiv.org/pdf/1806.03514.pdf

build(input_shape)

Creates the variables of the layer (optional, for subclass implementers).

This is a method that implementers of subclasses of *Layer* or *Model* can override if they need a state-creation step in-between layer instantiation and layer call.

This is typically used to create the weights of Layer subclasses.

Arguments:

input_shape: Instance of *TensorShape*, **or list of instances of** *TensorShape* if the layer expects a list of inputs (one instance per input).

```
call (inputs, **kwargs)
```

This is where the layer's logic lives.

Arguments: inputs: Input tensor, or list/tuple of input tensors. **kwargs: Additional keyword arguments.

Returns: A tensor or list/tuple of tensors.

compute_output_shape (input_shape)

Computes the output shape of the layer.

If the layer has not been built, this method will call *build* on the layer. This assumes that the layer will later be used with inputs that match the input shape provided here.

Arguments:

input_shape: Shape tuple (tuple of integers) or list of shape tuples (one per output tensor of the layer). Shape tuples can include None for free dimensions, instead of an integer.

Returns: An input shape tuple.

get config()

Returns the config of the layer.

A layer config is a Python dictionary (serializable) containing the configuration of a layer. The same layer can be reinstantiated later (without its trained weights) from this configuration.

The config of a layer does not include connectivity information, nor the layer class name. These are handled by *Network* (one layer of abstraction above).

Returns: Python dictionary.

class deepctr.layers.interaction.InnerProductLayer (reduce_sum=True, **kwargs)

InnerProduct Layer used in PNN that compute the element-wise product or inner product between feature vectors.

Input shape

• a list of 3D tensor with shape: (batch_size, 1, embedding_size).

Output shape

• 3D tensor with shape: (batch_size, N*(N-1)/2 ,1) if use reduce_sum. or 3D tensor with shape: (batch_size, N*(N-1)/2, embedding_size) if not use reduce sum.

Arguments

• reduce_sum: bool. Whether return inner product or element-wise product

References

• [Qu Y, Cai H, Ren K, et al. Product-based neural networks for user response prediction[C]//Data Mining (ICDM), 2016 IEEE 16th International Conference on. IEEE, 2016: 1149-1154.](https://arxiv.org/pdf/1611.00144.pdf)

build(input shape)

Creates the variables of the layer (optional, for subclass implementers).

This is a method that implementers of subclasses of *Layer* or *Model* can override if they need a state-creation step in-between layer instantiation and layer call.

This is typically used to create the weights of *Layer* subclasses.

Arguments:

input_shape: Instance of *TensorShape*, **or list of instances of** *TensorShape* if the layer expects a list of inputs (one instance per input).

```
call (inputs, **kwargs)
```

This is where the layer's logic lives.

Arguments: inputs: Input tensor, or list/tuple of input tensors. **kwargs: Additional keyword arguments.

Returns: A tensor or list/tuple of tensors.

compute_output_shape (input_shape)

Computes the output shape of the layer.

If the layer has not been built, this method will call *build* on the layer. This assumes that the layer will later be used with inputs that match the input shape provided here.

Arguments:

input_shape: Shape tuple (tuple of integers) or list of shape tuples (one per output tensor of the layer). Shape tuples can include None for free dimensions, instead of an integer.

Returns: An input shape tuple.

get_config()

Returns the config of the layer.

A layer config is a Python dictionary (serializable) containing the configuration of a layer. The same layer can be reinstantiated later (without its trained weights) from this configuration.

The config of a layer does not include connectivity information, nor the layer class name. These are handled by *Network* (one layer of abstraction above).

Returns: Python dictionary.

A Layer used in AutoInt that model the correlations between different feature fields by multi-head self-attention mechanism.

Input shape

• A 3D tensor with shape: (batch_size, field_size, embedding_size).

Output shape

• 3D tensor with shape: (batch_size, field_size, att_embedding_size * head_num).

