# **Machine Learning Workflow**

#### Plan

- 1. Model Selection Tips 💡
- 2. Pipelines 🦂
  - A. Preprocessing Pipes
    - Pipelines → → →
    - Column Transformers ∀
    - Custom Transformers →
    - Feature Unions ||
  - B. Full Pipes (Preprocessing + Models)
- 3. Surprise 😂

### 1. Model Selection

Let's take a step back: which models have we seen so far?

- Regression models are parametric
  - Ţ
  - An arbitrarily large number
  - n
    - of datapoints can be modeled with few
    - parameters

parametere

Note: Neural Networks are also parametrics models (See Deep Learning)

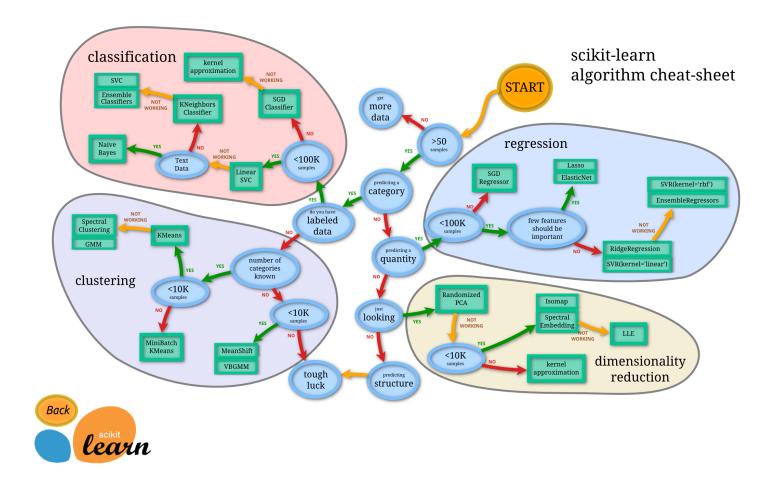
- ▼ Fast to train, even on large datasets with Stochastic Gradient Descent
- Properties Prior Assumptions

about the structure of the data; may not find complex patterns, unless given complex features

- KNN, kernel-SVM are non-parametric
  - · No prior assumptions about the data structure are needed
  - Possibly many parameters to learn (not known beforehand)
    - e.g. KNN .fit stores the whole dataset
    - e.g. rbf-SVM .fit must compute a Kernel between each pair of datapoints

Note: Trees are also non-parametric models (See Ensemble Methods)

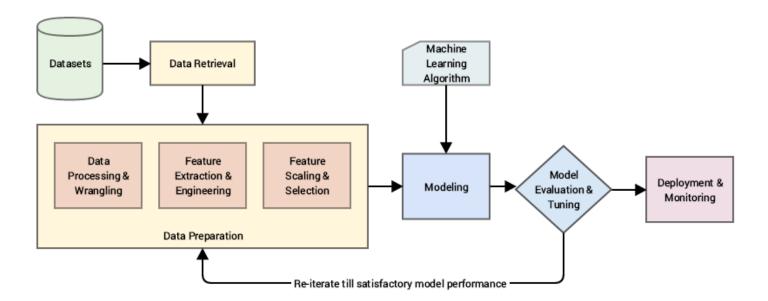
- Can find complex features for you!
- Harder to train on large datasets and prone to overfitting



# 2. Pipelines

📚 sklearn - Pipeline and composite estimators (https://scikit-learn.org/stable/modules/compose.html)

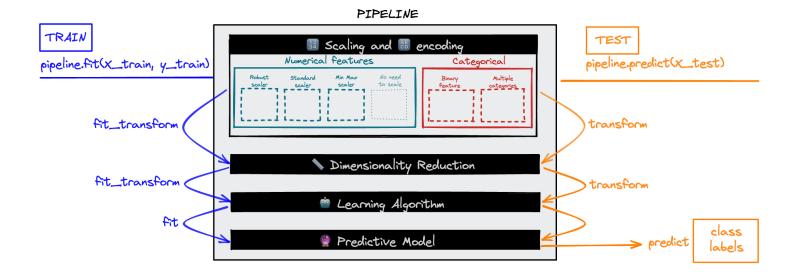
嶐 <u>sklearn.pipeline (https://scikit-learn.org/stable/modules/classes.html#module-sklearn.pipeline</u>)



A **Pipeline** is a chain of operations in a Machine Learning project (preprocessing, training, predicting, etc.)

