Featuretools Documentation

Release 0.20.0

Feature Labs, Inc.

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Featuretools is a framework to perform automated feature engineering. It excels at transforming temporal and relational datasets into feature matrices for machine learning.

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CHAPTER

ONE

5 MINUTE QUICK START

Below is an example of using Deep Feature Synthesis (DFS) to perform automated feature engineering. In this example, we apply DFS to a multi-table dataset consisting of timestamped customer transactions.

```
In [1]: import featuretools as ft
```

1.1 Load Mock Data

```
In [2]: data = ft.demo.load_mock_customer()
```

1.2 Prepare data

In this toy dataset, there are 3 tables. Each table is called an entity in Featuretools.

- customers: unique customers who had sessions
- sessions: unique sessions and associated attributes
- transactions: list of events in this session

```
In [3]: customers_df = data["customers"]
In [4]: customers_df
Out [4]:
                                 join_date date_of_birth
   customer_id zip_code
            1 60091 2011-04-17 10:48:33 1994-07-18
0
            2
                 13244 2012-04-15 23:31:04
                                              1986-08-18
1
2
            3
               13244 2011-08-13 15:42:34 2003-11-21
3
            4
               60091 2011-04-08 20:08:14 2006-08-15
4
                 60091 2010-07-17 05:27:50
                                             1984-07-28
In [5]: sessions_df = data["sessions"]
In [6]: sessions_df.sample(5)
Out[6]:
    session_id customer_id
                             device
                                          session_start
                             tablet 2014-01-01 03:28:00
13
           14
            7
                             tablet 2014-01-01 01:39:40
6
            2
                            mobile 2014-01-01 00:17:20
1
28
           29
                         1 mobile 2014-01-01 07:10:05
```

(continues on next page)

```
24
          25
                        desktop 2014-01-01 05:59:40
In [7]: transactions_df = data["transactions"]
In [8]: transactions_df.sample(5)
Out[81:
    transaction_id session_id transaction_time product_id amount
            232
                        5 2014-01-01 01:20:10 1 139.20
74
              27
                        17 2014-01-01 04:10:15
                                                   2 90.79
231
              36
                        31 2014-01-01 07:50:10
                                                   3 62.35
434
              56
                        30 2014-01-01 07:35:00
                                                    3 72.70
420
54
             444
                        4 2014-01-01 00:58:30
                                                   4 43.59
```

First, we specify a dictionary with all the entities in our dataset.

Second, we specify how the entities are related. When two entities have a one-to-many relationship, we call the "one" entity, the "parent entity". A relationship between a parent and child is defined like this:

```
(parent_entity, parent_variable, child_entity, child_variable)
```

In this dataset we have two relationships

Note: To manage setting up entities and relationships, we recommend using the *EntitySet* class which offers convenient APIs for managing data like this. See *Representing Data with EntitySets* for more information.

1.3 Run Deep Feature Synthesis

A minimal input to DFS is a set of entities, a list of relationships, and the "target_entity" to calculate features for. The ouput of DFS is a feature matrix and the corresponding list of feature definitions.

Let's first create a feature matrix for each customer in the data

```
In [11]: feature_matrix_customers, features_defs = ft.dfs(entities=entities,
                                                         relationships=relationships,
                                                         target_entity="customers")
   . . . . :
In [12]: feature_matrix_customers
Out [12]:
           zip_code COUNT(sessions) MODE(sessions.device) NUM_UNIQUE(sessions.
→device) COUNT(transactions) MAX(transactions.amount) MEAN(transactions.amount) __
→MIN(transactions.amount) MODE(transactions.product_id) NUM_UNIQUE(transactions
→product_id) SKEW(transactions.amount) STD(transactions.amount) SUM(transactions.
→amount) DAY(date_of_birth) DAY(join_date) MONTH(date_of_birth) MONTH(join_date)
 → WEEKDAY (date_of_birth) WEEKDAY (join_date) YEAR (date_of_birth) YEAR (join_date) Start
MAX(sessions.COUNT(transactions)) MAX(sessions.MEAN(transac
→MAX(sessions.MIN(transactions.amount)) MAX(sessions.NUM_UNIQUE(transactions.
→product_id)) MAX(sessions.SKEW(transactions.amount)) MAX(sessions.
→STD(transactions.amount)) MAX(sessions.SUM(transactions.amount)) MEAN(sessions.
```

```
customer_id
                                                                  ш
           60091
1
                                       mobile
                126
                                 139.43
                                                    71.631905
           5.81
                                     4
                                     40.442059
                0.019698
                                                          9025.62
                                     7
                17
            18
                                                        4
                                       1994
                                                     2011
                25
                                         88.755625
           26.36
             0.640252
                                             46.905665
                                       15.750000
             1613.93
     132.246250
                                       72.774140
                                              5.000000
      9.823750
                                             39.093244
             -0.059515
          1128.202500
                                            12
       118.90
                                    50.623125
                                           -1.038434
        30.450261
                                          809.97
       1
                                           4
      1
→2014
                                                                  ш
                                              1
  1.946018
                                   -0.780493
                                                        (continues on next page)
→ -0.424949
                                   2.440005
→ 0.00000
                                       -0.312355
                                   4.062019
```

0.778170

1.3. Run Deep Feature Synthesis

→ 954507

0.000000

0.589386

279.510713

→ 1057.97

582.193117

→ 847.63

```
(continued from previous page)
            13244
                                           desktop
                                     146.81
                  93
                                                         77.422366
            8.73
                                        4
                  0.098259
                                        37.705178
                                                          4
                                                               7200.28
                  15
                                        8
              18
                                          1986
                                                          2012
           0
                           6
                  18
                                            96.581000
             56.46
\hookrightarrow
              0.755711
                                                 47.935920
             1320.64
                                           13.285714
     133.090000
                                          78.415122
      22.085714
                                                 5.000000
             -0.039663
                                                 36.957218
          1028.611429
       100.04
                                        61.910000
                                              -0.763603
        27.839228
                                              634.84
       1
                                               3
<u>→</u>2014
                                      1
\hookrightarrow
                                                                       ш
→ -0.303276
                                     -1.539467
→ 0.235296
                                     2.154929
0.013087
                                     3.450328
→17.221593
                                                                      15.
<del>→</del>874374
                                         0.000000
                                     251.609234
     0.509798
   931.63
                                   548.905851

→ 154.60

    -0.277640
                                      258.700528
                                  desktop
\hookrightarrow
3
           13244
                             6
                                        desktop
                  93
                                     149.15
                                                        67.060430
→ 3
            5.89
                                         1
                  0.418230
                                        43.683296
                                                               6236.62
                                                          8
                   13
             21
                                         11
                                           2003
                           5
                                                         2011
                                             82.109444
                  18
             20.06
               0.854976
                                             50.110120
                                          15.500000
              1477.97
     141.271667
                                          67.539577
      11.035000
                                                 4.833333
               0.381014
                                                 42.883316
\hookrightarrow
           1039.436667
                                                11
\hookrightarrow
       126.74
                                       55.579412
                                              -0.289466
        35.704680
                                              889.21
        1
                                              1
       1
                                         2
→2014
                                               1
                                                                       ш
→ -1.507217
                                      -0.941078
                                                             (continues on next page)
   0.678544
                                      1.000771
-2.449490
                                       -0.245703
        2.246479
                                      2.428992
6,10.724241
                                                 Chapter 1. 5 Minute Quick Start
                                    11.174282
→424407
                                         0.408248
→ 0.429374
                                      219.021420
```

405.237462

(continued from previous page) 60091 mobile **→** 3 109 149.95 80.070459 5.73 2 -0.036348 45.068765 8727.68 15 8 8 4 2006 2011 4 18 110.450000 54.83 0.382868 54.293903 1351.46 13.625000 144.748750 81.207189 16.438750 4.625000 0.000346 44.515729 1090.960000 139.20 70.638182 -0.711744771.68 29.026424 1 1 **→**2014 1 \hookrightarrow → 0.282488 0.027256 → 1.980948 2.103510 -0.644061 -1.065663 3.335416 -0.391805**→**3.514421 16. **→**960575 0.517549 235.992478 0.387884 1157.99 649.657515 → 131.51 0.002764 356.125829 4 mobile \hookrightarrow 5 60091 mobile 79 149.02 80.375443 **→** 3 7.55 5 44.095630 -0.025941 6349.66 17 7 28 5 1984 5 2010 94.481667 18 20.65 0.602209 51.149250 13.166667 1700.67 139.960000 78.705187 14.415000 5.000000 0.002397 43.312326 1058.276667 128.51 66.666667 -0.539060 36.734681 543.18 3 1 1 2 **→**2014 ш -0.317685 -0.333796 (continues on next page) 0.335175 -0.470410 → 0.00000 0.204548 3.600926 1.3, Run Deep Feature Synthesis 11.007471 **→**961414 0.000000 → 0.415426 402.775486

472.231119

839.76

We now have dozens of new features to describe a customer's behavior.

1.4 Change target entity

One of the reasons DFS is so powerful is that it can create a feature matrix for *any* entity in our data. For example, if we wanted to build features for sessions.

```
In [13]: feature_matrix_sessions, features_defs = ft.dfs(entities=entities,
                                                         relationships=relationships,
                                                         target_entity="sessions")
In [14]: feature_matrix_sessions.head(5)
Out [14]:
            customer_id
                        device COUNT(transactions) MAX(transactions.amount) ...
→MEAN(transactions.amount) MIN(transactions.amount) MODE(transactions.product_id) ...
→NUM_UNIQUE(transactions.product_id) SKEW(transactions.amount) STD(transactions.
→amount) SUM(transactions.amount) DAY(session_start) MONTH(session_start) ...
→WEEKDAY(session_start) YEAR(session_start) customers.zip_code MODE(transactions.
→DAY(transaction_time)) MODE(transactions.MONTH(transaction_time)) _
→MODE (transactions.WEEKDAY (transaction_time)) MODE (transactions.YEAR (transaction_
→time)) NUM_UNIQUE(transactions.DAY(transaction_time)) NUM_UNIQUE(transactions.
→MONTH(transaction_time)) NUM_UNIQUE(transactions.WEEKDAY(transaction_time)) NUM_
→UNIQUE (transactions.YEAR (transaction_time)) customers.COUNT (sessions) customers.
→MODE(sessions.device) customers.NUM_UNIQUE(sessions.device) customers.
→COUNT(transactions) customers.MAX(transactions.amount) customers.
→ MEAN (transactions.amount) customers.MIN (transactions.amount) customers.
→MODE (transactions.product_id) customers.NUM_UNIQUE (transactions.product_id) _
→customers.SKEW(transactions.amount) customers.STD(transactions.amount) customers.
→SUM(transactions.amount) customers.DAY(date_of_birth) customers.DAY(join_date) _
→customers.MONTH(date_of_birth) customers.MONTH(join_date) customers.WEEKDAY(date_
→of_birth) customers.WEEKDAY(join_date) customers.YEAR(date_of_birth) customers.
→YEAR(join_date)
session_id
                                                   16
                                                                         141.66
1
                         desktop
             76.813125
                                           20.91
                                                                              3
                                                   0.295458
                                                                         (continues on next/page)
                    1229.01
                                              1
8_
                                                           Chapter 1. 5 Minute Quick Start
            2
                                                    2014
                                                                     1
                                    1
```

		(continued from previous page)
2 5 mobile	10	135.25
→ 74.696000 → 5	9.32 -0.160550	5 45.893591
→ 746.96	1	13.093391
→ 2 2014	60091	
→ 1 → 2	1 2014	u
→ 2 → 1	2014	1
→ 1		<u>.</u>
→1 → 3	mobile 79	149.02
3 80.375443	79	7.55
→ 5		5
-0.025941	44.095630	1.7
	28 7	17 5 .
5	1984	5
⇒ 2010		
3 4 mobile → 88.600000	15 8.70	147.73
⇒ 88.600000 ⇒ 5	-0.324012	46.240016
→ 1329.00	1	1
→ 2 2014	60091	u u
→ 1 → 2	1 2014	u
→ 1	2011	1
→ 1		
→1 → 3	mobile 109	149.95
3 80.070459	109	5.73
		5
-0.036348	45.068765	
	15 4	8 <u> </u>
	2006	1
→2011		
4 1 mobile	25 6.29	129.00
→ 5	0.234349	40.187205
→ 1613.93	1	1
→ 2 2014 → 1	60091 1	L.
→ 1 → 2	2014	
→ 1		1
→ 1 8	mobile	u .
⇒1 ⇒ 3	mobile 126	139.43
→ 71.631905		5.81
4	40, 440,050	5
→ 0.019698 → 9025.62	40.442059	17
→ 7	4	0 _
→ 6	1994	□
→2011 5 4 mobile	11	139.20
→ 70.638182	7.43	5
→ 5	0.336381	48.918663
→ 777.02 → 2 2014	1 60091	1 (continues on next page)
1	1	
1.4. Change target entity	2014	9
→ 1 → 1		ı .
→ 1 8	mobile	-

CHAPTER

TWO

WHAT'S NEXT?

- Learn about Representing Data with EntitySets
- Apply automated feature engineering with Deep Feature Synthesis
- Explore runnable demos based on real world use cases
- Can't find what you're looking for? Ask for *Help*

CHAPTER

THREE

TABLE OF CONTENTS

3.1 Install

Featuretools is available for Python 3.6, 3.7, and 3.8. The recommended way to install Featuretools is using pip or conda:

python -m pip install featuretools

or from the Conda-forge channel on anaconda.org:

conda install -c conda-forge featuretools

3.1.1 Add-ons

You can install add-ons individually or all at once by running:

python -m pip install featuretools[complete]

Update checker: Receive automatic notifications of new Featuretools releases:

python -m pip install featuretools[update_checker]

TSFresh Primitives: Use 60+ primitives from tsfresh in Featuretools:

python -m pip install featuretools[tsfresh]

Categorical Encoding: Encode categorical data for integration into Featuretools/machine learning workflows:

python -m pip install featuretools[categorical_encoding]

NLP Primitives: Use Natural Language Processing Primitives for data with text in Featuretools:

python -m pip install featuretools[nlp_primitives]

AutoNormalize: Automated creation of normalized EntitySet from denormalized data:

python -m pip install featuretools[autonormalize]

Featuretools Sklearn Transformer: Deep Feature Synthesis as a scikit-learn pipelines transformer

python -m pip install featuretools[sklearn_transformer]

3.1.2 Installing Graphviz

In order to use <code>EntitySet.plot</code> or <code>featuretools.graph_feature()</code> you will need to install the graphviz library.

Conda users:

conda install python-graphviz

Ubuntu:

sudo apt-get install graphviz pip install graphviz

Mac OS:

brew install graphviz
pip install graphviz

Windows:

conda install python-graphviz

3.1.3 Install from Source

To install featuretools from source, clone the repository from github:

git clone https://github.com/FeatureLabs/featuretools.git
cd featuretools
python setup.py install

or use pip locally if you want to install all dependencies as well:

pip install .

You can view the list of all dependencies within the extras_require field of setup.py.

3.1.4 Development

Before making contributing to the codebase, please follow the guidelines here

Virtualenv

We recommend developing in a virtualenv:

mkvirtualenv featuretools

Install development requirements

Run:

make installdeps

Test

Note: In order to the run the featuretools tests you will need to have graphviz installed as described above.

Run featuretools tests:

make test

Before committing make sure to run linting in order to pass CI:

make lint

Some linting errors can be automatically fixed by running the command below:

make lint-fix

Build Documentation

Build the docs with the commands below:

```
cd docs/
# small changes
make html
# rebuild from scatch
make clean html
```

Note: The Featuretools library must be import-able to build the docs.

3.2 Getting Started

For a quick introduction to Featuretools, check out our 5 minute quick start guide.

How to start working with Featuretools; the main concepts:

3.2.1 Representing Data with EntitySets

An EntitySet is a collection of entities and the relationships between them. They are useful for preparing raw, structured datasets for feature engineering. While many functions in Featuretools take entities and relationships as separate arguments, it is recommended to create an EntitySet, so you can more easily manipulate your data as needed.

The Raw Data

Below we have a two tables of data (represented as Pandas DataFrames) related to customer transactions. The first is a merge of transactions, sessions, and customers so that the result looks like something you might see in a log file:

```
In [1]: import featuretools as ft
In [2]: data = ft.demo.load_mock_customer()
In [3]: transactions_df = data["transactions"].merge(data["sessions"]).merge(data[
→ "customers"])
In [4]: transactions_df.sample(10)
Out[4]:
   transaction_id session_id transaction_time product_id amount customer_id
→device session_start zip_code
                               join_date date_of_birth
            380 21 2014-01-01 05:14:10 5 57.09
→desktop 2014-01-01 05:02:15 60091 2011-04-08 20:08:14
                                                  2006-08-15
            244 10 2014-01-01 02:34:55
                                                2 116.95
→tablet 2014-01-01 02:31:40 13244 2012-04-15 23:31:04 1986-08-18
                                                4 64.99
            299 6 2014-01-01 01:32:05
                                                                   1
→tablet 2014-01-01 01:23:25 60091 2011-04-17 10:48:33 1994-07-18
            78 4 2014-01-01 00:54:10 1 37.50
→mobile 2014-01-01 00:44:25 60091 2011-04-17 10:48:33 1994-07-18
           457 27 2014-01-01 06:37:35 1 19.16
→mobile 2014-01-01 06:34:20 60091 2011-04-17 10:48:33 1994-07-18
            477 9 2014-01-01 02:30:35
                                                 3 41.70
→desktop 2014-01-01 02:15:25 60091 2011-04-17 10:48:33 1994-07-18
293
            103 4 2014-01-01 00:57:25 5 20.79
→mobile 2014-01-01 00:44:25 60091 2011-04-17 10:48:33 1994-07-18
2.71
            390 22 2014-01-01 05:21:45
                                                 2 54.83
→desktop 2014-01-01 05:21:45 60091 2011-04-08 20:08:14 2006-08-15
                                                 4 121.59
            476 29 2014-01-01 07:24:10
404
→mobile 2014-01-01 07:10:05 60091 2011-04-17 10:48:33 1994-07-18
             90 3 2014-01-01 00:35:45
179
                                                1
                                                     75.73
                                                                   4
→mobile 2014-01-01 00:28:10 60091 2011-04-08 20:08:14 2006-08-15
```

And the second dataframe is a list of products involved in those transactions.

```
In [5]: products_df = data["products"]
In [6]: products_df
Out [6]:
 product_id brand
           1
0
                 B
           2
                 R
1
2
           3
                 В
3
           4
                 В
4
```

Creating an EntitySet

First, we initialize an EntitySet. If you'd like to give it name, you can optionally provide an id to the constructor.

```
In [7]: es = ft.EntitySet(id="customer_data")
```

Adding entities

To get started, we load the transactions dataframe as an entity.

```
In [8]: es = es.entity_from_dataframe(entity_id="transactions",
                                        dataframe=transactions_df,
   . . . :
                                        index="transaction_id",
   . . . :
   . . . :
                                        time_index="transaction_time",
                                        variable_types={"product_id": ft.variable_types.
   . . . :
→Categorical,
                                                          "zip_code": ft.variable_types.
   . . . :
→ZIPCode ))
   . . . :
In [9]: es
Out [9]:
Entityset: customer_data
 Entities:
   transactions [Rows: 500, Columns: 11]
 Relationships:
   No relationships
```

Note: You can also display your entity set structure graphically by calling <code>EntitySet.plot()</code>.

This method loads each column in the dataframe in as a variable. We can see the variables in an entity using the code below.

In the call to entity_from_dataframe, we specified three important parameters

- The index parameter specifies the column that uniquely identifies rows in the dataframe
- The time_index parameter tells Featuretools when the data was created.
- The variable_types parameter indicates that "product_id" should be interpreted as a Categorical variable, even though it just an integer in the underlying data.

Now, we can do that same thing with our products dataframe

With two entities in our entity set, we can add a relationship between them.

Adding a Relationship

We want to relate these two entities by the columns called "product_id" in each entity. Each product has multiple transactions associated with it, so it is called it the **parent entity**, while the transactions entity is known as the **child entity**. When specifying relationships we list the variable in the parent entity first. Note that each *ft.Relationship* must denote a one-to-many relationship rather than a relationship which is one-to-one or many-to-many.

Now, we see the relationship has been added to our entity set.

Creating entity from existing table

When working with raw data, it is common to have sufficient information to justify the creation of new entities. In order to create a new entity and relationship for sessions, we "normalize" the transaction entity.

(continues on next page)

```
In [17]: es
Out[17]:
Entityset: customer_data
  Entities:
    transactions [Rows: 500, Columns: 6]
    products [Rows: 5, Columns: 2]
    sessions [Rows: 35, Columns: 6]
Relationships:
    transactions.product_id -> products.product_id
    transactions.session_id -> sessions.session_id
```

Looking at the output above, we see this method did two operations

- 1. It created a new entity called "sessions" based on the "session_id" and "session_start" variables in "transactions"
- 2. It added a relationship connecting "transactions" and "sessions".

If we look at the variables in transactions and the new sessions entity, we see two more operations that were performed automatically.

```
In [18]: es["transactions"].variables
Out[18]:
[<Variable: transaction_id (dtype = index)>,
<Variable: session_id (dtype = id)>,
<Variable: transaction_time (dtype: datetime_time_index, format: None)>,
<Variable: amount (dtype = numeric)>,
<Variable: date_of_birth (dtype: datetime, format: None)>,
<Variable: product_id (dtype = id)>]
In [19]: es["sessions"].variables
Out[19]:
[<Variable: session_id (dtype = index)>,
<Variable: device (dtype = categorical)>,
<Variable: customer_id (dtype = numeric)>,
 <Variable: zip_code (dtype = zip_code)>,
 <Variable: session_start (dtype: datetime_time_index, format: None)>,
 <Variable: join_date (dtype: datetime, format: None)>]
```

- 1. It removed "device", "customer_id", "zip_code" and "join_date" from "transactions" and created a new variables in the sessions entity. This reduces redundant information as the those properties of a session don't change between transactions.
- 2. It copied and marked "session_start" as a time index variable into the new sessions entity to indicate the beginning of a session. If the base entity has a time index and make_time_index is not set, normalize entity will create a time index for the new entity. In this case it would create a new time index called "first_transactions_time" using the time of the first transaction of each session. If we don't want this time index to be created, we can set make_time_index=False.

If we look at the dataframes, can see what the normalize_entity did to the actual data.

```
In [20]: es["sessions"].df.head(5)
Out [20]:
                                                                      join_date
  session_id
             device customer_id zip_code
                                               session_start
          1 desktop
                      2 13244 2014-01-01 00:00:00 2012-04-15 23:31:04
           2 mobile
                               5
                                   60091 2014-01-01 00:17:20 2010-07-17 05:27:50
2.
3
           3 mobile
                               4 60091 2014-01-01 00:28:10 2011-04-08 20:08:14
          4 mobile
                              1 60091 2014-01-01 00:44:25 2011-04-17 10:48:33
4
5
           5 mobile
                               4 60091 2014-01-01 01:11:30 2011-04-08 20:08:14
```

(continues on next page)

```
In [21]: es["transactions"].df.head(5)
Out [21]:
    transaction_id session_id
                                 transaction_time amount date_of_birth product_id
                    1 2014-01-01 00:00:00 127.64 1986-08-18
298
              298
                            1 2014-01-01 00:01:05 109.48
                2
                                                           1986-08-18
                                                                               2
308
               308
                            1 2014-01-01 00:02:10
                                                  95.06
                                                                               3
                                                           1986-08-18
116
               116
                            1 2014-01-01 00:03:15
                                                   78.92
                                                           1986-08-18
                                                                               4
               371
                            1 2014-01-01 00:04:20 31.54
                                                           1986-08-18
                                                                               3
371
```

To finish preparing this dataset, create a "customers" entity using the same method call.

```
In [22]: es = es.normalize_entity(base_entity_id="sessions",
   . . . . :
                                   new_entity_id="customers",
                                   index="customer id",
   . . . . :
                                   make_time_index="join_date",
                                   additional_variables=["zip_code", "join_date"])
In [23]: es
Out [23]:
Entityset: customer_data
 Entities:
   transactions [Rows: 500, Columns: 6]
   products [Rows: 5, Columns: 2]
   sessions [Rows: 35, Columns: 4]
   customers [Rows: 5, Columns: 3]
  Relationships:
   transactions.product_id -> products.product_id
    transactions.session_id -> sessions.session_id
    sessions.customer_id -> customers.customer_id
```

Using the EntitySet

Finally, we are ready to use this EntitySet with any functionality within Featuretools. For example, let's build a feature matrix for each product in our dataset.

```
In [24]: feature_matrix, feature_defs = ft.dfs(entityset=es,
                                               target_entity="products")
  . . . . :
   . . . . :
In [25]: feature_matrix
Out [25]:
          brand COUNT (transactions) MAX (transactions.amount) MEAN (transactions.
→amount) MIN(transactions.amount) MODE(transactions.session_id) NUM_
→UNIQUE(transactions.session_id) SKEW(transactions.amount) STD(transactions.
→amount) SUM(transactions.amount) MODE(transactions.DAY(date_of_birth)) _
→MODE(transactions.DAY(transaction_time)) MODE(transactions.MONTH(date_of_birth))
→MODE (transactions.MONTH (transaction_time)) MODE (transactions.WEEKDAY (date_of_
→birth)) MODE(transactions.WEEKDAY(transaction_time)) MODE(transactions.YEAR(date_
→of_birth)) MODE(transactions.YEAR(transaction_time)) MODE(transactions.sessions.
→customer id) MODE(transactions.sessions.device) NUM UNIQUE(transactions.DAY(date
→of_birth)) NUM_UNIQUE(transactions.DAY(transaction_time)) NUM_UNIQUE(transactions.
→MONTH(date_of_birth)) NUM_UNIQUE(transactions.MONTH(transaction_time)) NUM_
→UNIQUE(transactions.WEEKDAY(date_of_birth)) NUM_UNIQUE(transactions.
→WEEKDAY(transaction_time)) NUM_UNIQUE(transactions.YEAR(date_of_birth)) NUM_(continues on next page)
→UNIQUE(transactions.YEAR(transaction_time)) NUM_UNIQUE(transactions.sessions.
→customer_id) NUM_UNIQUE(transactions.sessions.device)
```

(continued from previous page) product_id В 149.56 73. →429314 6.84 42.479989 0.125525 7489.79 -desktop В 149.95 76. **→**319891 5.73 0.151934 46.336308 7021.43 ⊶desktop 73. В 148.31 **→**001250 5.89 0.223938 38.871405 7008.12 -desktop 76. В 146.46 (continues on next page) **→**311038 5.81 -0.13207742.492501 \hookrightarrow 1 3.2. Getting Started

```
5
                                               104
                                                                              149.02
                    Α
                                                                                                                76.
→264904
                                         5.91
                                                                                        4
                     34
                                                   0.098248
                                                                                     42.131902
        7931.55
                                                                     18
            1
                                                                         0
             1
                                                                       1994
              2014
-mobile
                                                                        4
                      1
                                                                                       3
                                        1
                                                                                                            4
                                                                                                                     ш
                                                              1
          5
                                                                              1
                           5
                                                                                      3
\hookrightarrow
```

As we can see, the features from DFS use the relational structure of our entity set. Therefore it is important to think carefully about the entities that we create.

Dask and Koalas EntitySets

EntitySets can also be created using Dask dataframes or Koalas dataframes. For more information refer to *Using Dask EntitySets (BETA)* and *Using Koalas EntitySets (BETA)*.

3.2.2 Deep Feature Synthesis

Deep Feature Synthesis (DFS) is an automated method for performing feature engineering on relational and temporal data

Input Data

Deep Feature Synthesis requires structured datasets in order to perform feature engineering. To demonstrate the capabilities of DFS, we will use a mock customer transactions dataset.

Note: Before using DFS, it is recommended that you prepare your data as an *EntitySet*. See *Representing Data* with *EntitySets* to learn how.

```
In [1]: import featuretools as ft
In [2]: es = ft.demo.load_mock_customer(return_entityset=True)
In [3]: es
Out[3]:
Entityset: transactions
   Entities:
     transactions [Rows: 500, Columns: 5]
     products [Rows: 5, Columns: 2]
     sessions [Rows: 35, Columns: 4]
     customers [Rows: 5, Columns: 4]
     Relationships:
     transactions.product_id -> products.product_id
```

(continues on next page)

```
transactions.session_id -> sessions.session_id
sessions.customer_id -> customers.customer_id
```

Once data is prepared as an *EntitySet*, we are ready to automatically generate features for a target entity - e.g. customers.

Running DFS

Typically, without automated feature engineering, a data scientist would write code to aggregate data for a customer, and apply different statistical functions resulting in features quantifying the customer's behavior. In this example, an expert might be interested in features such as: *total number of sessions* or *month the customer signed up*.

These features can be generated by DFS when we specify the target_entity as customers and "count" and "month" as primitives.

```
In [4]: feature_matrix, feature_defs = ft.dfs(entityset=es,
                                                 target_entity="customers",
                                                 agg_primitives=["count"],
                                                 trans_primitives=["month"],
   . . . :
   . . . :
                                                 max_depth=1)
   . . . :
In [5]: feature_matrix
Out [5]:
             zip_code COUNT(sessions) MONTH(date_of_birth) MONTH(join_date)
customer_id
                60091
                                       6
4
                60091
                                       8
                                                              8
                                                                                  4
                60091
                                       8
                                                              7
                                                                                  4
1
3
                13244
                                       6
                                                             11
                                                                                  8
                                       7
2
                13244
                                                              8
```

In the example above, "count" is an **aggregation primitive** because it computes a single value based on many sessions related to one customer. "month" is called a **transform primitive** because it takes one value for a customer transforms it to another.

Note: Feature primitives are a fundamental component to Featuretools. To learn more read Feature primitives.

Creating "Deep Features"

The name Deep Feature Synthesis comes from the algorithm's ability to stack primitives to generate more complex features. Each time we stack a primitive we increase the "depth" of a feature. The max_depth parameter controls the maximum depth of the features returned by DFS. Let us try running DFS with max_depth=2

(continues on next page)

```
Out [7]:
            zip_code ... MODE(transactions.sessions.device)
customer_id
                60091
                                                         mobile
4
                60091
                                                         mobile
1
                60091
                                                         mobile
3
                13244
                                                        desktop
                13244
                                                        desktop
[5 rows x 17 columns]
```

With a depth of 2, a number of features are generated using the supplied primitives. The algorithm to synthesize these definitions is described in this paper. In the returned feature matrix, let us understand one of the depth 2 features

For each customer this feature

- 1. calculates the sum of all transaction amounts per session to get total amount per session,
- 2. then applies the mean to the total amounts across multiple sessions to identify the *average amount spent per session*

We call this feature a "deep feature" with a depth of 2.

Let's look at another depth 2 feature that calculates for every customer the most common hour of the day when they start a session

For each customer this feature calculates

- 1. The hour of the day each of his or her sessions started, then
- 2. uses the statistical function mode to identify the most common hour he or she started a session

Stacking results in features that are more expressive than individual primitives themselves. This enables the automatic creation of complex patterns for machine learning.

Note: You can graphically visualize the lineage of a feature by calling featuretools.graph_feature() on it.

Changing Target Entity

DFS is powerful because we can create a feature matrix for any entity in our dataset. If we switch our target entity to "sessions", we can synthesize features for each session instead of each customer. Now, we can use these features to predict the outcome of a session.

```
In [10]: feature_matrix, feature_defs = ft.dfs(entityset=es,
                                                  target_entity="sessions",
                                                  agg_primitives=["mean", "sum", "mode"],
                                                  trans_primitives=["month", "hour"],
   . . . . :
                                                 max_depth=2)
In [11]: feature_matrix.head(5)
Out [11]:
            customer_id ... customers.MONTH(join_date)
session_id
                       2
2
                       5
                                                         7
3
                       4
                          . . .
4
                       1
                          . . .
                       4 ...
[5 rows x 19 columns]
```

As we can see, DFS will also build deep features based on a parent entity, in this case the customer of a particular session. For example, the feature below calculates the mean transaction amount of the customer of the session.

Improve feature output

To learn about the parameters to change in DFS read Tuning Deep Feature Synthesis.

3.2.3 Feature primitives

Feature primitives are the building blocks of Featuretools. They define individual computations that can be applied to raw datasets to create new features. Because a primitive only constrains the input and output data types, they can be applied across datasets and can stack to create new calculations.

Why primitives?

The space of potential functions that humans use to create a feature is expansive. By breaking common feature engineering calculations down into primitive components, we are able to capture the underlying structure of the features humans create today.

A primitive only constrains the input and output data types. This means they can be used to transfer calculations known in one domain to another. Consider a feature which is often calculated by data scientists for transactional or event logs data: *average time between events*. This feature is incredibly valuable in predicting fraudulent behavior or future customer engagement.

DFS achieves the same feature by stacking two primitives "time_since_previous" and "mean"

```
In [1]: feature_defs = ft.dfs(entityset=es,
                               target_entity="customers",
   . . . :
                               agg_primitives=["mean"],
   . . . :
                                trans_primitives=["time_since_previous"],
   . . . :
                                features_only=True)
   . . . :
In [2]: feature_defs
Out [2]:
[<Feature: zip_code>,
 <Feature: MEAN(transactions.amount)>,
 <Feature: TIME_SINCE_PREVIOUS(join_date)>,
 <Feature: MEAN(sessions.MEAN(transactions.amount))>,
 <Feature: MEAN(sessions.TIME_SINCE_PREVIOUS(session_start))>]
```

Note: When dfs is called with features_only=True, only feature definitions are returned as output. By default this parameter is set to False. This parameter is used quickly inspect the feature definitions before the spending time calculating the feature matrix.

