

Pandas, Pipelines, and Custom Transformers

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Outline

- Background
 - Refresher on pandas DataFrames, sklearn modeling
 - Introduce dataset
- Transformers
 - Built-in and custom transformers
 - Combining transformers with Pipelines
- pandas + Pipelines
 - Challenge and solution
 - Fit a better model

Background

pandas DataFrame

- Two-dimensional, tabular data structure
- Columns can be different types
 - More flexible than `numpy arrays`
- Rows labeled with index
 - Defaults to row numbers
 - Multi-index possible

Dataset

- Special Events Permits
 - City of Seattle Open Data portal
 - “Applications received and Special Event permits issued by Special Events Office, Office of Economic Development, since 2014”
- Minor preprocessing
 - Filtered to 2016
 - Column names to lower_case_with_underscores

Data source: <https://data.seattle.gov/Permitting/Special-Events-Permits/dm95-f8w5>

Dataset – Let's Take a Look

```
>>> import pandas as pd
>>> df = pd.read_csv('Special_Events_Permits_2016.csv')
>>> df.head()
```

	application_date	permit_status	permit_type	event_category \
0	12/09/2015 12:00:00 AM	Complete	Special Event	Athletic
1	01/07/2016 12:00:00 AM	Complete	Special Event	Commercial
2	01/21/2016 12:00:00 AM	Complete	Special Event	Community
3	01/21/2016 12:00:00 AM	Complete	Special Event	Community
4	01/21/2016 12:00:00 AM	Complete	Special Event	Community

More columns

	event_sub_category	name_of_event \
0	Run/Walk	See Jane Run Women's Half Marathon and 5K
1	NaN	Capitol Hill Block Party
2	NaN	Sounders FC March to the Match (7.09)
3	NaN	Sounders FC March to the Match (7.13)
4	NaN	Sounders FC March to the Match (7.31)

	year_month_app	event_start_date	event_end_date \
0	S16JY044	07/10/2016 12:00:00 AM	07/10/2016 12:00:00 AM
1	S16JY046	07/22/2016 12:00:00 AM	07/24/2016 12:00:00 AM
2	S16JY074	07/09/2016 12:00:00 AM	07/09/2016 12:00:00 AM
3	S16JY075	07/13/2016 12:00:00 AM	07/13/2016 12:00:00 AM
4	S16JY076	07/31/2016 12:00:00 AM	07/31/2016 12:00:00 AM

And more columns

	event_location_park	event_location_neighborhood	council_district	precinct	\
0	Gas Works Park	Multiple Neighborhoods	3	North	
1	NaN	Capitol Hill	3	East	
2	NaN	Pioneer Square	3	West	
3	NaN	Pioneer Square	3	West	
4	NaN	Pioneer Square	3	West	

	organization	attendance
0	See Jane Run	4500.0
1	Independent Event Solutions	27000.0
2	Seattle Sounders FC	705.0
3	Seattle Sounders FC	705.0
4	Seattle Sounders FC	705.0

Build a Machine Learning Model

- Outcome – `permit_status`
 - Binary: Will event be “Completed” or not?
- Features
 - Everything else!
 - Raw, transformed, combinations, etc.

Modeling with `scikit-learn` – Set up

- **Set aside test data – No peeking!**

```
>>> from sklearn.model_selection import train_test_split
>>> df_train, df_test = train_test_split(df)
```

- **Define outcome, one feature**

```
>>> import numpy as np
>>> y_train = np.where(df_train.permit_status ==
...                    'Complete', 1, 0)
>>> X_train = df_train[['attendance']].fillna(value=0)
```

Modeling with `scikit-learn` – Fit Model

- **Create a model object**

```
>>> from sklearn.linear_model import LogisticRegression
>>> model = LogisticRegression()
```

- **Fit model and predict on training data**

```
>>> model.fit(X_train, y_train)
>>> y_pred_train = model.predict(X_train)
>>> p_pred_train = model.predict_proba(X_train)[:, 1]
```

Modeling with `scikit-learn` – Evaluation

- Predict on test data

```
>>> p_baseline = [1]*len(y_test)
>>> p_pred_test = model.predict_proba(X_test)[:, 1]
```

- Measure performance on test data

```
>>> from sklearn.metrics import roc_auc_score
>>> auc_base = roc_auc_score(y_test, p_baseline) # 0.50
>>> auc_test = roc_auc_score(y_test, p_pred_test) # 0.58
```