Pipelines are powerful because they:

- \* make your workflow much easier to read and understand
- Le enforce the implementation and order of steps in your project
- make your work reproducible and deployable



# 2.1 Preprocessing Pipelines

**6** We are going to predict the **charges** of a health insurance contract based on various features using the following dataset.

Download the dataset <a href="https://wagon-public-datasets.s3.amazonaws.com/data\_workflow.csv">here (https://wagon-public-datasets.s3.amazonaws.com/data\_workflow.csv</a>)

```
In [ ]:
           data.head(5)
Out[ ]:
               age
                           children smoker
                                                region
                                                            charges
                    27.900
              19.0
                                  0
                                        True
                                             southwest
                                                        16884.92400
              18.0
                    33.770
                                  1
                                       False
                                             southeast
                                                         1725.55230
              NaN
                   33.000
                                  3
                                       False
                                             southeast
                                                         4449.46200
              33.0 22.705
                                  0
                                       False
                                             northwest 21984.47061
              32.0 28.880
                                  0
                                       False
                                             northwest
                                                         3866.85520
           data.shape
In [ ]:
Out[]: (1338, 6)
```

```
In [ ]: # Defining the features and the target

X = data.drop(columns='charges')
y = data['charges']

# Train-Test split

from sklearn.model_selection import train_test_split

X_train, X_test, y_train, y_test = train_test_split(X, y, test_size = 0.20)
X_train.shape, X_test.shape, y_train.shape, y_test.shape
Out[ ]: ((1070, 5), (268, 5), (1070,), (268,))
```

### Noday's challenges:

- 1. Impute missing values
- 2. Preprocessing:
  - · Scale numerical features
  - · Encode categorical features
- 3. Fine-tune your ML model and the preprocessing steps...

... 🤚 in one cell ! 🤚

### a) Pipeline $\rightarrow \rightarrow \rightarrow$

A Pipeline essentially **chains** multiple steps **in sequence** (e.g. *imputing* then *scaling*)

sklearn.pipeline.Pipeline (https://scikit-

learn.org/0.16/modules/generated/sklearn.pipeline.Pipeline.html)

from sklearn.pipeline import Pipeline

```
In [ ]: # Preprocess "age"
        from sklearn.pipeline import Pipeline
        from sklearn.impute import SimpleImputer
        from sklearn.preprocessing import StandardScaler
        # Build the pipeline with the different steps
        pipeline = Pipeline([
             ('imputer', SimpleImputer(strategy="median")),
             ('standard scaler', StandardScaler())
        1)
        pipeline.fit(X train[['age']])
        pipeline.transform(X train[['age']])
Out[]: array([[ 1.03287039],
               [-1.45497346],
               [ 1.1750329 ],
               . . . ,
               [ 0.25097661],
               [-0.17551091],
               [-1.2417297]
        # Show the different steps of the pipeline
In [ ]:
        pipeline
Out[]:
               Pipeline
           ▶ SimpleImputer
          StandardScaler
```

### b) Column Transformer 4

Column Transformers allow you to apply specific changes to specific columns in parallel

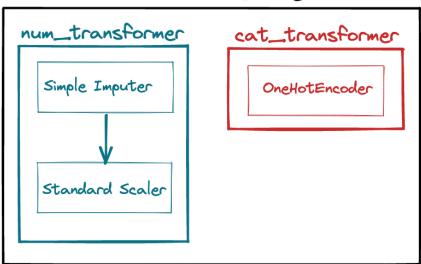
sklearn.compose.ColumnTransformer (https://scikit-

learn.org/stable/modules/generated/sklearn.compose.ColumnTransformer.html)

from sklearn.compose import ColumnTransformer

- Let's perform the following operations in parallel:
  - Ill Impute then scale numerical values
  - 🔠 Encode categorical values