A second advantage of primitives is that they can be used to quickly enumerate many interesting features in a parameterized way. This is used by Deep Feature Synthesis to get several different ways of summarizing the time since the previous event.

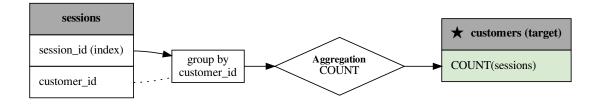
```
In [3]: feature_matrix, feature_defs = ft.dfs(entityset=es,
                                                 target_entity="customers",
   . . . :
                                                 agg_primitives=["mean", "max", "min",
   . . . :
\hookrightarrow "std",
        "skew"],
                                                 trans_primitives=["time_since_previous
   . . . :
"])
   . . . :
In [4]: feature_matrix[["MEAN(sessions.TIME_SINCE_PREVIOUS(session_start))",
                         "MAX (sessions.TIME_SINCE_PREVIOUS (session_start))",
   . . . :
                         "MIN(sessions.TIME_SINCE_PREVIOUS(session_start))",
   . . . :
                         "STD (sessions.TIME_SINCE_PREVIOUS (session_start))",
   . . . :
                          "SKEW(sessions.TIME_SINCE_PREVIOUS(session_start))"]]
Out [4]:
             MEAN(sessions.TIME_SINCE_PREVIOUS(session_start)) MAX(sessions.TIME_
→SINCE_PREVIOUS(session_start)) MIN(sessions.TIME_SINCE_PREVIOUS(session_start)) _
→STD(sessions.TIME_SINCE_PREVIOUS(session_start)) SKEW(sessions.TIME_SINCE_
→PREVIOUS (session_start))
customer_id
                                                                              (continues on next page)
```

				(continued from previo	ous page)
5			1007.500000		
\hookrightarrow	1170.0			715.0	
\hookrightarrow		157.884451			ت .
→ -1.507217					
4			999.375000		<u></u>
\hookrightarrow	1625.0			650.0	<u>.</u>
\hookrightarrow		308.688904			ت .
→ 1.065177					
1			966.875000		ш
\hookrightarrow	1170.0			715.0	u
		171.754341			–
→-0.254557			000 00000		
3	1150		888.333333	650.0	u
\hookrightarrow	1170.0	177 (10010		650.0	
		177.613813			
→ 0.434581			725.833333		
2	075 0		123.833333	F00 0	ш
\hookrightarrow	975.0	104 (20554		520.0	
0 162621		194.638554			
→ 0.162631					

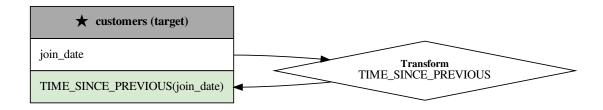
Aggregation vs Transform Primitive

In the example above, we use two types of primitives.

Aggregation primitives: These primitives take related instances as an input and output a single value. They are applied across a parent-child relationship in an entity set. E.g. "count", "sum", "avg_time_between".



Transform primitives: These primitives take one or more variables from an entity as an input and output a new variable for that entity. They are applied to a single entity. E.g. "hour", "time_since_previous", "absolute".



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The above graphs were generated using the *graph_feature* function. These feature lineage graphs help to visually show how primitives were stacked to generate a feature.

For a DataFrame that lists and describes each built-in primitive in Featuretools, call ft.list_primitives(). In addition, a list of all available primitives can be obtained by visiting primitives.featurelabs.com.

```
In [5]: ft.list_primitives().head(5)
Out [5]:
                           type dask_compatible koalas_compatible
                     description
                                          False
   n_most_common aggregation
\rightarrowDetermines the `n` most common elements.
1 num_unique aggregation
                                                             True Determines the
                                          True
→number of distinct values, igno...
2 time_since_first aggregation
                                          False
                                                             False Calculates the
→time elapsed since the first da...
                                          True
              min aggregation
                                                             True Calculates the...
⇒smallest value, ignoring `NaN` ...
4 time_since_last aggregation
                                          False
                                                             False Calculates the.
→time elapsed since the last dat...
```

Defining Custom Primitives

The library of primitives in Featuretools is constantly expanding. Users can define their own primitive using the APIs below. To define a primitive, a user will

- Specify the type of primitive Aggregation or Transform
- Define the input and output data types
- Write a function in python to do the calculation
- Annotate with attributes to constrain how it is applied

Once a primitive is defined, it can stack with existing primitives to generate complex patterns. This enables primitives known to be important for one domain to automatically be transferred to another.

Simple Custom Primitives

Above we created a new transform primitive that can be used with Deep Feature Synthesis using <code>make_trans_primitive</code> and a python function we defined. Additionally, we annotated the input data types that the primitive can be applied to and the data type it returns.

Similarly, we can make a new aggregation primitive using make_agg_primitive.

Because we defined an aggregation primitive, the function takes in a list of values but only returns one.

Now that we've defined two primitives, we can use them with the dfs function as if they were built-in primitives.

```
In [12]: feature_matrix, feature_defs = ft.dfs(entityset=es,
                                                     target_entity="sessions",
   . . . . :
   . . . . :
                                                     agg_primitives=[Maximum],
   . . . . :
                                                     trans_primitives=[Absolute],
                                                     max_depth=2)
   . . . . :
In [13]: feature_matrix[["customers.MAXIMUM(transactions.amount)",
→ "MAXIMUM(transactions.ABSOLUTE(amount))"]].head(5)
Out [13]:
             customers.MAXIMUM(transactions.amount) MAXIMUM(transactions.
→ABSOLUTE (amount))
session_id
1
                                                  146.81
→141.66
2
                                                  149.02
\hookrightarrow 135.25
3
                                                  149.95
→147.73
                                                  139.43
→129.00
                                                  149.95
\hookrightarrow 139.20
```

Word Count Example

Here we define a function, word_count, which counts the number of words in each row of an input and returns a list of the counts.

```
In [14]: def word_count(column):
   . . . . :
              Counts the number of words in each row of the column. Returns a list
   . . . . :
            of the counts for each row.
   . . . . :
             1.1.1
   . . . . :
   . . . . :
             word_counts = []
             for value in column:
   . . . . :
                 words = value.split(None)
                  word_counts.append(len(words))
             return word_counts
   . . . . :
   . . . . :
```

Next, we need to create a custom primitive from the word_count function.

```
In [16]: from featuretools.tests.testing_utils import make_ecommerce_entityset
In [17]: es = make_ecommerce_entityset()
```

Since WordCount is a transform primitive, we need to add it to the list of transform primitives DFS can use when generating features.

```
In [18]: feature_matrix, features = ft.dfs(entityset=es,
                                               target_entity="sessions",
   . . . . :
                                              agg_primitives=["sum", "mean", "std"],
   . . . . :
                                              trans_primitives=[WordCount])
   . . . . :
   . . . . :
In [19]: feature_matrix[["customers.WORD_COUNT(favorite_quote)", "STD(log.WORD_
→COUNT(comments))", "SUM(log.WORD_COUNT(comments))", "MEAN(log.WORD_COUNT(comments))
"]]
Out [19]:
    customers.WORD_COUNT(favorite_quote) STD(log.WORD_COUNT(comments)) SUM(log.WORD_
→COUNT (comments)) MEAN (log.WORD_COUNT (comments))
id
\hookrightarrow
0
                                          9
                                                                   540.436860
               2500
                                                   500
                                          9
                                                                   583.702550
1
               1732
                                                   433
2
                                          9
                                                                          NaN
                246
                                                   246
3
                                          6
                                                                   883.883476
               1256
                                                   628
4
                                          6
                                                                     0.000000
                  9
                                                     3
5
                                         12
                                                                    19.798990
                                                    34
```

By adding some aggregation primitives as well, Deep Feature Synthesis was able to make four new features from one new primitive.

Multiple Input Types

If a primitive requires multiple features as input, input_types has multiple elements, eg [Numeric, Numeric] would mean the primitive requires two Numeric features as input. Below is an example of a primitive that has multiple input features.

(continues on next page)

```
111
   . . . . :
              days = pd.DatetimeIndex(datetime).weekday.values
   . . . . :
              df = pd.DataFrame({'numeric': numeric, 'time': days})
              return df[df['time'] == 6]['numeric'].mean()
In [23]: MeanSunday = make_agg_primitive(function=mean_sunday,
                                             input_types=[Numeric, Datetime],
   . . . . :
                                             return_type=Numeric)
   . . . . :
   . . . . :
In [24]: feature_matrix, features = ft.dfs(entityset=es,
                                              target_entity="sessions",
   . . . . :
                                               agg_primitives=[MeanSunday],
                                              trans_primitives=[],
   . . . . :
                                              max_depth=1)
   . . . . :
In [25]: feature_matrix[["MEAN_SUNDAY(log.value, datetime)", "MEAN_SUNDAY(log.value_2,
→ datetime) "]]
Out [25]:
    MEAN_SUNDAY(log.value, datetime) MEAN_SUNDAY(log.value_2, datetime)
id
0
                                                                           NaN
                                    NaN
1
                                    NaN
                                                                           NaN
2
                                    NaN
                                                                           NaN
3
                                    2.5
                                                                           1.0
4
                                    7.0
                                                                           3.0
5
                                    NaN
                                                                           NaN
```

3.2.4 Variable Types

A Variable is analogous to a column in a table in a relational database. When creating an Entity, Featuretools will attempt to infer the types of variables present. Featuretools also allows for explicitly specifying the variable types when creating the Entity.

It is important that datasets have appropriately defined variable types when using DFS because this will allow the correct primitives to be used to generate new features.

Note: When using Dask Entities, users must explicitly specify the variable types for all columns in the Entity dataframe.

To understand the different variable types in Featuretools, let's first look at a graph of the variables:

```
[1]: from featuretools.variable_types import graph_variable_types
graph_variable_types()
[1]:
```

As we can see, there are multiple variable types and some have subclassed variable types. For example, ZIPCode is variable type that is child of Categorical type which is a child of Discrete type.

Let's explore some of the variable types and understand them in detail.

Discrete

A Discrete variable type can only take certain values. It is a type of data that can be counted, but cannot be measured. If it can be classified into distinct buckets, then it a discrete variable type.

There are 2 sub-variable types of Discrete. These are Categorical, and Ordinal. If the data has a certain ordering, it is of Ordinal type. If it cannot be ordered, then is a Categorical type.

Categorical

A Categorical variable type can take unordered discrete values. It is usually a limited, and fixed number of possible values. Categorical variable types can be represented as strings, or integers.

Some examples of Categorical variable types:

- Gender
- Eye Color
- · Nationality
- · Hair Color
- Spoken Language

Ordinal

A Ordinal variable type can take ordered discrete values. Similar to Categorical, it is usually a limited, and fixed number of possible values. However, these discrete values have a certain order, and the ordering is important to understanding the values. Ordinal variable types can be represented as strings, or integers.

Some examples of Ordinal variable types:

- Educational Background (Elementary, High School, Undergraduate, Graduate)
- Satisfaction Rating ("Not Satisfied", "Satisfied", "Very Satisfied")
- Spicy Level (Hot, Hotter, Hottest)
- Student Grade (A, B, C, D, F)
- Size (small, medium, large)

Categorical SubTypes (CountryCode, Id, SubRegionCode, ZIPCode)

There are also more distinctions within the Categorical variable type. These include CountryCode, Id, SubRegion-Code, and ZIPCode.

It is important to make this distinction because there are certain operations that can be applied, but they don't necessary apply to all Categorical types. For example, there could be a custom primitive that applies to the ZIPCode variable type. It could extract the first 5 digits of a ZIPCode. However, this operation is not valid for all Categorical variable types. Therefore it is approriate to use the ZIPCode variable type.

Datetime

A Datetime is a representation of a date and/or time. Datetime variable types can be represented as strings, or integers. However, they should be in a interpretable format or properly cast before using DFS.

Some examples of Datetime include:

- · transaction time
- flight departure time
- · pickup time

DateOfBirth

A more distinct type of datetime is a DateOfBirth. This is an important distinction because it allows additional primitives to be applied to the data to generate new features. For example, having an DateOfBirth variable type, will allow the Age primitive to be applied during DFS, and lead to a new Numeric feature.

Text

Text is a long-form string, that can be of any length. It is commonly used with NLP operations, such as TF-IDF. Featuretools supports NLP operations with the nlp-primitives add-on.

LatLong

A LatLong represents an ordered pair (Latitude, Longitude) that tells the location on Earth. The order of the tuple is important. LatLongs can be represented as tuple of floating point numbers.

To make a LatLong in a dataframe do the following:

List of Variable Types

We can also get all the variable types as a DataFrame.

```
[3]: from featuretools.variable_types import list_variable_types list_variable_types()

[3]: name type_string \
0 Unknown unknown
1 Discrete discrete
2 Categorical categorical

(continues on next page)
```

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```
3
                                        id
4
              ZIPCode
                                  zip_code
5
         CountryCode
                              country_code
6
        SubRegionCode
                           sub_region_code
7
              Ordinal
                                   ordinal
8
              Boolean
                                   boolean
9
              Numeric
                                   numeric
10
    NumericTimeIndex
                      numeric_time_index
11
                Index
                                     index
12
            Datetime
                                  datetime
13
  DatetimeTimeIndex datetime_time_index
14
         DateOfBirth
                           date_of_birth
15
           TimeIndex
                               time_index
                                timedelta
16
           Timedelta
17
     NaturalLanguage
                        natural language
18
             LatLong
                                 lat_long
19
           IPAddress
                                ip_address
20
            FullName
                                full_name
21
         EmailAddress
                             email_address
22
23
         PhoneNumber
                             phone_number
2.4
             FilePath
                                 file_path
                                          description
Ω
                                                 None
    Superclass representing variables that take on...
1
2
   Represents variables that can take an unordere...
3
   Represents variables that identify another entity
4
   Represents a postal address in the United Stat...
5
   Represents an ISO-3166 standard country code.\...
   Represents an ISO-3166 standard sub-region cod...
7
   Represents variables that take on an ordered d...
8
    Represents variables that take on one of two v...
9
   Represents variables that contain numeric valu...
10
     Represents time index of entity that is numeric
11 Represents variables that uniquely identify an...
12 Represents variables that are points in time\n...
13 Represents time index of entity that is a date...
14
            Represents a date of birth as a datetime
15
                     Represents time index of entity
16 Represents variables that are timedeltas\n\...
17
      Represents variables that are arbitary strings
18 Represents an ordered pair (Latitude, Longitud...
19 Represents a computer network address. Represe...
   Represents a person's full name. May consist o...
20
21
   Represents an email box to which email message...
   Represents a valid web url (with or without ht...
   Represents any valid phone number.\n
                                           Can be...
24 Represents a valid filepath, absolute or relative
```

Defining Custom Variable Types

Users can define their own variable types. For example, to make a custom variable type called Age, run the following code:

```
[4]: from featuretools.variable_types import Variable

class Age(Variable):
    _default_pandas_dtype = float
```

The _default_pandas_dtype specifies the pandas dtype to use to represent the underlying data. A list of pandas dtypes can be found here.

Age can now be used as a variable type when creating an entity. For example, let's create an entity with a column called customer age.

Age can also be used as a variable type to create a custom primitive. For example, let's create a transform primitive that returns a boolean if the age is greater than 100.

```
[6]: from featuretools.variable_types import Boolean
from featuretools.primitives.base import TransformPrimitive

class AgeOver100 (TransformPrimitive):
    name = "age_over_100"
    input_types = [Age]
    return_type = Boolean

def get_function(self):
    def age_over_100(x):
        return x > 100
    return age_over_100
```

This primitive can now be passed to ft.dfs as one of the transform primitives. DFS will generate a feature which uses the custom primitive (AgeOver100) with the custom variable type (Age).

3.2.5 Handling Time

When performing feature engineering with temporal data, carefully selecting the data that is used for any calculation is paramount. By annotating *entities* with a **time index** column and providing a **cutoff time** during feature calculation, Featuretools will automatically filter out any data after the cutoff time before running any calculations.

What is the Time Index?

The time index is the column in the data that specifies when the data in each row became known. For example, let's examine a table of customer transactions:

```
In [1]: import featuretools as ft
In [2]: es = ft.demo.load_mock_customer(return_entityset=True, random_seed=0)
In [3]: es['transactions'].df.head()
Out[3]:
    transaction_id session_id transaction_time amount product_id
298
               298
                            1 2014-01-01 00:00:00 127.64
2.
                 2
                             1 2014-01-01 00:01:05 109.48
                                                                    2.
308
               308
                             1 2014-01-01 00:02:10
                                                     95.06
                                                                    3
                             1 2014-01-01 00:03:15
116
               116
                                                     78.92
                                                                    4
371
                             1 2014-01-01 00:04:20
                                                                    3
               371
                                                     31.54
```

In this table, there is one row for every transaction and a transaction_time column that specifies when the transaction took place. This means that transaction_time is the time index because it indicates when the information in each row became known and available for feature calculations.

However, not every datetime column is a time index. Consider the customers entity:

```
In [4]: es['customers'].df
Out[4]:
   customer_id
                         join_date date_of_birth zip_code
             5 2010-07-17 05:27:50 1984-07-28
                                                     60091
4
             4 2011-04-08 20:08:14
                                      2006-08-15
                                                     60091
1
             1 2011-04-17 10:48:33
                                      1994-07-18
                                                     60091
3
             3 2011-08-13 15:42:34
                                       2003-11-21
                                                     13244
2
             2 2012-04-15 23:31:04
                                       1986-08-18
                                                     13244
```

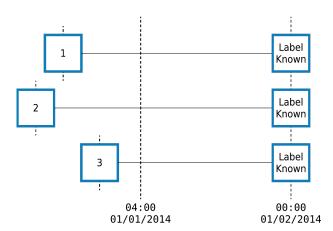
Here, we have two time columns, join_date and date_of_birth. While either column might be useful for making features, the join_date should be used as the time index because it indicates when that customer first became available in the dataset.

Important: The **time index** is defined as the first time that any information from a row can be used. If a cutoff time is specified when calculating features, rows that have a later value for the time index are automatically ignored.

What is the Cutoff Time?

The **cutoff_time** specifies the last point in time that a row's data can be used for a feature calculation. Any data after this point in time will be filtered out before calculating features.

For example, let's consider a dataset of timestamped customer transactions, where we want to predict whether customers 1, 2 and 3 will spend \$500 between 04:00 on January 1 and the end of the day. When building features for this prediction problem, we need to ensure that no data after 04:00 is used in our calculations.



We pass the cutoff time to featuretools.dfs() or featuretools.calculate_feature_matrix() using the cutoff_time argument like this:

```
In [5]: fm, features = ft.dfs(entityset=es,
                            target entity='customers',
  . . . :
                             cutoff_time=pd.Timestamp("2014-1-1 04:00"),
   . . . :
                             instance_ids=[1,2,3],
   . . . :
                             cutoff_time_in_index=True)
   . . . :
In [6]: fm
Out[6]:
                              zip_code COUNT(sessions) MODE(sessions.device) NUM_
→UNIQUE (sessions.device) COUNT (transactions) MAX(transactions.amount)
→MEAN(transactions.amount) MIN(transactions.amount) MODE(transactions.product_id) ...
→NUM_UNIQUE(transactions.product_id) SKEW(transactions.amount) STD(transactions.
→ amount) SUM(transactions.amount) DAY(date_of_birth) DAY(join_date) MONTH(date_
→of birth) MONTH(join date) WEEKDAY(date of birth) WEEKDAY(join date) YEAR(date
→of_birth) YEAR(join_date) MAX(sessions.COUNT(transactions)) MAX(sessions.
→MEAN(transactions.amount)) MAX(sessions.MIN(transactions.amount)) MAX(sessions.
→NUM_UNIQUE(transactions.product_id)) MAX(sessions.SKEW(transactions.amount))
→MAX(sessions.STD(transactions.amount)) MAX(sessions.SUM(transactions.amount)) __
→ MEAN (sessions.COUNT (transactions)) MEAN (sessions.MAX (transactions.amount)) ...
→MEAN(sessions.MEAN(transactions.amount)) MEAN(sessions.MIN(transactions.amount)) ...
→MEAN (sessions.NUM_UNIQUE (transactions.product_id)) MEAN (sessions.SKEW (transactions.
→amount)) MEAN(sessions.STD(transactions.amount)) MEAN(sessions.SUM(transactions.
→amount)) MIN(sessions.COUNT(transactions)) MIN(sessions.MAX(transactions.amount))
→ MIN(sessions.MEAN(transactions.amount)) MIN(sessions.NUM_UNIQUE(transactions.
→product_id)) MIN(sessions.SKEW(transactions.amount)) MIN(sessions.
→STD(transactions.amount)) MIN(sessions.SUM(transactions.amount)) MODE(sessions.
→DAY(session_start)) MODE(sessions.MODE(transactions.product_id)) MODE(sessions.
→MONTH(session_start)) MODE(sessions.WEEKDAY(session_start)) MODE(sessions.
→ YEAR (session_start)) NUM_UNIQUE (sessions.DAY (session_start)) NUM_UNIQUE(mesominentspage)
→MODE(transactions.product_id)) NUM_UNIQUE(sessions.MONTH(session_start)) NUM_
  3.2 K Getting Started UNT (transactions)) SKEW (sessions.MAX (transactions.amount))
→SKEW(sessions.MEAN(transactions.amount)) SKEW(sessions.MIN(transactions.amount))
→SKEW (sessions.NUM_UNIQUE (transactions.product_id)) SKEW (sessions.STD (transactions.
→amount)) SKEW(sessions.SUM(transactions.amount)) STD(sessions.
```

Featuretools Documentation, Release 0.20.0 (continued from previous page) customer_id time ш ш ш \hookrightarrow 2014-01-01 04:00:00 60091 tablet 1 139.23 67 3 74.002836 5.81 4 -0.006928 42.309717 4958.19 18 17 7 6 1994 85.469167_ 2011 25 8.74 0.234349 **→** 5 46. 16.75 _ 1613.93 **→**905665 76.150425 135.0100 6.905 **→** 5 42. -0.126261 12 _ **→**393218 1239.5475 129.00 64.557200 1025. →830975 39.825249 4__ **→**63 1 1 2014 ш 1 __ 1 1.614843 -0.451371 1.45 (continues on next page) -0.233453 1.235445 \hookrightarrow 1.197406

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\hookrightarrow			138.38	5		76.813125	_
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\rightarrow			8.19				ت ت
→	5		(0.618455			7.
	64797		146.3100	941.87		62.7913	.00 _
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<i>2</i> ')	LOTTING STORTOG						39

3.2. Getting Started

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Even though the entityset contains the complete transaction history for each customer, only data with a time index up to and including the cutoff time was used to calculate the features above.

Using a Cutoff Time DataFrame

Oftentimes, the training examples for machine learning will come from different points in time. To specify a unique cutoff time for each row of the resulting feature matrix, we can pass a dataframe which includes one column for the instance id and another column for the corresponding cutoff time. These columns can be in any order, but they must be named properly. The column with the instance ids must either be named <code>instance_id</code> or have the same name as the target entity <code>index</code>. The column with the cutoff time values must either be named <code>time</code> or have the same name as the target entity <code>time_index</code>.

The column names for the instance ids and the cutoff time values should be unambiguous. Passing a dataframe that contains both a column with the same name as the target entity index and a column named instance_id will result in an error. Similarly, if the cutoff time dataframe contains both a column with the same name as the target entity time_index and a column named time an error will be raised.

Note: Only the columns corresponding to the instance ids and the cutoff times are used to calculate features. Any additional columns passed through are appended to the resulting feature matrix. This is typically used to pass through machine learning labels to ensure that they stay aligned with the feature matrix.

```
In [7]: cutoff_times = pd.DataFrame()
In [8]: cutoff_times['customer_id'] = [1, 2, 3, 1]
In [9]: cutoff_times['time'] = pd.to_datetime(['2014-1-1 04:00',
                                    '2014-1-1 05:00'.
                                    '2014-1-1 06:00',
                                    '2014-1-1 08:00'])
  . . . :
In [10]: cutoff_times['label'] = [True, True, False, True]
In [11]: cutoff_times
Out[11]:
                            time label
  customer_id
           1 2014-01-01 04:00:00 True
1
            2 2014-01-01 05:00:00 True
2
            3 2014-01-01 06:00:00 False
            1 2014-01-01 08:00:00
3
In [12]: fm, features = ft.dfs(entityset=es,
                             target_entity='customers',
  . . . . :
                             cutoff_time=cutoff_times,
  . . . . :
                              cutoff_time_in_index=True)
  . . . . :
  . . . . :
In [13]: fm
Out [13]:
                              zip_code COUNT(sessions) MODE(sessions.device) NUM_
→UNIQUE (sessions.device) COUNT (transactions) MAX(transactions.amount) ...
→ MEAN(transactions.amount) MIN(transactions.amount) MODE(transactions.product_id) (continues on next page)
→NUM_UNIQUE(transactions.product_id) SKEW(transactions.amount) STD(transactions.
→amount) SUM(transactions.amount) DAY(date_of_birth) DAY(join_date) MONTH(date
4nof_birth) MONTH(join_date) WEEKDAY(date_of_birth) WEEKDAYChapter3teTable of contents
→of_birth) YEAR(join_date) MAX(sessions.COUNT(transactions)) MAX(sessions.
→ MEAN(transactions.amount)) MAX(sessions.MIN(transactions.amount)) MAX(sessions.
→NUM_UNIQUE(transactions.product_id)) MAX(sessions.SKEW(transactions.amount))
```

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```
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                       -0.233453
                                                                1.235445
\hookrightarrow
                              1.197406
                                                             5.678908
3.2. Getting Started
                    5.027226
                                                         10.426572
```

1.285833

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```
(continued from previous page)
         2014-01-01 05:00:00 13244
                                             5
                                                        desktop
                                                    146.81
                 2
                                  62
  83.149355
                           12.07
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                                 -0.121811
                  5
                                                      38.047944
                            18
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        5155.26
                          0
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                                 16
                                                            96.581000
                            56.46
\hookrightarrow
   5
                             0.295458
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→935920
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                                                      1.959531
                     -0.379092
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                                                        -0.213518_
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                         -0.667256
                 10.919023
                                                     8.543351
                                                             0.0
                17.801322
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   2011
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                                716.9225
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                     0.201588
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42
                                                 Chapter 307 Table of contents
                   22.808351
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\hookrightarrow	5		0.640252		46	
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\hookrightarrow		132.2			72.774140	0 _
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\hookrightarrow		78.59	1.00		40	ш
\hookrightarrow		-0.4761	122		312.745952	ш
\hookrightarrow		1			mobile	
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We can now see that every row of the feature matrix is calculated at the corresponding time in the cutoff time dataframe. Because we calculate each row at a different time, it is possible to have a repeat customer. In this case, we calculated the feature vector for customer 1 at both 04:00 and 08:00.

Training Window

By default, all data up to and including the cutoff time is used. We can restrict the amount of historical data that is selected for calculations using a "training window."

Here's an example of using a two hour training window:

→of_birth) YEAR(join_date) MAX(sessions.COUNT(transactions)) MAX(sessions.
→MEAN(transactions.amount)) MAX(sessions.MIN(transactions.amount)) MAX(sessions.

44

(continued from previous page)

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18.667619

155.604500

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```
customer_id time
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         2014-01-01 04:00:00 60091
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(continued from previous page) 2014-01-01 05:00:00 13244 3 desktop 2 31 146.81 84.051935 12.07 4 5 -0.198611 36.077146 2605.61 18 15 8 0 6 1986 2012 13 96.581000 \hookrightarrow 56.46 5 0.130019 47. 10.3333333 _ \rightarrow 935920 1004.96 84.413538 _ 134.680000 5. 30.116667 **→**000000 -0.036670 36. **→**500062 868.536667 77.304615 118.85 **→**314918 27.839228 634. 1_ ---84 1 2014 1 0.585583 -1.083626 1.659252 1.397956 1.121470_ 0.000000 2.516611 -1.660092 14.342521 10.587085 23.329038 0.000000 203.331699 0.242542 404.04 253.240615 90.35 15 -0.110009109.500185 desktop 2 True \hookrightarrow 3 2014-01-01 06:00:00 13244 desktop 29 1 128.26 66.407586 6.65 1 0.110145 37.130891 13 1925.82 21 11 8 5 2003 91.760000_ 2011 17 91.76 **→** 5 0.531588 36. 9.666667 _ -167220944.85 76.058895 115.586667 3. 39.490000 **→**666667 0.121061 35. 1 _ **→**935950 641.940000 91.76 55.579412 u -0. 1 **→**289466 35.704680 91. 1 1 2014 1 2 1 -0.722109 -1.721498-1.081879 1.56 (continues on next page) \hookrightarrow -1.732051 NaN -1.705607 8.082904 3.2. Getting Started 20.648490 18.557570 45.761028 2.309401 \hookrightarrow

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                                0.906666
                                                                         330.655558
                              384.44
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                           24.61
                                                                                      1.5
                                -0.003438
                                                                          107.128899
                                     1
                                                                     mobile
                                                                                     True
```

We can see that that the counts for the same feature are lower after we shorten the training window:

```
In [16]: fm[["COUNT(transactions)"]]
Out [16]:
                                  COUNT (transactions)
customer_id time
            2014-01-01 04:00:00
                                                    67
1
            2014-01-01 05:00:00
                                                    62
            2014-01-01 06:00:00
3
                                                    44
            2014-01-01 08:00:00
                                                   126
In [17]: window_fm[["COUNT(transactions)"]]
Out[17]:
                                  COUNT (transactions)
customer_id time
            2014-01-01 04:00:00
                                                    27
2
            2014-01-01 05:00:00
                                                    31
3
            2014-01-01 06:00:00
                                                    29
1
            2014-01-01 08:00:00
                                                    47
```

Setting a Last Time Index

The training window in Featuretools limits the amount of past data that can be used while calculating a particular feature vector. A row in the entity is filtered out if the value of its time index is either before or after the training window. This works for entities where a row occurs at a single point in time. However, a row can sometimes exist for a duration.

For example, a customer's session has multiple transactions which can happen at different points in time. If we are trying to count the number of sessions a user has in a given time period, we often want to count all the sessions that had *any* transaction during the training window. To accomplish this, we need to not only know when a session starts, but also when it ends. The last time that an instance appears in the data is stored as the last_time_index of an <code>Entity</code>. We can compare the time index and the last time index of the sessions entity above:

```
In [18]: es['sessions'].df['session_start'].head()
Out[18]:
   2014-01-01 00:00:00
   2014-01-01 00:17:20
    2014-01-01 00:28:10
    2014-01-01 00:44:25
   2014-01-01 01:11:30
Name: session_start, dtype: datetime64[ns]
In [19]: es['sessions'].last_time_index.head()
Out [19]:
   2014-01-01 00:16:15
2
   2014-01-01 00:27:05
3
   2014-01-01 00:43:20
4
   2014-01-01 01:10:25
   2014-01-01 01:22:20
Name: last_time, dtype: datetime64[ns]
```

Featuretools can automatically add last time indexes to every <code>Entity</code> in an <code>Entityset</code> by running <code>EntitySet</code>. add_last_time_indexes(). If a last_time_index has been set, Featuretools will check to see if the last_time_index is after the start of the training window. That, combined with the cutoff time, allows DFS to discover which data is relevant for a given training window.

Excluding data at cutoff times

The <code>cutoff_time</code> is the last point in time where data can be used for feature calculation. If you don't want to use the data at the cutoff time in feature calculation, you can exclude that data by setting <code>include_cutoff_time</code> to <code>False</code> in <code>featuretools.dfs()</code> or:func:<code>featuretools.calculate_feature_matrix</code>. If you set it to <code>True</code> (the default behavior), data from the cutoff time point will be used.

Setting include_cutoff_time to False also impacts how data at the edges of training windows are included or excluded. Take this slice of data as an example:

```
In [20]: df = es['transactions'].df
In [21]: df[df["session_id"] == 1].head()
Out [21]:
    transaction_id session_id transaction_time amount product_id
298
                298
                            1 2014-01-01 00:00:00 127.64
                             1 2014-01-01 00:01:05 109.48
2
                 2.
                                                                     2
308
                             1 2014-01-01 00:02:10
                                                                     3
                308
                                                     95.06
116
                116
                              1 2014-01-01 00:03:15
                                                      78.92
                                                                     4
                                                                     3
371
                371
                              1 2014-01-01 00:04:20
                                                      31.54
```

Looking at the data, transactions occur every 65 seconds. To check how include_cutoff_time effects training windows, we can calculate features at the time of a transaction while using a 65 second training window. This creates a training window with a transaction at both endpoints of the window. For this example, we'll find the sum of all transactions for session id 1 that are in the training window.

With include_cutoff_time=True, the oldest point in the training window (2014-01-01 00:03:15) is excluded and the cutoff time point is included. This means only transaction 371 is in the training window, so the sum of all transaction amounts is 31.54

```
# Case1. include_cutoff_time = True
In [25]: actual = ft.calculate_feature_matrix(
            features=[sum_log],
             entityset=es,
             cutoff_time=cutoff_time,
   . . . . :
             cutoff_time_in_index=True,
   . . . . :
   . . . . :
             training_window='65 seconds',
             include_cutoff_time=True,
   . . . . :
   . . . . : )
   . . . . :
In [26]: actual
Out [26]:
                                  SUM (transactions.amount)
session_id time
            2014-01-01 00:04:20
                                                        31.54
```

Whereas with include_cutoff_time=False, the oldest point in the window is included and the cutoff time point is excluded. So in this case transaction 116 is included and transaction 371 is excluded, and the sum is 78.92

```
# Case2. include_cutoff_time = False
In [27]: actual = ft.calculate_feature_matrix(
             features=[sum_log],
   . . . . :
             entityset=es,
   . . . . :
              cutoff_time=cutoff_time,
   . . . . :
              cutoff_time_in_index=True,
   . . . . :
              training_window='65 seconds',
   . . . . :
   . . . . :
              include_cutoff_time=False,
   . . . . : )
   . . . . :
In [28]: actual
Out [28]:
```

Approximating Features by Rounding Cutoff Times

For each unique cutoff time, Featuretools must perform operations to select the data that's valid for computations. If there are a large number of unique cutoff times relative to the number of instances for which we are calculating features, the time spent filtering data can add up. By reducing the number of unique cutoff times, we minimize the overhead from searching for and extracting data for feature calculations.

One way to decrease the number of unique cutoff times is to round cutoff times to an earlier point in time. An earlier cutoff time is always valid for predictive modeling — it just means we're not using some of the data we could potentially use while calculating that feature. So, we gain computational speed by losing a small amount of information.

To understand when an approximation is useful, consider calculating features for a model to predict fraudulent credit card transactions. In this case, an important feature might be, "the average transaction amount for this card in the past". While this value can change every time there is a new transaction, updating it less frequently might not impact accuracy.

Note: The bank BBVA used approximation when building a predictive model for credit card fraud using Feature-tools. For more details, see the "Real-time deployment considerations" section of the white paper describing the work involved.

The frequency of approximation is controlled using the approximate parameter to featuretools.dfs() or featuretools.calculate_feature_matrix(). For example, the following code would approximate aggregation features at 1 day intervals:

In this computation, features that can be approximated will be calculated at 1 day intervals, while features that cannot be approximated (e.g "what is the destination of this flight?") will be calculated at the exact cutoff time.

Secondary Time Index

It is sometimes the case that information in a dataset is updated or added after a row has been created. This means that certain columns may actually become known after the time index for a row. Rather than drop those columns to avoid leaking information, we can create a secondary time index to indicate when those columns become known.

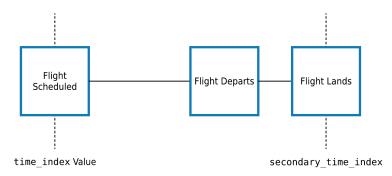
The Flights entityset is a good example of a dataset where column values in a row become known at different times. Each trip is recorded in the trip_logs entity, and has many times associated with it.