Arguments

- att_embedding_size: int.The embedding size in multi-head self-attention network.
- **head_num**: int.The head number in multi-head self-attention network.
- use_res: bool.Whether or not use standard residual connections before output.
- seed: A Python integer to use as random seed.

References

• [Song W, Shi C, Xiao Z, et al. AutoInt: Automatic Feature Interaction Learning via Self-Attentive Neural Networks[J]. arXiv preprint arXiv:1810.11921, 2018.](https://arxiv.org/abs/1810.11921)

build(input_shape)

Creates the variables of the layer (optional, for subclass implementers).

This is a method that implementers of subclasses of *Layer* or *Model* can override if they need a state-creation step in-between layer instantiation and layer call.

This is typically used to create the weights of Layer subclasses.

Arguments:

input_shape: Instance of *TensorShape*, **or list of instances of** *TensorShape* if the layer expects a list of inputs (one instance per input).

```
call (inputs, **kwargs)
```

This is where the layer's logic lives.

Arguments: inputs: Input tensor, or list/tuple of input tensors. **kwargs: Additional keyword arguments.

Returns: A tensor or list/tuple of tensors.

compute_output_shape (input_shape)

Computes the output shape of the layer.

If the layer has not been built, this method will call *build* on the layer. This assumes that the layer will later be used with inputs that match the input shape provided here.

Arguments:

input_shape: Shape tuple (tuple of integers) or list of shape tuples (one per output tensor of the layer). Shape tuples can include None for free dimensions, instead of an integer.

Returns: An input shape tuple.

get_config()

Returns the config of the layer.

A layer config is a Python dictionary (serializable) containing the configuration of a layer. The same layer can be reinstantiated later (without its trained weights) from this configuration.

The config of a layer does not include connectivity information, nor the layer class name. These are handled by *Network* (one layer of abstraction above).

Returns: Python dictionary.

OutterProduct Layer used in PNN. This implemention is adapted from code that the author of the paper published on https://github.com/Atomu2014/product-nets.

Input shape

• A list of N 3D tensor with shape: (batch_size, 1, embedding_size).

Output shape

• 2D tensor with shape: (batch size, N*(N-1)/2).

Arguments

- kernel_type: str. The kernel weight matrix type to use, can be mat, vec or num
- **seed**: A Python integer to use as random seed.

References

• [Qu Y, Cai H, Ren K, et al. Product-based neural networks for user response prediction[C]//Data Mining (ICDM), 2016 IEEE 16th International Conference on. IEEE, 2016: 1149-1154.](https://arxiv.org/pdf/1611.00144.pdf)

build(input shape)

Creates the variables of the layer (optional, for subclass implementers).

This is a method that implementers of subclasses of *Layer* or *Model* can override if they need a state-creation step in-between layer instantiation and layer call.

This is typically used to create the weights of *Layer* subclasses.

Arguments:

input_shape: Instance of *TensorShape***, or list of instances of** *TensorShape* if the layer expects a list of inputs (one instance per input).

```
call (inputs, **kwargs)
```

This is where the layer's logic lives.

Arguments: inputs: Input tensor, or list/tuple of input tensors. **kwargs: Additional keyword arguments.

Returns: A tensor or list/tuple of tensors.

compute_output_shape (input_shape)

Computes the output shape of the layer.

If the layer has not been built, this method will call *build* on the layer. This assumes that the layer will later be used with inputs that match the input shape provided here.

Arguments:

input_shape: Shape tuple (tuple of integers) or list of shape tuples (one per output tensor of the layer). Shape tuples can include None for free dimensions, instead of an integer.

Returns: An input shape tuple.

get_config()

Returns the config of the layer.

A layer config is a Python dictionary (serializable) containing the configuration of a layer. The same layer can be reinstantiated later (without its trained weights) from this configuration.

The config of a layer does not include connectivity information, nor the layer class name. These are handled by *Network* (one layer of abstraction above).

Returns: Python dictionary.

Input shape

• A list of 3D tensor with shape: (batch_size, 1, embedding_size).

Output shape

• A list of 3D tensor with shape: (batch_size, 1, embedding_size).