### ColumnTransformer



Notice how a Pipeline object can be passed into a ColumnTransformer!

```
In [ ]: from sklearn.compose import ColumnTransformer
        from sklearn.pipeline import Pipeline
        from sklearn.impute import SimpleImputer
        from sklearn.preprocessing import StandardScaler
        from sklearn.preprocessing import OneHotEncoder
        # Impute then scale numerical values:
        num transformer = Pipeline([
            ('imputer', SimpleImputer(strategy="mean")),
            ('standard scaler', StandardScaler())
        1)
        # Encode categorical values
        cat transformer = OneHotEncoder(handle unknown='ignore')
        # Parallelize "num transformer" and "cat transfomer"
        preprocessor = ColumnTransformer([
            ('num_transformer', num_transformer, ['age', 'bmi']),
            ('cat transformer', cat transformer, ['smoker', 'region'])
        ])
```

```
In [ ]: # Visualizing Pipelines in HTML
from sklearn import set_config; set_config(display='diagram')
preprocessor
```

▶ StandardScaler

Original training set

region	smoker	children	bmi	age	
southwest	False	1	39.60	54.0	162
northwest	False	0	17.48	19.0	410
southeast	False	4	33.66	56.0	639

Preprocessed training set

	0	1	2	3	4	5	6	7
0	1.032979	1.456688	1.0	0.0	0.0	0.0	0.0	1.0
1	-1.454870	-2.170790	1.0	0.0	0.0	1.0	0.0	0.0
2	1.175141	0.482582	1.0	0.0	0.0	0.0	1.0	0.0

Where are the columns' names?

- Oon't worry and stay tuned to scikit-learn updates!
  - scikit-learn.org/stable/whats\_new.html\_(https://scikit-learn.org/stable/whats\_new.html)

# 🚀 get\_feature\_names\_out() 🚀

- New in scikit-learn 1.0.2 (September 2021)
  - This new method helps retrieve the names of the features which went through some transformations like StandardScaler or OheHotEncoder
  - Not all the transformers in Scikit-Learn have this new method
- New in scikit-learn 1.1.3: (October 2022)
  - **V** ALL the transformers have this method!

#### Out[]:

	num_transformerage	num_transformerbmi	cat_transformersmoker_False	cat_transform
0	1.032979	1.456688	1.0	
1	-1.454870	-2.170790	1.0	
2	1.175141	0.482582	1.0	
3	-0.815138	0.157880	0.0	
4	-0.601894	-0.148783	0.0	

What happened to the children column? What if we want to keep it untouched?

#### remainder=passthrough

#### Out[ ]:

	num_transformerage	num_transformerbmi	cat_transformerregion_northeast	cat_transf
0	1.032979	1.456688	0.0	
1	-1.454870	-2.170790	0.0	
2	1.175141	0.482582	0.0	

#### c) Custom: Function Transformer →

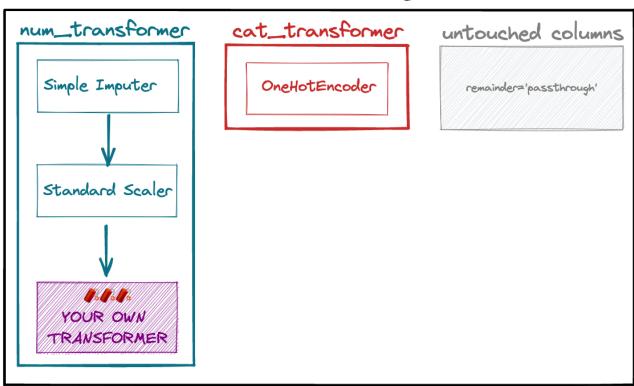
sklearn.preprocessing.FunctionTransformer (https://scikit-learn.org/stable/modules/generated/sklearn.preprocessing.FunctionTransformer.html)

from sklearn.preprocessing import FunctionTransformer

Function Transformers enable you to encapsulate a *Python* function within a scikit Transformer (--) Object

Let They can be used with either Pipelines  $(\rightarrow \rightarrow \rightarrow)$  or ColumnTransformers  $(\forall)$ 

# ColumnTransformer



If you want to use your own transformer in a Pipeline or a ColumnTransformer (not one already available in Sklearn), you must encapsulate your function within a **FunctionTransformer**.