Transformers

scikit-learn Transformers & Estimators

Transformer

- For data preparation
- `fit` – find parameters from training data (if needed)
- `transform` – apply to training or test data

Estimator

- For modeling
- `fit` – find parameters from training data
- `predict` – apply to training or test data

scikit-learn Transformers & Estimators

Transformer

- `StandardScaler`
- `fit` – find mean, standard deviation of each feature
- `transform` – subtract mean, then divide by sd

Estimator

- `LogisticRegression`
- `fit` – find coefficients in logistic regression formula
- `predict` – plug into formula, get predicted class

Multiple Transformers

- **Go through several transformation steps**

```
>>> from sklearn.preprocessing import (Imputer,  
...     PolynomialFeatures, StandardScaler)  
>>> imputer = Imputer()  
>>> quadratic = PolynomialFeatures()  
>>> standardizer = StandardScaler()
```


Multiple Transformers

- **No one wants to write this:**

```
>>> X_train_imp = imputer.fit_transform(X_train_raw)
>>> X_train_quad = quadratic.fit_transform(X_train_imp)
>>> X_train = standardizer.fit_transform(X_train_quad)
```

- **And then this:**

```
>>> X_test_imp = imputer.transform(X_test_raw)
>>> X_test_quad = quadratic.transform(X_test_imp)
>>> X_test = standardizer.transform(X_test_quad)
```

Pipelines to the Rescue!

- **Instead, put steps together in a Pipeline**

```
>>> from sklearn.pipeline import Pipeline
>>> pipeline = Pipeline([
...     ('imputer', Imputer()),
...     ('quadratic', PolynomialFeatures()),
...     ('standardizer', StandardScaler())
... ])
```

Pipelines to the Rescue!

- And just write this:

```
>>> X_train = pipeline.fit_transform(X_train_raw)
```

```
>>> X_test = pipeline.transform(X_test_raw)
```

Transformers in Parallel

- Try more than one transformation
- Put steps together with a `FeatureUnion`

```
>>> from sklearn.pipeline import FeatureUnion
>>> feature_union = FeatureUnion([
...     ('fill_avg', Imputer(strategy='mean')),
...     ('fill_mid', Imputer(strategy='median')),
...     ('fill_freq', Imputer(strategy='most_frequent'))
... ])
```

Transformers in Parallel

- And just write this:

```
>>> X_train = feature_union.fit_transform(X_train_raw)
>>> X_test = feature_union.transform(X_test_raw)
```

EDA – event_location_park

- **Event Park: mostly N/A, not exhaustive list**

```
>>> (df_train.event_location_park.  
...     value_counts(dropna=False).head())  
NaN          364  
Magnuson Park      8  
Gas Works Park     5  
Occidental Park    3  
Greenlake Park     2  
Name: event_location_park, dtype: int64
```

EDA – attendance

- **Estimated Attendance: some missing, right-skewed**

```
>>> df_train.attendance.isnull().sum()
```

```
3
```

```
>>> import matplotlib.pyplot as plt
```

```
>>> x = df_train.attendance[df_train.attendance > 0]
```