Arguments

• reduction_ratio : Positive integer, dimensionality of the

attention network output space.

• **seed** : A Python integer to use as random seed.

References

• [FiBiNET: Combining Feature Importance and Bilinear feature Interaction for Click-Through Rate Prediction](https://arxiv.org/pdf/1905.09433.pdf)

build(input shape)

Creates the variables of the layer (optional, for subclass implementers).

This is a method that implementers of subclasses of *Layer* or *Model* can override if they need a state-creation step in-between layer instantiation and layer call.

This is typically used to create the weights of Layer subclasses.

Arguments:

input_shape: Instance of *TensorShape*, **or list of instances of** *TensorShape* if the layer expects a list of inputs (one instance per input).

```
call (inputs, training=None, **kwargs)
```

This is where the layer's logic lives.

Arguments: inputs: Input tensor, or list/tuple of input tensors. **kwargs: Additional keyword arguments.

Returns: A tensor or list/tuple of tensors.

compute_mask (inputs, mask=None)

Computes an output mask tensor.

Arguments: inputs: Tensor or list of tensors. mask: Tensor or list of tensors.

Returns:

None or a tensor (or list of tensors, one per output tensor of the layer).

compute_output_shape (input_shape)

Computes the output shape of the layer.

If the layer has not been built, this method will call *build* on the layer. This assumes that the layer will later be used with inputs that match the input shape provided here.

Arguments:

input_shape: Shape tuple (tuple of integers) or list of shape tuples (one per output tensor of the layer). Shape tuples can include None for free dimensions, instead of an integer.

Returns: An input shape tuple.

get_config()

Returns the config of the layer.

A layer config is a Python dictionary (serializable) containing the configuration of a layer. The same layer can be reinstantiated later (without its trained weights) from this configuration.

The config of a layer does not include connectivity information, nor the layer class name. These are handled by *Network* (one layer of abstraction above).

Returns: Python dictionary.

3.8.3 deepctr.layers.activation module

Author: Weichen Shen, wcshen 1994@163.com

```
class deepctr.layers.activation.Dice(axis=-1, epsilon=1e-09, **kwargs)
```

The Data Adaptive Activation Function in DIN, which can be viewed as a generalization of PReLu and can adaptively adjust the rectified point according to distribution of input data.

Input shape

• Arbitrary. Use the keyword argument *input_shape* (tuple of integers, does not include the samples axis) when using this layer as the first layer in a model.

Output shape

• Same shape as the input.

Arguments

- axis: Integer, the axis that should be used to compute data distribution (typically the features axis).
- epsilon: Small float added to variance to avoid dividing by zero.

References

• [Zhou G, Zhu X, Song C, et al. Deep interest network for click-through rate prediction[C]//Proceedings of the 24th ACM SIGKDD International Conference on Knowledge Discovery & Data Mining. ACM, 2018: 1059-1068.](https://arxiv.org/pdf/1706.06978.pdf)

build(input shape)

Creates the variables of the layer (optional, for subclass implementers).

This is a method that implementers of subclasses of *Layer* or *Model* can override if they need a state-creation step in-between layer instantiation and layer call.

This is typically used to create the weights of *Layer* subclasses.

Arguments:

input_shape: Instance of TensorShape, **or list of instances of TensorShape** if the layer expects a list of inputs (one instance per input).

```
call (inputs, training=None, **kwargs)
```

This is where the layer's logic lives.

Arguments: inputs: Input tensor, or list/tuple of input tensors. **kwargs: Additional keyword arguments.

Returns: A tensor or list/tuple of tensors.

compute_output_shape (input_shape)

Computes the output shape of the layer.

If the layer has not been built, this method will call *build* on the layer. This assumes that the layer will later be used with inputs that match the input shape provided here.

Arguments:

input_shape: Shape tuple (tuple of integers) or list of shape tuples (one per output tensor of the layer). Shape tuples can include None for free dimensions, instead of an integer.

Returns: An input shape tuple.

get_config()

Returns the config of the layer.