```
In [29]: es_flight = ft.demo.load_flight(nrows=100)
Downloading data ...
In [30]: es_flight
Out[30]:
Entityset: Flight Data
```

```
Entities:
   trip_logs [Rows: 100, Columns: 21]
    flights [Rows: 13, Columns: 9]
   airlines [Rows: 1, Columns: 1]
    airports [Rows: 6, Columns: 3]
 Relationships:
   trip_logs.flight_id -> flights.flight_id
    flights.carrier -> airlines.carrier
    flights.dest -> airports.dest
In [31]: es_flight['trip_logs'].df.head(3)
Out [31]:
    trip_log_id
                       flight_id date_scheduled scheduled_dep_time scheduled_arr_
→t i me
                  dep_time
                                     arr_time dep_delay taxi_out taxi_in arr_
→delay scheduled_elapsed_time air_time distance carrier_delay weather_delay _
→national_airspace_delay security_delay late_aircraft_delay canceled diverted
            30 AA-494:RSW->CLT
                                    2016-09-03 2017-01-01 13:14:00 2017-01-01 15:05:
→00 2017-01-01 13:03:00 2017-01-01 14:53:00
                                                 -11.0
                                                            12.0
                                                                     10.0
                                                                                -12.0
            6660000000000
                              88.0
                                        600.0
                                                         0.0
                                                                        0.0
            0.0
                             0.0
                                                  0.0
                                                           0.0
                                                                      0.0
            38 AA-495:ATL->PHX
                                     2016-09-03 2017-01-01 11:30:00 2017-01-01 15:40:
                                                                                  1.0
→00 2017-01-01 11:24:00 2017-01-01 15:41:00
                                                   -6.0
                                                             28.0
                                                                       5.0
                             224.0 1587.0
           150000000000000
                                                        0 0
                                                                        0.0
            0.0
                             0.0
                                                 0.0
                                                            0.0
                                                                     0.0
46
             46 AA-495:CLT->ATL
                                     2016-09-03 2017-01-01 09:25:00 2017-01-01 10:42:
                                                                                 -3.0_
→00 2017-01-01 09:23:00 2017-01-01 10:39:00
                                                  -2.0
                                                            18.0
                                                                    8.0
_
            4620000000000
                              50.0
                                        226.0
                                                         0.0
                                                                       0.0
←
            0.0
                             0.0
                                                  0.0
                                                            0.0
                                                                      0.0
```

For every trip log, the time index is date_scheduled, which is when the airline decided on the scheduled departure and arrival times, as well as what route will be flown. We don't know the rest of the information about the actual departure/arrival times and the details of any delay at this time. However, it is possible to know everything about how a trip went after it has arrived, so we can use that information at any time after the flight lands.

Using a secondary time index, we can indicate to Featuretools which columns in our flight logs are known at the time the flight is scheduled, plus which are known at the time the flight lands.



In Featuretools, when creating the entity, we set the secondary time index to be the arrival time like this:

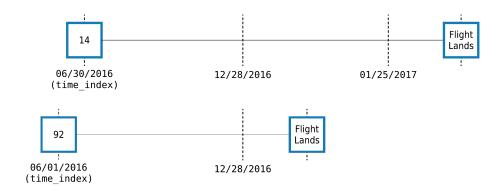
By setting a secondary time index, we can still use the delay information from a row, but only when it becomes known.

Hint: It's often a good idea to use a secondary time index if your entityset has inline labels. If you know when the label would be valid for use, it's possible to automatically create very predictive features using historical labels.

Flight Predictions

Let's make some features at varying times using the flight example described above. Trip 14 is a flight from CLT to PHX on January 31, 2017 and trip 92 is a flight from PIT to DFW on January 1. We can set any cutoff time before the flight is scheduled to depart, emulating how we would make the prediction at that point in time.

We set two cutoff times for trip 14 at two different times: one which is more than a month before the flight and another which is only 5 days before. For trip 92, we'll only set one cutoff time, three days before it is scheduled to leave.



Our cutoff time dataframe looks like this:

```
In [32]: ct_flight = pd.DataFrame()
In [33]: ct_flight['trip_log_id'] = [14, 14, 92]
In [34]: ct_flight['time'] = pd.to_datetime(['2016-12-28',
                                                '2017-1-25',
   . . . . :
                                                '2016-12-28'l)
   . . . . :
   . . . . :
In [35]: ct_flight['label'] = [True, True, False]
In [36]: ct_flight
Out [36]:
   trip_log_id
                      time
                             label
             14 2016-12-28
                              True
```

```
1 14 2017-01-25 True
2 92 2016-12-28 False
```

Now, let's calculate the feature matrix:

```
In [37]: fm, features = ft.dfs(entityset=es_flight,
                               target_entity='trip_logs',
                               cutoff_time=ct_flight,
                               cutoff_time_in_index=True,
                               agg_primitives=["max"],
                               trans_primitives=["month"],)
   . . . . :
In [38]: fm[['flight_id', 'label', 'flights.MAX(trip_logs.arr_delay)',
→'MONTH(scheduled_dep_time)']]
Out[38]:
                              flight_id label flights.MAX(trip_logs.arr_delay) ...
→MONTH(scheduled_dep_time)
trip_log_id time
14
            2016-12-28 AA-494:CLT->PHX
                                                                               NaN
                                           True
                      1
            2017-01-25 AA-494:CLT->PHX
                                           True
                                                                              33.0
                     1
92
            2016-12-28 AA-496:PIT->DFW False
                                                                               NaN
                      1
```

Let's understand the output:

- 1. A row was made for every id-time pair in ct_flight, which is returned as the index of the feature matrix.
- 2. The output was sorted by cutoff time. Because of the sorting, it's often helpful to pass in a label with the cutoff time dataframe so that it will remain sorted in the same fashion as the feature matrix. Any additional columns beyond id and cutoff_time will not be used for making features.
- 3. The column flights.MAX(trip_logs.arr_delay) is not always defined. It can only have any real values when there are historical flights to aggregate. Notice that, for trip 14, there wasn't any historical data when we made the feature a month in advance, but there were flights to aggregate when we shortened it to 5 days. These are powerful features that are often excluded in manual processes because of how hard they are to make.

Creating and Flattening a Feature Tensor

The <code>make_temporal_cutoffs()</code> function generates a series of equally spaced cutoff times from a given set of cutoff times and instance ids.

This function can be paired with DFS to create and flatten a feature tensor rather than making multiple feature matrices at different delays.

The function takes in the following parameters:

- instance ids (list, pd.Series, or np.ndarray): A list of instances.
- cutoffs (list, pd.Series, or np.ndarray): An associated list of cutoff times.
- window_size (str or pandas.DateOffset): The amount of time between each cutoff time in the created time series.
- start (datetime.datetime or pd.Timestamp): The first cutoff time in the created time series.

• num windows (int): The number of cutoff times to create in the created time series.

Only two of the three options window_size, start, and num_windows need to be specified to uniquely determine an equally-spaced set of cutoff times at which to compute each instance.

If your cutoff times are the ones used above:

Then passing in window_size='1h' and num_windows=2 makes one row an hour over the last two hours to produce the following new dataframe. The result can be directly passed into DFS to make features at the different time points.

```
In [40]: temporal_cutoffs = ft.make_temporal_cutoffs(cutoff_times['customer_id'],
                                                      cutoff_times['time'],
                                                      window_size='1h',
   . . . . :
                                                      num_windows=2)
   . . . . :
   . . . . :
In [41]: temporal_cutoffs
Out [41]:
                 time instance_id
0 2014-01-01 03:00:00
1 2014-01-01 04:00:00
2 2014-01-01 04:00:00
3 2014-01-01 05:00:00
4 2014-01-01 05:00:00
5 2014-01-01 06:00:00
6 2014-01-01 07:00:00
                                 1
7 2014-01-01 08:00:00
In [42]: fm, features = ft.dfs(entityset=es,
                               target_entity='customers',
   . . . . :
                               cutoff_time=temporal_cutoffs,
   . . . . :
                               cutoff_time_in_index=True)
   . . . . :
   . . . . :
In [43]: fm
Out [43]:
                                zip_code COUNT(sessions) MODE(sessions.device) NUM_
\rightarrow UNIQUE (sessions.device) COUNT (transactions) MAX (transactions.amount) _
→MEAN(transactions.amount) MIN(transactions.amount) MODE(transactions.product_id) _
→NUM_UNIQUE(transactions.product_id) SKEW(transactions.amount) STD(transactions.
→amount) SUM(transactions.amount) DAY(date_of_birth) DAY(join_date) MONTH(date_
→of_birth) MONTH(join_date) WEEKDAY(date_of_birth) WEEKDAY(join_date) YEAR(date_
→of_birth) YEAR(join_date) MAX(sessions.COUNT(transactions)) MAX(sessions.
→ MEAN(transactions.amount)) MAX(sessions.MIN(transactions.amount)) MAX(sessions.
→NUM_UNIQUE(transactions.product_id)) MAX(sessions.SKEW(transactions.amount)) _
→MAX(sessions.STD(transactions.amount)) MAX(sessions.SUM(transactions.amount))
→ MEAN (sessions.COUNT (transactions)) MEAN (sessions.MAX (transactions.amount))
→ MEAN (sessions.MEAN (transactions.amount)) MEAN (sessions.MIN (transactions.amount))
→MEAN(sessions.NUM_UNIQUE(transactions.product_id)) MEAN(sessions.SKEW(transactions.
→amount)) MEAN(sessions.STD(transactions.amount)) MEAN(sessions.SUM(transactions.
           MIN (sessions.COUNT (transactions)) MIN (sessions.MAX (transactions.amount) page)
→ MIN(sessions.MEAN(transactions.amount)) MIN(sessions.NUM_UNIQUE(transactions.
                MIN(sessions.SKEW(transactions.amount)) MIN(sessions.
3.2. Getting Started

STD (transactions.amount)) MIN (sessions.SUM(transactions.amount)) MODE (sessions.
                                                                                       53
→DAY(session_start)) MODE(sessions.MODE(transactions.product_id)) MODE(sessions.
```

→MONTH(session_start)) MODE(sessions.WEEKDAY(session_start)) MODE(sessions.

→ YEAR (session_start)) NUM_UNIQUE (sessions.DAY (session_start)) NUM_UNIQUE (sessions.

Featuretools Documentation, Release 0.20.0 (continued from previous page) customer_id time ш ш \hookrightarrow 2014-01-01 03:00:00 60091 1 desktop 55 3 139.23 71.501091 5.81 1 0.140387 42.769602 3932.56 18 17 7 1994 84.440000_ 2011 25 8.74 **→** 5 0.234349 46. 18.3333333 _ **→**905665 1613.93 73.044178 _ 133.650000 6.946667 **→** 5 0.108644 43. 15 _ **→**249208 1310.853333 129.00 64.557200 1052. **→**134754 40.187205 1_ **→**03 1 1 2014 ш 1 __ 1 1.732051 0.782152 1.552 (continues on next page) 1.173675 0.763052 \hookrightarrow

340.791792

(continued from previous page) 2014-01-01 04:00:00 60091 tablet 3 67 139.23 74.002836 5.81 4 5 -0.006928 42.309717 17 18 7 4958.19 0 6 1994 85.469167 2011 25 \hookrightarrow 8.74 \hookrightarrow 5 0.234349 46. 16.750000 _ **→**905665 1613.93 76.150425 135.010000 6.905000 **→** 5 -0.126261 42. 1239.547500 64.557200 -0. 129.00 ---830975 39.825249 1025. **→**63 4_ 1 2014 1 1.614843 -0.451371-0.233453 1.452325 0.0 1.235445 5.678908 1.197406 5.027226 10.426572 0.0 1.285833 271.917637 0.500353 540.04 304.601700 27.62 20 -0.505043 169.572874 tablet 3 \hookrightarrow desktop 2 2014-01-01 04:00:00 13244 2 49 146.81 84.700000 12.07 4 -0.134786 39.289512 4150.30 18 15 8 1986 0 96.581000 2012 16 56.46 **→** 5 0.295458 47. 12.250000 -9359201320.64 85.197948 _ 142.322500 26.310000 **→** 5 0.011293 39. →315685 1037.575000 8 _ 76.813125 -0. 138.38 634. **→**455197 27.839228 2_ **⇔**84 1 1 2014 3 -0.169238 0.459305 1.81 (continues on next page) 0.651941 \hookrightarrow -0.966834 -0.823347 3.862210 3.2. Getting Started 3.470527 8.983533 20.424007 0.0 \hookrightarrow

> 0.324809 569.29

```
(continued from previous page)
          2014-01-01 05:00:00 13244
                                                5
                                                            desktop
                                                       146.81
                   2
                                    62
  83.149355
                             12.07
                                                          4
                   5
                                   -0.121811
                                                          38.047944
                                                          8
                              18
                                    15
         5155.26
                            0
                                             6
                                                             1986
        4
   2012
                                   16
                                                               96.581000
\hookrightarrow
                              56.46
    5
                                0.295458
                                                                   47.
                                                               12.400000 _
→935920
                                  1320.64
                                                               83.619281
                         137.628000
                          25.412000
→ 5
                                                                     38.
                                 -0.053949
                               1031.052000
\hookrightarrow 197555
                                                             76.813125
-0.
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→ 455197

                                27.839228
                                                                     634.
<u>~84</u>
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                                                         1.959531
                      -0.379092
                      1.082192
                                                            -0.213518
                                0.0
                                                          3.361547
                          -0.667256
                   10.919023
                                                        8.543351
                                                                 0.0
                 17.801322
                                                         266.912832
                        0.316873
                       688.14
                                                       418.096407
                                                                   25
                     127.06
                         -0.269747
                                                          190.987775
                                                      desktop
\hookrightarrow
                                                           desktop
3
         2014-01-01 05:00:00 13244
                                   32
              2
                                                       146.31
    58.960000
                             6.65
                                                          1
_
                               0.637074
                                                          41.199361
                   5
                                    13
         1886.72
                              21
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    8
                                                             2003
                                            5
                                                               62.791333
    2011
                                   17
                               8.19
→ 5
                                  0.618455
                                                                   47.
                                                               16.000000
→264797
                                   944.85
                                                               59.185373 _
                         136.525000
                          7.420000
→ 5
                                  0.575022
                                                                     41.
                                                                     15 _
→716008
                                 943.360000
                                                             55.579412 0.
                            126.74
                                                                     941.
→531588
                                36.167220
                                                                      1_
<del>~</del>87
                                1
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                            NaN
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                           NaN
\hookrightarrow
                                 NaN
56
                                                    Chapter 395 Table of contents
                   13.838080
                  1.088944
                                                                 0.0
```

273.05

2.107178

118.370745

493.437492

(continued from previous page) 2014-01-01 06:00:00 13244 desktop 146.31 2 44 65.174773 6.65 1 5 0.318315 40.349758 21 11 2867.69 13 4 5 2003 8 91.760000 2011 91.76 \hookrightarrow 5 0.618455 47. 11.000000 _ **→**264797 944.85 72.742004 123.267500 31.665000 39. **→** 4 0.286859 716.922500 55.579412 -0. 91.76 91. 35.704680 **→**289466 **→**76 1_ 1 2014 1.874170 -1.330938 0.201588 -2.0 1.722323 7.118052 -1.977878 22.808351 16.540737 40.508892 417.557763 0.500999 493.07 290.968018 16 126.66 0.860577 119.136697 desktop \hookrightarrow tablet 2014-01-01 07:00:00 60091 1 3 110 139.43 69.141182 5.81 4 41.018896 0.149908 17 7 7605.53 18 0 1994 85.469167_ 2011 25 26.36 **→** 5 0.640252 46. 15.714286 **→**905665 1613.93 70.491070 _ 133.122857 9.567143 **→** 5 0.080330 40. 12 _ **→**060203 1086.504286 50.623125 -0. 118.90 →830975 809. 30.450261 1_ 1 1 2014 1 1 1.927658 -1.277394 2.55 (continues on next page) -0.282093 \hookrightarrow -0.755846 1.377768 4.386125 3.2. Getting Started 7.441648 13.123365 7.470707 0.0 \hookrightarrow

0.471955

931.86

```
2014-01-01 08:00:00
                                       60091
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                                                                                  mobile
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     71.631905
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                                                                             -0.780493
                                                                             2.440005
                             -0.424949
                                                                                      -0.312355_
                                             0.0
                                      0.778170
                                                                              4.062019
                            7.322191
                                                                         13.759314
                        6.954507
                                                                                        0.0
                                                                             279.510713
                                 0.589386
                              1057.97
                                                                         582.193117
                             78.59
                                                                                          40
                                 -0.476122
                                                                              312.745952
                                       1
                                                                         mobile
                                     1
                                                                                     3
```

3.3 Guides

Guides on more advanced Featuretools functionality

3.3.1 Tuning Deep Feature Synthesis

There are several parameters that can be tuned to change the output of DFS.

```
In [1]: import featuretools as ft
In [2]: es = ft.demo.load_mock_customer(return_entityset=True)
In [3]: es
Out[3]:
Entityset: transactions
Entities:
    transactions [Rows: 500, Columns: 5]
    products [Rows: 5, Columns: 2]
```

```
sessions [Rows: 35, Columns: 4]
customers [Rows: 5, Columns: 4]
Relationships:
  transactions.product_id -> products.product_id
  transactions.session_id -> sessions.session_id
  sessions.customer_id -> customers.customer_id
```

Using "Seed Features"

Seed features are manually defined, problem specific, features a user provides to DFS. Deep Feature Synthesis will then automatically stack new features on top of these features when it can.

By using seed features, we can include domain specific knowledge in feature engineering automation.

```
In [4]: expensive_purchase = ft.Feature(es["transactions"]["amount"]) > 125
In [5]: feature_matrix, feature_defs = ft.dfs(entityset=es,
                                                 target_entity="customers",
   . . . :
                                                 agg_primitives=["percent_true"],
   . . . :
                                                 seed_features=[expensive_purchase])
   . . . :
   . . . :
In [6]: feature_matrix[['PERCENT_TRUE(transactions.amount > 125)']]
Out[6]:
             PERCENT_TRUE(transactions.amount > 125)
customer_id
                                               0.227848
5
4
                                               0.220183
                                               0.119048
1
3
                                               0.182796
2
                                               0.129032
```

We can now see that PERCENT_TRUE was automatically applied to this boolean variable.

Add "interesting" values to variables

Sometimes we want to create features that are conditioned on a second value before we calculate. We call this extra filter a "where clause".

By default, where clauses are built using the interesting values of a variable.

```
In [7]: es["sessions"]["device"].interesting_values = ["desktop", "mobile", "tablet"]
```

We then specify the aggregation primitive to make where clauses for using where_primitives

(continues on next page)

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```
In [9]: feature_matrix
Out[9]:
            zip_code AVG_TIME_BETWEEN(sessions.session_start) COUNT(sessions) AVG_
→TIME_BETWEEN(transactions.transaction_time) COUNT(transactions) AVG_TIME_
→BETWEEN(sessions.session_start WHERE device = mobile) AVG_TIME_BETWEEN(sessions.
→session_start WHERE device = tablet) AVG_TIME_BETWEEN(sessions.session_start WHERE_
→device = desktop) COUNT(sessions WHERE device = mobile) COUNT(sessions WHERE_
→device = tablet) COUNT(sessions WHERE device = desktop) AVG_TIME_
{\scriptstyle \leftarrow} {\tt BETWEEN} \, (\texttt{transactions.session\_start}) \quad {\tt AVG\_TIME\_BETWEEN} \, (\texttt{transactions.session\_start})
→sessions.session_start WHERE sessions.device = desktop) AVG_TIME_
→BETWEEN(transactions.sessions.session_start WHERE sessions.device = tablet) AVG_
→TIME_BETWEEN(transactions.sessions.session_start WHERE sessions.device = mobile) _
→AVG_TIME_BETWEEN(transactions.transaction_time WHERE sessions.device = desktop)
→AVG_TIME_BETWEEN(transactions.transaction_time_WHERE sessions.device = tablet) AVG_
→TIME_BETWEEN(transactions.transaction_time WHERE sessions.device = mobile) ...
→COUNT(transactions WHERE sessions.device = desktop) COUNT(transactions WHERE_
→sessions.device = tablet) COUNT(transactions WHERE sessions.device = mobile)
customer_id
5
                60091
                                                      5577.000000
                                    363.333333
                                                                   79
                     13942.500000
         NaN
                                                                           9685.0
                                               3
                                                                                        1
                                         2
                                                                                      357.
→500000
                                                        345.892857
                                                             0.000000
                                                              796.714286
                                                                376.071429
                                                              65.000000
                                                        809.714286
                                                            29
                           14
                                                                                   36
                60091
                                                      2516.428571
                                    168.518519
                                                                  109
                      3336.666667
                                                                           4127.5
         NaN
                                                                                          ш
                                               4
                                                                                        1
                                                                                          ш
                                         3
                                                                                      163.
→101852
                                                        223.108108
                                                             0.000000
                                                              192.500000
                                                                238.918919
\hookrightarrow
                                                              65,000000
                                                        206.250000
                                                                             (continues on next page)
                                                             38
                           18
```

				(Collullued II)	
1		60091		3305.714286	8
\hookrightarrow			192.920000	126	
,		11570.00000		120	_
	0007 F	11370.00000	0	7150 0	–
\hookrightarrow	8807.5		_	7150.0	_ u
\hookrightarrow			3		3 _
\hookrightarrow			2		185.
→ 120	000			275.000000	<u>.</u>
\hookrightarrow				419.404762	_
\hookrightarrow				420.727273	
,				302.500000	ш
				442.619048	
\hookrightarrow					—
\hookrightarrow				438.454545	ш.
\hookrightarrow				27	ш
\hookrightarrow		43			56
3		13244		5096.000000	6
\hookrightarrow			287.554348	93	
→		Nai			_
	NaN	iva.	LV	4745.0	
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\hookrightarrow			1		1 _
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→ 956	5522			233.360656	Li Company
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			3	44.5.55550	3ZU.
⇔ 054	1348			417.575758	ш
\hookrightarrow				197.407407	<u>.</u>
\hookrightarrow				56.333333	<u>.</u>
\hookrightarrow				435.303030	_
\hookrightarrow				226.296296	
, →				82.333333	ш
				34	_
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\hookrightarrow		28			31

Now, we have several new potentially useful features. For example, the two features below tell us *how many sessions* a customer completed on a tablet, and the time between those sessions.

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\hookrightarrow	8807.5		
3		1	ت
→	NaN		
2	5330.0	Z	_
\hookrightarrow	3330.0		

We can see that customer who only had 0 or 1 sessions on a tablet, had NaN values for average time between such sessions.

Encoding categorical features

Machine learning algorithms typically expect all numeric data. When Deep Feature Synthesis generates categorical features, we need to encode them.

```
In [11]: feature_matrix, feature_defs = ft.dfs(entityset=es,
                                                   target_entity="customers",
                                                   agg_primitives=["mode"],
                                                   max_depth=1)
   . . . . :
   . . . . :
In [12]: feature_matrix
Out [12]:
             zip_code MODE(sessions.device) DAY(date_of_birth) DAY(join_date) ___
→MONTH(date_of_birth) MONTH(join_date) WEEKDAY(date_of_birth) WEEKDAY(join_date)
→ YEAR (date_of_birth) YEAR (join_date)
customer_id
                60091
5
                                                                                  17
                                       mobile
                                                                 28
                7
                                                             5
                                                                                   5
           1984
                              2010
4
                60091
                                       mobile
                                                                 15
                                                                                   8
                8
                                   4
                                                             1
                                                                                   4
           2006
                              2011
                                                                                  17
                60091
                                       mobile
                                                                 18
                7
                                                             0
                                   4
                                                                                   6
           1994
                              2011
                                                                                  13
                13244
                                     desktop
                                                                 21
                                   8
                                                              4
               11
                                                                                            ш
           2003
                              2011
                                                                                  15
2
                13244
                                     desktop
                                                                 18
                                                             0
                8
                                   4
                                                                                   6
                              2012
           1986
```

This feature matrix contains 2 categorical variables, <code>zip_code</code> and <code>MODE</code> (<code>sessions.device</code>). We can use the feature matrix and feature definitions to encode these categorical values. Featuretools offers functionality to apply one hot encoding to the output of DFS.

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The returned feature matrix is now all numeric. Additionally, we get a new set of feature definitions that contain the encoded values.

```
In [15]: print(features_enc)
[<Feature: zip_code = 60091>, <Feature: zip_code = 13244>, <Feature: zip_code is_
→unknown>, <Feature: MODE(sessions.device) = mobile>, <Feature: MODE(sessions.
→device) = desktop>, <Feature: MODE(sessions.device) is unknown>, <Feature: DAY(date_
→of_birth) = 18>, <Feature: DAY(date_of_birth) = 28>, <Feature: DAY(date_of_birth) = ...
→21>, <Feature: DAY(date_of_birth) = 15>, <Feature: DAY(date_of_birth) is unknown>,
→ <Feature: DAY(join_date) = 17>, <Feature: DAY(join_date) = 15>, <Feature: DAY(join_
→date) = 13>, <Feature: DAY(join_date) = 8>, <Feature: DAY(join_date) is unknown>,
→ <Feature: MONTH(date_of_birth) = 8>, <Feature: MONTH(date_of_birth) = 7>, <Feature:
→MONTH(date_of_birth) = 11>, <Feature: MONTH(date_of_birth) is unknown>, <Feature:...
→MONTH(join_date) = 4>, <Feature: MONTH(join_date) = 8>, <Feature: MONTH(join_date)_
→= 7>, <Feature: MONTH(join_date) is unknown>, <Feature: WEEKDAY(date_of_birth) = 0>,
→ <Feature: WEEKDAY(date_of_birth) = 5>, <Feature: WEEKDAY(date_of_birth) = 4>,
→ <Feature: WEEKDAY(date_of_birth) = 1>, <Feature: WEEKDAY(date_of_birth) is unknown>,
→ <Feature: WEEKDAY(join_date) = 6>, <Feature: WEEKDAY(join_date) = 5>, <Feature:
→WEEKDAY(join_date) = 4>, <Feature: WEEKDAY(join_date) is unknown>, <Feature:
→YEAR(date_of_birth) = 2006>, <Feature: YEAR(date_of_birth) = 2003>, <Feature:
→YEAR(date_of_birth) = 1994>, <Feature: YEAR(date_of_birth) = 1986>, <Feature:
→YEAR(date_of_birth) = 1984>, <Feature: YEAR(date_of_birth) is unknown>, <Feature:
→YEAR(join_date) = 2011>, <Feature: YEAR(join_date) = 2012>, <Feature: YEAR(join_
→date) = 2010>, <Feature: YEAR(join_date) is unknown>]
```

These features can be used to calculate the same encoded values on new data. For more information on feature engineering in production, read *Deployment*.

3.3.2 Specifying Primitive Options

By default, DFS will apply primitives across all entities and columns. This behavior can be altered through a few different parameters. Entities and variables can be optionally ignored or included for an entire DFS run or on a per-primitive basis, enabling greater control over features and less run time overhead.

```
agg_primitives=['mode'],
   . . . :
                                                trans_primitives=['weekday'])
   . . . :
   . . . :
In [4]: features_list
Out [4]:
[<Feature: cohort>,
<Feature: age>,
<Feature: région_id>,
<Feature: loves_ice_cream>,
<Feature: cancel_reason>,
<Feature: engagement_level>,
<Feature: MODE(sessions.device_name)>,
<Feature: MODE(sessions.device_type)>,
<Feature: MODE(log.countrycode)>,
<Feature: MODE(log.priority_level)>,
<Feature: MODE(log.product_id)>,
 <Feature: MODE(log.subregioncode)>,
 <Feature: MODE(log.zipcode)>,
 <Feature: WEEKDAY (cancel_date) >,
 <Feature: WEEKDAY(date_of_birth)>,
 <Feature: WEEKDAY(signup_date)>,
<Feature: WEEKDAY(upgrade_date)>,
<Feature: cohorts.cohort_name>,
<Feature: régions.language>,
<Feature: MODE(sessions.MODE(log.countrycode))>,
<Feature: MODE(sessions.MODE(log.priority_level))>,
<Feature: MODE(sessions.MODE(log.product id))>,
<Feature: MODE(sessions.MODE(log.subregioncode))>,
<Feature: MODE(sessions.MODE(log.zipcode))>,
<Feature: MODE(log.sessions.customer_id)>,
 <Feature: MODE(log.sessions.device_name)>,
 <Feature: MODE(log.sessions.device_type)>,
 <Feature: cohorts.MODE(customers.cancel_reason)>,
 <Feature: cohorts.MODE(customers.engagement_level)>,
<Feature: cohorts.MODE(customers.région_id)>,
<Feature: cohorts.MODE(sessions.device_name)>,
<Feature: cohorts.MODE(sessions.device_type)>,
<Feature: cohorts.MODE(log.countrycode)>,
<Feature: cohorts.MODE(log.priority_level)>,
<Feature: cohorts.MODE(log.product id)>,
<Feature: cohorts.MODE(log.subregioncode)>,
<Feature: cohorts.MODE(log.zipcode)>,
<Feature: cohorts.WEEKDAY(cohort_end)>,
 <Feature: régions.MODE(customers.cancel_reason)>,
 <Feature: régions.MODE(customers.cohort)>,
 <Feature: régions.MODE(customers.engagement_level)>,
 <Feature: régions.MODE(sessions.device name)>,
<Feature: régions.MODE(sessions.device_type)>,
<Feature: régions.MODE(log.countrycode)>,
<Feature: régions.MODE(log.priority_level)>,
<Feature: régions.MODE(log.product_id)>,
<Feature: régions.MODE(log.subregioncode)>,
 <Feature: régions.MODE(log.zipcode)>1
```

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Specifying Options for an Entire Run

The ignore_entities and ignore_variables parameters of DFS control entities and variables (columns) that should be ignored for all primitives. This is useful for ignoring columns or entities that don't relate to the problem or otherwise shouldn't be included in the DFS run.

```
# ignore the 'log' and 'cohorts' entities entirely
# ignore the 'date_of_birth' variable in 'customers' and the 'device_name' variable_
→in 'sessions'
In [5]: feature_matrix, features_list = ft.dfs(entityset=es,
                                                 target_entity='customers',
   . . . :
                                                 agg_primitives=['mode'],
   . . . :
                                                 trans_primitives=['weekday'],
   . . . :
                                                 ignore_entities=['log', 'cohorts'],
   . . . :
                                                 ignore_variables={
                                                     'sessions': ['device_name'],
                                                     'customers': ['date_of_birth']})
In [6]: features_list
Out[6]:
[<Feature: cohort>,
<Feature: age>,
<Feature: région_id>,
<Feature: loves_ice_cream>,
<Feature: cancel_reason>,
 <Feature: engagement_level>,
 <Feature: MODE(sessions.device_type)>,
 <Feature: WEEKDAY (cancel_date) >,
 <Feature: WEEKDAY(signup_date)>,
 <Feature: WEEKDAY(upgrade_date)>,
 <Feature: régions.language>,
 <Feature: régions.MODE(customers.cancel_reason)>,
 <Feature: régions.MODE(customers.cohort)>,
 <Feature: régions.MODE(customers.engagement level)>,
 <Feature: régions.MODE(sessions.device_type)>]
```

DFS completely ignores the 'log' and 'cohorts' entities when creating features. It also ignores the variables 'device_name' and 'date_of_birth' in 'sessions' and 'customers' respectively. However, both of these options can be overridden by individual primitive options in the primitive options parameter.

