

vertica-ml-python1.0 Features Flexible as Python, Fast and Scalable as Vertica

Ouali Badr

April 1, 2020

Executive Summary

This document is the <code>vertica-ml-python</code> API overview. It briefly explains each function and its importance. <code>vertica-ml-python</code> allows the user to use his Vertica Database with Python without loading the data in his personal machine first. All the functions execute requests directly in the database in order to gain in efficiency. It combines Vertica aggregations and Python flexibility to create objects similar to the ones available in <code>pandas</code> and <code>sklearn</code> with the power of a columnar oriented analytic database: Vertica.

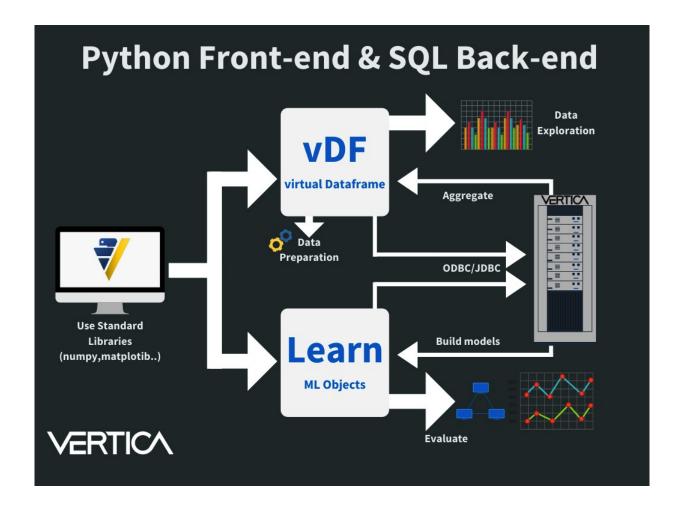
vertica-ml-python allows users to use the vDataframe (Virtual Dataframe). This object keeps in memory all the users modifications in order to use optimised SQL queries to compute all the necessary aggregations. Thanks to this object, the initial relation is intact and will never be modified. The purpose is to explore, preprocess and clean the object without changing the initial relation.

What contains vertica-ml-python?

This API contains many functions for:

- Data Exploration, Preprocessing and Cleaning: vertica_ml_python.vdataframe
- Machine Learning (Regression, Classification, Clustering): vertica_ml_python.learn

vertica-ml-python helps to explore, preprocess and clean the data without changing the initial relation. It uses scalable Machine Learning Algorithms such as Logistic Regression, Random Forest, SVM and much more... It allows also to evaluate and to optimise models (Classification/Regression Reports, ROC/PRC curves, Parameters tuning...).





Contents

1	Data	a Exploration and Understanding	4
	1.1	Computation / Descriptive Stats	4
	1.2	Plotting	6
	1.3	Utilities	6
2	Data	a Preparation	7
	2.1	Binary Operator Functions	7
	2.2	Combining / Joining / Sorting	7
	2.3	Data Type Conversion	7
	2.4	Decomposition / Normalization / Preprocessing	8
	2.5	Features Engineering / Computation	8
	2.6	Handling Missing Values, Outliers and Duplicates / Filtering	9
3	Mac	chine Learning	9
	3.1	Anomaly Detection / Clustering	9
	3.2	Classification	9
		3.2.1 Binary Classifiers	9
		3.2.2 Evaluation	10
		3.2.3 Multinomial Classifiers	10
	3.3	Model Selection	10
	3.4	Regression	11
		3.4.1 Algorithms	11
		3.4.2 Evaluation	11
4	Tim	e Series	12
5	Utili	ities	13
6	Wor	king with Text	14





"Science knows no country, because knowledge belongs to humanity, and is the torch which illuminates the world."

Louis Pasteur

The 'Big Data' (Tb of data) is now one of the main topics in the Data Science World. Data Scientists are now very important for any organisation. Becoming Data-Driven is mandatory to survive. Vertica is the first real analytic columnar Database and is still the fastest in the market. However, SQL is not enough flexible to be very popular for Data Scientists. Python flexibility is priceless and provides to any user a very nice experience. The level of abstraction is so high that it is enough to think about a function to notice that it already exists. Many Data Science APIs were created during the last 15 years and were directly adopted by the Data Science community (examples: pandas and scikit-learn).