A layer config is a Python dictionary (serializable) containing the configuration of a layer. The same layer can be reinstantiated later (without its trained weights) from this configuration.

The config of a layer does not include connectivity information, nor the layer class name. These are handled by *Network* (one layer of abstraction above).

Returns: Python dictionary.

3.8.4 deepctr.layers.normalization module

Author: Weichen Shen, wcshen 1994@163.com

```
class deepctr.layers.normalization.LayerNormalization (axis=-1, eps=1e-09, center=True, scale=True, **kwargs)
```

build(input_shape)

Creates the variables of the layer (optional, for subclass implementers).

This is a method that implementers of subclasses of *Layer* or *Model* can override if they need a state-creation step in-between layer instantiation and layer call.

This is typically used to create the weights of Layer subclasses.

Arguments:

input_shape: Instance of *TensorShape*, **or list of instances of** *TensorShape* if the layer expects a list of inputs (one instance per input).

call (inputs)

This is where the layer's logic lives.

Arguments: inputs: Input tensor, or list/tuple of input tensors. **kwargs: Additional keyword arguments.

Returns: A tensor or list/tuple of tensors.

```
compute_output_shape (input_shape)
```

Computes the output shape of the layer.

If the layer has not been built, this method will call *build* on the layer. This assumes that the layer will later be used with inputs that match the input shape provided here.

Arguments:

input_shape: Shape tuple (tuple of integers) or list of shape tuples (one per output tensor of the layer). Shape tuples can include None for free dimensions, instead of an integer.

Returns: An input shape tuple.

get_config()

Returns the config of the layer.

A layer config is a Python dictionary (serializable) containing the configuration of a layer. The same layer can be reinstantiated later (without its trained weights) from this configuration.

The config of a layer does not include connectivity information, nor the layer class name. These are handled by *Network* (one layer of abstraction above).

Returns: Python dictionary.

3.8.5 deepctr.layers.sequence module

Author: Weichen Shen, wcshen 1994@163.com

The Attentional sequence pooling operation used in DIN.

Input shape

- A list of three tensor: [query,keys,keys_length]
- query is a 3D tensor with shape: (batch_size, 1, embedding_size)
- keys is a 3D tensor with shape: (batch_size, T, embedding_size)
- keys_length is a 2D tensor with shape: (batch_size, 1)

Output shape

• 3D tensor with shape: (batch_size, 1, embedding_size).

Arguments

- att_hidden_units: list of positive integer, the attention net layer number and units in each layer.
- att_activation: Activation function to use in attention net.

- weight_normalization: bool.Whether normalize the attention score of local activation unit.
- supports_masking: If True, the input need to support masking.

References

• [Zhou G, Zhu X, Song C, et al. Deep interest network for click-through rate prediction[C]//Proceedings of the 24th ACM SIGKDD International Conference on Knowledge Discovery & Data Mining. ACM, 2018: 1059-1068.](https://arxiv.org/pdf/1706.06978.pdf)

build(input shape)

Creates the variables of the layer (optional, for subclass implementers).

This is a method that implementers of subclasses of *Layer* or *Model* can override if they need a state-creation step in-between layer instantiation and layer call.

This is typically used to create the weights of *Layer* subclasses.

Arguments:

input_shape: Instance of *TensorShape*, **or list of instances of** *TensorShape* if the layer expects a list of inputs (one instance per input).

```
call (inputs, mask=None, training=None, **kwargs)
```

This is where the layer's logic lives.

Arguments: inputs: Input tensor, or list/tuple of input tensors. **kwargs: Additional keyword arguments.

Returns: A tensor or list/tuple of tensors.

compute_mask (inputs, mask)

Computes an output mask tensor.

Arguments: inputs: Tensor or list of tensors. mask: Tensor or list of tensors.

Returns:

None or a tensor (or list of tensors, one per output tensor of the layer).

```
compute_output_shape (input_shape)
```

Computes the output shape of the layer.