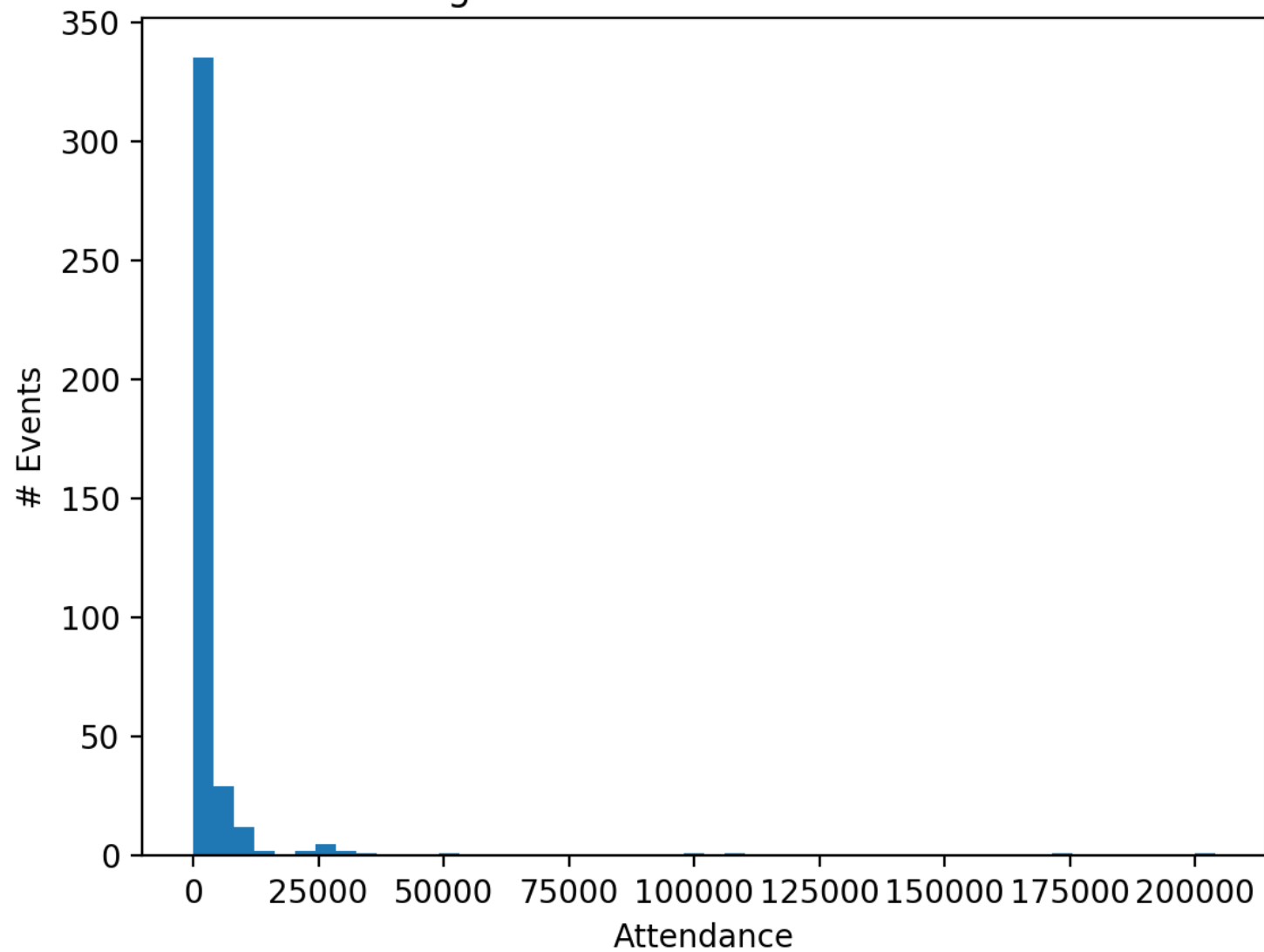
```
>>> plt.hist(x, 50)
```

```
>>> plt.xlabel('Attendance')
```

```
>>> plt.ylabel('# Events')
```

```
>>> plt.show()
```