In [ ]: from sklearn.preprocessing import FunctionTransformer

```
In [ ]: | # Create a transformer that compresses data to 2 digits (for instance
        e!)
        # rounder = FunctionTransformer(np.round)
        # We can use a lambda function for more customizable functions
        rounder = FunctionTransformer(lambda array: np.round(array, decimals=
        2))
In [ ]: | # Add it at the end of our numerical transformer
        num transformer = Pipeline([
             ('imputer', SimpleImputer()),
             ('scaler', StandardScaler()),
             ('rounder', rounder)])
        # Encode categorical values
        cat transformer = OneHotEncoder(drop='if binary',
                                         handle unknown='ignore')
        preprocessor = ColumnTransformer([
             ('num transformer', num transformer, ['bmi', 'age']),
             ('cat transformer', cat transformer, ['region', 'smoker'])],
             remainder='passthrough')
        preprocessor
Out[]:
                             ColumnTransformer
              num transformer
                                 ▶ cat transformer ▶
                                                      remainder
              SimpleImputer
                                   ▶ OheHotEncoder
                                                    ▶ passthrough
             StandardScaler
            FunctionTransformer
        pd.DataFrame(preprocessor.fit transform(X train)).head(3)
In [ ]:
Out[]:
                                 5
              0
                      2
                        3
                                        7
         0 1.46 1.03 0.0 0.0 0.0 1.0 0.0 1.0
         1 -2.17 -1.45 0.0 1.0 0.0 0.0 0.0 0.0
         2 0.48 1.18 0.0 0.0 1.0 0.0 0.0 4.0
```

FunctionTransformer only works for stateless transformations

- **stateless transformations** are transformations which cannot store information during .fit(X train) that would be used for the .transform(X test).
- de Since a stateless transformation doesn't learn anything, fitting it is impossible, it does nothing other than transform!
- ▼ FunctionTransformer is compatible with <u>stateless</u> transformations.

Examples of transformations which don't "learn" anything:

- X o log(X)
- $(X_1,X_2) o X_1+5X_2$
- $\underline{\ }$  stateful transformations are transformations which store information during .fit(X\_train). This information is re-used for .transform(X test).

Examples of transformations which "learn" something:

$$X_{train} 
ightarrow StandardScaler(X_{train})$$

learns

 $\mu_{train}$ 

and

 $\sigma_{train}$ 

 $X_{train} \rightarrow MinMaxScaler(X_{train})$ 

learns

 $X_{train}^{(min)}$ 

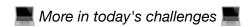
and

 $X_{train}^{(max)}$ 

- X FunctionTransformer is not compatible with stateful transformations
- We will have to code our own Class to use FunctionTransformer with stateful transformations!
- Transformers under the hood

```
In [ ]:
        from sklearn.base import TransformerMixin, BaseEstimator
        class MyCustomTranformer(TransformerMixin, BaseEstimator):
            # BaseEstimator generates the get params() and set params() method
        s that all Pipelines require
            # TransformerMixin creates the fit transform() method from fit() a
        nd transform()
            def __init__(self):
                pass
            def fit(self, X, y=None):
                # Here you store what needs to be stored/learned during .fit(X
        train) as instance attributes
                # Return "self" to allow chaining .fit().transform()
            def transform(self, X, y=None):
                # Return the result as a DataFrame for an integration into the
        ColumnTransformer
                pass
```

```
my_transformer = MyCustomTranformer()
my_transformer.fit(X_train)
my_transformer.transform(X_train)
my_transformer.transform(X_test)
```



### d) FeatureUnion | |

FeatureUnion applies a list of transformer objects in parallel to the input data, then concatenates the results. This is useful to combine several feature extraction mechanisms into a single transformer

**sklearn.pipeline.FeatureUnion** (https://scikit-learn.org/stable/modules/generated/sklearn.pipeline.FeatureUnion.html)

Useful to create entirely new features!

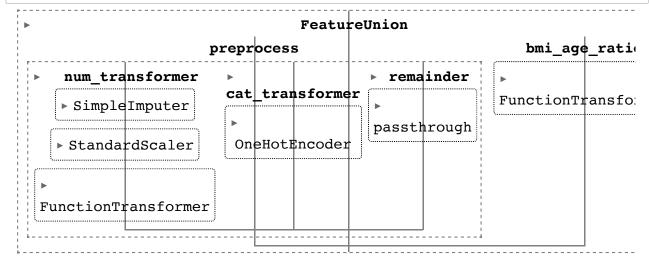
Example: let's build and add a new feature called bmi age ratio

```
In [ ]: X_train.head(3)
```

#### Out[]:

	age	bmi	children	smoker	region
162	54.0	39.60	1	False	southwest
410	19.0	17.48	0	False	northwest
639	56.0	33 66	4	False	southeast