If the layer has not been built, this method will call *build* on the layer. This assumes that the layer will later be used with inputs that match the input shape provided here.

Arguments:

input_shape: Shape tuple (tuple of integers) or list of shape tuples (one per output tensor of the layer). Shape tuples can include None for free dimensions, instead of an integer.

Returns: An input shape tuple.

get_config()

Returns the config of the layer.

A layer config is a Python dictionary (serializable) containing the configuration of a layer. The same layer can be reinstantiated later (without its trained weights) from this configuration.

The config of a layer does not include connectivity information, nor the layer class name. These are handled by *Network* (one layer of abstraction above).

Returns: Python dictionary.

A multiple layer Bidirectional Residual LSTM Layer.

Input shape

• 3D tensor with shape (batch_size, timesteps, input_dim).

Output shape

• 3D tensor with shape: (batch_size, timesteps, units).

Arguments

- units: Positive integer, dimensionality of the output space.
- layers:Positive integer, number of LSTM layers to stacked.
- res_layers: Positive integer, number of residual connection to used in last res_layers.
- **dropout_rate**: Float between 0 and 1. Fraction of the units to drop for the linear transformation of the inputs.
- merge_mode: merge_mode: Mode by which outputs of the forward and backward RNNs will be combined. One of { 'fw', 'bw', 'sum', 'mul', 'concat', 'ave', None }. If None, the outputs will not be combined, they will be returned as a list.

build(input_shape)

Creates the variables of the layer (optional, for subclass implementers).

This is a method that implementers of subclasses of *Layer* or *Model* can override if they need a state-creation step in-between layer instantiation and layer call.

This is typically used to create the weights of *Layer* subclasses.

Arguments:

input_shape: Instance of *TensorShape*, **or list of instances of** *TensorShape* if the layer expects a list of inputs (one instance per input).

call (inputs, mask=None, **kwargs)

This is where the layer's logic lives.

Arguments: inputs: Input tensor, or list/tuple of input tensors. **kwargs: Additional keyword arguments.

Returns: A tensor or list/tuple of tensors.

compute_mask (inputs, mask)

Computes an output mask tensor.

Arguments: inputs: Tensor or list of tensors. mask: Tensor or list of tensors.

Returns:

None or a tensor (or list of tensors, one per output tensor of the layer).

compute_output_shape (input_shape)

Computes the output shape of the layer.

If the layer has not been built, this method will call *build* on the layer. This assumes that the layer will later be used with inputs that match the input shape provided here.

Arguments:

input_shape: Shape tuple (tuple of integers) or list of shape tuples (one per output tensor of the layer). Shape tuples can include None for free dimensions, instead of an integer.

Returns: An input shape tuple.

get_config()

Returns the config of the layer.

A layer config is a Python dictionary (serializable) containing the configuration of a layer. The same layer can be reinstantiated later (without its trained weights) from this configuration.

The config of a layer does not include connectivity information, nor the layer class name. These are handled by *Network* (one layer of abstraction above).

Returns: Python dictionary.

class deepctr.layers.sequence.BiasEncoding (sess_max_count, seed=1024, **kwargs)

build(input_shape)

Creates the variables of the layer (optional, for subclass implementers).

This is a method that implementers of subclasses of *Layer* or *Model* can override if they need a state-creation step in-between layer instantiation and layer call.

This is typically used to create the weights of *Layer* subclasses.

Arguments:

input_shape: Instance of TensorShape, **or list of instances of TensorShape** if the layer expects a list of inputs (one instance per input).

call (inputs, mask=None)

Parameters concated embeds value - None * field size * embedding size

Returns None*1

compute_mask (inputs, mask=None)

Computes an output mask tensor.

Arguments: inputs: Tensor or list of tensors. mask: Tensor or list of tensors.

Returns:

None or a tensor (or list of tensors, one per output tensor of the layer).

compute_output_shape (input_shape)

Computes the output shape of the layer.

If the layer has not been built, this method will call *build* on the layer. This assumes that the layer will later be used with inputs that match the input shape provided here.