Specifying for Individual Primitives

Options for individual primitives or groups of primitives are set by the primitive_options parameter of DFS. This parameter maps any desired options to specific primitives. In the case of conflicting options, options set at this level will override options set at the entire DFS run level, and the include options will always take priority over their ignore counterparts. Using the string primitive name or the primitive type will apply the options to all primitives of the same name. You can also set options for a specific instance of a primitive by using the primitive instance as a key in the primitive_options dictionary. Note, however, that specifying options for a specific instance will result in that instance ignoring any options set for the generic primitive through options with the primitive name or class as the key.

Specifying Entities for Individual Primitives

Which entities to include/ignore can also be specified for a single primitive or a group of primitives. Entities can be ignored using the ignore_entities option in primitive_options, while entities to explicitly include are set by the include_entities option. When include_entities is given, all entities not listed are ignored by the primitive. No variables from any excluded entity will be used to generate features with the given primitive.

```
# ignore the 'cohorts' and 'log' entities, but only for the primitive 'mode'
# include only the 'customers' entity for the primitives 'weekday' and 'day'
In [7]: feature_matrix, features_list = ft.dfs(entityset=es,
                                                target_entity='customers',
                                                agg_primitives=['mode'],
   . . . :
                                                trans_primitives=['weekday', 'day'],
   . . . :
                                                primitive_options={
  . . . :
                                                    'mode': {'ignore_entities': [
   . . . :
('weekday', 'day'): {'include_
→entities': ['customers']}
   . . . :
                                                })
In [8]: features_list
Out[8]:
[<Feature: cohort>,
<Feature: age>,
<Feature: région_id>,
<Feature: loves_ice_cream>,
<Feature: cancel_reason>,
<Feature: engagement_level>,
<Feature: MODE (sessions.device name) >,
<Feature: MODE(sessions.device_type)>,
<Feature: DAY(cancel_date)>,
 <Feature: DAY(date_of_birth)>,
 <Feature: DAY(signup_date)>,
 <Feature: DAY(upgrade_date)>,
 <Feature: WEEKDAY (cancel_date) >,
 <Feature: WEEKDAY(date of birth)>,
 <Feature: WEEKDAY(signup_date)>,
<Feature: WEEKDAY(upgrade_date)>,
<Feature: cohorts.cohort_name>,
<Feature: régions.language>,
<Feature: cohorts.MODE(customers.cancel_reason)>,
<Feature: cohorts.MODE(customers.engagement level)>,
<Feature: cohorts.MODE(customers.région_id)>,
<Feature: cohorts.MODE(sessions.device_name)>,
<Feature: cohorts.MODE(sessions.device_type)>,
<Feature: régions.MODE(customers.cancel_reason)>,
 <Feature: régions.MODE(customers.cohort)>,
 <Feature: régions.MODE(customers.engagement_level)>,
 <Feature: régions.MODE(sessions.device_name)>,
 <Feature: régions.MODE(sessions.device_type)>]
```

In this example, DFS would only use the 'customers' entity for both weekday and day, and would use all entities except 'cohorts' and 'log' for mode.

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Specifying Columns for Individual Primitives

Specific variables (columns) can also be explicitly included/ignored for a primitive or group of primitives. Variables to ignore is set by the ignore_variables option, while variables to include is set by include_variables. When the include_variables option is set, no other variables from that entity will be used to make features with the given primitive.

```
# Include the variables 'product_id' and 'zipcode', 'device_type', and 'cancel_reason
→' for 'mean'
# Ignore the variables 'signup_date' and 'cancel_date' for 'weekday'
In [9]: feature_matrix, features_list = ft.dfs(entityset=es,
                                                target_entity='customers',
   . . . :
                                                agg_primitives=['mode'],
                                                trans_primitives=['weekday'],
  . . . :
                                               primitive_options={
  . . . :
                                                    'mode': {'include_variables': {'log
→': ['product_id', 'zipcode'],
→'sessions': ['device_type'],
→ 'customers': ['cancel_reason']}},
                                                    'weekday': {'ignore_variables': {
   . . . :
→ 'customers':
  . . . :
→ ['signup_date',
. . . :
In [10]: features list
Out [101:
[<Feature: cohort>,
<Feature: age>,
<Feature: région_id>,
<Feature: loves_ice_cream>,
 <Feature: cancel_reason>,
<Feature: engagement_level>,
<Feature: MODE(sessions.device_type)>,
<Feature: MODE(log.product_id)>,
<Feature: MODE(log.zipcode)>,
<Feature: WEEKDAY(date_of_birth)>,
<Feature: WEEKDAY(upgrade_date)>,
<Feature: cohorts.cohort name>,
<Feature: régions.language>,
<Feature: MODE(sessions.MODE(log.product_id))>,
<Feature: MODE(sessions.MODE(log.zipcode))>,
<Feature: MODE(log.sessions.device_type)>,
 <Feature: cohorts.MODE(customers.cancel_reason)>,
 <Feature: cohorts.MODE(sessions.device_type)>,
 <Feature: cohorts.MODE(log.product_id)>,
<Feature: cohorts.MODE(log.zipcode)>,
<Feature: cohorts.WEEKDAY(cohort_end)>,
<Feature: régions.MODE(customers.cancel_reason)>,
<Feature: régions.MODE(sessions.device_type)>,
<Feature: régions.MODE(log.product_id)>,
 <Feature: régions.MODE(log.zipcode)>]
```

Here, mode will only use the variables 'product_id' and 'zipcode' from the entity 'log',

'device_type' from the entity 'sessions', and 'cancel_reason' from 'customers'. For any other entity, mode will use all variables. The weekday primitive will use all variables in all entities except for 'signup_date' and 'cancel_date' from the 'customers' entity.

Specifying GroupBy Options

GroupBy Transform Primitives also have the additional options include_groupby_entities, ignore_groupby_entities, include_groupby_variables, and ignore_groupby_variables. These options are used to specify entities and columns to include/ignore as groupings for inputs. By default, DFS only groups by ID columns. Specifying include_groupby_variables overrides this default, and will only group by variables given. On the other hand, ignore_groupby_variables will continue to use only the ID columns, ignoring any variables specified that are also ID columns. Note that if including non-ID columns to group by, the included columns must also be a discrete type.

```
In [11]: feature_matrix, features_list = ft.dfs(entityset=es,
                                                  target_entity='log',
   . . . . :
   . . . . :
                                                  agg_primitives=[],
   . . . . :
                                                  trans_primitives=[],
                                                  groupby_trans_primitives=['cum_sum',
   . . . . :
                                                                             'cum_count
   . . . . :

→ ' ],

                                                  primitive_options={
                                                         'cum_sum': {'ignore_groupby_
→variables': {'log': ['product_id']}},
                                                        'cum_count': {'include_groupby_
→variables': {'log': ['product_id',
                       'priority_level']},
                                                                       'ignore_groupby_
→entities': ['sessions']}})
In [12]: features_list
Out [12]:
[<Feature: session_id>,
<Feature: product_id>,
<Feature: value>,
<Feature: value_2>,
 <Feature: zipcode>,
 <Feature: countrycode>,
 <Feature: subregioncode>,
 <Feature: value_many_nans>,
 <Feature: priority_level>,
<Feature: purchased>,
 <Feature: CUM_COUNT(product_id) by priority_level>,
 <Feature: CUM_COUNT(product_id) by product_id>,
<Feature: CUM_COUNT(session_id) by priority_level>,
<Feature: CUM_COUNT(session_id) by product_id>,
 <Feature: CUM_SUM(value) by session_id>,
 <Feature: CUM_SUM(value_2) by session_id>,
 <Feature: CUM_SUM(value_many_nans) by session_id>,
 <Feature: sessions.device_name>,
 <Feature: sessions.customer_id>,
 <Feature: sessions.device_type>,
 <Feature: products.rating>,
 <Feature: products.department>,
```

(continues on next page)

```
<Feature: sessions.customers.cohort>,
  <Feature: sessions.customers.age>,
  <Feature: sessions.customers.région_id>,
  <Feature: sessions.customers.loves_ice_cream>,
  <Feature: sessions.customers.cancel_reason>,
  <Feature: sessions.customers.engagement_level>,
  <Feature: CUM_COUNT(sessions.customer_id) by priority_level>,
  <Feature: CUM_COUNT(sessions.customer_id) by product_id>,
  <Feature: CUM_COUNT(sessions.customer_id) by products.department>,
  <Feature: CUM_SUM(products.rating) by session_id>,
  <Feature: CUM_SUM(products.rating) by sessions.customer_id>]
```

We ignore 'product_id' as a groupby for cum_sum but still use any other ID columns in that or any other entity. For 'cum_count', we use only 'product_id' and 'priority_level' as groupbys. Note that cum_sum doesn't use 'priority_level' because it's not an ID column, but we explicitly include it for cum_count. Finally, note that specifying groupby options doesn't affect what features the primitive is applied to. For example, cum_count ignores the entity sessions for groupbys, but the feature <Feature: CUM_COUNT (sessions. customer_id) by product_id> is still made. The groupby is from the target entity log, so the feature is valid given the associated options. To ignore the sessions entity for cum_count, the ignore_entities option for cum_count would need to include sessions.

Specifying for each Input for Multiple Input Primitives

For primitives that take multiple columns as input, such as Trend, the above options can be specified for each input by passing them in as a list. If only one option dictionary is given, it is used for all inputs. The length of the list provided must match the number of inputs the primitive takes.

```
In [13]: feature_matrix, features_list = ft.dfs(entityset=es,
                                                  target entity='customers',
   . . . . :
                                                  agg_primitives=['trend'],
   . . . . :
                                                  trans_primitives=[],
   . . . . :
                                                  primitive_options={
                                                         'trend': [{'ignore_variables': {
→'log': ['value_many_nans']}},
                                                                    {'include variables':
   . . . . :
→{'customers': ['signup_date'],
   . . . . :
→ 'log': ['datetime']}}])
   . . . . :
In [14]: features_list
Out [14]:
[<Feature: cohort>,
<Feature: age>,
<Feature: région_id>,
<Feature: loves_ice_cream>,
 <Feature: cancel_reason>,
 <Feature: engagement_level>,
 <Feature: TREND(log.value, datetime)>,
 <Feature: TREND(log.value_2, datetime)>,
 <Feature: cohorts.cohort_name>,
 <Feature: régions.language>,
 <Feature: cohorts.TREND(customers.age, signup_date)>,
 <Feature: cohorts.TREND(log.value, datetime)>,
 <Feature: cohorts.TREND(log.value_2, datetime)>,
```

(continues on next page)

```
<Feature: régions.TREND(customers.age, signup_date)>,
<Feature: régions.TREND(log.value, datetime)>,
<Feature: régions.TREND(log.value_2, datetime)>]
```

Here, we pass in a list of primitive options for trend. We ignore the variable 'value_many_nans' for the first input to trend, and include the variables 'signup_date' from 'customers' for the second input.

3.3.3 Improving Computational Performance

Feature engineering is a computationally expensive task. While Featuretools comes with reasonable default settings for feature calculation, there are a number of built-in approaches to improve computational performance based on dataset and problem specific considerations.

Reduce number of unique cutoff times

Each row in a feature matrix created by Featuretools is calculated at a specific cutoff time that represents the last point in time that data from any entity in an entity set can be used to calculate the feature. As a result, calculations incur an overhead in finding the subset of allowed data for each distinct time in the calculation.

Note: Featuretools is very precise in how it deals with time. For more information, see *Handling Time*.

If there are many unique cutoff times, it is often worthwhile to figure out how to have fewer. This can be done manually by figuring out which unique times are necessary for the prediction problem or automatically using *approximate*.

Parallel Feature Computation

Computational performance can often be improved by parallelizing the feature calculation process. There are several different approaches that can be used to perform parallel feature computation with Featuretools. An overview of the most commonly used approaches is provided below.

Computation with Dask and Koalas EntitySets (BETA)

Note: Support for Dask EntitySets and Koalas EntitySets is still in Beta. While the key functionality has been implemented, development is ongoing to add the remaining functionality.

All planned improvements to the Featuretools/Dask and Featuretools/Koalas integration are documented on Github (Dask issues, Koalas issues). If you see an open issue that is important for your application, please let us know by upvoting or commenting on the issue. If you encounter any errors using Dask or Koalas entities, or find missing functionality that does not yet have an open issue, please create a new issue on Github.

Dask or Koalas can be used with Featuretools to perform parallel feature computation with virtually no changes to the workflow required. Featuretools supports creating an EntitySet directly from Dask or Koalas dataframes instead of using pandas dataframes, enabling the parallel and distributed computation capabilities of Dask or Spark to be used. By creating an EntitySet directly from Dask or Koalas dataframes, Featuretools can be used to generate a larger-than-memory feature matrix, something that may be difficult with other approaches. When computing a feature matrix from an EntitySet created from Dask or Koalas dataframes, the resulting feature matrix will be returned as a Dask or Koalas dataframe depending on which type was used.

These methods do have some limitations in terms of the primitives that are available and the optional parameters that can be used when calculating the feature matrix. For more information on generating a feature matrix with this approach, refer to the guides *Using Dask EntitySets (BETA)* and *Using Koalas EntitySets (BETA)*.

Simple Parallel Feature Computation

If using a pandas EntitySet, Featuretools can optionally compute features on multiple cores. The simplest way to control the amount of parallelism is to specify the n_jobs parameter:

The above command will start 2 processes to compute chunks of the feature matrix in parallel. Each process receives its own copy of the entity set, so memory use will be proportional to the number of parallel processes. Because the entity set has to be copied to each process, there is overhead to perform this operation before calculation can begin. To avoid this overhead on successive calls to calculate_feature_matrix, read the section below on using a persistent cluster.

Adjust chunk size

By default, Featuretools calculates rows with the same cutoff time simultaneously. The *chunk_size* parameter limits the maximum number of rows that will be grouped and then calculated together. If calculation is done using parallel processing, the default chunk size is set to be $1 / n_j$ obs to ensure the computation can be spread across available workers. Normally, this behavior works well, but if there are only a few unique cutoff times it can lead to higher peak memory usage (due to more intermediate calculations stored in memory) or limited parallelism (if the number of chunks is less than n_jobs).

By setting chunk_size, we can limit the maximum number of rows in each group to specific number or a percentage of the overall data when calling ft.dfs or ft.calculate_feature_matrix:

We can also set chunk size to be a percentage of total rows:

Using persistent cluster

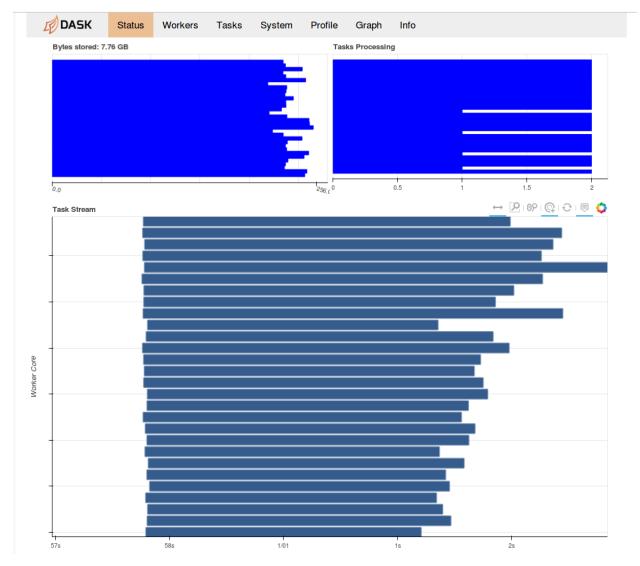
Behind the scenes, Featuretools uses Dask's distributed scheduler to implement multiprocessing. When you only specify the n_jobs parameter, a cluster will be created for that specific feature matrix calculation and destroyed once calculations have finished. A drawback of this is that each time a feature matrix is calculated, the entity set has to be transmitted to the workers again. To avoid this, we would like to reuse the same cluster between calls. The way to do this is by creating a cluster first and telling featuretools to use it with the dask_kwargs parameter:

The 'cluster' value can either be the actual cluster object or a string of the address the cluster's scheduler can be reached at. The call below would also work. This second feature matrix calculation will not need to resend the entityset data to the workers because it has already been saved on the cluster.:

Note: When using a persistent cluster, Featuretools publishes a copy of the EntitySet to the cluster the first time it calculates a feature matrix. Based on the EntitySet's metadata the cluster will reuse it for successive computations. This means if two EntitySets have the same metadata but different row values (e.g. new data is added to the EntitySet), Featuretools won't recopy the second EntitySet in later calls. A simple way to avoid this scenario is to use a unique EntitySet id.

Using the distributed dashboard

Dask.distributed has a web-based diagnostics dashboard that can be used to analyze the state of the workers and tasks. It can also be useful for tracking memory use or visualizing task run-times. An in-depth description of the web interface can be found here.



The dashboard requires an additional python package, bokeh, to work. Once bokeh is installed, the web interface will be launched by default when a LocalCluster is created. The cluster created by featuretools when using n_{jobs} does not enable the web interface automatically. To do so, the port to launch the main web interface on must be specified in $dask_kwargs$:

Parallel Computation by Partitioning Data

As an alternative to Featuretools' parallelization, the data can be partitioned and the feature calculations run on multiple cores or a cluster using Dask or Apache Spark with PySpark. This approach may be necessary with a large pandas <code>EntitySet</code> because the current parallel implementation sends the entire <code>EntitySet</code> to each worker which may exhaust the worker memory. Dask and Spark allow Featuretools to scale to multiple cores on a single machine or multiple machines on a cluster.

Note: Partitioning data is not necessary when using a Dask EntitySet, as the Dask dataframes that make up the EntitySet are already partitioned. Partitioning is only needed when working with pandas entities.

When an entire dataset is not required to calculate the features for a given set of instances, we can split the data into independent partitions and calculate on each partition. For example, imagine we are calculating features for customers and the features are "number of other customers in this zip code" or "average age of other customers in this zip code". In this case, we can load in data partitioned by zip code. As long as we have all of the data for a zip code when calculating, we can calculate all features for a subset of customers.

An example of this approach can be seen in the Predict Next Purchase demo notebook. In this example, we partition data by customer and only load a fixed number of customers into memory at any given time. We implement this easily using Dask, which could also be used to scale the computation to a cluster of computers. A framework like Spark could be used similarly.

An additional example of partitioning data to distribute on multiple cores or a cluster using Dask can be seen in the Featuretools on Dask notebook. This approach is detailed in the Parallelizing Feature Engineering with Dask article on the Feature Labs engineering blog. Dask allows for simple scaling to multiple cores on a single computer or multiple machines on a cluster.

For a similar partition and distribute implementation using Apache Spark with PySpark, refer to the Feature Engineering on Spark notebook. This implementation shows how to carry out feature engineering on a cluster of EC2 instances using Spark as the distributed framework. A write-up of this approach is described in the Featuretools on Spark article on the Feature Labs engineering blog.

3.3.4 Using Dask EntitySets (BETA)

Note: Support for Dask EntitySets is still in Beta. While the key functionality has been implemented, development is ongoing to add the remaining functionality.

All planned improvements to the Featuretools/Dask integration are documented on Github. If you see an open issue that is important for your application, please let us know by upvoting or commenting on the issue. If you encounter any errors using Dask entities, or find missing functionality that does not yet have an open issue, please create a new issue on Github.

Creating a feature matrix from a very large dataset can be problematic if the underlying pandas dataframes that make up the entities cannot easily fit in memory. To help get around this issue, Featuretools supports creating Entity and EntitySet objects from Dask dataframes. A Dask EntitySet can then be passed to featuretools.dfs or featuretools.calculate_feature_matrix to create a feature matrix, which will be returned as a Dask dataframe. In addition to working on larger than memory datasets, this approach also allows users to take advantage of the parallel and distributed processing capabilities offered by Dask.

This guide will provide an overview of how to create a Dask EntitySet and then generate a feature matrix from it. If you are already familiar with creating a feature matrix starting from pandas dataframes, this process will seem quite familiar, as there are no differences in the process. There are, however, some limitations when using Dask dataframes, and those limitations are reviewed in more detail below.

Creating Entities and EntitySets

For this example, we will create a very small pandas dataframe and then convert this into a Dask dataframe to use in the remainder of the process. Normally when using Dask, you would just read your data directly into a Dask dataframe without the intermediate step of using pandas.

```
In [1]: import featuretools as ft
In [2]: import pandas as pd
In [3]: import dask.dataframe as dd
In [4]: id = [0, 1, 2, 3, 4]
In [5]: values = [12, -35, 14, 103, -51]
In [6]: df = pd.DataFrame({"id": id, "values": values})
In [7]: dask_df = dd.from_pandas(df, npartitions=2)
In [8]: dask_df
Out[8]:
Dask DataFrame Structure:
                id values
npartitions=2
0
              int64 int64
3
                . . .
Dask Name: from_pandas, 2 tasks
```

Now that we have our Dask dataframe, we can start to create the <code>EntitySet</code>. The current implementation does not support variable type inference for Dask entities, so we must pass a dictionary of variable types using the <code>variable_types</code> parameter when calling <code>es.entity_from_dataframe()</code>. Aside from needing to supply the variable types, the rest of the process of creating an <code>EntitySet</code> is the same as if we were using pandas dataframes.

```
In [9]: es = ft.EntitySet(id="dask_es")
In [10]: es = es.entity_from_dataframe(entity_id="dask_entity",
                                         dataframe=dask_df,
  . . . . :
                                         index="id",
   . . . . :
                                          variable_types={"id": ft.variable_types.Id,
   . . . . :
                                                           "values": ft.variable_types.
   . . . . :
→Numeric})
   . . . . :
In [11]: es
Out [11]:
Entityset: dask es
 Entities:
    dask_entity [Rows: Delayed('int-79d2621c-6394-4f55-b80b-255fda7c57b0'), Columns:...
→21
 Relationships:
    No relationships
```

Notice that when we print our EntitySet, the number of rows for the dask_entity entity is returned as a Dask Delayed object. This is because obtaining the length of a Dask dataframe may require an expensive compute operation to sum up the lengths of all the individual partitions that make up the dataframe and that operation is not

performed by default.

Running DFS

We can pass the EntitySet we created above to featuretools.dfs in order to create a feature matrix. If the EntitySet we pass to dfs is made of Dask entities, the feature matrix we get back will be a Dask dataframe.

```
In [12]: feature_matrix, features = ft.dfs(entityset=es,
                                            target_entity="dask_entity",
                                            trans_primitives=["negate"])
   . . . . :
In [13]: feature_matrix
Out[13]:
Dask DataFrame Structure:
             values -(values)
                                   id
npartitions=2
               int64
                        int64 int64
3
                 . . .
                          . . .
                                  . . .
                        . . .
                 . . .
Dask Name: getitem, 21 tasks
```

This feature matrix can be saved to disk or computed and brought into memory, using the appropriate Dask dataframe methods.

```
In [14]: fm_computed = feature_matrix.compute()
In [15]: fm_computed
Out[15]:
  values -(values)
                     id
      12
           -12
                      0
                35
1
      -35
                      1
2
      14
                -14
3
     103
               -103
4
     -51
                 51
```

While this is a simple example to illustrate the process of using Dask dataframes with Featuretools, this process will also work with an EntitySet containing multiple entities, as well as with aggregation primitives.

Limitations

The key functionality of Featuretools is available for use with a Dask EntitySet, and work is ongoing to add the remaining functionality that is available when using a pandas EntitySet. There are, however, some limitations to be aware of when creating a Dask Entityset and then using it to generate a feature matrix. The most significant limitations are reviewed in more detail in this section.

Note: If the limitations of using a Dask EntitySet are problematic for your problem, you may still be able to compute a larger-than-memory feature matrix by partitioning your data as described in *Improving Computational Performance*.

Supported Primitives

When creating a feature matrix from a Dask EntitySet, only certain primitives can be used. Primitives that rely on the order of the entire dataframe or require an entire column for computation are currently not supported when using a Dask EntitySet. Multivariable and time-dependent aggregation primitives also are not currently supported.

To obtain a list of the primitives that can be used with a Dask EntitySet, you can call featuretools. list_primitives(). This will return a table of all primitives. Any primitive that can be used with a Dask EntitySet will have a value of True in the dask compatible column.

```
In [16]: primitives_df = ft.list_primitives()
In [17]: dask_compatible_df = primitives_df[primitives_df["dask_compatible"] == True]
In [18]: dask_compatible_df.head()
Out[18]:
                       type dask_compatible koalas_compatible
          name
                   description
   num_unique aggregation
                                        True
                                                                Determines the
                                                           True
→number of distinct values, igno...
           min aggregation
                                        True
                                                           True
                                                                Calculates the_
→smallest value, ignoring `NaN` ...
         mean aggregation
                                        True
                                                           True
                                                                        Computes the
→average for a list of values.
          any aggregation
                                                                      Determines if
                                        True
                                                          False
\rightarrowany value is 'True' in a list.
7 percent_true aggregation
                                        True
                                                          False
                                                                          Determines.
→the percent of `True` values.
In [19]: dask_compatible_df.tail()
Out[19]:
                          type dask_compatible koalas_compatible
               name
                      description
74
           absolute transform
                                           True
                                                              True
→Computes the absolute value of a number.
                age transform
                                                             False Calculates the
                                           True
→age in years as a floating poin...
76 subtract_numeric transform
                                           True
                                                             False
→Element-wise subtraction of two lists.
     divide_numeric transform
                                           True
                                                              True
→Element-wise division of two lists.
78 add_numeric transform
                                           True
                                                              True
→Element-wise addition of two lists.
```

Primitive Limitations

At this time, custom primitives created with featuretools.primitives.make_trans_primitive() or featuretools.primitives.make_agg_primitive() cannot be used for running deep feature synthesis on a Dask EntitySet. While it is possible to create custom primitives for use with a Dask EntitySet by extending the proper primitive class, there are several potential problems in doing so, and those issues are beyond the scope of this guide.

Entity Limitations

When creating a Featuretools Entity from Dask dataframes, variable type inference is not performed as it is when creating entities from pandas dataframes. This is done to improve speed as sampling the data to infer the variable types would require an expensive compute operation on the underlying Dask dataframe. As a consequence, users must define the variable types for each column in the supplied Dataframe. This step is needed so that the deep feature synthesis process can build the proper features based on the column types. A list of available variable types can be obtained by running featuretools.variable_types.find_variable_types().

By default, Featuretools checks that entities created from pandas dataframes have unique index values. Because performing this same check with Dask would require an expensive compute operation, this check is not performed when creating an entity from a Dask dataframe. When using Dask dataframes, users must ensure that the supplied index values are unique.

When an Entity is created from a pandas dataframe, the ordering of the underlying dataframe rows is maintained. For a Dask Entity, the ordering of the dataframe rows is not guaranteed, and Featuretools does not attempt to maintain row order in a Dask Entity. If ordering is important, close attention must be paid to any output to avoid issues.

The Entity.add_interesting_values() method is not supported when using a Dask Entity. If needed, users can manually set interesting_values on entities by assigning them directly with syntax similar to this: es["entity_name"]["variable_name"].interesting_values = ["Value 1", "Value 2"].

EntitySet Limitations

When creating a Featuretools EntitySet that will be made of Dask entities, all of the entities used to create the EntitySet must be of the same type, either all Dask entities or all pandas entities. Featuretools does not support creating an EntitySet containing a mix of Dask and pandas entities.

Additionally, the EntitySet.add_interesting_values() method is not supported when using a Dask EntitySet. Users can manually set interesting_values on entities, as described above.

DFS Limitations

There are a few key limitations when generating a feature matrix from a Dask EntitySet.

If a <code>cutoff_time</code> parameter is passed to <code>featuretools.dfs()</code> it should be a single cutoff time value, or a pandas dataframe. The current implementation will still work if a Dask dataframe is supplied for cutoff times, but a <code>.compute()</code> call will be made on the dataframe to convert it into a pandas dataframe. This conversion will result in a warning, and the process could take a considerable amount of time to complete depending on the size of the supplied dataframe.

Additionally, Featuretools does not currently support the use of the approximate or training_window parameters when working with Dask entitiysets, but should in future releases.

Finally, if the output feature matrix contains a boolean column with NaN values included, the column type may have a different datatype than the same feature matrix generated from a pandas EntitySet. If feature matrix column data types are critical, the feature matrix should be inspected to make sure the types are of the proper types, and recast as necessary.

Other Limitations

In some instances, generating a feature matrix with a large number of features has resulted in memory issues on Dask workers. The underlying reason for this is that the partition size of the feature matrix grows too large for Dask to handle as the number of feature columns grows large. This issue is most prevalent when the feature matrix contains a large number of columns compared to the dataframes that make up the entities. Possible solutions to this problem include reducing the partition size used when creating the entity dataframes or increasing the memory available on Dask workers.

Currently featuretools.encode_features() does not work with a Dask dataframe as input. This will hopefully be resolved in a future release of Featuretools.

The utility function featuretools.make_temporal_cutoffs() will not work properly with Dask inputs for instance_ids or cutoffs. However, as noted above, if a cutoff_time dataframe is supplied to dfs, the supplied dataframe should be a pandas dataframe, and this can be generated by supplying pandas inputs to make_temporal_cutoffs().

The use of featuretools.remove_low_information_features() cannot currently be used with a Dask feature matrix.

When manually defining a Feature, the use_previous parameter cannot be used if this feature will be applied to calculate a feature matrix from a Dask EntitySet.

3.3.5 Using Koalas EntitySets (BETA)

Note: Support for Koalas EntitySets is still in Beta. While the key functionality has been implemented, development is ongoing to add the remaining functionality.

All planned improvements to the Featuretools/Koalas integration are documented on Github. If you see an open issue that is important for your application, please let us know by upvoting or commenting on the issue. If you encounter any errors using Koalas entities, or find missing functionality that does not yet have an open issue, please create a new issue on Github.

Creating a feature matrix from a very large dataset can be problematic if the underlying pandas dataframes that make up the entities cannot easily fit in memory. To help get around this issue, Featuretools supports creating Entity and EntitySet objects from Koalas dataframes. A Koalas EntitySet can then be passed to featuretools. dfs or featuretools.calculate_feature_matrix to create a feature matrix, which will be returned as a Koalas dataframe. In addition to working on larger than memory datasets, this approach also allows users to take advantage of the parallel and distributed processing capabilities offered by Koalas and Spark.

This guide will provide an overview of how to create a Koalas EntitySet and then generate a feature matrix from it. If you are already familiar with creating a feature matrix starting from pandas dataframes, this process will seem quite familiar, as there are no differences in the process. There are, however, some limitations when using Koalas dataframes, and those limitations are reviewed in more detail below.

Creating Entities and EntitySets

Koalas EntitySets require Koalas and PySpark. Both can be installed directly with pip install featuretools[koalas]. Java is also required for PySpark and may need to be installed, see the Spark documentation for more details. We will create a very small Koalas dataframe for this example. Koalas dataframes can also be created from pandas dataframes, Spark dataframes, or read in directly from a file.

```
In [1]: import featuretools as ft
In [2]: import databricks.koalas as ks
In [3]: id = [0, 1, 2, 3, 4]
In [4]: values = [12, -35, 14, 103, -51]
In [5]: koalas_df = ks.DataFrame({"id": id, "values": values})
In [6]: koalas_df
Out[6]:
   id values
        12
   0
   1
          -35
1
   2
2
          14
3
   3
         103
4
    4
          -51
```

Now that we have our Koalas dataframe, we can start to create the <code>EntitySet</code>. The current implementation does not support variable type inference for Koalas entities, so we must pass a dictionary of variable types using the <code>variable_types</code> parameter when calling <code>es.entity_from_dataframe()</code>. Aside from needing to supply the variable types, the rest of the process of creating an <code>EntitySet</code> is the same as if we were using pandas dataframes.

```
In [7]: es = ft.EntitySet(id="koalas_es")
In [8]: es = es.entity_from_dataframe(entity_id="koalas_entity",
                                        dataframe=koalas_df,
   . . . :
                                        index="id",
                                        variable_types={"id": ft.variable_types.Id,
   . . . :
   . . . :
                                                         "values": ft.variable_types.
→Numeric})
   . . . :
In [9]: es
Out[9]:
Entityset: koalas_es
  Entities:
    koalas_entity [Rows: 5, Columns: 2]
  Relationships:
    No relationships
```

Running DFS

We can pass the EntitySet we created above to featuretools.dfs in order to create a feature matrix. If the EntitySet we pass to dfs is made of Koalas entities, the feature matrix we get back will be a Koalas dataframe.

```
In [10]: feature_matrix, features = ft.dfs(entityset=es,
                                            target_entity="koalas_entity",
                                            trans_primitives=["negate"])
   . . . . :
In [11]: feature matrix
Out [11]:
  values - (values) id
0
      12
              -12
1
      -35
                 35
                       1
2
      103
                -103
                       3
3
                       2
      14
                 -14
      -51
                  51
```

This feature matrix can be saved to disk or converted to a pandas dataframe and brought into memory, using the appropriate Koalas dataframe methods.

While this is a simple example to illustrate the process of using Koalas dataframes with Featuretools, this process will also work with an EntitySet containing multiple entities, as well as with aggregation primitives.

Limitations

The key functionality of Featuretools is available for use with a Koalas EntitySet, and work is ongoing to add the remaining functionality that is available when using a pandas EntitySet. There are, however, some limitations to be aware of when creating a Koalas Entityset and then using it to generate a feature matrix. The most significant limitations are reviewed in more detail in this section.

Note: If the limitations of using a Koalas EntitySet are problematic for your problem, you may still be able to compute a larger-than-memory feature matrix by partitioning your data as described in *Improving Computational Performance*.