However, Python is only working in-memory for a single node process. Even if some famous highly distributed programming languages exist to face this challenge, they are still in-memory and most of the time they can not process on all the data. Besides, moving the data can become very expensive. Data Scientists must also find a way to deploy their data preparation and their models. We are far away from easiness and the entire process can become time expensive. The idea behind VERTICA ML PYTHON is simple: Combining the Scalability of VERTICA with the Flexibility of Python to give to the community what they need *Bringing the logic to the data and not the opposite*. This version 1.0 is the work of 3 years of new ideas and improvement.

In this document the functions are placed in different categories to help the user to find the appropriate one for each problematic. A column 'Importance' was created to guide the user to the most useful functions (the one, he should consider often). The 'Importance' is going from \bigstar (not really important) to $\bigstar \bigstar \bigstar \bigstar \bigstar$ (very important). For example, it is preferable to use the method .describe(...) or .statistics(...) to print all the descriptive statistics at the same moment rather than using the methods .max(...), .min(...), .median(...)...

Any Data Scientist will need to follow a part or the entire Data Science cycle to consider solving a data problem. Data Exploration and Business Understanding are very important to realise the most important step which is Data preparation. I decided to group the methods and functions using the Data Science cycle thematics to help any Data Scientist to find fast the proper function. If a function is missing, I'll be very happy to help you code it.



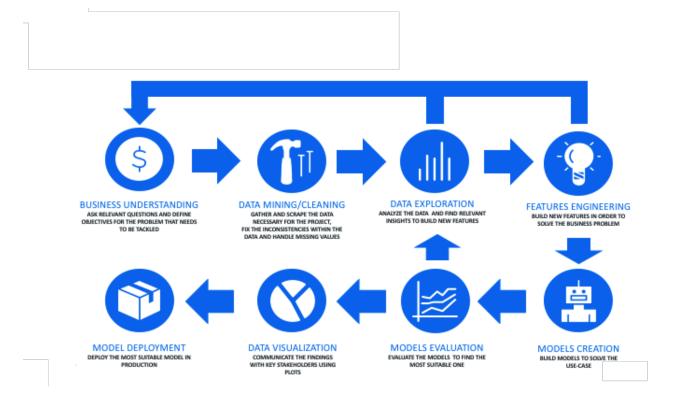


Figure 1: Data Science Life Cycle

1 Data Exploration and Understanding

1.1 Computation / Descriptive Stats

ıct	ion / Method	Li	orary	Definition		Importar
 .a	ggregate()	vdat	aframe	Aggregate the	vdf	***
].a	ggregate()	vdat	aframe	Aggregate the	column	**
ata	aframe.all()	vdat	aframe	Compute the b	ool and aggregation	
afı	rame.any()	vdat	aframe	Compute the b	ool or aggregation	
ıfra	ame.beta()	vdat	aframe	Compute the b	eta matrix	**
afr	ame.corr()	vda	aframe	Compute the c	orrelation matrix	***
af	rame.cov()	vda	aframe	Compute the c	ovariance matrix	**
ra	me.count()	vdat	aframe	Compute the c	ount	**