Arguments:

input_shape: Shape tuple (tuple of integers) or list of shape tuples (one per output tensor of the layer). Shape tuples can include None for free dimensions, instead of an integer.

Returns: An input shape tuple.

get_config()

Returns the config of the layer.

A layer config is a Python dictionary (serializable) containing the configuration of a layer. The same layer can be reinstantiated later (without its trained weights) from this configuration.

The config of a layer does not include connectivity information, nor the layer class name. These are handled by *Network* (one layer of abstraction above).

Returns: Python dictionary.

```
class deepctr.layers.sequence.DynamicGRU(num_units=None, gru_type='GRU', re-
turn sequence=True, **kwargs)
```

build(input_shape)

Creates the variables of the layer (optional, for subclass implementers).

This is a method that implementers of subclasses of *Layer* or *Model* can override if they need a state-creation step in-between layer instantiation and layer call.

This is typically used to create the weights of *Layer* subclasses.

Arguments:

input_shape: Instance of *TensorShape*, **or list of instances of** *TensorShape* if the layer expects a list of inputs (one instance per input).

call (input_list)

Parameters concated_embeds_value - None * field_size * embedding_size

Returns None*1

compute_output_shape (input_shape)

Computes the output shape of the layer.

If the layer has not been built, this method will call *build* on the layer. This assumes that the layer will later be used with inputs that match the input shape provided here.

Arguments:

input_shape: Shape tuple (tuple of integers) or list of shape tuples (one per output tensor of the layer). Shape tuples can include None for free dimensions, instead of an integer.

Returns: An input shape tuple.

get_config()

Returns the config of the layer.

A layer config is a Python dictionary (serializable) containing the configuration of a layer. The same layer can be reinstantiated later (without its trained weights) from this configuration.

The config of a layer does not include connectivity information, nor the layer class name. These are handled by *Network* (one layer of abstraction above).

Returns: Python dictionary.

```
class deepctr.layers.sequence.KMaxPooling(k=1, axis=-1, **kwargs)
```

K Max pooling that selects the k biggest value along the specific axis.

Input shape

• nD tensor with shape: (batch_size, ..., input_dim).

Output shape

• nD tensor with shape: (batch_size, ..., output_dim).

Arguments

- k: positive integer, number of top elements to look for along the axis dimension.
- axis: positive integer, the dimension to look for elements.

build(input_shape)

Creates the variables of the layer (optional, for subclass implementers).

This is a method that implementers of subclasses of *Layer* or *Model* can override if they need a state-creation step in-between layer instantiation and layer call.

This is typically used to create the weights of *Layer* subclasses.

Arguments:

input_shape: Instance of *TensorShape*, **or list of instances of** *TensorShape* if the layer expects a list of inputs (one instance per input).

call (inputs)

This is where the layer's logic lives.

Arguments: inputs: Input tensor, or list/tuple of input tensors. **kwargs: Additional keyword arguments.

Returns: A tensor or list/tuple of tensors.

compute_output_shape (input_shape)

Computes the output shape of the layer.

If the layer has not been built, this method will call *build* on the layer. This assumes that the layer will later be used with inputs that match the input shape provided here.

Arguments:

input_shape: Shape tuple (tuple of integers) or list of shape tuples (one per output tensor of the layer). Shape tuples can include None for free dimensions, instead of an integer.

Returns: An input shape tuple.

get config()

Returns the config of the layer.

A layer config is a Python dictionary (serializable) containing the configuration of a layer. The same layer can be reinstantiated later (without its trained weights) from this configuration.

The config of a layer does not include connectivity information, nor the layer class name. These are handled by *Network* (one layer of abstraction above).

Returns: Python dictionary.

The SequencePoolingLayer is used to apply pooling operation(sum,mean,max) on variable-length sequence feature/multi-value feature.

Input shape

- A list of two tensor [seq_value,seq_len]
- seq_value is a 3D tensor with shape: (batch_size, T, embedding_size)
- seq len is a 2D tensor with shape: (batch size, 1), indicate valid length of each sequence.