Supported Primitives

When creating a feature matrix from a Koalas EntitySet, only certain primitives can be used. Primitives that rely on the order of the entire dataframe or require an entire column for computation are currently not supported when using a Koalas EntitySet. Multivariable and time-dependent aggregation primitives also are not currently supported.

To obtain a list of the primitives that can be used with a Koalas EntitySet, you can call featuretools. list_primitives(). This will return a table of all primitives. Any primitive that can be used with a Koalas EntitySet will have a value of True in the koalas_compatible column.

(continues on next page)

```
name
                        type dask_compatible koalas_compatible
                    description
    num_unique aggregation
                                           True
1
                                                               True
                                                                     Determines the
→number of distinct values, igno...
           min aggregation
                                          True
                                                               True
                                                                     Calculates the
→smallest value, ignoring `NaN`
                                                                             Computes the
         mean aggregation
                                           True
                                                               True
→average for a list of values.
          max aggregation
                                                               True
                                                                     Calculates the
                                          True
→highest value, ignoring `NaN` v...
                                                               True Determines the total
   count aggregation
                                          True
→number of values, excludi...
In [15]: koalas_compatible_df.tail()
Out[15]:
                                  type dask_compatible koalas_compatible
                      name
                              description
71
                   weekday transform
                                                    True
                                                                         True
→Determines the day of the week from a datetime.
72 greater_than_equal_to transform
                                                    True
                                                                         True
                                                                               Determines
\rightarrow if values in one list are greater t...
74
                  absolute transform
                                                    True
                                                                         True
{\mathrel{\mathrel{\hspace{-.5em}\hbox{\scriptsize --}}}} \mathsf{Computes} the absolute value of a number.
           divide_numeric transform
                                                    True
                                                                         True
    Element-wise division of two lists.
78
              add_numeric transform
                                                    True
                                                                         True
   Element-wise addition of two lists.
```

Primitive Limitations

At this time, custom primitives created with featuretools.primitives.make_trans_primitive() or featuretools.primitives.make_agg_primitive() cannot be used for running deep feature synthesis on a Koalas EntitySet. While it is possible to create custom primitives for use with a Koalas EntitySet by extending the proper primitive class, there are several potential problems in doing so, and those issues are beyond the scope of this guide.

Entity Limitations

When creating a Featuretools Entity from Koalas dataframes, variable type inference is not performed as it is when creating entities from pandas dataframes. This is done to improve speed as sampling the data to infer the variable types could require expensive computation on the underlying Koalas dataframe. As a consequence, users must define the variable types for each column in the supplied Dataframe. This step is needed so that the deep feature synthesis process can build the proper features based on the column types. A list of available variable types can be obtained by running featuretools.variable_types.find_variable_types().

By default, Featuretools checks that entities created from pandas dataframes have unique index values. Because performing this same check with Koalas could be computationally expensive, this check is not performed when creating an entity from a Koalas dataframe. When using Koalas dataframes, users must ensure that the supplied index values are unique.

When an Entity is created from a pandas dataframe, the ordering of the underlying dataframe rows is maintained. For a Koalas Entity, the ordering of the dataframe rows is not guaranteed, and Featuretools does not attempt to maintain row order in a Koalas Entity. If ordering is important, close attention must be paid to any output to avoid issues.

The Entity.add_interesting_values() method is not supported when using a Koalas Entity. If needed, users can manually set interesting_values on entities by assigning them directly with syntax similar to this: es["entity_name"]["variable_name"].interesting_values = ["Value 1", "Value 2"].

EntitySet Limitations

When creating a Featuretools EntitySet that will be made of Koalas entities, all of the entities used to create the EntitySet must be of the same type, either all Koalas entities, all Dask entities, or all pandas entities. Featuretools does not support creating an EntitySet containing a mix of Koalas, Dask, and pandas entities.

Additionally, the EntitySet.add_interesting_values() method is not supported when using a Koalas EntitySet. Users can manually set interesting_values on entities, as described above.

DFS Limitations

There are a few key limitations when generating a feature matrix from a Koalas EntitySet.

If a cutoff_time parameter is passed to featuretools.dfs() it should be a single cutoff time value, or a pandas dataframe. The current implementation will still work if a Koalas dataframe is supplied for cutoff times, but a .to_pandas() call will be made on the dataframe to convert it into a pandas dataframe. This conversion will result in a warning, and the process could take a considerable amount of time to complete depending on the size of the supplied dataframe.

Additionally, Featuretools does not currently support the use of the approximate or training_window parameters when working with Koalas entitiysets, but should in future releases.

Finally, if the output feature matrix contains a boolean column with NaN values included, the column type may have a different datatype than the same feature matrix generated from a pandas EntitySet. If feature matrix column data types are critical, the feature matrix should be inspected to make sure the types are of the proper types, and recast as necessary.

Other Limitations

Currently featuretools.encode_features() does not work with a Koalas dataframe as input. This will hopefully be resolved in a future release of Featuretools.

The utility function featuretools.make_temporal_cutoffs() will not work properly with Koalas inputs for instance_ids or cutoffs. However, as noted above, if a cutoff_time dataframe is supplied to dfs, the supplied dataframe should be a pandas dataframe, and this can be generated by supplying pandas inputs to make temporal cutoffs().

The use of featuretools.remove_low_information_features() cannot currently be used with a Koalas feature matrix.

When manually defining a Feature, the use_previous parameter cannot be used if this feature will be applied to calculate a feature matrix from a Koalas EntitySet.

3.3.6 Deployment

Deployment of machine learning models requires repeating feature engineering steps on new data. In some cases, these steps need to be performed in near real-time. Featuretools has capabilities to ease the deployment of feature engineering.

Saving Features

First, let's build some generate some training and test data in the same format. We use a random seed to generate different data for the test.

Note: Features saved in one version of Featuretools are not guaranteed to load in another. This means the features might need to be re-created after upgrading Featuretools.

```
In [1]: import featuretools as ft
In [2]: es_train = ft.demo.load_mock_customer(return_entityset=True)
In [3]: es_test = ft.demo.load_mock_customer(return_entityset=True, random_seed=33)
```

Now let's build some features definitions using DFS. Because we have categorical features, we also encode them with one hot encoding based on the values in the training data.

```
In [4]: feature_matrix, feature_defs = ft.dfs(entityset=es_train,
                                             target_entity="customers")
   . . . :
In [5]: feature_matrix_enc, features_enc = ft.encode_features(feature_matrix, feature_
\rightarrowdefs)
In [6]: feature_matrix_enc
Out[6]:
            zip_code = 60091 zip_code = 13244 zip_code is unknown COUNT(sessions)_
→ MODE(sessions.device) = mobile MODE(sessions.device) = desktop MODE(sessions.
→device) is unknown NUM_UNIQUE(sessions.device) COUNT(transactions) ...
→MAX(transactions.amount) MEAN(transactions.amount) MIN(transactions.amount) ...
→MODE(transactions.product_id) = 4 MODE(transactions.product_id) = 5 _
→MODE(transactions.product_id) = 2 MODE(transactions.product_id) = 1 _
→MODE(transactions.product_id) is unknown NUM_UNIQUE(transactions.product_id) _
→SKEW(transactions.amount) STD(transactions.amount) SUM(transactions.amount) _
→DAY(date_of_birth) = 18 DAY(date_of_birth) = 28 DAY(date_of_birth) = 21 DAY(date_
→of_birth) = 15 DAY(date_of_birth) is unknown DAY(join_date) = 17 DAY(join_date)_
→= 15 DAY(join_date) = 13 DAY(join_date) = 8 DAY(join_date) is unknown _
→MONTH(date_of_birth) = 8 MONTH(date_of_birth) = 7 MONTH(date_of_birth) = 11 _
→MONTH(date_of_birth) is unknown MONTH(join_date) = 4 MONTH(join_date) = 8 _
→MONTH(join_date) = 7 MONTH(join_date) is unknown WEEKDAY(date_of_birth) = 0 _
→WEEKDAY(date_of_birth) = 5 WEEKDAY(date_of_birth) = 4 WEEKDAY(date_of_birth) = 1
→WEEKDAY(date_of_birth) is unknown WEEKDAY(join_date) = 6 WEEKDAY(join_date) = 5 ...
→WEEKDAY(join_date) = 4 WEEKDAY(join_date) is unknown YEAR(date_of_birth) = 2006
→YEAR(date_of_birth) = 2003 YEAR(date_of_birth) = 1994 YEAR(date_of_birth) = 1986
→YEAR(date_of_birth) = 1984 YEAR(date_of_birth) is unknown YEAR(join_date) = 2011 _
→YEAR(join_date) = 2012 YEAR(join_date) = 2010 YEAR(join_date) is unknown _
\hookrightarrow MAX(sessions.COUNT(transactions)) MAX(sessions.MEAN(transactions.amount))
→MAX(sessions.MIN(transactions.amount)) MAX(sessions.NUM_UNIQUE(transactions.
→product_id)) MAX(sessions.SKEW(transactions.amount))
                                                       MAX (sessions.
→STD(transactions.amount)) MAX(sessions.SUM(transactions.amount))
```

→COUNT (transactions)) MEAN (sessions.MAX (transactions.amount)) MEAN (sessions.

MEAN (transactions.amount)) MEAN (sessions.MIN (transactions.amount)) MEAN (sessions.

MEAN (transactions.amount)) MEAN (sessions.SKEW (transactions.amount)) MEAN (sessions.STD (transactions.amount)) MEAN (sessions.SUM (transactions.amount)) MEAN (sessions.COUNT (transactions)) MIN (sessions.MAX (transactions.amount))

→MIN(sessions.MEAN(transactions.amount)) MIN(sessions.NUM_UNIQUE(transactions.

False

(continued from previous page) customer_id ш 5 False True False 6_ False True (continues on next page) 3 False 7.55 **→**149.02 80.375443 Chapter 3_{Fa}Table of contents False True 86 False -0.025941 44.095630 6349.66 False True

False

False

(continued from previous page) True False False True False 109 False **→**149.95 80.070459 5.73 False False True False False 5 -0.036348 45.068765 8727.68 False False False False True <u> </u>False True False False ш → False True False False _ **∽**False False True False False False False False True False False False True False True False False False False False True False False False 110.450000 54.83 ш 0.382868 54.293903 13.625000 1351.46 144.748750 81.207189 16.438750 4.625000 0.000346 44.515729 1090.960000 10 139.20 70.638182 -0.71174429.026424 771.68 False True True False False **→**False True False True False True ш False 1 ш 5 1 0.282488 0.027256 1.980948 2.103510 \hookrightarrow -1. -0.644061 3.335416 _ -065663-0.391805 13.027258 3.514421 16.960575 0. **→**517549 235. 0.387884 $\rightarrow 992478$ 1157.99 649. **→**657515 131.51 37 0.002764 **→**356.125829 False False True False False False True False →False ш 3 False 8 1 True False (continues on next page) False True 3 False 126 71.631905 5.81 3.3. Guides False False False False 5 0.019698 40.442059 9025.62 True False

7200.28

(continued from previous page) 3 False True False False True 93 False **→**149.15 67.060430 5.89 False False False True False 5 0.418230 43.683296 6236.62 False False False True False <u> </u>False False False True → False False False → True False False False False False False True False False False True False False False False True False False True False False False False 82.109444 20.06 0.854976 50.110120 15.500000 1477.97 67.539577 141.271667 11.035000 4.833333 0.381014 42.883316 1039.436667 11 126.74 55.579412 -0.289466 35.704680 889.21 False True True False False →False True False True False True ш False 1 ш 1 -1.507217-0.9410780.678544 1.000771 \hookrightarrow -2.449490 -0. 2.428992 _ -2457032.246479 11.174282 10.724241 5.424407 0. 219. →408248 0.429374 $\rightarrow 021420$ 847.63 405. **→**237462 66.21 2.9 2.286086 **→**257.299895 False False True False False False False True →False ш 3 2 True False False (continues on next page) False True 3 False 93 77.422366 146.81 88 Chapter 3. Table of contents False True False False 5 0.098259 37.705178

True

False

Now, we can use featuretools.save_features() to save a list features to a json file

```
In [7]: ft.save_features(features_enc, "feature_definitions.json")
```

Calculating Feature Matrix for New Data

We can use featuretools.load_features() to read in a list of saved features to calculate for our new entity

```
In [8]: saved_features = ft.load_features('feature_definitions.json')
```

```
After we load the features back in, we can calculate the feature matrix.
In [9]: feature_matrix = ft.calculate_feature_matrix(saved_features, es_test)
In [10]: feature_matrix
Out[10]:
            zip_code = 60091 zip_code = 13244 zip_code is unknown COUNT(sessions)_
→ MODE(sessions.device) = mobile MODE(sessions.device) = desktop MODE(sessions.
→device) is unknown NUM_UNIQUE(sessions.device) COUNT(transactions)
→MAX(transactions.amount) MEAN(transactions.amount) MIN(transactions.amount) ...
\rightarrow MODE(transactions.product_id) = 4 MODE(transactions.product_id) = 5 _
→MODE(transactions.product_id) = 2 MODE(transactions.product_id) = 1 _
→MODE(transactions.product_id) is unknown NUM_UNIQUE(transactions.product_id) _
→SKEW(transactions.amount) STD(transactions.amount) SUM(transactions.amount)
→DAY(date_of_birth) = 18 DAY(date_of_birth) = 28 DAY(date_of_birth) = 21 DAY(date_
→of_birth) = 15 DAY(date_of_birth) is unknown DAY(join_date) = 17 DAY(join_date)_
→= 15 DAY(join_date) = 13 DAY(join_date) = 8 DAY(join_date) is unknown _
→MONTH(date_of_birth) = 8 MONTH(date_of_birth) = 7 MONTH(date_of_birth) = 11 _
→MONTH(date_of_birth) is unknown MONTH(join_date) = 4 MONTH(join_date) = 8 _
→MONTH(join_date) = 7 MONTH(join_date) is unknown WEEKDAY(date_of_birth) = 0 _
→WEEKDAY(date_of_birth) = 5 WEEKDAY(date_of_birth) = 4 WEEKDAY(date_of_birth) = 1
→WEEKDAY(date_of_birth) is unknown WEEKDAY(join_date) = 6 WEEKDAY(join_date) = 5 _
→WEEKDAY(join_date) = 4 WEEKDAY(join_date) is unknown YEAR(date_of_birth) = 2006 _
→YEAR(date_of_birth) = 2003 YEAR(date_of_birth) = 1994 YEAR(date_of_birth) = 1986 _
→YEAR(date_of_birth) = 1984 YEAR(date_of_birth) is unknown YEAR(join_date) = 2011 _
→YEAR(join_date) = 2012 YEAR(join_date) = 2010 YEAR(join_date) is unknown _
→MAX(sessions.COUNT(transactions)) MAX(sessions.MEAN(transactions.amount))
→MAX(sessions.MIN(transactions.amount)) MAX(sessions.NUM_UNIQUE(transactions.
→product_id)) MAX(sessions.SKEW(transactions.amount)) MAX(sessions.
→STD(transactions.amount)) MAX(sessions.SUM(transactions.amount)) MEAN(sessions.
→COUNT(transactions)) MEAN(sessions.MAX(transactions.amount)) MEAN(sessions.
→MEAN(transactions.amount)) MEAN(sessions.MIN(transactions.amount)) MEAN(sessions.
→NUM_UNIQUE(transactions.product_id)) MEAN(sessions.SKEW(transactions.amount)) _
→ MEAN (sessions.STD (transactions.amount)) MEAN (sessions.SUM (transactions.amount))
→MIN(sessions.COUNT(transactions)) MIN(sessions.MAX(transactions.amount))
→MIN(sessions.MEAN(transactions.amount)) MIN(sessions.NUM_UNIQUE(transactions.
→product_id)) MIN(sessions.SKEW(transactions.amount)) MIN(sessions.
→STD(transactions.amount)) MIN(sessions.SUM(transactions.amount)) MODE(sessions.
\rightarrow DAY(session_start)) = 1 MODE(sessions.DAY(session_start)) is unknown _
→MODE(sessions.MODE(transactions.product_id)) = 3 MODE(sessions.MODE(transactions.
→product_id)) = 1 MODE(sessions.MODE(transactions.product_id)) = 4 MODE(sessions.
→MODE(transactions.product_id)) is unknown MODE(sessions.MONTH(session_start)) = 1 _
→MODE(sessions.MONTH(session_start)) is unknown MODE(sessions.WEEKDAY(session
→start)) = 2 MODE(sessions.WEEKDAY(session_start)) is unknown MODE(sessions.weekDAY(session_start))
→YEAR(session_start)) = 2014 MODE(sessions.YEAR(session_start)) is unknown NUM_
        Sessions.DAY(session_start)) NUM_UNIQUE(sessions.MODE(transactions.product_89
```

→WEEKDAY(session_start)) NUM_UNIQUE(sessions.YEAR(session_start)) SKEW(sessions. →COUNT(transactions)) SKEW(sessions.MAX(transactions.amount)) SKEW(sessions. →MEAN(transactions.amount)) SKEW(sessions.MIN(transactions.amount)) SKEW(sessions.

False

(continued from previous page) customer_id ш False 1 True False 6_ True False (continues on next page) 3 73 False **→**147.64 79.128904 Chapter 3_{Fa}Table of contents True False 90 False -0.173042 41.998795 5776.41 False False

False

True

(continued from previous page) False True False False True 126 False 6.19 **→**147.55 80.781190 False False False False True 5 -0.179621 36.523849 10178.43 False False False False True <u> </u>False False False False ш False False True False _ → True False False True False False False \hookrightarrow False True False False False True False False False False False False True False False False True 104.565000 60.29 ш 0.417250 41.627134 ш 14.000000 1650.65 131.211111 81.540322 21.453333 4.777778 -0.199690 35.499735 1130.936667 118.59 69.665000 -0.624344 22.026552 557.32 True False True False False **→**False True False True False True ш False 1 ш 1 -0.086578 0.230847 1.078619 1.490781 \hookrightarrow -1.619848 -1. 4.272002 _ -743267-0.385392 11.457114 11.875823 17.851716 0. **→**440959 0.324894 333. **→**923377 1180.90 733. →862898 193.08 -1.7972144.3 →319.497611 False False True False False False False True →False 1 ш 3 3 False True False (continues on next page) False True 2 False 64 82.171094 10.66 3.3. Guides True False False False 5 -0.081427 42.416322 5258.95 False False

9018.74

(continued from previous page) 2 False True False False True 129 False **→**148.34 76.571085 8.00 False False False True False 5 0.040395 39.913352 9877.67 False False True False False <u> </u>False False False False ш False False True False ื **→**False True False False True False False False False True True False False False False False False False True False False False True False 87.669412 40.88 0.454842 43.950396 16.125000 1690.97 137.602500 76.964367 17.001250 4.875000 -0.01025339.477166 1234.708750 120.06 52.288421 -0.522578 33.618728 619.93 False True True False False **→**False True False True False True ш False 1 ш 1 -1.158217-0.964539-2.048650 1.981423 \hookrightarrow -2.828427 -0. 4.086126 →403715 -0.576079 10.757169 9.491736 10.517928 0. →353553 0.305345 346. **→**152626 1100.82 615. **→**714934 136.01 39 -0.082021 →315.817331 False False False True False False False True →False 1 ш 3 7 5 True False False (continues on next page) False True 3 False 108 83.506852 149.53 92 Chapter 3. Table of contents False False False True 5 -0.107234 37.514054

False

True

As you can see above, we have the exact same features as before, but calculated using the test data.

Exporting Feature Matrix

Save as csv

The feature matrix is a pandas dataframe that we can save to disk

```
In [11]: feature_matrix.to_csv("feature_matrix.csv")
```

We can also read it back in as follows:

```
In [12]: saved_fm = pd.read_csv("feature_matrix.csv", index_col="customer_id")
In [13]: saved_fm
Out [13]:
             zip_code = 60091 zip_code = 13244 zip_code is unknown COUNT(sessions)...
→ MODE(sessions.device) = mobile MODE(sessions.device) = desktop MODE(sessions.
→device) is unknown NUM_UNIQUE(sessions.device) COUNT(transactions) ...
→MAX(transactions.amount) MEAN(transactions.amount) MIN(transactions.amount) _
→MODE(transactions.product_id) = 4 MODE(transactions.product_id) = 5 _
\rightarrow MODE(transactions.product_id) = 2 MODE(transactions.product_id) = 1
\rightarrow MODE (transactions.product_id) is unknown NUM_UNIQUE (transactions.product_id) _
→SKEW(transactions.amount) STD(transactions.amount) SUM(transactions.amount)
→DAY(date_of_birth) = 18 DAY(date_of_birth) = 28 DAY(date_of_birth) = 21 DAY(date_
→of_birth) = 15 DAY(date_of_birth) is unknown DAY(join_date) = 17 DAY(join_date)_
→= 15 DAY(join_date) = 13 DAY(join_date) = 8 DAY(join_date) is unknown _
→MONTH(date_of_birth) = 8 MONTH(date_of_birth) = 7 MONTH(date_of_birth) = 11 _
→MONTH(date_of_birth) is unknown MONTH(join_date) = 4 MONTH(join_date) = 8 _
→MONTH(join_date) = 7 MONTH(join_date) is unknown WEEKDAY(date_of_birth) = 0 ...
→WEEKDAY(date_of_birth) = 5 WEEKDAY(date_of_birth) = 4 WEEKDAY(date_of_birth) = 1
→WEEKDAY(date_of_birth) is unknown WEEKDAY(join_date) = 6 WEEKDAY(join_date) = 5 ...
→WEEKDAY(join_date) = 4 WEEKDAY(join_date) is unknown YEAR(date_of_birth) = 2006 _
→YEAR(date_of_birth) = 2003 YEAR(date_of_birth) = 1994 YEAR(date_of_birth) = 1986 _
→YEAR(date_of_birth) = 1984 YEAR(date_of_birth) is unknown YEAR(join_date) = 2011 _
→YEAR(join_date) = 2012 YEAR(join_date) = 2010 YEAR(join_date) is unknown _
→MAX(sessions.COUNT(transactions)) MAX(sessions.MEAN(transactions.amount))
→MAX(sessions.MIN(transactions.amount)) MAX(sessions.NUM_UNIQUE(transactions.
→product_id)) MAX(sessions.SKEW(transactions.amount)) MAX(sessions.
→STD(transactions.amount)) MAX(sessions.SUM(transactions.amount)) MEAN(sessions.
→COUNT(transactions)) MEAN(sessions.MAX(transactions.amount)) MEAN(sessions.
→MEAN(transactions.amount)) MEAN(sessions.MIN(transactions.amount)) MEAN(sessions.
→NUM_UNIQUE(transactions.product_id)) MEAN(sessions.SKEW(transactions.amount))
→MEAN(sessions.STD(transactions.amount)) MEAN(sessions.SUM(transactions.amount))
→MIN(sessions.COUNT(transactions)) MIN(sessions.MAX(transactions.amount))
→MIN(sessions.MEAN(transactions.amount)) MIN(sessions.NUM_UNIQUE(transactions.
→product_id)) MIN(sessions.SKEW(transactions.amount)) MIN(sessions.
\rightarrowSTD(transactions.amount)) MIN(sessions.SUM(transactions.amount)) MODE(sessions.
→DAY(session_start)) = 1 MODE(sessions.DAY(session_start)) is unknown _
→MODE(sessions.MODE(transactions.product_id)) = 3 MODE(sessions.MODE(transactions.
→product_id)) = 1 MODE(sessions.MODE(transactions.product_id)) = 4 MODE(sessions.
→MODE(transactions.product_id)) is unknown MODE(sessions.MONTH(session_start)) = 1 ...
→MODE (sessions.MONTH(session_start)) is unknown MODE (sessions.WEEKDAY (session_
→start)) = 2 MODE(sessions.WEEKDAY(session_start)) is unknown MODE(sessions.
→YEAR(session_start)) = 2014 MODE(sessions.YEAR(session_start)) is unknown (continues on next page)
→UNIQUE (sessions.DAY (session_start)) NUM_UNIQUE (sessions.MODE (transactions.product_
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WEEKDAY (session_start)) NUM_UNIQUE (sessions.YEAR (session_start)) SKEW (sessions.
                                                                                    93
→COUNT(transactions)) SKEW(sessions.MAX(transactions.amount)) SKEW(sessions.
→MEAN(transactions.amount)) SKEW(sessions.MIN(transactions.amount)) SKEW(sessions.
```

→NUM_UNIQUE(transactions.product_id)) SKEW(sessions.STD(transactions.amount))

False

(continued from previous page) customer_id ш False 1 True False 6_ True False (continues on next page) 3 73 False **→**147.64 79.128904 Chapter 3_{Fa}Table of contents True False 94 False -0.173042 41.998795 5776.41 False False

False

True

(continued from previous page) False True False False True 126 False 6.19 **→**147.55 80.781190 False False False False True 5 -0.179621 36.523849 10178.43 False False False False True <u> </u>False False False False ш False False True False _ → True False False True False False False \hookrightarrow False True False False False True False False False False False False True False False False True 104.565000 60.29 ш 0.417250 41.627134 ш 14.000000 1650.65 131.211111 81.540322 21.453333 4.777778 -0.199690 35.499735 1130.936667 118.59 69.665000 -0.624344 22.026552 557.32 True False True False False **→**False True False True False True ш False 1 ш 1 -0.086578 0.230847 1.078619 1.490781 \hookrightarrow -1.619848 -1. 4.272002 _ -743267-0.385392 11.457114 11.875823 17.851716 0. **→**440959 0.324894 333. **→**923377 1180.90 733. →862898 193.08 -1.7972144.3 →319.497611 False False True False False False False True →False 1 ш 3 3 False True False (continues on next page) False True 2 False 64 82.171094 10.66 3.3. Guides True False False False 5 -0.081427 42.416322 5258.95 False False

9018.74

(continued from previous page) 2 False True False False True 129 False **→**148.34 76.571085 8.00 False False False True False 5 0.040395 39.913352 9877.67 False False True False False <u> </u>False False False False ш False False True False ื **→**False True False False True False False False False True True False False False False False False False True False False False True False 87.669412 40.88 0.454842 43.950396 16.125000 1690.97 137.602500 76.964367 17.001250 4.875000 -0.01025339.477166 1234.708750 120.06 52.288421 -0.522578 33.618728 619.93 False True True False False **→**False True False True False True ш False 1 ш 1 -1.158217-0.964539-2.048650 1.981423 \hookrightarrow -2.828427 -0. 4.086126 →403715 -0.576079 10.757169 9.491736 10.517928 0. →353553 0.305345 346. **→**152626 1100.82 615. **→**714934 136.01 39 -0.082021 →315.817331 False False False True False False False True →False 1 ш 3 7 5 True False False (continues on next page) False True 3 False 108 83.506852 149.53 Chapter 3. Table of contents 96 False False False True 5 -0.107234 37.514054

False

True

3.3.7 Advanced Custom Primitives Guide

Functions With Additional Arguments

One caveat with the make_primitive functions is that the required arguments of function must be input features. Here we create a function for StringCount, a primitive which counts the number of occurrences of a string in a NaturalLanguage input. Since string is not a feature, it needs to be a keyword argument to string_count.

In order to have features defined using the primitive reflect what string is being counted, we define a custom generate_name function.

Now that we have the function, we create the primitive using the make_trans_primitive function.

Passing in string="test" as a keyword argument when initializing the *StringCount* primitive will make "test" the value used for string when string_count is called to calculate the feature values. Now we use this primitive to define features and calculate the feature values.

```
In [4]: from featuretools.tests.testing_utils import make_ecommerce_entityset
In [5]: es = make_ecommerce_entityset()
In [6]: feature_matrix, features = ft.dfs(entityset=es,
                                                                                                              target_entity="sessions",
       . . . :
                                                                                                               agg_primitives=["sum", "mean", "std"],
        . . . :
                                                                                                              trans_primitives=[StringCount(string="the
       . . . :
 → " ) ] )
        . . . :
In [7]: feature_matrix.columns
Out[7]: Index(['device_name', 'customer_id', 'device_type', 'MEAN(log.value)',
 → 'MEAN(log.value_2)', 'MEAN(log.value_many_nans)', 'STD(log.value)', 'STD(log.value_
 \rightarrow 2)', 'STD(log.value_many_nans)', 'SUM(log.value)', 'SUM(log.value_2)', 'SUM(log.v
 →value_many_nans)', 'customers.cohort', 'customers.age', 'customers.région_id',
 \hookrightarrow 'customers.loves_ice_cream', 'customers.cancel_reason', 'customers.engagement_level
         , 'MEAN(log.STRING_COUNT(comments, "the"))', 'MEAN(log.products.ratinggonfinuesqnnextpage)
 →STRING_COUNT(comments, "the"))', 'STD(log.products.rating)', 'SUM(log.STRING_
                      comments, "the"))', 'SUM(log.products.rating)', 'customers.MEAN(log.value)',
3.3. Guides .MEAN(log.value_2)', 'customers.MEAN(log.value_many_nans)', 'customers.
 \rightarrowSTD(log.value)', 'customers.STD(log.value_2)', 'customers.STD(log.value_many_nans)',
 → 'customers.SUM(log.value)', 'customers.SUM(log.value_2)', 'customers.SUM(log.value_
```

→many_nans)', 'customers.STRING_COUNT(favorite_quote, "the")', 'customers.cohorts.

```
In [8]: feature_matrix[['STD(log.STRING_COUNT(comments, "the"))', 'SUM(log.STRING_
→COUNT(comments, "the"))', 'MEAN(log.STRING_COUNT(comments, "the"))']]
Out[8]:
    STD(log.STRING_COUNT(comments, "the")) SUM(log.STRING_COUNT(comments, "the")) _
→MEAN(log.STRING_COUNT(comments, "the"))
0
                                  47.124304
                                                                                  209
                                   41.80
                                  36.509131
                                                                                  109
1
                                   27.25
2
                                                                                   29
                                   29.00
3
                                  49.497475
                                                                                   70
                                   35.00
4
                                   0.000000
                                                                                    0
                                    0.00
5
                                   1.414214
                                                                                    4
                                    2.00
```

Features with Multiple Outputs

With the make_primitive functions, it is possible to have multiple columns output from a single feature. In order to do that, the output must be formatted as a list of arrays/series where each item in the list corresponds to an output from the primitive. In each of these list items (either arrays or series), there must be one element for each input element.

Take, for example, a primitive called <code>case_count</code>. For each given string, this primitive outputs the number of uppercase and the number of lowercase letters. So, this primitive must return a list with 2 elements, one corresponding to the number of lowercase letters and one corresponding to the number of uppercase letters. Each element in the list is a series/array having the same number of elements as the number of input strings. Below you can see this example in action, as well as the proper way to specify multiple outputs in the <code>make_trans_primitive</code> function.

We must use the num_output_features attribute to specify the number of outputs when creating the primitive using the make_trans_primitive function.

When we call dfs on this entityset, there are 6 instances (one for each of the strings in the dataset) of our two created features in this feature matrix.

```
In [12]: feature_matrix, features = ft.dfs(entityset=es,
                                            target entity="sessions",
                                            agg_primitives=[],
   . . . . :
                                            trans_primitives=[CaseCount])
   . . . . :
   . . . . :
In [13]: feature_matrix.columns
Out[13]: Index(['device_name', 'customer_id', 'device_type', 'customers.cohort',
→'customers.age', 'customers.région_id', 'customers.loves_ice_cream', 'customers.
→cancel_reason', 'customers.engagement_level', 'customers.cohorts.cohort_name',
→'customers.régions.language', 'customers.CASE_COUNT(favorite_quote)[0]', 'customers.
→CASE_COUNT(favorite_quote)[1]'], dtype='object')
In [14]: feature_matrix[['customers.CASE_COUNT(favorite_quote)[0]', 'customers.CASE_
→COUNT (favorite_quote) [1] ']]
Out [14]:
    customers.CASE_COUNT(favorite_quote)[0] customers.CASE_COUNT(favorite_quote)[1]
id
0
                                           1
                                                                                     44
                                           1
1
                                                                                     44
2
                                           1
                                                                                     44
3
                                           1
                                                                                     41
4
                                           1
                                                                                     41
5
                                                                                     57
                                           1
```

3.4 Resources

Frequently asked questions and additional resources

3.4.1 Frequently Asked Questions

Here we are attempting to answer some commonly asked questions that appear on Github, and Stack Overflow.

```
[1]: import featuretools as ft
import pandas as pd
import numpy as np
```

EntitySet

How do I get a list of variable (column) names, and types in an EntitySet?

After you create your EntitySet, you may wish to view the column names. An EntitySet contains multiple Dataframes, one for each entity.