#### Out[]:



## Building your preprocessor with make \*\*\* shortcuts \$\frac{4}{2}\$

```
from sklearn.pipeline import Pipeline
from sklearn.pipeline import FeatureUnion
from sklearn.compose import ColumnTransformer
```

There are equivalent transformers using the syntax make\_\*\*\* -

```
In [ ]: from sklearn.pipeline import make_pipeline
    from sklearn.pipeline import make_union
    from sklearn.compose import make_column_transformer
```

```
Pipeline([
     ('my_name_for_the_imputer', SimpleImputer()),
     ('my_name_for_the_scaler', StandardScaler())
])
```

In [ ]: make\_pipeline(SimpleImputer(), StandardScaler())

Out[]: Pipeline

SimpleImputer

StandardScaler

### 2

make\_column\_selector selects features automatically based on dtype

```
from sklearn.compose import make_column_selector

num_col = make_column_selector(dtype_include=['float64'])
cat_col = make_column_selector(dtype_include=['object', 'bool'])
```



```
In []: from sklearn.compose import make_column_selector
    num_transformer = make_pipeline(SimpleImputer(), StandardScaler())
    num_col = make_column_selector(dtype_include=['float64'])

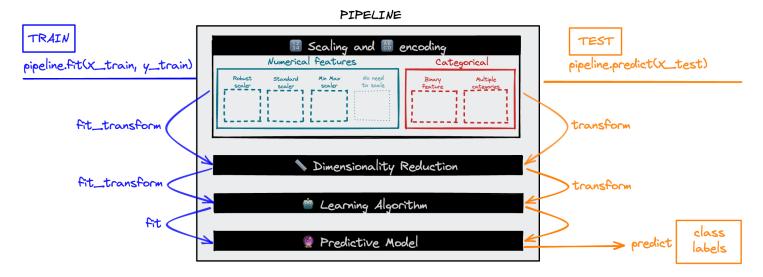
cat_transformer = OneHotEncoder()
    cat_col = make_column_selector(dtype_include=['object','bool'])

preproc_basic = make_column_transformer(
    (num_transformer, num_col),
    (cat_transformer, cat_col),
    remainder='passthrough'
)

preproc_full = make_union(preproc_basic, bmi_age_ratio_constructor)
preproc_full
```

# 2.2 Including models in Pipelines

- Model objects can be plugged into Pipelines
- Pipelines inherit the methods of the last object in the sequence
  - Transformers: fit and transform
  - Models: fit, score, predict, etc.



- When executing the pipeline.fit method, the transformer's .fit and .transform methods will be called sequentially, and the model will be trained.
  - At this stage, all transformers' variables are saved into the memory of the pipeline
- When executing the pipeline.predict method, only the transformer's .transform method will be called, using the variables learned during the original fit

## a) Full pipeline

```
In [ ]:
        from sklearn.linear_model import Ridge
        # Preprocessor
        num transformer = make pipeline(SimpleImputer(), StandardScaler())
        cat transformer = OneHotEncoder()
        preproc = make column transformer(
             (num transformer, make column selector(dtype include=['float6
        4'])),
             (cat transformer, make column selector(dtype include=['object', 'bo
        ol'])),
            remainder='passthrough'
        )
        # Add estimator
        pipeline = make_pipeline(preproc, Ridge())
        pipeline
Out[ ]:
                                Pipeline
                 columntransformer: ColumnTransformer
                pipeline
                             ▶ onehotencoder ▶
                                                 remainder
            ▶ SimpleImputer
                               OneHotEncoder
                                               passthrough
            ▶ StandardScaler
                                ▶ Ridge
In [ ]: # Train Pipeline
        pipeline.fit(X train,y train)
        # Make predictions
```

```
pipeline.predict(X test.iloc[0:1])
# Score model
pipeline.score(X test,y test)
```

Out[]: 0.7473478157212925

### b) Cross-validate a Pipeline

```
In [ ]: from sklearn.model_selection import cross_val_score
# Cross_validate Pipeline
cross_val_score(pipeline, X_train, y_train, cv=5, scoring='r2').mean()
Out[ ]: 0.7434317676218065
```