Histogram of Attendance - Raw Scale

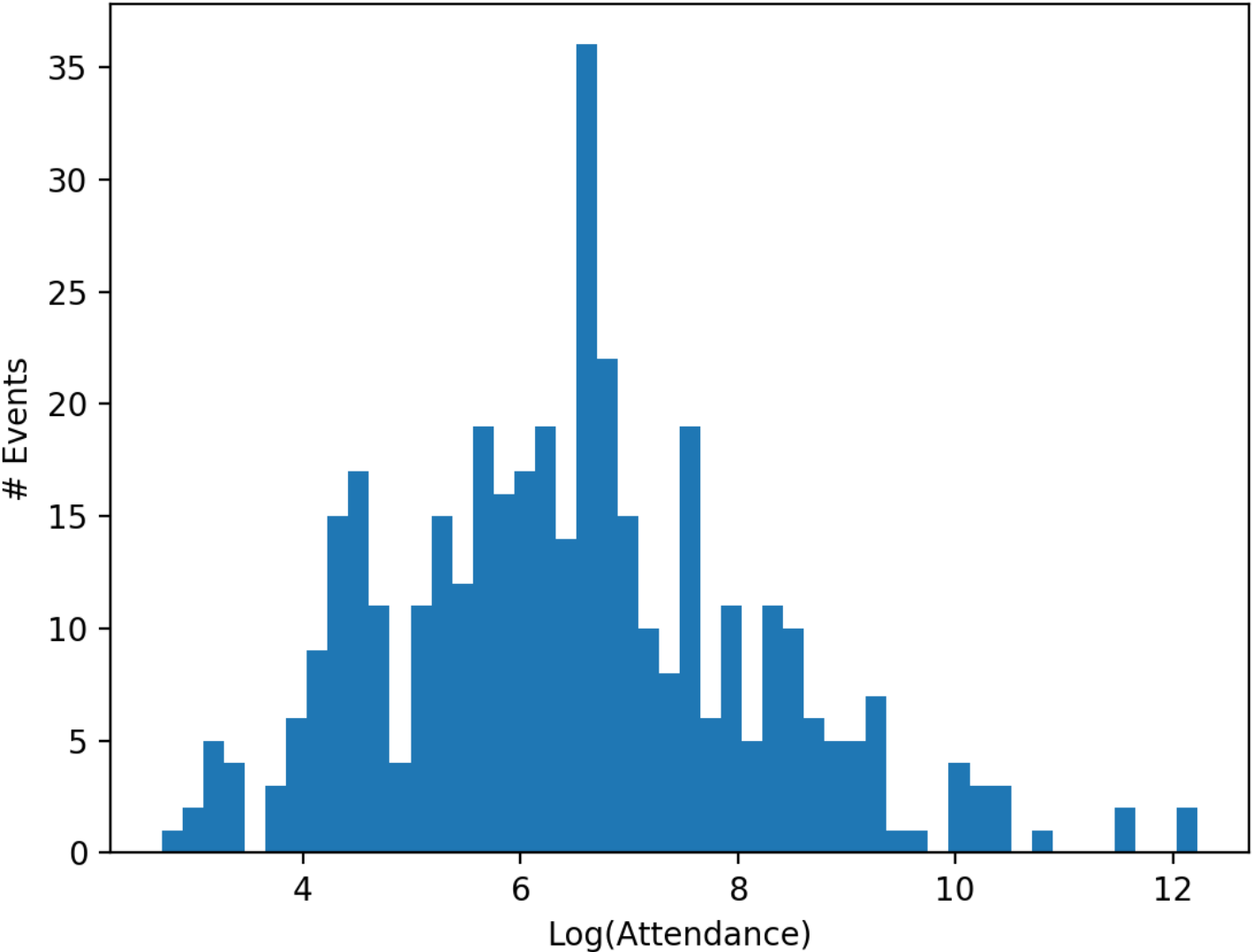


EDA – attendance

- **Estimated Attendance: more normal on log-scale**

```
>>> x = np.log(x)
>>> plt.hist(x, 50)
>>> plt.xlabel('Log (Attendance) ')
>>> plt.ylabel('# Events')
>>> plt.show()
```

Histogram of Attendance - Log Scale



Help! My Transformer Doesn't Exist!

- **Use a `FunctionTransformer`**
 - Turns any function into a transformer
 - Works well for stateless transformations

```
>>> from sklearn.preprocessing import FunctionTransformer
>>> logger = FunctionTransformer(np.log1p)
>>> X_log = logger.transform(X)
```

Help! My Transformer Doesn't Exist!

- Or write your own Custom Transformer

```
>>> from sklearn.base import TransformerMixin
>>> class Log1pTransformer(TransformerMixin):
...
...     def fit(self, X, y=None):
...         return self
...
...     def transform(self, X):
...         Xlog = np.log1p(X)
...         return Xlog
```

Custom Transformer – One Hot Encoding

- **Goal: Turn string column into set of dummy variables**

```
>>> from sklearn.feature_extraction import DictVectorizer
>>> class DummyTransformer(TransformerMixin):
...
...     def __init__(self):
...         self.dv = None
... 
```

Custom Transformer – One Hot Encoding

- Convert each row to map: column name -> value
- Then fit a DictVectorizer

```
...     def fit(self, X, y=None):  
...         Xdict = X.to_dict('records')  
...         self.dv = DictVectorizer(sparse=False)  
...         self.dv.fit(Xdict)  
...         return self  
...
```

Custom Transformer – One Hot Encoding

- **Convert to map and apply** DictVectorizer
- **Then convert back to DataFrame**

```
...     def transform(self, X):  
...         Xdict = X.to_dict('records')  
...         Xt = self.dv.transform(Xdict)  
...         cols = self.dv.get_feature_names()  
...         Xdum = pd.DataFrame(Xt, index=X.index,  
...                             columns=cols)  
...         return Xdum
```

pandas + Pipelines

pandas versus scikit-learn

pandas DataFrames

- Support many data types
- Allow missing data
- Labeled rows and columns

scikit-learn Models

- Expect all numeric features
- Can't handle nulls (usually)
- Cast to `numpy` arrays

Solution

- Pipelines are already pandas-friendly
 - If component Transformers are
- Write custom Transformers that return DataFrames
 - Subset columns
 - Wrap existing Transformers
 - More complex logic