Function / Method	Library	Definition	Importance
vDataframe[].count()	vdataframe	Compute the count	**
vDataframe.describe()	vdataframe	Descriptive Statistics	****
vDataframe[].describe()	vdataframe	Descriptive Statistics	****
vDataframe.kurtosis()	vdataframe	Compute the kurtosis	***
vDataframe[].kurtosis()	vdataframe	Compute the kurtosis	**
vDataframe.mad()	vdataframe	Compute the median absolute deviation	***
vDataframe[].mad()	vdataframe	Compute the median absolute deviation	**
vDataframe.mae()	vdataframe	Compute the mean absolute deviation	***
vDataframe[].mae()	vdataframe	Compute the mean absolute deviation	**
vDataframe.max()	vdataframe	Compute the max	***
vDataframe[].max()	vdataframe	Compute the max	**
vDataframe[].mode()	vdataframe	Compute the mode	**
vDataframe.median()	vdataframe	Compute the median	***
vDataframe[].median()	vdataframe	Compute the median	**
vDataframe.min()	vdataframe	Compute the min	***
vDataframe[].min()	vdataframe	Compute the min	**
vDataframe[].numh()	vdataframe	Compute the column best histogram interval	*
vDataframe[].nunique()	vdataframe	Compute the column cardinality	**
vDataframe.prod()	vdataframe	Compute the prod	***
vDataframe[].prod()	vdataframe	Compute the prod	**
vDataframe.quantile()	vdataframe	Compute the quantiles	****
vDataframe[].quantile()	vdataframe	Compute the quantile	**
vDataframe.sem()	vdataframe	Compute the standard error of the mean	***
vDataframe[].sem()	vdataframe	Compute the standard error of the mean	**
vDataframe.skewness()	vdataframe	Compute the skewness	***
vDataframe[].skewness()	vdataframe	Compute the skewness	**
vDataframe.statistics()	vdataframe	Descriptive Statistics	****
vDataframe.std()	vdataframe	Compute the standard deviation	***
vDataframe[].std()	vdataframe	Compute the standard deviation	**
vDataframe.sum()	vdataframe	Compute the sum	***
vDataframe[].sum()	vdataframe	Compute the sum	**
vDataframe[].topk()	vdataframe	Compute the K most occurrent categories	***
vDataframe[].value_counts()	vdataframe	Categories count	**
vDataframe.var()	vdataframe	Compute the variance	***
vDataframe[].var()	vdataframe	Compute the variance	**



1.2 Plotting

Function / Method	Library	Definition	Importance
 vDataframe.bar()	vdataframe	Draw the bar chart	***
vDataframe[].bar()	vdataframe	Draw the bar chart	****
vDataframe.boxplot()	vdataframe	Draw the box plot	*
vDataframe[].boxplot()	vdataframe	Draw the box plot	*

Importance	Definition	Library	Function / Method
**	Draw the donut chart	vdataframe	vDataframe[].donut()
**	Draw the density plot	vdataframe	vDataframe[].density()
***	Draw the hexbin plot	vdataframe	vDataframe.hexbin()
****	Draw the histogram	vdataframe	vDataframe.hist()
***	Draw the histogram	vdataframe	vDataframe[].hist()
**	Draw the pie chart	vdataframe	vDataframe[].pie()
***	Draw the pivot table	vdataframe	vDataframe.pivot_table()
***	Plot the time series	vdataframe	vDataframe.plot()
****	Plot the time series	vdataframe	vDataframe[].plot()
****	Draw the scatter plot	vdataframe	vDataframe.scatter()
**	Draw the scatter matrix	vdataframe	vDataframe.scatter matrix()

1.3 Utilities

Importance	Definition	Library	Function / Method
***	Returns the data types	vdataframe	vDataframe.dtypes()
*	Returns the column data type	vdataframe	vDataframe[].dtype()
**	Returns the column unique elements	vdataframe	vDataframe[].distinct()
*	Print the head	vdataframe	vDataframe.head()
*	Print the head	vdataframe	vDataframe[].head()
*	Verify if the elements are in the object	vdataframe	vDataframe.isin()
*	Verify if the elements are in the column	vdataframe	vDataframe[].isin()
*	Returns the n smallest column elements	vdataframe	vDataframe[].nlargest()
*	Returns the n largest column elements	vdataframe	vDataframe[].nsmallest()
*	Rename the column	vdataframe	vDataframe[].rename()
**	Print a part of the object	vdataframe	vDataframe.tail()
**	Print a part of the object	vdataframe	vDataframe[].tail()



2 Data Preparation

2.1 Binary Operator Functions

Function / Method	Library	Definition	Importance
vDataframe[].add()	vdataframe	Add an element to the column	*
vDataframe[].div()	vdataframe	Divide the column by an element	*
vDataframe[].equals()	vdataframe	Verify an equality	*
vDataframe[].ge()	vdataframe	Verify a ge inequality	*
vDataframe[].gt()	vdataframe	Verify a gt inequality	*