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```
customers [Rows: 5, Columns: 4]
Relationships:
  transactions.product_id -> products.product_id
  transactions.session_id -> sessions.session_id
  sessions.customer_id -> customers.customer_id
```

If you want view the variables (columns), and types for the "transactions" entity, you can do the following:

If you want to view the underlying Dataframe, you can do the following:

```
[4]: es['transactions'].df.head()
[4]:
        transaction_id session_id transaction_time amount product_id
    298
                  298
                       1 2014-01-01 00:00:00 127.64
    2
                   2
                              1 2014-01-01 00:01:05 109.48
                                                                   2
                  308
                               1 2014-01-01 00:02:10
                                                    95.06
                                                                   3
    308
                               1 2014-01-01 00:03:15
    116
                  116
                                                      78.92
                                                                   4
    371
                  371
                               1 2014-01-01 00:04:20
                                                     31.54
```

What is the difference between copy variables and additional variables?

The function normalize_entity creates a new entity and a relationship from unique values of an existing entity. It takes 2 similar arguments:

- additional_variables removes variables from the base entity and moves them to the new entity.
- copy_variables keeps the given variables in the base entity, but also copies them to the new entity.

Before we normalize to create a new entity, let's look at base entity

```
[6]: es['transactions'].df.head()
        transaction_id session_id
                                     transaction_time product_id amount
[6]:
    298
                   298 1 2014-01-01 00:00:00 5 127.64
                   2
    2
                               1 2014-01-01 00:01:05
                                                             2 109.48
    308
                   308
                               1 2014-01-01 00:02:10
                                                                95.06
    116
                   116
                                1 2014-01-01 00:03:15
                                                            4
                                                                 78.92
    371
                   371
                                1 2014-01-01 00:04:20
                                                            3
                                                                 31.54
         customer_id device session_start zip_code
                                                           join_date
                               2014-01-01 13244 2012-04-15 23:31:04
    298
                  2 desktop
    2
                  2 desktop
                               2014-01-01
                                            13244 2012-04-15 23:31:04
    308
                  2 desktop
                               2014-01-01 13244 2012-04-15 23:31:04
    116
                  2 desktop
                               2014-01-01 13244 2012-04-15 23:31:04
                               2014-01-01 13244 2012-04-15 23:31:04
    371
                  2 desktop
        date_of_birth
    298
         1986-08-18
          1986-08-18
    308
          1986-08-18
    116
          1986-08-18
    371
          1986-08-18
```

Notice the columns session_id, session_start, join_date, device, customer_id, and zip_code.

Above, we normalized the columns to create a new entity. - For additional_variables, the following column ['join_date] will be removed from the products entity, and moved to the new device entity.

• For copy_variables, the following columns ['device', 'customer_id', 'zip_code', 'session_start'] will be copied from the products entity to the new device entity.

Let's see this in the actual EntitySet.

```
[8]: es['transactions'].df.head()
        transaction_id session_id transaction_time product_id amount
    298
                       1 2014-01-01 00:00:00 5 127.64
                  298
                                                            2 109.48
    2
                    2
                               1 2014-01-01 00:01:05
    308
                  308
                               1 2014-01-01 00:02:10
                                                           3
                                                               95.06
    116
                  116
                               1 2014-01-01 00:03:15
                                                                78.92
                               1 2014-01-01 00:04:20
    371
                                                                31.54
                    device session_start zip_code date_of_birth
        customer_id
    298
                 2 desktop
                              2014-01-01 13244 1986-08-18
    2
                  2 desktop
                               2014-01-01 13244
                                                    1986-08-18
    308
                 2 desktop
                               2014-01-01 13244
                                                    1986-08-18
                  2 desktop
                               2014-01-01 13244
                                                    1986-08-18
    371
                  2 desktop
                               2014-01-01 13244
                                                   1986-08-18
```

Notice above how ['device', 'customer_id', 'zip_code', 'session_start'] are still in the transactions entity, while ['join_date'] is not. But, they have all been moved to the sessions entity, as

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seen below.

```
[9]: es['sessions'].df.head()
[9]: session_id
                        join_date
                                   device customer_id zip_code
             1 2012-04-15 23:31:04 desktop 2 13244
    1
    2
             2 2010-07-17 05:27:50 mobile
                                                  5 60091
    3
             3 2011-04-08 20:08:14 mobile
                                                  4 60091
    4
             4 2011-04-17 10:48:33 mobile
                                                  1 60091
             5 2011-04-08 20:08:14 mobile
                                                  4 60091
           session start
    1 2014-01-01 00:00:00
    2 2014-01-01 00:17:20
    3 2014-01-01 00:28:10
    4 2014-01-01 00:44:25
    5 2014-01-01 01:11:30
```

Why did variable type change to Id, Index, or datetime_time_index?

During the creation of your EntitySet, you might be wondering why your variable type changed.

Notice how the variable type of session id is Numeric, and the variable type of session start is Datetime.

Now, let's normalize the transactions entity to create a new entity.

The type for session_id is now Id in the transactions entity, and Index in the new entity, sessions. This is the case because when we normalize the entity, we create a new relationship between the transactions and sessions. There is a one to many relationship between the parent entity, sessions, and child entity, transactions.

Therefore, session_id has type Id in transactions because it represents an Index in another entity. There would be a similar effect if we added another entity using entity_from_dataframe and add_relationship.

In addition, when we created the new entity, we specified a time_index which was the variable (column) session_start. This changed the type of session_start to datetime_time_index in the new sessions entity because it now represents a time_index.

How do I combine two or more interesting values?

You might want to create features that are conditioned on multiple values before they are calculated. This would require the use of interesting_values. However, since we are trying to create the feature with multiple conditions, we will need to modify the Dataframe before we create the EntitySet.

Let's look at how you might accomplish this.

First, let's create our Dataframes.

```
[12]: data = ft.demo.load_mock_customer()
      transactions_df = data["transactions"].merge(data["sessions"]).merge(data["customers
      "])
      products_df = data["products"]
[13]: transactions_df.head()
      transaction_id session_id
                                        transaction_time product_id amount
[13]:
                    298 1 2014-01-01 00:00:00 5 127.64
      0
                     2
                                  1 2014-01-01 00:01:05
      1
                                                                  2 109.48
                    308
      2
                                  1 2014-01-01 00:02:10
                                                                  3 95.06
      3
                                  1 2014-01-01 00:03:15
1 2014-01-01 00:04:20
                                                                  4 78.92
                    116
                                                                  3 31.54
      4
                    371
         customer_id device session_start zip_code
                                                          join_date
      0
                   2 desktop 2014-01-01 13244 2012-04-15 23:31:04
                   2 desktop 2014-01-01 13244 2012-04-15 23:31:04
      1
                   2 desktop 2014-01-01 13244 2012-04-15 23:31:04 2 desktop 2014-01-01 13244 2012-04-15 23:31:04 2 desktop 2014-01-01 13244 2012-04-15 23:31:04
      2
      3
      4
       date_of_birth
      0
          1986-08-18
          1986-08-18
      1
      2
          1986-08-18
      3
          1986-08-18
      4
          1986-08-18
[14]: products_df.head()
[14]:
      product_id brand
      0
                1
                      В
     1
                 2
                       В
      2
                 3
                       В
      3
```

Now, let's modify our transactions Dataframe to create the additional column that represents multiple conditions for our feature.

```
[15]: transactions_df['product_id_device'] = transactions_df['product_id'].astype(str) + '_
      →and ' + transactions_df['device']
```

Here, we created a new column called product_id_device, which just combines the product_id column, and the device column.

Now let's create our EntitySet.

4

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```
[16]: es = ft.EntitySet(id="customer_data")
     es = es.entity_from_dataframe(entity_id="transactions",
                                    dataframe=transactions_df,
                                    index="transaction_id",
                                    time_index="transaction_time",
                                    variable_types={"product_id": ft.variable_types.
      →Categorical,
                                                    "product_id_device": ft.variable_types.
      →Categorical,
                                                    "zip_code": ft.variable_types.ZIPCode})
     es = es.entity_from_dataframe(entity_id="products",
                                    dataframe=products_df,
                                    index="product_id")
     es = es.normalize_entity(base_entity_id="transactions",
                               new_entity_id="sessions",
                               index="session_id",
                               additional_variables=["device", "product_id_device",
      →"customer_id"])
     es = es.normalize_entity(base_entity_id="sessions",
                               new_entity_id="customers",
                               index="customer_id")
     es
[16]: Entityset: customer_data
       Entities:
         transactions [Rows: 500, Columns: 9]
         products [Rows: 5, Columns: 2]
         sessions [Rows: 35, Columns: 5]
         customers [Rows: 5, Columns: 2]
       Relationships:
         transactions.session_id -> sessions.session_id
         sessions.customer_id -> customers.customer_id
```

Now, we are ready to add our interesting values.

First, let's view our options for what the interesting values could be.

```
[17]: interesting_values = transactions_df['product_id_device'].unique().tolist()
      interesting_values
[17]: ['5 and desktop',
       '2 and desktop',
       '3 and desktop',
       '4 and desktop',
       '1 and desktop',
       '1 and tablet',
       '3 and tablet',
       '5 and tablet',
       '2 and tablet',
       '4 and tablet',
       '4 and mobile',
       '2 and mobile',
       '3 and mobile'.
       '5 and mobile',
       '1 and mobile']
```

If you wanted to, you could pick a subset of these, and the where features created would only use those conditions. In our example, we will use all the possible interesting values.

Here, we set all of these values as our interesting values for this specific entity and variable. If we wanted to, we could make interesting values in the same way for more than one variable, but we will just stick with this one for this example.

```
[18]: es['sessions']['product_id_device'].interesting_values = interesting_values
```

Now we can run DFS.

```
[19]: feature_matrix, feature_defs = ft.dfs(entityset=es,
                                              target_entity="customers",
                                              agg_primitives=["count"],
                                              where_primitives=["count"],
                                              trans_primitives=[])
      feature_matrix.head()
                    COUNT (sessions) COUNT (transactions) \
      customer_id
      2
                                  7
                                                        93
      5
                                  6
                                                        79
      4
                                  8
                                                       109
      1
                                  8
                                                       126
      3
                                   6
                                                        93
                    COUNT(sessions WHERE product_id_device = 5 and tablet) \
      customer_id
      2
                                                                     1.0
      5
                                                                     0.0
      4
                                                                     1.0
      1
                                                                     0.0
      3
                                                                     0.0
                   COUNT(sessions WHERE product_id_device = 2 and desktop) \
      customer_id
                                                                     0.0
      2
      5
                                                                     0.0
      4
                                                                     1.0
      1
                                                                     1.0
      3
                                                                     0.0
                   COUNT(sessions WHERE product_id_device = 5 and desktop) \
      customer_id
      2
                                                                       1
      5
                                                                       1
      4
                                                                       1
     1
                                                                       1
      3
                   COUNT(sessions WHERE product_id_device = 2 and mobile) \
      customer_id
                                                                     1.0
      2
      5
                                                                     0.0
      4
                                                                     2.0
                                                                     0.0
      1
      3
                                                                     0.0
                   COUNT(sessions WHERE product_id_device = 1 and mobile)
      customer_id
                                                                     0.0
      2
                                                                                   (continues on next page)
```

```
5
                                                               1.0
4
                                                               1.0
1
                                                               0.0
3
                                                               0.0
              COUNT(sessions WHERE product_id_device = 3 and mobile) \
customer_id
                                                               0.0
5
                                                               1.0
4
                                                               1.0
1
                                                               0.0
3
                                                               1.0
             COUNT(sessions WHERE product_id_device = 1 and desktop) \
customer_id
2
                                                               1.0
5
                                                               0.0
4
                                                               0.0
1
                                                               0.0
3
                                                               2.0
             COUNT(sessions WHERE product_id_device = 5 and mobile)
customer_id
                                                               0.0
2
                                                                          . . .
5
                                                               0.0
                                                                          . . .
4
                                                               0.0
                                                                          . . .
1
                                                               0.0
                                                                          . . .
3
                                                               0.0
                                                                          . . .
              COUNT(transactions WHERE sessions.product_id_device = 1 and mobile) \
customer_id
                                                               0.0
5
                                                              18.0
4
                                                              15.0
1
                                                               0.0
3
                                                               0.0
              COUNT(transactions WHERE sessions.product_id_device = 5 and tablet) \
customer_id
                                                              13.0
5
                                                               0.0
4
                                                              18.0
1
                                                               0.0
3
                                                               0.0
              COUNT (transactions WHERE sessions.product_id_device = 5 and mobile) \
customer_id
2
                                                               0.0
5
                                                               0.0
4
                                                               0.0
1
                                                               0.0
                                                               0.0
3
              COUNT(transactions WHERE sessions.product_id_device = 1 and desktop) \
customer_id
2
                                                               8.0
5
                                                               0.0
```

```
4
                                                              0.0
1
                                                              0.0
3
                                                             33.0
             COUNT(transactions WHERE sessions.product_id_device = 5 and desktop)
customer_id
                                                               16
5
                                                               15
4
                                                               10
1
                                                               12
3
                                                               29
             COUNT(transactions WHERE sessions.product_id_device = 4 and tablet)
customer_id
2
                                                              0.0
5
                                                             14.0
4
                                                              0.0
                                                             27.0
1
3
                                                              0.0
             COUNT(transactions WHERE sessions.product_id_device = 2 and mobile) \
customer_id
                                                             13.0
2
5
                                                              0.0
4
                                                             23.0
1
                                                              0.0
3
                                                              0.0
             COUNT(transactions WHERE sessions.product_id_device = 1 and tablet) \
customer_id
                                                             15.0
5
                                                              0.0
4
                                                              0.0
1
                                                              0.0
3
                                                              0.0
             COUNT(transactions WHERE sessions.product_id_device = 4 and desktop) \
customer_id
2
                                                             10.0
5
                                                             14.0
4
                                                             18.0
                                                              0.0
1
3
                                                              0.0
             COUNT (transactions WHERE sessions.product_id_device = 2 and tablet)
customer_id
                                                              0.0
5
                                                              0.0
4
                                                              0.0
                                                              0.0
1
3
                                                             15.0
[5 rows x 32 columns]
```

To better understand the where clause features, let's examine one of those features. The feature COUNT (sessions WHERE product_id_device = 5 and tablet), tells us how many sessions the customer purchased product_id 5 while on a tablet. Notice how the feature depends on multiple conditions (product_id = 5 & device = tablet).

Can I create an EntitySet using Dask or Koalas dataframes? (BETA)

Support for Dask EntitySets and Koalas EntitySets is still in Beta - if you encounter any errors using either of these approaches, please let us know by creating a new issue on Github.

Yes! Featuretools supports creating an EntitySet from Dask dataframes or from Koalas dataframes. You can simply follow the same process you would when creating an EntitySet from pandas dataframes.

There are some limitations to be aware of when using Dask or Koalas dataframes. When creating an Entity, variable type inference is not performed as it is for pandas entities, so the user must supply a list of variable types during creation. Also, other quality checks are not performed, such as checking for unique index values. An EntitySet must be created entirely of one type of entity (Dask, Koalas, or pandas) - you cannot mix pandas entities, Dask entities, and Koalas entities with each other in the same EntitySet.

For more information on creating an EntitySet from Dask dataframes or from Koalas dataframes, see the *Using Dask EntitySets* and the *Using Koalas EntitySets* guides.

DFS

Why is DFS not creating aggregation features?

You may have created your EntitySet, and then applied DFS to create features. However, you may be puzzled as to why no aggregation features were created.

• This is most likely because you have a single table in your entity, and DFS is not capable of creating aggregation features with fewer than 2 entities. Featuretools looks for a relationship, and aggregates based on that relationship.

Let's look at a simple example.

Notice how we only have 1 entity in our EntitySet. If we try to create aggregation features on this EntitySet, it will not be possible because DFS needs 2 entities to generate aggregation features.

```
[22]: feature_matrix, feature_defs = ft.dfs(entityset=es, target_entity="transactions")
      feature_defs
[22]: [<Feature: session_id>,
      <Feature: product id>,
      <Feature: amount>,
      <Feature: customer id>,
      <Feature: device>,
       <Feature: zip_code>,
       <Feature: DAY(date_of_birth)>,
       <Feature: DAY(join_date)>,
       <Feature: DAY(session_start)>,
       <Feature: DAY(transaction_time)>,
      <Feature: MONTH(date_of_birth)>,
      <Feature: MONTH(join_date)>,
       <Feature: MONTH(session_start)>,
       <Feature: MONTH(transaction_time)>,
      <Feature: WEEKDAY(date_of_birth)>,
      <Feature: WEEKDAY(join_date)>,
      <Feature: WEEKDAY(session_start)>,
       <Feature: WEEKDAY(transaction_time)>,
       <Feature: YEAR(date_of_birth)>,
       <Feature: YEAR(join_date)>,
       <Feature: YEAR(session_start)>,
       <Feature: YEAR(transaction_time)>]
```

None of the above features are aggregation features. To fix this issue, you can add another entity to your EntitySet.

Solution #1 - You can add new entity if you have additional data.

Notice how we now have an additional entity in our EntitySet, called products.

Solution #2 - You can normalize an existing entity.

```
[24]: Entityset: customer_data
    Entities:
        transactions [Rows: 500, Columns: 7]
        products [Rows: 5, Columns: 2]
        sessions [Rows: 35, Columns: 6]
        Relationships:
        transactions.session_id -> sessions.session_id
```

Notice how we now have an additional entity in our EntitySet, called sessions. Here, the normalization created a relationship between transactions and sessions. However, we could have specified a relationship between transactions and products if we had only used Solution #1.

Now, we can generate aggregation features.

```
[25]: feature_matrix, feature_defs = ft.dfs(entityset=es, target_entity="transactions")
      feature_defs[:-10]
[25]: [<Feature: session_id>,
      <Feature: product_id>,
      <Feature: amount>,
      <Feature: DAY(date_of_birth)>,
       <Feature: DAY(session_start)>,
      <Feature: DAY(transaction_time)>,
      <Feature: MONTH(date_of_birth)>,
      <Feature: MONTH(session_start)>,
       <Feature: MONTH(transaction_time)>,
       <Feature: WEEKDAY(date_of_birth)>,
       <Feature: WEEKDAY(session_start)>,
       <Feature: WEEKDAY(transaction_time)>,
       <Feature: YEAR(date_of_birth)>,
       <Feature: YEAR(session_start)>,
      <Feature: YEAR(transaction_time)>,
      <Feature: sessions.device>,
       <Feature: sessions.customer_id>,
       <Feature: sessions.zip_code>,
      <Feature: sessions.COUNT(transactions)>,
      <Feature: sessions.MAX(transactions.amount)>,
      <Feature: sessions.MEAN(transactions.amount)>,
       <Feature: sessions.MIN(transactions.amount)>,
       <Feature: sessions.MODE(transactions.product_id)>,
       <Feature: sessions.NUM_UNIQUE(transactions.product_id)>,
       <Feature: sessions.SKEW(transactions.amount)>]
```

A few of the aggregation features are:

```
• <Feature: sessions.SUM(transactions.amount)>
• <Feature: sessions.STD(transactions.amount)>
• <Feature: sessions.MAX(transactions.amount)>
• <Feature: sessions.SKEW(transactions.amount)>
• <Feature: sessions.MIN(transactions.amount)>
• <Feature: sessions.MEAN(transactions.amount)>
• <Feature: sessions.COUNT(transactions)>
• <Feature: sessions.COUNT(transactions)>
•
```

How do I speed up the runtime of DFS?

One issue you may encounter while running ft.dfs is slow performance. While Featuretools has generally optimal default settings for calculating features, you may want to speed up performance when you are calculating on a large number of features.

One quick way to speed up performance is by adjusting the n_{jobs} settings of ft.dfs or ft. calculate_feature_matrix.

For more ways to speed up performance, please visit:

• Improving Computational Performance

How do I include only certain features when running DFS?

When using DFS to generate features, you may wish to include only certain features. There are multiple ways that you do this:

- Use the ignore_variables to specify variables in an entity that should not be used to create features. It is a dictionary mapping an entity id to a list of variable names to ignore.
- Use drop_contains to drop features that contain any of the strings listed in this parameter.
- Use drop_exact to drop features that exactly match any of the strings listed in this parameter.

Here is an example of using all three parameters:

How do I specify primitives on a per column or per entity basis?

When using DFS to generate features, you may wish to use only certain features or entities for specific primitives. This can be done through the primitive_options parameter. The primitive_options parameter is a dictionary that maps a primitive or a tuple of primitives to a dictionary containing options for the primitive(s). A primitive or tuple of primitives can also be mapped to a list of option dictionaries if the primitive(s) takes multiple inputs. The primitive keys can be the string names of the primitive, the primitive class, or specific instances of the primitive. Each dictionary supplies options for their respective input column. There are multiple ways to control how primitives get applied through these options:

- Use ignore_entities to specify entities that should not be used to create features for that primitive. It is a list of entity ids to ignore.
- Use include_entities to specify the only entities to be included to create features for that primitive. It is a list of entity ids to include.
- Use ignore_variables to specify variables in an entity that should not be used to create features for that primitive. It is a dictionary mapping an entity id to a list of variable names to ignore.
- Use include_variables to specify the only variables in an entity that should be used to create features for that primitive. It is a dictionary mapping an entity id to a list of variable names to include.

You can also use primitive_options to specify which entities or variables you wish to use as groupbys for groupby transformation primitives:

- Use ignore_groupby_entities to specify entities that should not be used to get groupbys for that primitive. It is a list of entity ids to ignore.
- Use include_groupby_entities to specify the only entities that should be used to get groupbys for that primitive. It is a list of entity ids to include.
- Use ignore_groupby_variables to specify variables in an entity that should not be used as groupbys for that primitive. It is a dictionary mapping an entity id to a list of variable names to ignore.
- Use include_groupby_variables to specify the only variables in an entity that should be used as groupbys for that primitive. It is a dictionary mapping an entity id to a list of variable names to include.

Here is an example of using some of these options:

```
[27]: es = ft.demo.load mock customer(return entityset=True)
     feature_matrix, feature_defs = ft.dfs(entityset=es,
                                            target_entity="customers",
                                            primitive_options={"mode": {"ignore_entities": [
      →"sessions"],
                                                                        "include_variables":
      → {"products": ["brand"],
         "transactions": ["product_id"]}},
                                                               # For mode, ignore the
      → "sessions" entity and only include "brands" in the
                                                                # "products" entity and
      → "product_id" in the "transactions" entity
                                                                ("count", "mean"): {"include_
      →entities": ["sessions", "transactions"]}
                                                                # For count and mean, only
      →include the entities "sessions" and "transactions"
                                                               })
```

Note that if options are given for a specific instance of a primitive and for the primitive generally (either by string name or class), the instances with their own options will not use the generic options. For example, in this case:

```
special_mean = Mean()
options = {
    special_mean: {'include_entities: ['customers']},
    'mean': {'include_entities: ['sessions']}
```

the primitive special_mean will not use the entity sessions because it's options have it only include customers. Every other instance of the Mean primitive will use the 'mean' options.

For more examples of specifying options for DFS, please visit:

• Specifying Primitive Options

If I didn't specify the cutoff_time, what date will be used for the feature calculations?

The cutoff time will be set to the current time using cutoff_time = datetime.now().

How do I select a certain amount of past data when calculating features?

You may encounter a situation when you wish to make prediction using only a certain amount of historical data. You can accomplish this using the training_window parameter in ft.dfs. When you use the training_window, Featuretools will use the historical data between the cutoff_time and cutoff_time - training_window.

In order to make the calculation, Featuretools will check the time in the time_index column of the target_entity.

```
[28]: es = ft.demo.load_mock_customer(return_entityset=True)
    es['customers'].time_index
[28]: 'join_date'
```

Our target_entity has a time_index, which is needed for the training_window calculation. Here, we are creating a cutoff time dataframe so that we can have a unique training window for each customer.

```
[29]: cutoff_times = pd.DataFrame()
     cutoff_times['customer_id'] = [1, 2, 3, 1]
     cutoff_times['time'] = pd.to_datetime(['2014-1-1 04:00', '2014-1-1 05:00', '2014-1-1_
      \rightarrow06:00', '2014-1-1 08:00'])
      cutoff_times['label'] = [True, True, False, True]
      feature_matrix, feature_defs = ft.dfs(entityset=es,
                                            target_entity="customers",
                                            cutoff_time=cutoff_times,
                                            cutoff_time_in_index=True,
                                            training_window="1 hour")
     feature_matrix.head()
[29]:
                                      zip_code COUNT(sessions) \
     customer_id time
                 2014-01-01 04:00:00
                                         60091
     1
                                                               1
     2
                 2014-01-01 05:00:00
                                         13244
                                                               1
                 2014-01-01 06:00:00
     3
                                         13244
                                                               2
                 2014-01-01 08:00:00
                                         60091
                                                               1
     1
```

(continues on next page)

```
MODE(sessions.device) \
customer_id time
           2014-01-01 04:00:00
                                               tablet
2
           2014-01-01 05:00:00
                                               tablet
3
            2014-01-01 06:00:00
                                              desktop
1
            2014-01-01 08:00:00
                                               mobile
                                 NUM_UNIQUE(sessions.device)
customer_id time
          2014-01-01 04:00:00
                                                            1
1
2
           2014-01-01 05:00:00
                                                            1
3
           2014-01-01 06:00:00
                                                            1
1
           2014-01-01 08:00:00
                                                            1
                                 COUNT (transactions)
customer_id time
           2014-01-01 04:00:00
1
                                                  12
2
           2014-01-01 05:00:00
                                                   13
3
           2014-01-01 06:00:00
                                                   12
1
            2014-01-01 08:00:00
                                                   16
                                 MAX(transactions.amount) \
customer_id time
           2014-01-01 04:00:00
                                                   139.09
1
2
           2014-01-01 05:00:00
                                                    118.85
3
           2014-01-01 06:00:00
                                                    128.26
           2014-01-01 08:00:00
                                                    126.11
                                 MEAN(transactions.amount)
customer_id time
           2014-01-01 04:00:00
                                                  85.469167
2
           2014-01-01 05:00:00
                                                 77.304615
3
            2014-01-01 06:00:00
                                                  81.747500
            2014-01-01 08:00:00
                                                  88.755625
                                 MIN(transactions.amount) \
customer_id time
          2014-01-01 04:00:00
                                                     6.78
1
2
           2014-01-01 05:00:00
                                                     21.82
3
           2014-01-01 06:00:00
                                                     20.06
           2014-01-01 08:00:00
                                                     11.62
                                 MODE(transactions.product_id) \
customer_id time
            2014-01-01 04:00:00
1
                                                              4
2
            2014-01-01 05:00:00
                                                              1
3
           2014-01-01 06:00:00
                                                              3
           2014-01-01 08:00:00
                                 NUM_UNIQUE(transactions.product_id)
customer_id time
1
           2014-01-01 04:00:00
                                                                    5
                                                                       . . .
2
           2014-01-01 05:00:00
                                                                    5
                                                                       . . .
3
           2014-01-01 06:00:00
                                                                    5
                                                                       . . .
           2014-01-01 08:00:00
                                 SUM(sessions.MEAN(transactions.amount))
                                                                          (continues on next page)
```

```
customer_id time
            2014-01-01 04:00:00
                                                                  85.469167
2
            2014-01-01 05:00:00
                                                                  77.304615
3
            2014-01-01 06:00:00
                                                                 172.597273
            2014-01-01 08:00:00
1
                                                                  88.755625
                                  SUM(sessions.MIN(transactions.amount))
customer_id time
            2014-01-01 04:00:00
                                                                      6.78
1
2
            2014-01-01 05:00:00
                                                                     21.82
3
            2014-01-01 06:00:00
                                                                    111.82
1
            2014-01-01 08:00:00
                                                                     11.62
                                  SUM(sessions.NUM_UNIQUE(transactions.product_id))
customer_id time
            2014-01-01 04:00:00
                                                                                     5
1
            2014-01-01 05:00:00
2
                                                                                     5
3
            2014-01-01 06:00:00
                                                                                     6
1
            2014-01-01 08:00:00
                                                                                     5
                                  SUM(sessions.SKEW(transactions.amount))
customer_id time
1
            2014-01-01 04:00:00
                                                                  -0.830975
2
            2014-01-01 05:00:00
                                                                  -0.314918
3
            2014-01-01 06:00:00
                                                                  -0.289466
1
            2014-01-01 08:00:00
                                                                  -1.038434
                                  SUM(sessions.STD(transactions.amount)) \
customer_id time
            2014-01-01 04:00:00
                                                                 39.825249
1
2
            2014-01-01 05:00:00
                                                                 33.725036
3
            2014-01-01 06:00:00
                                                                 35.704680
1
            2014-01-01 08:00:00
                                                                 32.324534
                                  MODE(transactions.sessions.customer id)
customer_id time
            2014-01-01 04:00:00
1
                                                                          1
2
            2014-01-01 05:00:00
                                                                          2
3
            2014-01-01 06:00:00
                                                                          3
            2014-01-01 08:00:00
                                  MODE (transactions.sessions.device)
customer_id time
            2014-01-01 04:00:00
                                                                tablet
1
            2014-01-01 05:00:00
                                                                tablet
3
            2014-01-01 06:00:00
                                                               desktop
            2014-01-01 08:00:00
                                                                mobile
                                  NUM_UNIQUE(transactions.sessions.customer_id)
customer_id time
            2014-01-01 04:00:00
                                                                                1
1
2
            2014-01-01 05:00:00
                                                                                1
3
            2014-01-01 06:00:00
                                                                                1
            2014-01-01 08:00:00
                                                                                1
                                  NUM UNIQUE (transactions.sessions.device)
customer_id time
                                                                            (continues on next page)
```

```
2014-01-01 04:00:00
2
            2014-01-01 05:00:00
                                                                         1
3
            2014-01-01 06:00:00
                                                                         1
1
            2014-01-01 08:00:00
                                                                         1
                                 label
customer_id time
           2014-01-01 04:00:00
                                  True
2
           2014-01-01 05:00:00
                                 True
3
           2014-01-01 06:00:00 False
1
           2014-01-01 08:00:00 True
[4 rows x 78 columns]
```

Above, we ran DFS with training_window argument of 1 hour to create features that only used customer data collected in the last hour (from the cutoff time we provided).

How do I apply DFS to a single table?

You can run DFS on a single table. Featuretools will be able to generate features for your data, but only transform features.

For example:

Before we examine the output, let's look at our original single table.

```
[31]: transactions_df.head()
        transaction_id session_id transaction_time product_id amount
[31]:
                 298
                             1 2014-01-01 00:00:00 5 127.64
     1
                  10
                              1 2014-01-01 00:09:45
                                                          5 57.39
                              1 2014-01-01 00:14:05
     2
                  495
                                                          5 69.45
                             10 2014-01-01 02:33:50
                                                          5 123.19
     3
                  460
                             10 2014-01-01 02:37:05
     4
                  302
                                                             64.47
       customer_id
                   device
                                session_start zip_code
                                                              join_date \
     0
                 2 desktop 2014-01-01 00:00:00 13244 2012-04-15 23:31:04
                 2 desktop 2014-01-01 00:00:00 13244 2012-04-15 23:31:04
     1
     2
                 2 desktop 2014-01-01 00:00:00 13244 2012-04-15 23:31:04
```

(continues on next page)

```
3
            tablet 2014-01-01 02:31:40 13244 2012-04-15 23:31:04
            4
 date_of_birth brand
   1986-08-18
0
   1986-08-18
1
2
   1986-08-18
              Α
3
   1986-08-18
              Α
4
   1986-08-18
              А
```

Now we can look at the transformations that Featuretools was able to apply to this single entity (table) to create feature matrix.

```
[32]: feature_matrix.head()
[32]:
                      session_id product_id amount customer_id device zip_code
     transaction_id
     298
                                          5 127.64
                               1
                                                                2 desktop
                                                                              13244
                                          2 109.48
                               1
                                                                2 desktop
                                                                              13244
     2
                                          3 95.06
     308
                               1
                                                                2 desktop
                                                                              13244
     116
                                             78.92
                                                                2 desktop
                                                                              13244
                               1
                                          3 31.54
                                                                2 desktop
     371
                               1
                                                                              13244
                    brand CUM_MEAN(amount) CUM_MEAN(customer_id) \
     transaction_id
                                                                 2.0
     298
                         Α
                                  127.640000
     2
                         В
                                  118.560000
                                                                 2.0
     308
                         В
                                  110.726667
                                                                 2.0
     116
                         В
                                  102.775000
                                                                 2.0
     371
                        В
                                   88.528000
                                                                 2.0
                      CUM_MEAN(session_id) ... WEEK(session_start) \
     transaction_id
                                             . . .
     298
                                       1.0
                                                                    1
                                            . . .
     2
                                                                    1
                                       1.0
                                            . . .
     308
                                       1.0
                                                                    1
                                            . . .
     116
                                       1.0
                                                                    1
                                            . . .
     371
                                       1.0
                                                                    1
                      WEEK(transaction_time) WEEKDAY(date_of_birth)
     transaction_id
     298
                                           1
                                                                    0
                                                                    0
     2
                                           1
     308
                                                                    0
                                           1
     116
                                                                    0
                                            1
     371
                                           1
                      WEEKDAY(join_date) WEEKDAY(session_start)
     transaction_id
     298
                                                                2
                                       6
     2
                                                                2
                                       6
     308
                                                                2
                                       6
     116
                                       6
                                                                2
     371
                      WEEKDAY(transaction_time) YEAR(date_of_birth) \
     transaction_id
```

(continues on next page)

			I	1			
298		2	1986				
2		2	1986				
308		2	1986				
116		2	1986				
371		2	1986				
	YEAR(join_date)	YEAR(session_start)	YEAR(transaction_time)				
transaction_id							
298	2012	2014	2014				
2	2012	2014	2014				
308	2012	2014	2014				
116	2012	2014	2014				
371	2012	2014	2014				
[5 rows x 44 columns]							

Can I automatically normalize a single table?