Custom Transformer – Subset Columns

```
>>> class ColumnExtractor(TransformerMixin):  
...  
...     def __init__(self, cols):  
...         self.cols = cols  
...  
...     def fit(self, X, y=None):  
...         return self  
...  
...     def transform(self, X):  
...         Xcols = X[self.cols]  
...         return Xcols
```

Custom Transformer – Standardization

```
>>> class DFStandardScaler(TransformerMixin):  
...  
...     def __init__(self):  
...         self.ss = None  
...  
...     def fit(self, X, y=None):  
...         self.ss = StandardScaler().fit(X)  
...         return self  
...  
...
```

Custom Transformer – Standardization

```
...     def transform(self, X):  
...         Xss = self.ss.transform(X)  
...         Xscaled = pd.DataFrame(Xss, index=X.index,  
...             columns=X.columns)  
...         return Xscaled
```

Putting It All Together – Feature Engineering

- List features by transformation strategy

```
>>> CAT_FEATS = [  
...     'permit_type', 'event_category',  
...     'event_sub_category', 'event_location_park',  
...     'event_location_neighborhood']  
>>> NUM_FEATS = ['attendance']
```

Putting It All Together – Feature Engineering

- One hot encoding for categorical features

```
>>> pipeline = Pipeline([
...     ('features', DFFeatureUnion([
...         ('categoricals', Pipeline([
...             ('extract', ColumnExtractor(CAT_FEATS)),
...             ('dummy', DummyTransformer())
...         ])),
...     ]),
```

Putting It All Together – Feature Engineering

- Log attendance, then standardize everything

```
...         ('numerics', Pipeline([
...             ('extract', ColumnExtractor(NUM_FEATS)),
...             ('zero_fill', ZeroFillTransformer()),
...             ('log', Log1pTransformer())
...         ]))
...     ])),
...     ('scale', DFStandardScaler())
... ])
```


Putting It All Together – A Better Model

- **Apply Pipeline**

```
>>> X_train = pipeline.fit_transform(df_train)
>>> X_test = pipeline.transform(df_test)
```

- **Fit model**

```
>>> model = LogisticRegression()
>>> model.fit(X_train, y_train)
```

Putting It All Together – A Better Model

- Predict on test data

```
>>> p_pred_test = model.predict_proba(X_test)[:, 1]
```

- Measure performance on test data

- Recall: first model had AUC = 0.57

```
>>> auc_test = roc_auc_score(y_test, p_pred_test) # 0.71
```

Links

- Dataset

- City of Seattle Open Data portal

- <https://data.seattle.gov/Permitting/Special-Events-Permits/dm95-f8w5>

- Inspiration

- Blog post by Zac Stewart

- <http://zacstewart.com/2014/08/05/pipelines-of-featureunions-of-pipelines.html>

- Content

- This presentation and supporting code

- <https://github.com/jem1031/pandas-pipelines-custom-transformers>

Questions?

Appendix

One Hot Encoding – Desired Properties

- Fit encoding on training data, then apply to test data
- Gracefully handle new levels in test data
- Transform a `DataFrame` to a (wider) `DataFrame`

One Hot Encoding – Existing Solutions

- `pandas.get_dummies`
 - can't easily apply encoding to new dataset
- `sklearn.preprocessing.LabelEncoder` & `OneHotEncoder`
 - errors out if new levels in test data
- `sklearn.feature_extraction.DictVectorizer`
 - input is list of dicts, output is numpy array

Custom Transformer – Missing to Zeroes

```
>>> class ZeroFillTransformer(TransformerMixin):  
...  
...     def fit(self, X, y=None):  
...         return self  
...  
...     def transform(self, X):  
...         Xz = X.fillna(value=0)  
...         return Xz
```


Custom Transformer – Parallel Transformers

```
>>> from functools import reduce
>>> class DFFeatureUnion(TransformerMixin):
...
...     def __init__(self, transformer_list):
...         self.transformer_list = transformer_list
...
...     def fit(self, X, y=None):
...         for (name, t) in self.transformer_list:
...             t.fit(X, y)
...         return self
...
... 
```

Custom Transformer – Parallel Transformers

```
...     def transform(self, X):  
...         Xts = [t.transform(X)  
...             for _, t in self.transformer_list]  
...         Xunion = reduce(lambda X1, X2:  
...             pd.merge(X1, X2,  
...                 left_index=True, right_index=True), Xts)  
...         return Xunion
```