Function / Method	Library	Definition	Importance
vDataframe[].le()	vdataframe	Verify a le inequality	*
vDataframe[].lt()	vdataframe	Verify a It inequality	*
vDataframe[].mod()	vdataframe	Apply the modulo on the column	*
vDataframe[].mul()	vdataframe	Multiply the column by an element	*
vDataframe[].neq()	vdataframe	Verify an equality	*
vDataframe[].pow()	vdataframe	Apply the power function on the column	*
vDataframe[].round()	vdataframe	Round the column elements	*
vDataframe[].sub()	vdataframe	Subtract an element from the column	*

2.2 Combining / Joining / Sorting

Function / Method	Library	Definition	Importance
vDataframe.append()	vdataframe	Merge a vDataframe with another relation	**
vDataframe.groupby()	vdataframe	Group the vDataframe elements	****
vDataframe.join()	vdataframe	Join a vDataframe with another relation	****
vDataframe.rank()	vdataframe	Compute a specific rank	*
vDataframe.sort()	vdataframe	Sort the data	***

2.3 Data Type Conversion

Function / Method	Library	Definition	Importance
vDataframe.astype()	vdataframe	Convert to the selected types	***
vDataframe[].astype()	vdataframe	Convert the column to the selected types	***
vDataframe.bool_to_int()	vdataframe	Convert the Booleans to Integers	***
vDataframe[].discretize()	vdataframe	Discretize the column	****
vDataframe[].to_timestamp()	vdataframe	Convert the column to timestamp	*



2.4 Decomposition / Normalization / Preprocessing

	Importance

	**
	**

,	****

Importance	Definition	Library	Function / Method
***	Apply a Label Encoding on the column	vdataframe	vDataframe[].label_encode()
***	Apply a Mean Encoding on the column	vdataframe	vDataframe[].mean_encode()
**	Normalize the data	vdataframe	vDataframe.normalize()
****	Normalize the column	vdataframe	vDataframe[].normalize()
**	Normalize the data	learn.preprocessing	Normalizer
**	One Hot Encoder Encoding	learn.preprocessing	OneHotEncoder
****	Apply the PCA	learn.decomposition	PCA
*	Sample the data	vdataframe	vDataframe.sample()
****	Save the vDataframe structure	vdataframe	vDataframe.save()
**	Apply the SVD	learn.decomposition	SVD

$2.5 \quad \text{Features Engineering} \ / \ \text{Computation}$

Importance	Definition	Library	Function / Method
*	Apply the Absolute function	vdataframe	vDataframe.abs()
*	Apply the Absolute function	vdataframe	vDataframe[].abs()
***	Add a copy of the column	vdataframe	vDataframe[].add_copy()
***	Apply functions	vdataframe	vDataframe.apply()
****	Apply a function	vdataframe	vDataframe.apply[]()
**	Apply a function	vdataframe	vDataframe.applymap()
****	Evaluate an expression	vdataframe	vDataframe.eval()



2.6 Handling Missing Values, Outliers and Duplicates / Filtering

Importance	Definition	Library	Function / Method
**	Clip the column	vdataframe	vDataframe[].clip()
**	Drop the duplicates	vdataframe	vDataframe.drop_duplicates()
**	Drop the missing values	vdataframe	vDataframe.dropna()
***	Drop the column missing values	vdataframe	vDataframe[].dropna()
***	Drop the column outliers	vdataframe	vDataframe[].drop_outliers()
***	Returns the duplicates	vdataframe	vDataframe.duplicated()
****	Filtering the data	vdataframe	vDataframe.filter()
**	Fill the missing values	vdataframe	vDataframe.fillna()
****	Fill the column missing values	vdataframe	vDataframe[].fillna()
**	Fill the column outliers	vdataframe	vDataframe[].fill_outliers()
*	Select only specific columns	vDataframe	vDataframe.select()

3 Machine Learning

3.1 Anomaly Detection / Clustering

Function / Method	Library	Definition	Importance
DBSCAN	learn.cluster	DBSCAN Algorithm	****
KMeans	learn.cluster	KMeans Algorithm	****
LocalOutlierFactor	learn.neighbors	Local Outlier Factor	****
vDataframe.outliers()	vdataframe	Outliers of the Gaussian Distribution	****