Yes, another open source library AutoNormalize, also produced by Feature Labs, automates table normalization and integrates with Featuretools. To install run:

```
python -m pip install featuretools[autonormalize]
```

A normalized EntitySet will help Featuretools to generate more features. For example:

```
[33]: from featuretools.autonormalize import autonormalize as an es = an.normalize_entity(es) es.plot()

100%|| 10/10 [00:01<00:00, 5.05it/s]
```

As you can see, AutoNormalize creates a relational EntitySet. Below, we run dfs on the EntitySet, and you can see all the features created; take note of the aggregated features.

```
[34]: feature_matrix, feature_defs = ft.dfs(entityset=es,
                                           target_entity="transaction_id",
                                           trans_primitives=[])
     feature_matrix.head()
                     session_id product_id amount session_id.customer_id \
[34]:
     transaction_id
                                        5 127.64
                                                                         2
     298
                              1
                                        2 109.48
                                                                        2
     2
                              1
                                        3 95.06
                                                                        2
     308
                              1
     116
                              1
                                         4 78.92
                                                                         2
                                        3 31.54
                    session_id.device product_id.brand \
     transaction_id
     298
                              desktop
                                                     Α
     2
                              desktop
                                                     В
     308
                              desktop
                                                     В
     116
                              desktop
                                                     В
     371
                                                     В
                              desktop
```

(continues on next page)

```
session_id.COUNT(transaction_id)
transaction_id
298
                                                 16
2
                                                 16
308
                                                 16
116
                                                 16
371
                                                 16
                 session_id.MAX(transaction_id.amount) \
transaction_id
298
                                                  141.66
2
                                                  141.66
308
                                                  141.66
116
                                                  141.66
371
                                                  141.66
                 session_id.MEAN(transaction_id.amount)
transaction_id
298
                                                76.813125
2
                                                76.813125
308
                                                76.813125
116
                                                76.813125
371
                                                76.813125
                 session_id.MIN(transaction_id.amount)
transaction_id
298
                                                   20.91
                                                          . . .
2
                                                   20.91
                                                          . . .
308
                                                   20.91
                                                         . . .
116
                                                   20.91 ...
                                                   20.91 ...
371
                 session_id.customer_id.zip_code \
transaction_id
298
                                            13244
                                            13244
308
                                            13244
116
                                            13244
371
                                            13244
                 product_id.COUNT(transaction_id)
transaction_id
                                                104
298
2
                                                 92
308
                                                 96
                                                106
116
371
                                                 96
                 product_id.MAX(transaction_id.amount) \
transaction_id
298
                                                  149.02
                                                  149.95
2
308
                                                  148.31
116
                                                  146.46
371
                                                  148.31
                 product_id.MEAN(transaction_id.amount)
                                                                             (continues on next page)
```

```
transaction_id
298
                                               76.264904
2
                                               76.319891
308
                                               73.001250
116
                                               76.311038
                                               73.001250
371
                product_id.MIN(transaction_id.amount) \
transaction_id
298
                                                   5.91
2
                                                   5.73
308
                                                   5.89
116
                                                   5.81
                                                   5.89
371
               product_id.MODE(transaction_id.session_id)
transaction_id
298
                                                           4
2
                                                         28
308
                                                          1
                                                         29
116
371
                                                           1
                product_id.NUM_UNIQUE(transaction_id.session_id) \
transaction_id
298
                                                                 34
2
                                                                 34
308
                                                                 35
116
                                                                 34
371
                                                                 35
                product_id.SKEW(transaction_id.amount) \
transaction_id
298
                                                0.098248
                                                0.151934
308
                                                0.223938
116
                                               -0.132077
371
                                                0.223938
                product_id.STD(transaction_id.amount) \
transaction_id
                                              42.131902
298
2
                                              46.336308
308
                                              38.871405
116
                                              42.492501
371
                                              38.871405
                product_id.SUM(transaction_id.amount)
transaction_id
298
                                                7931.55
                                                7021.43
2
308
                                                7008.12
                                                8088.97
116
371
                                                7008.12
[5 rows x 25 columns]
```

How do I prevent label leakage with DFS?

One concern you might have with using DFS is about label leakage. You want to make sure that labels in your data aren't used incorrectly to create features and the feature matrix.

Featuretools is particularly focused on helping users avoid label leakage.

There are two ways to prevent label leakage depending on if your data has timestamps or not.

1. Data without timestamps

In the case where you do not have timestamps, you can create one EntitySet using only the training data and then run ft.dfs. This will create a feature matrix using only the training data, but also return a list of feature definitions. Next, you can create an EntitySet using the test data and recalculate the same features by calling ft.calculate_feature_matrix with the list of feature definitions from before.

Here is what that flow would look like:

First, let's create our training data.

```
[35]: train_data = pd.DataFrame({"customer_id": [1, 2, 3, 4, 5],
                                "age": [40, 50, 10, 20, 30],
                                "gender": ["m", "f", "m", "f", "f"],
                                "signup_date": pd.date_range('2014-01-01 01:41:50',_
      →periods=5, freq='25min'),
                                "labels": [True, False, True, False, True] })
     train_data.head()
[35]:
        customer_id age gender
                                        signup_date labels
     0
                  1
                     40 m 2014-01-01 01:41:50
                                                      True
     1
                  2
                      50
                             f 2014-01-01 02:06:50
                                                    False
     2
                  3
                             m 2014-01-01 02:31:50
                      10
                                                      True
     3
                  4
                      20
                             f 2014-01-01 02:56:50
                                                    False
     4
                      30
                              f 2014-01-01 03:21:50
                                                      True
```

Now, we can create an entityset for our training data.

Next, we are ready to create our features, and feature matrix for the training data.

2	50	f	False	1	1	
3	10	m	True	1	1	
4	20	f	False	1	1	
5	30	f	True	1	1	
	WEEKDA	Y(sigr	nup_date)	YEAR(signup_date)		
customer_id						
1			2	2014		
2			2	2014		
3			2	2014		
4			2	2014		
5			2	2014		

We will also encode our feature matrix to make machine learning compatible features.

```
[38]: feature_matrix_train_enc, features_enc = ft.encode_features(feature_matrix_train,_
      →feature_defs)
      feature_matrix_train_enc.head()
[38]:
                   age gender = f gender = m gender is unknown labels
     customer_id
                    40
     1
                             False
                                          True
                                                              False
                                                                       True
     2
                    50
                              True
                                          False
                                                              False
                                                                      False
     3
                    10
                             False
                                          True
                                                              False
                                                                       True
     4
                    20
                              True
                                          False
                                                              False
                                                                      False
     5
                    30
                              True
                                          False
                                                                       True
                                                              False
                   DAY(signup_date) = 1 DAY(signup_date) is unknown \
     customer_id
     1
                                    True
                                                                 False
     2
                                    True
                                                                 False
     3
                                    True
                                                                 False
     4
                                                                 False
                                    True
     5
                                                                 False
                                    True
                   MONTH(signup_date) = 1 MONTH(signup_date) is unknown \
     customer_id
     1
                                      True
                                                                     False
     2
                                      True
                                                                     False
     3
                                      True
                                                                     False
     4
                                      True
                                                                     False
     5
                                      True
                                                                     False
                   WEEKDAY(signup_date) = 2 WEEKDAY(signup_date) is unknown
     customer_id
                                        True
                                                                         False
     1
     2
                                        True
                                                                         False
     3
                                        True
                                                                         False
     4
                                        True
                                                                         False
     5
                                        True
                   YEAR(signup_date) = 2014 YEAR(signup_date) is unknown
     customer_id
     1
                                        True
                                                                      False
     2
                                        True
                                                                      False
     3
                                        True
                                                                      False
     4
                                        True
                                                                      False
```

(continues on next page)

```
5 True False
```

Notice how the the whole feature matrix only inclues numeric values now.

Now we can use the feature definitions to calculate our feature matrix for the test data, and avoid label leakage.

```
[39]: test_train = pd.DataFrame({"customer_id": [6, 7, 8, 9, 10],
                                  "age": [20, 25, 55, 22, 35],
                                  "gender": ["f", "m", "m", "m", "m"],
                                  "signup_date": pd.date_range('2014-01-01 01:41:50',__
      →periods=5, freq='25min')})
      # lets add NaN label column to the test Dataframe
     test_train['labels'] = np.nan
     es_test_data = ft.EntitySet(id="customer_test_data")
     es_test_data = es_test_data.entity_from_dataframe(entity_id="customers",
                                                          dataframe=test_train,
                                                          index="customer_id",
                                                          time_index="signup_date")
      # Use the feature definitions from earlier
     feature_matrix_enc_test = ft.calculate_feature_matrix(features=features_enc,
                                                              entityset=es_test_data)
     feature_matrix_enc_test.head()
[39]:
                   age gender = f gender = m gender is unknown labels
     customer_id
                    2.0
                              True
                                          False
                                                              False
     6
                                                                        NaN
     7
                    2.5
                             False
                                           True
                                                              False
                                                                        NaN
     8
                    55
                             False
                                           True
                                                              False
                                                                        NaN
     9
                    22
                             False
                                           True
                                                              False
                                                                        NaN
     10
                    35
                             False
                                           True
                                                              False
                                                                        NaN
                   DAY(signup_date) = 1 DAY(signup_date) is unknown
     customer_id
     6
                                    True
                                                                 False
     7
                                    True
                                                                 False
     8
                                                                 False
                                    True
     9
                                    True
                                                                 False
     10
                                    True
                                                                 False
                   MONTH(signup_date) = 1 MONTH(signup_date) is unknown \
     customer_id
     6
                                      True
                                                                     False
     7
                                                                     False
                                      True
     8
                                      True
                                                                     False
     9
                                      True
                                                                     False
     10
                                      True
                                                                     False
                   WEEKDAY(signup_date) = 2 WEEKDAY(signup_date) is unknown
     customer_id
     6
                                        True
                                                                         False
     7
                                        True
                                                                         False
     8
                                                                         False
                                        True
     9
                                        True
                                                                         False
                                                                                  (continues on next page)
```

```
10
                                   True
                                                                      False
             YEAR(signup_date) = 2014 YEAR(signup_date) is unknown
customer_id
6
                                   True
                                                                   False
7
                                   True
                                                                   False
8
                                                                   False
                                   True
9
                                   True
                                                                   False
10
                                                                   False
                                   True
```

Note: Disregard the difference between the False/True above, and 0/1 in the earlier feature matrix. A simple casting would address this difference.

2. Data with timestamps

If your data has timestamps, the best way to prevent label leakage is to use a list of **cutoff times**, which specify the last point in time data is allowed to be used for each row in the resulting feature matrix. To use **cutoff times**, you need to set a time index for each time sensitive entity in your entity set.

Tip: Even if your data doesn't have time stamps, you could add a column with dummy timestamps that can be used by Featuretools as time index.

When you call ft.dfs, you can provide a Dataframe of cutoff times like this:

```
[40]: cutoff_times = pd.DataFrame({"customer_id": [1, 2, 3, 4, 5],
                                     "time": pd.date_range('2014-01-01 01:41:50', periods=5,...
      \rightarrow freq='25min')})
      cutoff_times.head()
[40]:
         customer_id
                                      time
                   1 2014-01-01 01:41:50
      1
                   2 2014-01-01 02:06:50
      2
                    3 2014-01-01 02:31:50
      3
                    4 2014-01-01 02:56:50
      4
                    5 2014-01-01 03:21:50
```

```
[41]: train_test_data = pd.DataFrame({"customer_id": [1, 2, 3, 4, 5],
                                      "age": [20, 25, 55, 22, 35],
                                      "gender": ["f", "m", "m", "m", "m"],
                                      "signup_date": pd.date_range('2010-01-01 01:41:50',_
      →periods=5, freq='25min')})
     es_train_test_data = ft.EntitySet(id="customer_train_test_data")
     es_train_test_data = es_train_test_data.entity_from_dataframe(entity_id="customers",
                                                                    dataframe=train_test_
      -data,
                                                                    index="customer_id",
                                                                    time_index="signup_date
      feature_matrix_train_test, features = ft.dfs(entityset=es_train_test_data,
                                                   target_entity="customers",
                                                   cutoff_time=cutoff_times,
                                                   cutoff_time_in_index=True)
     feature_matrix_train_test.head()
```

```
[41]:
                                     age gender DAY(signup_date)
     customer_id time
          2014-01-01 01:41:50 20
                                            f
     1
                                                              1
               2014-01-01 02:06:50 25
                                                              1
                                             m
               2014-01-01 02:31:50 55
     3
                                                              1
                                            m
     4
                2014-01-01 02:56:50 22
                                                              1
     5
                2014-01-01 03:21:50 35
                                                              1
                                    MONTH(signup_date) WEEKDAY(signup_date)
     customer_id time
                2014-01-01 01:41:50
                                                     1
                                                                          4
     1
                2014-01-01 02:06:50
                                                     1
                                                                          4
                2014-01-01 02:31:50
     3
                                                     1
                                                                          4
     4
                2014-01-01 02:56:50
                                                     1
                                                                          4
                2014-01-01 03:21:50
                                                     1
                                     YEAR (signup_date)
     customer_id time
               2014-01-01 01:41:50
                                                 2010
     1
     2
                2014-01-01 02:06:50
                                                 2010
     3
                2014-01-01 02:31:50
                                                2010
     4
                2014-01-01 02:56:50
                                                 2010
     5
                2014-01-01 03:21:50
                                                 2010
```

Above, we have created a feature matrix that uses cutoff times to avoid label leakage. We could also encode this feature matrix using ft.encode_features.

What is the difference between passing a primitive object versus a string to DFS?

There are 2 ways to pass primitives to DFS: the primitive object, or a string of the primitive name.

We will use the Transform primitive called TimeSincePrevious to illustrate the differences.

First, let's use the string of primitive name.

```
[42]: es = ft.demo.load_mock_customer(return_entityset=True)
[43]: feature_matrix, feature_defs = ft.dfs(entityset=es,
                                            target_entity="customers",
                                            agg_primitives=[],
                                            trans_primitives=["time_since_previous"])
      feature_matrix
                  zip_code TIME_SINCE_PREVIOUS(join_date)
[43]:
     customer_id
     5
                     60091
                                                       NaN
     4
                     60091
                                                22948824.0
     1
                     60091
                                                 744019.0
     3
                     13244
                                                10212841.0
     2
                     13244
                                                21282510.0
```

Now, let's use the primitive object.

```
[44]: from featuretools.primitives import TimeSincePrevious

feature_matrix, feature_defs = ft.dfs(entityset=es,

(continues on next page)
```

```
target_entity="customers",
                                             agg_primitives=[],
                                             trans_primitives=[TimeSincePrevious])
      feature_matrix
[44]:
                  zip_code TIME_SINCE_PREVIOUS(join_date)
      customer_id
      5
                     60091
                                                  22948824.0
      4
                     60091
      1
                     60091
                                                    744019.0
      3
                     13244
                                                  10212841.0
      2
                     13244
                                                  21282510.0
```

As we can see above, the feature matrix is the same.

However, if we need to modify controllable parameters in the primitive, we should use the primitive object. For instance, let's make TimeSincePrevious return units of hours (the default is in seconds).

```
[45]: from featuretools.primitives import TimeSincePrevious
     time_since_previous_in_hours = TimeSincePrevious(unit='hours')
      feature_matrix, feature_defs = ft.dfs(entityset=es,
                                             target_entity="customers",
                                             agg primitives=[],
                                             trans_primitives=[time_since_previous_in_hours])
     feature_matrix
                  zip_code TIME_SINCE_PREVIOUS(join_date, unit=hours)
[45]:
     customer_id
                     60091
                                                                    NaN
     5
                                                            6374.673333
     4
                     60091
                                                             206.671944
                     60091
     1
     3
                     13244
                                                            2836.900278
     2
                     13244
                                                            5911.808333
```

Features

How can I select features based on some attributes (a specific string, an explicit primitive type, a return type, a given depth)?

You may wish to select a subset of your features based on some attributes.

Let's say you wanted to select features that had the string amount in its name. You can check for this by using the get_name function on the feature definitions.

You might also want to only select features that are aggregation features.

```
[47]: from featuretools import AggregationFeature

    features_only_aggregations = []
    for x in feature_defs:
        if type(x) == AggregationFeature:
            features_only_aggregations.append(x)
    features_only_aggregations[0:5]

[47]: [<Feature: COUNT(sessions)>,
        <Feature: MODE(sessions.device)>,
        <Feature: NUM_UNIQUE(sessions.device)>,
        <Feature: COUNT(transactions)>,
        <Feature: MAX(transactions.amount)>]
```

Also, you might only want to select features that are calculated at a certain depth. You can do this by using the get_depth function.

Finally, you might only want features that return a certain type. You can do this by using the variable_type function.

```
[49]: from featuretools.variable_types import Numeric

    features_only_numeric = []
    for x in feature_defs:
        if x.variable_type == Numeric:
             features_only_numeric.append(x)
        features_only_numeric[0:5]

[49]: [<Feature: COUNT(sessions)>,
        <Feature: NUM_UNIQUE(sessions.device)>,
        <Feature: COUNT(transactions)>,
        <Feature: MAX(transactions.amount)>,
        <Feature: MEAN(transactions.amount)>]
```

Once you have your specific feature list, you can use ft.calculate_feature_matrix to generate a feature matrix for only those features.

For our example, let's use the features with only the string amount in its name.

```
[50]: feature_matrix = ft.calculate_feature_matrix(entityset=es,
                                                     features=features_with_amount) # change_
      →to your specific feature list
      feature_matrix.head()
[50]:
                   MAX(transactions.amount) MEAN(transactions.amount)
      customer_id
      5
                                      149.02
                                                                80.375443
                                      149.95
                                                                80.070459
      4
      1
                                      139.43
                                                                71.631905
      3
                                      149.15
                                                                67.060430
      2
                                      146.81
                                                                77.422366
                   MIN(transactions.amount) SKEW(transactions.amount)
      customer_id
      5
                                                                -0.025941
                                         7.55
      4
                                         5.73
                                                                -0.036348
      1
                                                                 0.019698
                                         5.81
      3
                                         5.89
                                                                 0.418230
      2
                                         8.73
                                                                 0.098259
                   STD(transactions.amount) SUM(transactions.amount) \
      customer_id
      5
                                   44.095630
                                                                 6349.66
                                                                 8727.68
      4
                                   45.068765
                                                                 9025.62
      1
                                   40.442059
      3
                                   43.683296
                                                                 6236.62
      2
                                   37.705178
                                                                 7200.28
                   MAX(sessions.MEAN(transactions.amount)) \
      customer_id
      5
                                                   94.481667
      4
                                                  110.450000
      1
                                                   88.755625
      3
                                                   82.109444
      2
                                                   96.581000
                   MAX(sessions.MIN(transactions.amount)) \
      customer_id
      5
                                                      20.65
      4
                                                      54.83
      1
                                                      26.36
      3
                                                      20.06
      2
                                                      56.46
                   MAX(sessions.SKEW(transactions.amount))
      customer_id
      5
                                                    0.602209
      4
                                                    0.382868
      1
                                                    0.640252
      3
                                                    0.854976
      2
                                                    0.755711
                   MAX(sessions.STD(transactions.amount))
      customer_id
      5
                                                  51.149250
                                                             . . .
                                                                                  (continues on next page)
```

```
4
                                             54.293903
                                                        . . .
1
                                             46.905665
                                                        . . .
3
                                             50.110120
                                                        . . .
2
                                             47.935920
              STD(sessions.MAX(transactions.amount))
customer_id
                                             7.928001
4
                                             3.514421
1
                                             7.322191
3
                                             10.724241
2
                                            17.221593
             STD(sessions.MEAN(transactions.amount))
customer_id
5
                                             11.007471
4
                                             13.027258
1
                                             13.759314
3
                                             11.174282
2
                                             11.477071
              STD(sessions.MIN(transactions.amount)) \
customer_id
5
                                             4.961414
4
                                            16.960575
                                             6.954507
1
3
                                             5.424407
2
                                            15.874374
              STD(sessions.SKEW(transactions.amount))
customer_id
                                               0.415426
4
                                               0.387884
1
                                               0.589386
3
                                               0.429374
2.
                                               0.509798
              STD(sessions.SUM(transactions.amount))
customer_id
                                            402.775486
4
                                            235.992478
                                           279.510713
1
3
                                           219.021420
2
                                           251.609234
              SUM(sessions.MAX(transactions.amount)) \
customer_id
5
                                                839.76
4
                                               1157.99
1
                                               1057.97
3
                                                847.63
                                                931.63
             SUM(sessions.MEAN(transactions.amount))
customer_id
5
                                             472.231119
4
                                             649.657515
                                                                             (continues on next page)
```

```
1
                                             582.193117
3
                                             405.237462
2
                                             548.905851
             SUM(sessions.MIN(transactions.amount))
customer_id
                                                 86.49
4
                                                131.51
1
                                                 78.59
3
                                                 66.21
2
                                                154.60
             SUM(sessions.SKEW(transactions.amount))
customer_id
5
                                               0.014384
4
                                               0.002764
                                             -0.476122
1
3
                                               2.286086
2
                                              -0.277640
              SUM(sessions.STD(transactions.amount))
customer_id
                                           259.873954
5
4
                                           356.125829
1
                                           312.745952
3
                                           257.299895
                                           258.700528
[5 rows x 37 columns]
```

Above, notice how all the column names for our feature matrix contain the string amount.

How do I create where features?

Sometimes, you might want to create features that are conditioned on a second value before it is calculated. This extra filter is called a "where clause". You can create these features using the using the interesting_values of a variable.

If you have categorical columns in your <code>EntitySet</code>, you can use then <code>add_interesting_values</code>. This function will find interesting values for your categorical variables, which can then be used to generate "where" clauses.

First, let's create our EntitySet.

```
[51]: es = ft.demo.load_mock_customer(return_entityset=True)
    es

[51]: Entityset: transactions
        Entities:
            transactions [Rows: 500, Columns: 5]
            products [Rows: 5, Columns: 2]
            sessions [Rows: 35, Columns: 4]
            customers [Rows: 5, Columns: 4]
            Relationships:
            transactions.product_id -> products.product_id
            transactions.session_id -> sessions.session_id
            sessions.customer_id -> customers.customer_id
```

Now we can add the interesting variables for the categorical variables.

```
[52]: es.add_interesting_values()
```

Now we can run DFS with the where_primitives argument to define which primitives to apply with where clauses. In this case, let's use the primitive count.

```
[53]: feature_matrix, feature_defs = ft.dfs(entityset=es,
                                               target_entity="customers",
                                              agg_primitives=["count"],
                                               where_primitives=["count"],
                                               trans_primitives=[])
      feature_matrix.head()
                   zip_code COUNT(sessions) COUNT(transactions)
[53]:
      customer_id
      5
                      60091
                                             6
                                                                  79
                                            8
      4
                      60091
                                                                 109
                                             8
      1
                      60091
                                                                 126
      3
                      13244
                                             6
                                                                  93
      2
                      13244
                                                                  93
                    COUNT (sessions WHERE device = mobile) \
      customer_id
                                                           3
      5
      4
                                                           4
      1
                                                           3
      3
                                                           1
      2
                                                           2
                    COUNT (sessions WHERE device = desktop)
      customer_id
      5
                                                            2
                                                            3
      4
                                                            2
      1
      3
                                                            4
      2
                                                            3
                    COUNT (sessions WHERE device = tablet) \
      customer_id
      5
                                                           1
      4
                                                          1
      1
                                                           3
      3
                                                           1
                                                           2
      2
                    COUNT (sessions WHERE customers.zip_code = 13244) \
      customer_id
                                                                    0.0
      5
      4
                                                                    0.0
      1
                                                                    0.0
      3
                                                                    6.0
                    COUNT(sessions WHERE customers.zip_code = 60091)
      customer_id
                                                                    6.0
      5
      4
                                                                    8.0
                                                                                    (continues on next page)
```

```
1
                                                               8.0
3
                                                               0.0
2
                                                               0.0
              COUNT(transactions WHERE sessions.device = desktop)
customer_id
5
                                                                 29
4
                                                                 38
1
                                                                 27
3
                                                                 62
2
                                                                 34
              COUNT(transactions WHERE sessions.device = mobile)
customer_id
5
4
                                                                 53
                                                                 56
1
3
                                                                 16
2
                                                                 31
              COUNT (transactions WHERE sessions.device = tablet)
customer_id
                                                                 14
5
4
                                                                 18
1
                                                                 43
3
                                                                 15
2
                                                                 28
```

We have now created some useful features. One example of a useful feature is the COUNT (sessions WHERE device = tablet). This feature tells us how many sessions a customer completed on a tablet.

Primitives

What is the difference between the primitive types (Transform, GroupBy Transform, & Aggregation)?

You might curious to know the difference between the primitive groups. Let's review the differences between transform, groupby transform, and aggregation primitives.

First, let's create a simple EntitySet.

After calling normalize_entity, the variable "group" has the type "id" because it identifies another entity. Alternatively, it could be set using the variable_types parameter when we first call es.entity_from_dataframe().

Transform Primitive

The cum_sum primitive calculates the running sum in list of numbers.

If we apply it using the trans_primitives argument it will calculate it over the entire observations entity like this:

```
[57]: feature_matrix, feature_defs = ft.dfs(target_entity="observations",
                                           entityset=es,
                                           agg_primitives=[],
                                           trans_primitives=["cum_sum"],
                                           groupby_trans_primitives=[])
     feature_matrix
[57]:
        group val CUM_SUM(val)
     id
                5
                               5
     1
            а
     2
                1
                               6
            b
               10
     3
                              16
            а
     4
               20
                              36
     5
                 6
                              42
            а
     6
                23
```

Groupby Transform Primitive

If we apply it using groupby_trans_primitives, then DFS will first group by any id variables before applying the transform primitive. As a result, we get the cumulative sum by group.

```
[58]: feature_matrix, feature_defs = ft.dfs(target_entity="observations",
                                          entityset=es,
                                          agg_primitives=[],
                                          trans_primitives=[],
                                          groupby_trans_primitives=["cum_sum"])
     feature_matrix
       group val CUM_SUM(val) by group
[58]:
     id
                5
                                     5.0
     1
            а
     2
            b
                1
                                     1.0
     3
            a 10
                                    15.0
     4
            c 20
                                    20.0
     5
            a 6
                                    21.0
            b 23
                                    24.0
```

Aggregation Primitive

Finally, there is also the aggregation primitive "sum". If we use sum, it will calculate the sum for the group at the cutoff time for each row. Because we didn't specify a cutoff time it will use all the data for each group for each row.

```
[59]: feature_matrix, feature_defs = ft.dfs(target_entity="observations",
                                           entityset=es,
                                           agg_primitives=["sum"],
                                           trans_primitives=[],
                                           cutoff_time_in_index=True,
                                           groupby_trans_primitives=[])
     feature_matrix
[59]:
                                   group val groups.SUM(observations.val)
     id time
     1 2020-10-19 16:53:34.719162
                                           5
                                                                        2.1
                                      а
     2 2020-10-19 16:53:34.719162
                                      b
                                           1
                                                                        24
     3 2020-10-19 16:53:34.719162
                                      а
                                          10
                                                                        2.1
     4 2020-10-19 16:53:34.719162
                                          20
                                                                        20
     5 2020-10-19 16:53:34.719162
                                      a 6
                                                                        21
     6 2020-10-19 16:53:34.719162
                                          23
```

If we set the cutoff time of each row to be the time index, then use sum as an aggregation primitive, the result is the same as cum sum. (Though the order is different in the displayed dataframe).

(continues on next page)

```
(continued from previous page)
```

```
5 2019-01-05
     5
          6 2019-01-06
[61]: feature_matrix, feature_defs = ft.dfs(target_entity="observations",
                                             entityset=es,
                                             agg_primitives=["sum"],
                                             trans_primitives=[],
                                             groupby_trans_primitives=[],
                                             cutoff_time_in_index=True,
                                             cutoff_time=cutoff_time)
      feature_matrix
[61]:
                    group val
                                groups.SUM(observations.val)
     id time
     1 2019-01-01
                                                            5
                        а
     2 2019-01-02
                             1
                                                            1
                        b
                                                           15
     3
        2019-01-03
                        а
                            10
     4
        2019-01-04
                        С
                            2.0
                                                           2.0
        2019-01-05
                        а
                            6
                                                           21
        2019-01-06
                        b
                            23
```

How do I get a list of all Aggregation and Transform primitives?

You can do featuretools.list_primitives() to get all the primitive in Featuretools. It will return a Dataframe with the names, type, and description of the primitives, and if the primitive can be used with entitysets created from Dask dataframes. You can also visit primitives.featurelabs.com to obtain a list of all available primitives.

```
[62]: df_primitives = ft.list_primitives()
     df_primitives.head()
                                       dask_compatible koalas_compatible
[62]:
                   name
                                type
       time_since_last
                         aggregation
                                               False
                                                                    False
                                                                     True
     1
                   mean
                         aggregation
                                                 True
     2
                         aggregation
                                                 True
                                                                    False
                    anv
     3
           percent_true
                         aggregation
                                                 True
                                                                    False
     4
                  first
                         aggregation
                                                 False
                                                                    False
                                               description
        Calculates the time elapsed since the last dat...
               Computes the average for a list of values.
     1
             Determines if any value is 'True' in a list.
     2
                 Determines the percent of `True` values.
     3
     4
                    Determines the first value in a list.
```

```
[63]: df_primitives.tail()
[63]:
                                                type dask_compatible \
                                     name
     74
                                haversine transform
                                                                False
     75
                                  cum_sum transform
                                                                False
     76
         scalar_subtract_numeric_feature
                                           transform
                                                                 True
     77
                                    equal
                                           transform
                                                                 True
     78
                                   second transform
                                                                 True
                                                                   description
         koalas_compatible
```

(continues on next page)

74	False	Calculates the approximate haversine distance
75	False	Calculates the cumulative sum.
76	True	Subtract each value in the list from a given s
77	True	Determines if values in one list are equal to
78	True	Determines the seconds value of a datetime.

What primitives can I use when creating a feature matrix from a Dask EntitySet? (BETA)

Support for Dask EntitySets is still in Beta - if you encounter any errors using this approach, please let us know by creating a new issue on Github.

When creating a feature matrix from a Dask EntitySet, only certain primitives can be used. Computation of certain features is quite expensive in a distributed environment, and as a result only a subset of Featuretools primitives are currently supported when using a Dask EntitySet.

The table returned by featuretools.list_primitives() will contain a column labeled dask_compatible. Any primitive that has a value of True in this column can be used safely when computing a feature matrix from a Dask EntitySet.

How do I change the units for a TimeSince primitive?

There are a few primitives in Featuretools that make some time-based calculation. These include TimeSince, TimeSincePrevious, TimeSinceLast, TimeSinceFirst.

You can change the units from the default seconds to any valid time unit, by doing the following:

Above, we changed the units to the following: - minutes for TimeSince - hours for TimeSincePrevious - days for TimeSinceLast - years for TimeSinceFirst.

Now we can see that our feature matrix contains multiple features where the units for the TimeSince primitives are changed.

```
4
                60091
                                                                   6.803752
1
               60091
                                                                   6.803721
3
               13244
                                                                   6.803616
2
               13244
                                                                   6.803805
             TIME_SINCE_LAST(sessions.session_start, unit=days)
customer_id
                                                      2483.369099
4
                                                      2483.480441
1
                                                      2483.405210
3
                                                      2483.339758
2
                                                      2483.363080
             TIME_SINCE_FIRST(transactions.transaction_time, unit=years) \
customer_id
5
                                                         6.803772
                                                         6.803752
4
1
                                                         6.803721
3
                                                         6.803616
2
                                                         6.803805
             TIME_SINCE_LAST(transactions.transaction_time, unit=days) \
customer_id
5
                                                      2483.363832
4
                                                      2483.473670
1
                                                      2483.393925
3
                                                      2483.328474
2
                                                      2483.354052
             TIME_SINCE(date_of_birth, unit=minutes)
customer_id
                                          1.905509e+07
4
                                          7.458774e+06
1
                                          1.381061e+07
3
                                          8.895894e+06
2.
                                          1.797365e+07
             TIME_SINCE(join_date, unit=minutes)
customer_id
5
                                      5.396366e+06
4
                                      5.013885e+06
                                      5.001485e+06
1
3
                                      4.831271e+06
2
                                      4.476563e+06
             TIME_SINCE_PREVIOUS(join_date, unit=hours)
customer_id
5
                                                       NaN
4
                                              6374.673333
1
                                               206.671944
3
                                              2836.900278
                                              5911.808333
             TIME_SINCE_FIRST(transactions.sessions.session_start, unit=years) \
customer_id
5
                                                         6.803772
4
                                                         6.803752
                                                                            (continues on next page)
```

```
1
                                                          6.803721
3
                                                          6.803616
2
                                                          6.803805
             TIME_SINCE_LAST(transactions.sessions.session_start, unit=days)
customer_id
                                                      2483.369099
4
                                                      2483.480441
                                                      2483.405210
1
3
                                                      2483.339758
2
                                                      2483.363080
```

There different from are now features where time unit is the default sec-TIME_SINCE_LAST(sessions.session_start, unit=days), onds. such as and TIME_SINCE_FIRST(sessions.session_start, unit=years).

Modeling

How does my train & test data work with Featuretools and sklearn's train_test_split?

You might be wondering how to properly use your train & test data with Featuretools, and sklearn's **train_test_split**. There are a few things you must do to ensure accuracy with this workflow.

Let's imagine we have a Dataframes for our train data, with the labels.

```
[66]: train_data = pd.DataFrame({"customer_id": [1, 2, 3, 4, 5],
                                 "age": [20, 25, 55, 22, 35],
                                 "gender": ["f", "m", "m", "m", "m"],
                                 "signup_date": pd.date_range('2010-01-01 01:41:50',_
      →periods=5, freq='25min'),
                                 "labels": [False, True, True, False, False] })
     train_data.head()
[66]:
        customer_id age gender
                                         signup_date labels
                              f 2010-01-01 01:41:50
     0
                  1
                      2.0
                                                      False
                              m 2010-01-01 02:06:50
     1
                  2
                       25
                                                       True
                              m 2010-01-01 02:31:50
     2
                  3
                                                       True
                       55
     3
                  4
                       22
                              m 2010-01-01 02:56:50
                                                       False
                              m 2010-01-01 03:21:50
                                                      False
```

Now we can create our EntitySet for the train data, and create our features. To prevent label leakage, we will use cutoff times (see *earlier question*).