Output shape

• 3D tensor with shape: (batch_size, 1, embedding_size).

Arguments

- mode:str.Pooling operation to be used,can be sum,mean or max.
- **supports_masking**:If True,the input need to support masking.

build(input_shape)

Creates the variables of the layer (optional, for subclass implementers).

This is a method that implementers of subclasses of *Layer* or *Model* can override if they need a state-creation step in-between layer instantiation and layer call.

This is typically used to create the weights of *Layer* subclasses.

Arguments:

input_shape: Instance of *TensorShape*, **or list of instances of** *TensorShape* if the layer expects a list of inputs (one instance per input).

```
call (seq_value_len_list, mask=None, **kwargs)
```

This is where the layer's logic lives.

Arguments: inputs: Input tensor, or list/tuple of input tensors. **kwargs: Additional keyword arguments.

Returns: A tensor or list/tuple of tensors.

```
compute_mask (inputs, mask)
```

Computes an output mask tensor.

Arguments: inputs: Tensor or list of tensors. mask: Tensor or list of tensors.

Returns:

None or a tensor (or list of tensors, one per output tensor of the layer).

```
compute_output_shape (input_shape)
```

Computes the output shape of the layer.

If the layer has not been built, this method will call *build* on the layer. This assumes that the layer will later be used with inputs that match the input shape provided here.

Arguments:

input_shape: Shape tuple (tuple of integers) or list of shape tuples (one per output tensor of the layer). Shape tuples can include None for free dimensions, instead of an integer.

Returns: An input shape tuple.

get_config()

Returns the config of the layer.

A layer config is a Python dictionary (serializable) containing the configuration of a layer. The same layer can be reinstantiated later (without its trained weights) from this configuration.

The config of a layer does not include connectivity information, nor the layer class name. These are handled by *Network* (one layer of abstraction above).

Returns: Python dictionary.

```
class deepctr.layers.sequence.Transformer(att embedding size=1,
```

```
head_num=8, dropout_rate=0.0, use_positional_encoding=True, use_res=True, use_feed_forward=True, use_layer_norm=False, blinding=True, seed=1024, supports_masking=False, **kwargs)
```

Simplified version of Transformer proposed in Attention is all you need

Input shape

- a list of two 3D tensor with shape (batch_size, timesteps, input_dim) if supports_masking=True.
- a list of two 4 tensors, first two tensors with shape (batch_size, timesteps, input_dim), last two tensors with shape (batch_size, 1) if supports_masking=False.

Output shape

• 3D tensor with shape: (batch_size, 1, input_dim).

Arguments

- att_embedding_size: int.The embedding size in multi-head self-attention network.
- **head num**: int. The head number in multi-head self-attention network.
- **dropout rate**: float between 0 and 1. Fraction of the units to drop.
- use_positional_encoding: bool. Whether or not use positional_encoding
- use_res: bool. Whether or not use standard residual connections before output.
- use_feed_forward: bool. Whether or not use pointwise feed foward network.
- use_layer_norm: bool. Whether or not use Layer Normalization.
- blinding: bool. Whether or not use blinding.
- seed: A Python integer to use as random seed.
- supports_masking:bool. Whether or not support masking.

References

• [Vaswani, Ashish, et al. "Attention is all you need." Advances in Neural Information Processing Systems. 2017.](https://papers.nips.cc/paper/7181-attention-is-all-you-need.pdf)

build(input shape)

Creates the variables of the layer (optional, for subclass implementers).

This is a method that implementers of subclasses of *Layer* or *Model* can override if they need a state-creation step in-between layer instantiation and layer call.

This is typically used to create the weights of *Layer* subclasses.

Arguments:

input_shape: Instance of *TensorShape*, **or list of instances of** *TensorShape* if the layer expects a list of inputs (one instance per input).

```
call (inputs, mask=None, training=None, **kwargs)
```

This is where the layer's logic lives.

Arguments: inputs: Input tensor, or list/tuple of input tensors. **kwargs: Additional keyword arguments.