3.2 Classification

3.2.1 Binary Classifiers

Function / Method	Library	Definition	Importance
LinearSVC	learn.svm	Linear SVM	**
LogisticRegression	learn.linear_model	Logistic Regression	****



3.2.2 Evaluation

Importance	Definition	Library	Function / Method
**	Compute the Accuracy	learn.metrics	accuracy_score
**	Compute the ROC AUC	learn.metrics	auc
****	Compute many classification metrics	learn.metrics	classification_report
**	Compute the Confusion Matrix	learn.metrics	confusion_matrix
**	Compute the Critical Success Index	learn.metrics	critical_success_index
**	Compute the F1 Score	learn.metrics	f1_score
**	Compute the Informedness	learn.metrics	informedness
**	Draw the Lift Chart	learn.plot	lift_chart
**	Compute the Log Loss	learn.metrics	log_loss
**	Compute the Markedness	learn.metrics	markedness
**	Compute the Matthews correlation coefficient	learn.metrics	matthews_corrcoef
**	Compute the Multi Label Confusion Matrix	learn.metrics	multilabel_confusion_matrix
**	Compute the Negative Predictive Score	learn.metrics	negative_predictive_score
**	Compute the PRC AUC	learn.metrics	prc_auc
**	Draw the PRC Curve	learn.plot	prc_curve
**	Compute the Precision	learn.metrics	precision_score
**	Compute the Recall	learn.metrics	recall_score
**	Draw the ROC Curve	learn.plot	roc_curve
**	Compute the Specificity	learn.metrics	specificity_score

3.2.3 Multinomial Classifiers

Function / Method	Library	Definition	Importance
DecisionTreeClassifier	learn.tree	Decision Tree	*
DummyTreeClassifier	learn.tree	Dummy Classifier	*
KNeighborsClassifier	learn.neighbors	K Nearest Neighbors	***
MultinomialNB	learn.naive_bayes	Naive Bayes	**
NearestCentroid	learn.neighbors	Nearest Centroid	**
RandomForestClassifier	learn.ensemble	Random Forest	****

3.3 Model Selection

Function / Method	Library	Definition	Importance
best_k	learn.model_selection	Find the best KMeans K	***
cross_validate	learn.model_selection	K-Fold Cross Validation	****
elbow	learn.plot	Draw the Elbow curve	***
train_test_split	learn.model_selection	Split the data	**



3.4 Regression

3.4.1 Algorithms

Importance	Definition	Library	Function / Method
*	Decision Tree	learn.tree	DecisionTreeRegressor
*	Dummy Regressor	learn.tree	DummyTreeRegressor
****	Elastic Net Regression	learn.linear_model	ElasticNet
***	K Nearest Neighbors	learn.neighbors	KNeighborsRegressor
**	Lasso Regression	learn.linear_model	Lasso
**	Linear Regression	learn.linear_model	LinearRegression
**	Linear SVM	learn.svm	LinearSVR
****	Random Forest	learn.ensemble	RandomForestRegressor
**	Ridge Regression	learn.linear model	Ridge

3.4.2 Evaluation

Function / Method	Library	Definition	Importance
explained_variance	learn.metrics	Compute the explained variance	**
max_error	learn.metrics	Compute the max residual error.	**
median_absolute_error	learn.metrics	Compute the median absolute error	**
mean_absolute_error	learn.metrics	Compute the average absolute error	**
mean_squared_error	learn.metrics	Compute the average squared error	**
mean_squared_log_error	learn.metrics	Compute the average squared log error	**
regression_report	learn.metrics	Compute many regression metrics	****
r2 score	learn.metrics	Compute the R2 Score	**