#### c) Grid Search a Pipeline

- Grid Searching allows you to check which combination of preprocessing/modeling hyperparameters
  works best.
- It is possible to *Grid Search* the hyperparameters of any component of the Pipeline
  - Typical Sklearn syntax: step name transformer name hyperparameter name
  - To check which hyperparameters of the pipeline can be optimized: pipeline.get params()

```
In [ ]: # Which parameters of the pipeline are GridSearch-able?
        pipeline.get params()
In [ ]: from sklearn.model selection import GridSearchCV
        grid search = GridSearchCV(
            pipeline,
            param grid={
                # Access any component of the Pipeline
                # and any available hyperparamater you want to optimize
                'columntransformer pipeline simpleimputer strategy': ['mea
        n', 'median'],
                'ridge alpha': [0.1, 0.5, 1, 5, 10]
            },
            cv=5,
            scoring="r2")
        grid search.fit(X train, y train)
        grid search.best params
Out[ ]: {'columntransformer pipeline simpleimputer strategy': 'mean',
         'ridge alpha': 1}
```

Let's save the pipelined model with the best hyperparameters.

We can use this "best" model for predictions without re-training it!

```
In [ ]: pipeline_tuned.predict(X_test[0:1])
Out[ ]: array([10216.56989159])
```

### d) Caching to avoid repeated computations

w Are your preprocessing steps too long to run?

```
You can use caching techniques!
```

```
from tempfile import mkdtemp
from shutil import rmtree

# Create a temp folder
cachedir = mkdtemp()

# Instantiate the Pipeline with the cache parameter
pipeline = Pipeline(steps, memory=cachedir)

# Clear the cache directory after the cross-validation
rmtree(cachedir)
```

With the parameter memory=cachedir, preproc parameters can be cached into memory.

- Avoid recalculating all of the parameters during CrossValidation or GridSearchCV on estimator hyperparams only
- Helpful only when the transformer's .fit time is long and the dataset is very large

### e) Debug your pipe

```
In [ ]: # Access the components of a Pipeline with `named_steps`
    pipeline_tuned.named_steps.keys()

Out[ ]: dict_keys(['columntransformer', 'ridge'])

In [ ]: # Check intermediate steps
    print("Before preprocessing, X_train.shape = ")
    print(X_train.shape)
    print("After preprocessing, X_train_preprocessed.shape = ")
    pipeline_tuned.named_steps["columntransformer"].fit_transform(X_train).shape

    Before preprocessing, X_train.shape = (1070, 5)
    After preprocessing, X_train_preprocessed.shape =
Out[ ]: (1070, 9)
```

### f) Exporting models/Pipelines

Myou can export your final model/pipeline as a pickle file

The file can then be loaded back into a notebook or deployed on a server (see ML Ops module).

```
In []: import pickle

# Export Pipeline as pickle file
with open("pipeline.pkl", "wb") as file:
    pickle.dump(pipeline_tuned, file)

# Load Pipeline from pickle file
my_pipeline = pickle.load(open("pipeline.pkl", "rb"))
my_pipeline.score(X_test, y_test)
```

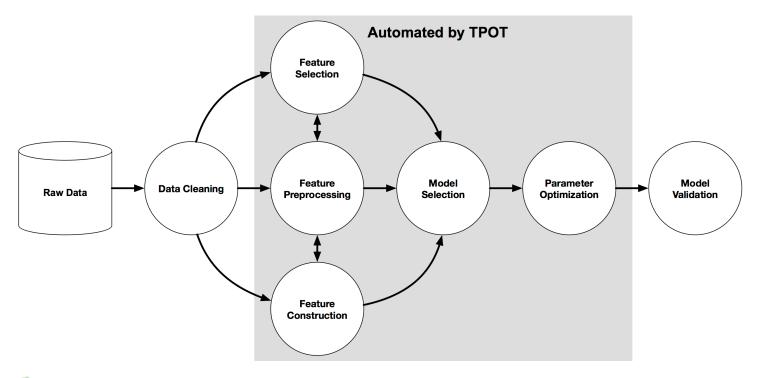
Out[]: 0.7473478157212925

# 3. Surprise 🎉

## **AutoML**

### **TPOT**

The Tree-based Pipeline Optimization Tool (TPOT) is an automated Machine Learning tool that optimizes Machine Learning Pipelines



More details available in the TPOT documentation (http://epistasislab.github.io/tpot/)