Returns: A tensor or list/tuple of tensors.

compute mask (inputs, mask=None)

Computes an output mask tensor.

Arguments: inputs: Tensor or list of tensors. mask: Tensor or list of tensors.

Returns:

None or a tensor (or list of tensors, one per output tensor of the layer).

compute_output_shape (input_shape)

Computes the output shape of the layer.

If the layer has not been built, this method will call *build* on the layer. This assumes that the layer will later be used with inputs that match the input shape provided here.

Arguments:

input_shape: Shape tuple (tuple of integers) or list of shape tuples (one per output tensor of the layer). Shape tuples can include None for free dimensions, instead of an integer.

Returns: An input shape tuple.

```
get_config()
```

Returns the config of the layer.

A layer config is a Python dictionary (serializable) containing the configuration of a layer. The same layer can be reinstantiated later (without its trained weights) from this configuration.

The config of a layer does not include connectivity information, nor the layer class name. These are handled by *Network* (one layer of abstraction above).

Returns: Python dictionary.

The WeightedSequenceLayer is used to apply weight score on variable-length sequence feature/multi-value feature.

Input shape

- A list of two tensor [seq_value,seq_len,seq_weight]
- seq_value is a 3D tensor with shape: (batch_size, T, embedding_size)
- seq_len is a 2D tensor with shape: (batch_size, 1), indicate valid length of each sequence.
- seq_weight is a 3D tensor with shape: (batch_size, T, 1)

Output shape

• 3D tensor with shape: (batch_size, T, embedding_size).

Arguments

- weight_normalization: bool.Whether normalize the weight score before applying to sequence.
- **supports_masking**:If True,the input need to support masking.

build(input_shape)

Creates the variables of the layer (optional, for subclass implementers).

This is a method that implementers of subclasses of *Layer* or *Model* can override if they need a state-creation step in-between layer instantiation and layer call.

This is typically used to create the weights of Layer subclasses.

Arguments:

input_shape: Instance of *TensorShape*, **or list of instances of** *TensorShape* if the layer expects a list of inputs (one instance per input).

```
call (input_list, mask=None, **kwargs)
```

This is where the layer's logic lives.

Arguments: inputs: Input tensor, or list/tuple of input tensors. **kwargs: Additional keyword arguments.

Returns: A tensor or list/tuple of tensors.

```
compute_mask (inputs, mask)
```

Computes an output mask tensor.

Arguments: inputs: Tensor or list of tensors. mask: Tensor or list of tensors.

Returns:

None or a tensor (or list of tensors, one per output tensor of the layer).

compute_output_shape (input_shape)

Computes the output shape of the layer.

If the layer has not been built, this method will call *build* on the layer. This assumes that the layer will later be used with inputs that match the input shape provided here.

Arguments:

input_shape: Shape tuple (tuple of integers) or list of shape tuples (one per output tensor of the layer). Shape tuples can include None for free dimensions, instead of an integer.

Returns: An input shape tuple.

get_config()

Returns the config of the layer.

A layer config is a Python dictionary (serializable) containing the configuration of a layer. The same layer can be reinstantiated later (without its trained weights) from this configuration.

The config of a layer does not include connectivity information, nor the layer class name. These are handled by *Network* (one layer of abstraction above).

Returns: Python dictionary.

deepctr.layers.sequence.positional_encoding(inputs, pos_embedding_trainable=True, zero_pad=False, scale=True)

Sinusoidal Positional_Encoding.

Args:

- inputs: A 2d Tensor with shape of (N, T).
- num_units: Output dimensionality
- zero_pad: Boolean. If True, all the values of the first row (id = 0) should be constant zero
- scale: Boolean. If True, the output will be multiplied by sqrt num_units(check details from paper)
- scope: Optional scope for variable_scope.
- reuse: Boolean, whether to reuse the weights of a previous layer by the same name.

Returns:

• A 'Tensor' with one more rank than inputs's, with the dimensionality should be 'num_units'

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