4 Time Series

Importance	Definition	Library	Function / Method
****	Interpolate, slice and agg the time series	vdataframe	vDataframe.asfreq()
*	Filter the data at the specific time	vdataframe	vDataframe.at_time()
**	Filter the data at the specific time range	vdataframe	vDataframe.between_time()
***	Compute the cumulative max	vdataframe	vDataframe.cummax()
*	Compute the cumulative min	vdataframe	vDataframe.cummin()
*	Compute the cumulative prod	vdataframe	vDataframe.cumprod()
***	Compute the cumulative sum	vdataframe	vDataframe.cumsum()
**	Extract the date field	vdataframe	vDataframe[].date_part()
***	Exponential Moving Average	vdataframe	vDataframe[].ema()
**	Filter by keeping only the first elements	vdataframe	vDataframe.first()
**	Filter by keeping only the last elements	vdataframe	vDataframe.last()
**	Compute and apply the lead	vdataframe	vDataframe[].next()
**	Time series percent change	vdataframe	vDataframe[].pct_change()
**	Compute and apply the lag	vdataframe	vDataframe[].prev()
****	Compute a moving window	vdataframe	vDataframe.rolling()
****	Build a session ID	vdataframe	vDataframe.sessionize()
**	Slice the time series	vdataframe	vDataframe[].slice()



5 Utilities

Importance	Definition	Library	Function / Method
*	Returns the categorical columns	ataframe	vDataframe.catcol()
*	Returns the column category	ataframe	vDataframe[].category()
**	Returns a vDataframe copy	ataframe	vDataframe.copy()
*	Drop the model	utilities	drop_model
*	Drop the table	utilities	drop_table
*	Drop the text index	utilities	drop_text_index
*	Drop the view	utilities	drop_view
*	Restart the DSN	ataframe	vDataframe.dsn_restart()
*	Returns if the vDataframe is empty	ataframe	vDataframe.empty()
**	Returns the expected store usage	ataframe	Oataframe.expected_store_usage()
**	Returns the vDataframe columns	ataframe	vDataframe.get_columns()
****	Get info about the API	utilities	vHelp
**	Get vDataframe history	ataframe	vDataframe.info()
*	Verify if the column is a date	ataframe	vDataframe[].isdate()
*	Verify if the column is numerical	ataframe	vDataframe[].isnum()
***	Load a saving	ataframe	vDataframe.load()
*	Load the Iris dataset	n.datasets	load_iris
***	Load the model	utilities	load_model
*	Load the Smart Meters dataset	n.datasets	load_smart_meters
*	Load the Titanic dataset	n.datasets	load_titanic
*	Load the Wine Quality dataset	n.datasets	load_winequality
*	Returns the object memory usage	ataframe	vDataframe.memory_usage()
*	Returns the numerical columns	ataframe	vDataframe.numcol()
*	Store a pandas.vDataframe in Vertica	utilities	pandas_to_vertica
***	Read a csv file	utilities	read_csv
***	Read a json file	utilities	read_json
***	Read a vdf file	utilities	read_vdf
**	Set a new cursor	ataframe	vDataframe.set_cursor()
**	Set a new DSN	ataframe	vDataframe.set_dsn()
**	Returns the vDataframe shape	ataframe	vDataframe.shape()
***	Display the queries	ataframe	vDataframe.sql_on_off()
**	Display the computation time	ataframe	vDataframe.time_on_off()
***	Write a csv file of the data	ataframe	vDataframe.to_csv()
***	Save the vDataframe in Vertica	ataframe	vDataframe.to_db()
*	Convert to a pandas.vDataframe	ataframe	vDataframe.to_pandas()
***	Write the vdf file of the vDataframe	ataframe	vDataframe.to_vdf()
**	Query result to tablesample	utilities	to_tablesample
*	Returns Vertica version	ataframe	vDataframe.version()
***	Create a Vertica cursor	utilities	vertica_cursor
***	Build a vDataframe using a relation	utilities	vdf_from_relation



6 Working with Text

Function / Method	Library	Definition	Importance
taframe[].add_prefix()	vdataframe	Add a prefix to the column	*
ataframe[].add_suffix()	vdataframe	Add a suffix to the column	*
CountVectorizer	learn.preprocessing	Compute the Text Dictionary	****
aframe[].str_contains()	vdataframe	Verify if the pattern is in the column	***
ataframe[].str_count()	vdataframe	Count the pattern occurences	**
taframe[].str_extract()	vdataframe	Extract a regular expression	****
aframe[].str_replace()	vdataframe	Replace the pattern	****
Dataframe[].str_slice()	vdataframe	Slice the column	*