#### Installation



#### pip install TPOT

```
In [ ]: import os
    from tpot import TPOTRegressor

    X_train_preproc = preproc_basic.fit_transform(X_train)
    X_test_preproc = preproc_basic.transform(X_test)
```

```
In [ ]: # Instantiate TPOTClassifier
    tpot = TPOTRegressor(generations=4, population_size=20, verbosity=2, s
    coring='r2', n_jobs=-1, cv=2)

# Process autoML with TPOT
    tpot.fit(X_train_preproc, y_train)

# Print score
    print(tpot.score(X_test_preproc, y_test))
```

Generation 1 - Current best internal CV score: 0.8517440046999218

Generation 2 - Current best internal CV score: 0.853008927910814

Generation 3 - Current best internal CV score: 0.853008927910814

Generation 4 - Current best internal CV score: 0.8558530771102855

Best pipeline: RidgeCV(GradientBoostingRegressor(input\_matrix, alpha
=0.9, learning\_rate=0.01, loss=ls, max\_depth=3, max\_features=0.60000
0000000001, min\_samples\_leaf=14, min\_samples\_split=13, n\_estimators
=100, subsample=0.55))
0.872811877434264

/Users/davywai/.pyenv/versions/3.8.12/envs/lewagon-data/lib/python3.8/site-packages/sklearn/metrics/\_scorer.py:765: FutureWarning: sklearn.metrics.SCORERS is deprecated and will be removed in v1.3. Please use sklearn.metrics.get\_scorer\_names to get a list of available scorers and sklearn.metrics.get\_metric to get scorer.

warnings.warn(

```
In [ ]:
       # Export TPOT Pipeline to a Python file
        tpot.export(os.path.join(os.getcwd(),'tpot iris pipeline.py'))
        ! cat 'tpot iris pipeline.py'
        import numpy as np
        import pandas as pd
        from sklearn.ensemble import GradientBoostingRegressor
        from sklearn.linear model import RidgeCV
        from sklearn.model selection import train test split
        from sklearn.pipeline import make pipeline, make union
        from tpot.builtins import StackingEstimator
        # NOTE: Make sure that the outcome column is labeled 'target' in the
        data file
        tpot data = pd.read csv('PATH/TO/DATA/FILE', sep='COLUMN SEPARATOR',
        dtype=np.float64)
        features = tpot data.drop('target', axis=1)
        training features, testing features, training target, testing target
                    train test split(features, tpot data['target'], random s
        tate=None)
        # Average CV score on the training set was: 0.8558530771102855
        exported pipeline = make pipeline(
            StackingEstimator(estimator=GradientBoostingRegressor(alpha=0.9,
        learning rate=0.01, loss="ls", max depth=3, max features=0.600000000
        0000001, min samples leaf=14, min samples split=13, n estimators=10
        0, subsample=0.55),
            RidgeCV()
        )
        exported pipeline.fit(training features, training target)
        results = exported pipeline.predict(testing features)
```

## Summary

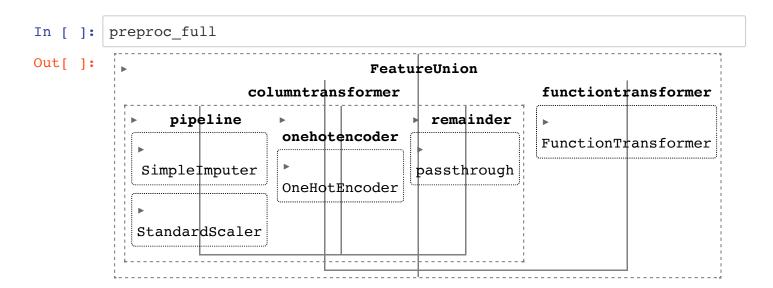
 $\begin{array}{c} \bullet & \mathtt{Pipeline} \\ \longrightarrow \\ \mathsf{list} \ \mathsf{of} \ \mathsf{sequential} \ \mathsf{steps} \end{array}$ 

• ColumnTransformer

 $\rightarrow$ 

list of parallel steps

- remainder="passthrough": used to save untransformed columns
- FunctionTransformer
   →
   encapsulates a function as a Scikit-Learn transformer that you can plug into a Pipeline or a
   ColumnTransformer
- FeatureUnion  $\rightarrow$  applies transformations in parallel and concatenates the results, quite useful for feature creation



- You can chain a preprocessor pipeline with a Scikit Learn model
- A full pipeline can go through cross validate, GridSearchCV, RandomizedSearchCV