(continues on next page)

```
cutoff_time_in_index=True)
     feature_matrix_train.head()
[67]:
                                        age gender labels DAY(signup_date)
     customer_id time
     1
                  2014-01-01 01:41:50
                                         20
                                                 f
                                                     False
                                                                             1
     2
                  2014-01-01 02:06:50
                                         25
                                                 m
                                                      True
                                                                             1
     3
                  2014-01-01 02:31:50
                                                                             1
                                         55
                                                 m
                                                      True
     4
                  2014-01-01 02:56:50
                                         22
                                                     False
                                                                             1
                                                 m
     5
                  2014-01-01 03:21:50
                                       35
                                                 m
                                                    False
                                                                             1
                                        MONTH(signup_date) WEEKDAY(signup_date)
     customer_id time
                  2014-01-01 01:41:50
                                                          1
                                                                                 4
     2
                  2014-01-01 02:06:50
                                                          1
                                                                                 4
                  2014-01-01 02:31:50
     3
                                                          1
                                                                                 4
                  2014-01-01 02:56:50
                                                          1
     4
                                                                                 4
     5
                  2014-01-01 03:21:50
                                                          1
                                        YEAR (signup_date)
     customer_id time
     1
                  2014-01-01 01:41:50
                                                      2010
     2
                  2014-01-01 02:06:50
                                                      2010
                  2014-01-01 02:31:50
     3
                                                      2010
                  2014-01-01 02:56:50
     4
                                                      2010
     5
                  2014-01-01 03:21:50
                                                      2010
```

We will also encode our feature matrix to compatible for machine learning algorithms.

```
[68]: feature_matrix_train_enc, feature_enc = ft.encode_features(feature_matrix_train,_

features)
     feature_matrix_train_enc.head()
[68]:
                                       age gender = m gender = f \
     customer_id time
                 2014-01-01 01:41:50
                                      20
                                                False
                                                              True
     1
                 2014-01-01 02:06:50
                                     25
     2.
                                                 True
                                                             False
     3
                 2014-01-01 02:31:50 55
                                                  True
                                                             False
     4
                 2014-01-01 02:56:50 22
                                                 True
                                                             False
     5
                 2014-01-01 03:21:50
                                     35
                                                  True
                                                             False
                                       gender is unknown labels \
     customer_id time
                 2014-01-01 01:41:50
     1
                                                  False
                                                          False
                 2014-01-01 02:06:50
     2
                                                  False
                                                           True
                 2014-01-01 02:31:50
     3
                                                   False
                                                            True
     4
                 2014-01-01 02:56:50
                                                   False
                                                           False
     5
                 2014-01-01 03:21:50
                                                  False
                                                          False
                                       DAY(signup_date) = 1 \
     customer_id time
     1
                 2014-01-01 01:41:50
                                                       True
     2
                 2014-01-01 02:06:50
                                                       True
     3
                 2014-01-01 02:31:50
                                                       True
                 2014-01-01 02:56:50
     4
                                                       True
                 2014-01-01 03:21:50
                                                       True
                                       DAY(signup_date) is unknown
```

```
customer_id time
            2014-01-01 01:41:50
                                                         False
2
            2014-01-01 02:06:50
                                                         False
3
            2014-01-01 02:31:50
                                                         False
            2014-01-01 02:56:50
4
                                                         False
5
            2014-01-01 03:21:50
                                                         False
                                  MONTH(signup_date) = 1
customer_id time
            2014-01-01 01:41:50
                                                     True
1
2
            2014-01-01 02:06:50
                                                     True
3
            2014-01-01 02:31:50
                                                     True
4
            2014-01-01 02:56:50
                                                     True
5
            2014-01-01 03:21:50
                                                     True
                                  MONTH(signup_date) is unknown \
customer_id time
            2014-01-01 01:41:50
1
                                                            False
2
            2014-01-01 02:06:50
                                                            False
3
            2014-01-01 02:31:50
                                                            False
4
            2014-01-01 02:56:50
                                                            False
5
            2014-01-01 03:21:50
                                                            False
                                  WEEKDAY(signup_date) = 4 \
customer_id time
1
            2014-01-01 01:41:50
                                                       True
2
            2014-01-01 02:06:50
                                                       True
3
            2014-01-01 02:31:50
                                                       True
4
            2014-01-01 02:56:50
                                                       True
            2014-01-01 03:21:50
5
                                                       True
                                  WEEKDAY(signup_date) is unknown
customer_id time
            2014-01-01 01:41:50
                                                              False
            2014-01-01 02:06:50
2
                                                              False
3
            2014-01-01 02:31:50
                                                              False
4
            2014-01-01 02:56:50
                                                              False
5
            2014-01-01 03:21:50
                                                              False
                                  YEAR(signup_date) = 2010
customer_id time
            2014-01-01 01:41:50
                                                       True
1
2.
            2014-01-01 02:06:50
                                                       True
            2014-01-01 02:31:50
3
                                                       True
            2014-01-01 02:56:50
4
                                                       True
5
            2014-01-01 03:21:50
                                                        True
                                  YEAR(signup_date) is unknown
customer_id time
            2014-01-01 01:41:50
                                                          False
1
2
            2014-01-01 02:06:50
                                                          False
3
            2014-01-01 02:31:50
                                                          False
4
            2014-01-01 02:56:50
                                                          False
5
            2014-01-01 03:21:50
                                                          False
```

```
[69]: from sklearn.model_selection import train_test_split
```

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```
X = feature_matrix_train_enc.drop(['labels'], axis=1)
y = feature_matrix_train_enc['labels']

X_train, X_test, y_train, y_test = train_test_split(X, y, test_size=0.25)
```

Now you can use the encoded feature matrix with sklearn's **train_test_split**. This will allow you to train your model, and tune your parameters.

How are categorical variables encoded when splitting training and testing data?

You might be wondering what happens when categorical variables are encoded with your training and testing data. You might be curious to know what happens if the train data has a categorical variable that is not present in the testing data.

Let's explore a simple example to see what happens during the encoding process.

```
[70]: train_data = pd.DataFrame({"customer_id": [1, 2, 3, 4, 5],
                                 "product_purchased": ["coke zero", "car", "toothpaste",
      →"coke zero", "car"]})
     es train = ft.EntitySet(id="customer data")
     es_train = es_train.entity_from_dataframe(entity_id="customers",
                                                dataframe=train_data,
                                                index="customer_id")
     feature_matrix_train, features = ft.dfs(entityset=es_train,
                                              target entity='customers')
     feature_matrix_train
[70]:
                 product_purchased
     customer_id
     1
                         coke zero
     2
                               car
     3
                         toothpaste
     4
                          coke zero
     5
```

We will use ft.encode_features to properly encode the product_purchased column.

```
[71]: feature_matrix_train_encoded, features_encoded = ft.encode_features(feature_matrix_
      →train,
                                                                              features)
      feature_matrix_train_encoded.head()
                    product_purchased = coke zero  product_purchased = car
[71]:
      customer_id
                                              True
                                                                        False
      1
      2
                                             False
                                                                         True
      3
                                             False
                                                                        False
      4
                                              True
                                                                        False
      5
                                             False
                                                                         True
                    product_purchased = toothpaste    product_purchased is unknown
      customer_id
      1
                                              False
                                                                              False
                                                                                   (continues on next page)
```

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2	False	False	
3	True	False	
4	False	False	
5	False	False	

Now lets imagine we have some test data that has doesn't have one of the categorical values (**toothpaste**). Also, the test data has a value that wasn't present in the train data (**water**).

```
[72]: test_data = pd.DataFrame({"customer_id": [6, 7, 8, 9, 10],
                                 "product_purchased": ["coke zero", "car", "coke zero",
      →"coke zero", "water"]})
     es_test = ft.EntitySet(id="customer_data")
     es_test = es_test.entity_from_dataframe(entity_id="customers",
                                               dataframe=test_data,
                                               index="customer_id")
     feature_matrix_test = ft.calculate_feature_matrix(entityset=es_test,
                                                         features=features_encoded)
     feature_matrix_test.head()
[72]:
                   product_purchased = coke zero product_purchased = car \
     customer_id
                                             True
                                                                      False
     6
     7
                                            False
                                                                      True
     8
                                             True
                                                                      False
     9
                                             True
                                                                      False
     10
                                            False
                                                                      False
                   product_purchased = toothpaste    product_purchased is unknown
     customer_id
                                             False
     6
                                                                            False
     7
                                             False
                                                                            False
     8
                                             False
                                                                            False
      9
                                             False
                                                                            False
     10
                                             False
                                                                             True
```

As seen above, we were able to successfully handle the encoding, and deal with the following complications: - **toothpaste** was present in the training data but not present in the testing data - **water** was present in the test data but not present in the training data.

Errors & Warnings

Why am I getting this error 'Index is not unique on dataframe'?

You may be trying to create your EntitySet, and run into this error.

```
AssertionError: Index is not unique on dataframe
```

This is because each entity in your EntitySet needs a unique index.

Let's look at a simple example.

```
[73]: id rating
0 1 3.5
1 2 4.0
2 3 4.5
3 4 1.5
4 4 5.0
```

Notice how the id column has a duplicate index of 4. If you try to create an entity with this Dataframe, you will run into the following error.

```
AssertionError
                                         Traceback (most recent call last)
<ipython-input-63-a6e02ba6fa47> in <module>
     2 es = es.entity_from_dataframe(entity_id="products",
     3
                                     dataframe=product_df,
                                     index="id")
~/featuretools/featuretools/entityset/entityset.py in entity_from_dataframe(self,...
→entity_id, dataframe, index, variable_types, make_index, time_index, secondary_time_
⇒index, already sorted)
   486
                   secondary_time_index=secondary_time_index,
   487
                   already_sorted=already_sorted,
--> 488
                   make_index=make_index)
               self.entity_dict[entity.id] = entity
   489
   490
               self.reset_data_description()
~/featuretools/featuretools/entityset/entity.py in __init__(self, id, df, entityset,_
→variable_types, index, time_index, secondary_time_index, last_time_index, already_
→sorted, make_index, verbose)
    79
    80
               self.df = df[[v.id for v in self.variables]]
---> 81
               self.set_index(index)
               self.time_index = None
~/featuretools/featuretools/entityset/entity.py in set_index(self, variable_id,...
→unique)
   450
               self.df.index.name = None
   451
               if unique:
                   assert self.df.index.is_unique, "Index is not unique on dataframe_
453
   454
               self.convert_variable_type(variable_id, vtypes.Index, convert_
→data=False)
AssertionError: Index is not unique on dataframe (Entity products)
```

To fix the above error, you can do one of the following solutions:

Solution #1 - You can create a unique index on your Dataframe.

```
[74]: product_df = pd.DataFrame({'id': [1, 2, 3, 4, 5], (continues on next page)
```

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(continued from previous page)

```
'rating': [3.5, 4.0, 4.5, 1.5, 5.0]})
     product_df
[74]:
        id rating
     0
         1
                3.5
         2
                4.0
     1
     2
         3
               4.5
     3
         4
                1.5
         5
                5.0
      4
```

Notice how we now have a unique index column called id.

As seen above, we can now create our entity for our EntitySet without an error by creating a unique index in our Dataframe.

Solution #2 - Set make_index to True in your call to entity_from_dataframe to create a new index on that data - make_index creates a unique index for each row by just looking at what number the row is, in relation to all the other rows.

```
[76]: product_df = pd.DataFrame({'id': [1, 2, 3, 4, 4],
                                 'rating': [3.5, 4.0, 4.5, 1.5, 5.0]})
     es = ft.EntitySet(id="product_data")
     es = es.entity_from_dataframe(entity_id="products",
                                    dataframe=product_df,
                                    index="product_id",
                                   make_index=True)
     es['products'].df
[76]:
        product_id id rating
                 0
                    1
                           3.5
     1
                 1 2
                           4.0
     2
                 2
                    3
                           4.5
     3
                 3
                           1.5
                     4
                            5.0
     4
```

As seen above, we created our entity for our EntitySet without an error using the make index argument.

Why am I getting the following warning 'Using training_window but last_time_index is not set'?

If you are using a training window, and you haven't set a last_time_index for your entity, you will get this warning. The training window attribute in Featuretools limits the amount of past data that can be used while calculating a particular feature vector.

You can add the last_time_index to all entities automatically by calling your_entityset. add_last_time_indexes() after you create your EntitySet. This will remove the warning.

```
[77]: es = ft.demo.load_mock_customer(return_entityset=True)
  es.add_last_time_indexes()
```

Now we can run DFS without getting the warning.

last time index vs. time index

- The time_index is when the instance was first known.
- The last_time_index is when the instance appears for the last time.
- For example, a customer's session has multiple transactions which can happen at different points in time. If we are trying to count the number of sessions a user has in a given time period, we often want to count all the sessions that had any transaction during the training window. To accomplish this, we need to not only know when a session starts (time_index), but also when it ends (last_time_index). The last time that an instance appears in the data is stored as the last_time_index of an Entity.
- Once the last_time_index has been set, Featuretools will check to see if the last_time_index is after the start of the training window. That, combined with the cutoff time, allows DFS to discover which data is relevant for a given training window.

Why am I getting errors with Featuretools on Google Colab?

Google Colab, by default, has Featuretools 0.4.1 installed. You may run into issues following our newest guides, or latest documentation while using an older version of Featuretools. Therefore, we suggest you upgrade to the latest featuretools version by doing the following in your notebook in Google Colab:

```
!pip install -U featuretools
```

You may need to Restart the runtime by doing **Runtime** -> **Restart Runtime**. You can check latest Featuretools version by doing following:

```
import featuretools as ft
print(ft.__version__)
```

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You should see a version greater than 0.4.1

3.4.2 Help

Couldn't find what you were looking for? The Featuretools community is happy to provide support to users of Featuretools.

Discussion

Conversation happens in the following places:

- 1. **General usage questions** are directed to StackOverflow with the #featuretools tag.
- 2. **Feature requests** can be made on the Feature Request Board.
- 3. **Bug reports** are managed on the GitHub issue tracker.
- 4. **Chat** and collaboration within the community occurs on Slack. For general usage questions, please post on Stack Overflow where answers are more searchable by other users.

Asking for help

All users levels, including beginners, should feel free to ask questions and report bugs when using featuretools. You can get better answers if follow a few simple guidelines:

- 1. **Use the right resource**: We suggest using Github or StackOverflow. Questions asked at these locations will be more searchable for other users.
 - Slack should be used for community discussion and collaboration.
 - For general questions on how something should work or tips, use StackOverflow.
 - Bugs should be reported on Github.
- 2. **Ask in one place only**: Please post your question in one place (StackOverflow or Github).
- 3. Use examples: Make minimal, complete, verifiable examples. You will get much better answers if your provide code that people can use to reproduce your problem.

3.4.3 Limitations

In-memory

Featuretools is intended to be run on datasets that can fit in memory on one machine. For advice on handing large dataset refer to *Improving Computational Performance*.

If you would like to test Feature Labs APIs for running Featuretools natively on Apache Spark or Dask, please let us know here.

Bring your own labels

If you are doing supervised machine learning, you must supply your own labels and cutoff times. To structure this process, you can use Compose, which is an open source project for automatically generating labels with cutoff times.

3.4.4 Glossary

child entity An entity that references another entity via relationship. The "many" in a one-to-many relationship.

cutoff time The last point in time data is allowed to be used when calculating a feature

entity Equivalent to a table in relational database. Represented by the *Entity* class.

EntitySet A collection of entities and the relationships between them. Represented by the *EntitySet* class.

feature A transformation of data used for machine learning. featuretools has a custom language for defining features as described *here*. All features are represented by subclasses of FeatureBase.

feature engineering. The process of transforming data into representations that are better for machine learning.

instance Equivalent to a row in a relational database. Each entity has many instances, and each instance has a value for each variable and feature defined on the entity.

parent entity An entity that is referenced by another entity via relationship. The "one" in a one-to-many relationship.

relationship A mapping between a parent entity and a child entity. The child entity must contain a variable referencing the ID variable on the parent entity. Represented by the *Relationship* class.

target entity The entity on which we will be making a features for.

variable Equivalent to a column in a relational database. Represented by the Variable class.

3.4.5 Featuretools External Ecosystem

New projects are regularly being built on top of Featuretools, highlighting the importance of automated feature engineering. On this page, we have a list of libraries, use cases / demos, and tutorials that leverage Featuretools. If you would like to add a project, please contact us or submit a pull request on GitHub.

Note: We are proud and excited to share the work of people using Featuretools, but we cannot endorse or provide support for the tools on this page.

Libraries

MLBlocks

MLBlocks is a simple framework for composing end-to-end tunable Machine Learning Pipelines by seamlessly
combining tools from any python library with a simple, common and uniform interface. MLBlocks contains a
primitive that uses Featuretools.

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Cardea

• Cardea is a machine learning library built on top of the FHIR data schema. It uses a number of **automl** tools, including Featuretools.

Demos & Use Cases

Predict customer lifetime value

• A common use case for machine learning is to predict customer lifetime value. This article walks through the importance of this prediction problem using Featuretools in the process.

Predict NHL playoff matches

Many users of Kaggle are eager to use Featuretools to improve their model performance. In this blog post, a
Kaggle user takes a dataset of plays from National Hockey League games and creates a model to predict if a
game is a playoff match.

Predict poverty of households in Costa Rica

• Social programs have a difficult time determining the right people to give aid. Using a dataset of Costa Rican household characteristics, this Kaggle kernel predicts the poverty of households.

Predicting Functional Threshold Power (FTP)

• This notebook and accompanying report evaluates the use of machine learning for predicting a cyclist's FTP using data collected from previous training sessions. Featuretools is used to generate a set of independent variables that capture changes in performance over time.

Note: For more demos written by Feature Labs, see featuretools.com/demos

Tutorials

Automated Feature Engineering in Python

• This article provides a walk-through of how to use a retail dataset with DFS.

A Hands-On Guide to Automated Feature Engineering

• A in-depth tutorial that works through using Featuretools to predict future product sales at "BigMart".

Simple Automatic Feature Engineering

• A walk-through that applies Featuretools to a sample dataset and creates a classifier to predict clients who make large orders.

Introduction to Automated Feature Engineering Using DFS

• This article demonstrates using Featuretools helps automate the manual process of feature engineering on a dataset of home loans.

Automated Feature Engineering Workshop

• An automated feature engineering workshop using Featuretools hosted at the 2017 Data Summer Conference.

Tutorial in Japanese

• A tutorial of Featuretools that demonstrates integrating with the feature selection library Boruta and the hyper parameter tuning library Optuna.

Building a Churn Prediction Model using Featuretools

 A video tutorial that shows how to build a churn prediction model using Featuretools along with Spark, XG-Boost, and Google Cloud Platform.

Automated Feature Engineering Workshop in Russian

• A video tutorial that shows how to predict if an applicant is capable of repaying a loan using Featuretools.

3.5 API Reference

3.5.1 Demo Datasets

<pre>load_retail([id, nrows, return_single_table])</pre>	Returns the retail entityset example.
<pre>load_mock_customer([n_customers,])</pre>	Return dataframes of mock customer data
load_flight([month_filter,])	Download, clean, and filter flight data from 2017.

featuretools.demo.load retail

featuretools.demo.load_retail(id='demo_retail_data', nrows=None, return_single_table=False)
Returns the retail entityset example. The original dataset can be found here.

We have also made some modifications to the data. We changed the column names, converted the customer_id to a unique fake customer_name, dropped duplicates, added columns for total and cancelled and converted amounts from GBP to USD. You can download the modified CSV in gz compressed (7 MB) or uncompressed (43 MB) formats.

Parameters

- id (str) Id to assign to EntitySet.
- **nrows** (*int*) Number of rows to load of the underlying CSV. If None, load all.
- return_single_table (bool) If True, return a CSV rather than an EntitySet. Default is False.

Examples

```
In [1]: import featuretools as ft
In [2]: es = ft.demo.load_retail()
In [3]: es
Out[3]:
Entityset: demo_retail_data
   Entities:
    orders (shape = [22190, 3])
    products (shape = [3684, 3])
    customers (shape = [4372, 2])
    order_products (shape = [401704, 7])
```

Load in subset of data

```
In [4]: es = ft.demo.load_retail(nrows=1000)

In [5]: es
Out[5]:
Entityset: demo_retail_data
   Entities:
   orders (shape = [67, 5])
   products (shape = [606, 3])
   customers (shape = [50, 2])
   order_products (shape = [1000, 7])
```

featuretools.demo.load mock customer

Return dataframes of mock customer data

```
featuretools.demo.load_mock_customer(n_customers=5, n_products=5, n_sessions=35, n_transactions=500, random_seed=0, return_single_table=False, return_entityset=False)
```

featuretools.demo.load flight

```
featuretools.demo.load_flight (month_filter=None, categorical_filter=None, nrows=None, demo=True, return_single_table=False, verbose=False)

Download, clean, and filter flight data from 2017. The original dataset can be found here.
```

Parameters

- month_filter(list[int]) Only use data from these months (example is [1, 2]). To skip, set to None.
- categorical_filter (dict[str->str]) Use only specified categorical values. Example is {'dest_city': ['Boston, MA'], 'origin_city': ['Boston, MA']} which returns all flights in OR out of Boston. To skip, set to None.
- nrows (int) Passed to nrows in pd. read csv. Used before filtering.
- **demo** (bool) Use only two months of data. If False, use the whole year.
- return_single_table (bool) Exit the function early and return a dataframe.
- **verbose** (bool) Show a progress bar while loading the data.

Examples

```
In [1]: import featuretools as ft
In [2]: es = ft.demo.load_flight(verbose=True,
  . . . :
                             month_filter=[1],
                             categorical_filter={'origin_city':['Boston, MA']}
↔)
In [3]: es
Out[3]:
Entityset: Flight Data
 Entities:
   airports [Rows: 55, Columns: 3]
   flights [Rows: 613, Columns: 9]
   trip_logs [Rows: 9456, Columns: 22]
   airlines [Rows: 10, Columns: 1]
 Relationships:
   trip_logs.flight_id -> flights.flight_id
   flights.carrier -> airlines.carrier
   flights.dest -> airports.dest
```

3.5.2 Deep Feature Synthesis

<pre>dfs([entities, relationships, entityset,])</pre>	Calculates a feature matrix and features given a dictio-
	nary of entities and a list of relationships.

featuretools.dfs

featuretools.dfs (entities=None, relationships=None, entityset=None, target_entity=None, cutoff_time=None, instance_ids=None, agg_primitives=None, trans_primitives=None, groupby_trans_primitives=None, allowed_paths=None, $max_depth=2$, nore_entities=None, *ignore_variables=None*, primitive_options=None, seed_features=None, *drop_contains=None*, drop_exact=None, max_features=cutoff_time_in_index=False, where_primitives=None, 1. save_progress=None, features_only=False, training_window=None, approximate=None, chunk_size=None, n_jobs=1, dask_kwargs=None, verbose=False, return variable types=None, progress callback=None, include cutoff time=True) Calculates a feature matrix and features given a dictionary of entities and a list of relationships.

Parameters

- **entities** (dict[str -> tuple(pd.DataFrame, str, str, dict[str -> Variable])]) dictionary of entities. Entries take the format {entity id -> (dataframe, id column, (time_column), (variable_types))}. Note that time_column and variable_types are optional.
- **relationships** (list[(str, str, str, str)]) List of relationships between entities. List items are a tuple with the format (parent entity id, parent variable, child entity id, child variable).
- entityset (EntitySet) An already initialized entityset. Required if entities and relationships are not defined.
- target_entity (str) Entity id of entity on which to make predictions.
- cutoff_time (pd.DataFrame or Datetime) Specifies times at which to calculate the features for each instance. The resulting feature matrix will use data up to and including the cutoff_time. Can either be a DataFrame or a single value. If a DataFrame is passed the instance ids for which to calculate features must be in a column with the same name as the target entity index or a column named <code>instance_id</code>. The cutoff time values in the DataFrame must be in a column with the same name as the target entity time index or a column named <code>time</code>. If the DataFrame has more than two columns, any additional columns will be added to the resulting feature matrix. If a single value is passed, this value will be used for all instances.
- **instance_ids** (*list*) List of instances on which to calculate features. Only used if cutoff_time is a single datetime.
- agg_primitives (list[str or AggregationPrimitive], optional) List of Aggregation Feature types to apply.

```
Default: ["sum", "std", "max", "skew", "min", "mean", "count", "percent_true", "num_unique", "mode"]
```

• trans_primitives (list[str or TransformPrimitive], optional) — List of Transform Feature functions to apply.

```
Default: ["day", "year", "month", "weekday", "haversine", "num_words", "num_characters"]
```

- groupby_trans_primitives (list[str or primitives. TransformPrimitive], optional) – list of Transform primitives to make Group-ByTransformFeatures with
- allowed_paths (list[list[str]]) Allowed entity paths on which to make features.
- max_depth (int) Maximum allowed depth of features.
- **ignore_entities** (list[str], optional) List of entities to blacklist when creating features.
- **ignore_variables** (dict[str -> list[str]], optional) List of specific variables within each entity to blacklist when creating features.
- **primitive_options** (list[dict[str or tuple[str] -> dict] or dict[str or tuple[str] -> dict, optional]) Specify options for a single primitive or a group of primitives. Lists of option dicts are used to specify options per input for primitives with multiple inputs. Each option dict can have the following keys:
 - "include_entities" List of entities to be included when creating features for the primitive(s). All other entities will be ignored (list[str]).
 - "ignore_entities" List of entities to be blacklisted when creating features for the primitive(s) (list[str]).
 - "include_variables" List of specific variables within each entity to include when creating features for the primitive(s). All other variables in a given entity will be ignored (dict[str -> list[str]]).
 - "ignore_variables" List of specific variables within each entity to blacklist when creating features for the primitive(s) (dict[str -> list[str]]).
 - "include_groupby_entities" List of Entities to be included when finding groupbys. All other entities will be ignored (list[str]).
 - "ignore_groupby_entities" List of entities to blacklist when finding groupbys (list[str]).
 - "include_groupby_variables" List of specific variables within each entity to include as groupbys, if applicable. All other variables in each entity will be ignored (dict[str -> list[str]]).
 - "ignore_groupby_variables" List of specific variables within each entity to blacklist as groupbys (dict[str -> list[str]]).
- seed features (list[FeatureBase]) List of manually defined features to use.
- **drop_contains** (list[str], optional) Drop features that contains these strings in name.
- **drop_exact** (list[str], optional) Drop features that exactly match these strings in name.
- where_primitives (list[str or PrimitiveBase], optional) List of Primitives names (or types) to apply with where clauses.

Default:

["count"]

• max_features (int, optional) - Cap the number of generated features to this number. If -1, no limit.

- **features_only** (bool, optional) If True, returns the list of features without calculating the feature matrix.
- **cutoff_time_in_index** (bool) If True, return a DataFrame with a MultiIndex where the second index is the cutoff time (first is instance id). DataFrame will be sorted by (time, instance_id).
- **training_window** (Timedelta or str, optional) Window defining how much time before the cutoff time data can be used when calculating features. If None, all data before cutoff time is used. Defaults to None. Month and year units are not relative when Pandas Timedeltas are used. Relative units should be passed as a Featuretools Timedelta or a string.
- approximate (Timedelta) Bucket size to group instances with similar cutoff times by for features with costly calculations. For example, if bucket is 24 hours, all instances with cutoff times on the same day will use the same calculation for expensive features.
- save_progress (str, optional) Path to save intermediate computational results.
- n_jobs (int, optional) number of parallel processes to use when calculating feature matrix
- **chunk_size** (int or float or None or "cutoff time", optional) Number of rows of output feature matrix to calculate at time. If passed an integer greater than 0, will try to use that many rows per chunk. If passed a float value between 0 and 1 sets the chunk size to that percentage of all instances. If passed the string "cutoff time", rows are split per cutoff time.
- dask_kwargs (dict, optional) Dictionary of keyword arguments to be passed
 when creating the dask client and scheduler. Even if n_jobs is not set, using dask_kwargs
 will enable multiprocessing. Main parameters:
 - **cluster (str or dask.distributed.LocalCluster):** cluster or address of cluster to send tasks to. If unspecified, a cluster will be created.
 - **diagnostics port (int):** port number to use for web dashboard. If left unspecified, web interface will not be enabled.

Valid keyword arguments for LocalCluster will also be accepted.

- return_variable_types (list[Variable] or str, optional) Types of variables to return. If None, default to Numeric, Discrete, and Boolean. If given as the string 'all', use all available variable types.
- **progress_callback** (*callable*) function to be called with incremental progress updates. Has the following parameters:
 - update: percentage change (float between 0 and 100) in progress since last call progress_percent: percentage (float between 0 and 100) of total computation completed time_elapsed: total time in seconds that has elapsed since start of call
- include_cutoff_time (bool) Include data at cutoff times in feature calculations. Defaults to True.

Returns The list of generated feature defintions, and the feature matrix. If features_only is True, the feature matrix will not be generated.

Return type list[FeatureBase], pd.DataFrame

Examples

3.5.3 Wrappers

Scikit-learn (BETA)

```
wrappers.DFSTransformer([entities,...]) Transformer using Scikit-Learn interface for Pipeline uses.
```

featuretools.wrappers.DFSTransformer

```
class featuretools.wrappers.DFSTransformer (entities=None, ships=None, entityset=None, target_entity=None, agg_primitives=None, trans_primitives=None, allowed_paths=None, max_depth=2, ignore_entities=None, ignore_variables=None, seed_features=None, drop_contains=None, drop_exact=None, where_primitives=None, max_features=-1, verbose=False)
```

Transformer using Scikit-Learn interface for Pipeline uses.

```
___init___(entities=None, relationships=None, entityset=None, target_entity=None, agg_primitives=None, trans_primitives=None, allowed_paths=None, max_depth=2, ignore_entities=None, ignore_variables=None, seed_features=None, drop_contains=None, drop_exact=None, where_primitives=None, max_features=-1, verbose=False)

Creates Transformer
```

Parameters

- entities (dict[str -> tuple(pd.DataFrame, str, str)]) Dictionary of entities. Entries take the format {entity id -> (dataframe, id column, (time column))}.
- **relationships** (list[(str, str, str, str)]) List of relationships between entities. List items are a tuple with the format (parent entity id, parent variable,

child entity id, child variable).

- **entityset** (EntitySet) An already initialized entityset. Required if entities and relationships are not defined.
- target_entity (str) Entity id of entity on which to make predictions.
- agg_primitives (list[str or AggregationPrimitive], optional)— List of Aggregation Feature types to apply.

```
Default: ["sum", "std", "max", "skew", "min", "mean", "count", cent_true", "num_unique", "mode"]
```

• trans_primitives(list[str or TransformPrimitive], optional)— List of Transform Feature functions to apply.

```
Default: ["day", "year", "month", "weekday", "haversine", "num_words", "num_characters"]
```

- **allowed_paths** (list[list[str]]) Allowed entity paths on which to make features.
- max_depth (int) Maximum allowed depth of features.
- ignore_entities (list[str], optional) List of entities to blacklist when creating features.
- **ignore_variables** (dict[str -> list[str]], optional) List of specific variables within each entity to blacklist when creating features.
- **seed_features** (list[FeatureBase]) List of manually defined features to use.
- **drop_contains** (list[str], optional) Drop features that contains these strings in name.
- **drop_exact** (list[str], optional) Drop features that exactly match these strings in name.
- where_primitives (list[str or PrimitiveBase], optional) List of Primitives names (or types) to apply with where clauses.

Default:

["count"]

• max_features (int, optional) - Cap the number of generated features to this number. If -1, no limit.

Example

```
In [1]: import featuretools as ft
In [2]: import pandas as pd
In [3]: from featuretools.wrappers import DFSTransformer
In [4]: from sklearn.pipeline import Pipeline
In [5]: from sklearn.ensemble import ExtraTreesClassifier
# Get examle data
In [6]: n_customers = 3
```

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```
In [7]: es = ft.demo.load_mock_customer(return_entityset=True, n_customers=5)
In [8]: y = [True, False, True]
# Build dataset
In [9]: pipeline = Pipeline(steps=[
           ('ft', DFSTransformer(entityset=es,
                                   target_entity="customers",
  . . . :
                                   max_features=2)),
   . . . :
            ('et', ExtraTreesClassifier(n_estimators=100))
   . . . :
  ...: ])
   . . . :
# Fit and predict
In [10]: pipeline.fit([1, 2, 3], y=y) # fit on first 3 customers
Out [10]:
Pipeline(steps=[('ft',
                  <featuretools_sklearn_transformer.transformer.DFSTransformer_</pre>
\rightarrowobject at 0x7f4518ec1a58>),
                 ('et', ExtraTreesClassifier())])
In [11]: pipeline.predict_proba([4,5]) # predict probability of each class on_
→last 2
Out [11]:
array([[0., 1.],
       [0., 1.]])
In [12]: pipeline.predict([4,5]) # predict on last 2
Out[12]: array([ True, True])
# Same as above, but using cutoff times
In [13]: ct = pd.DataFrame()
In [14]: ct['customer_id'] = [1, 2, 3, 4, 5]
In [15]: ct['time'] = pd.to_datetime(['2014-1-1 04:00',
                                        '2014-1-2 17:20',
   . . . . :
                                        '2014-1-4 09:53',
   . . . . :
                                        '2014-1-4 13:48',
                                        '2014-1-5 15:32'1)
   . . . . :
In [16]: pipeline.fit(ct.head(3), y=y)
Out [16]:
Pipeline(steps=[('ft',
                  <featuretools_sklearn_transformer.transformer.DFSTransformer_</pre>
\rightarrowobject at 0x7f4518ec1a58>),
                ('et', ExtraTreesClassifier())])
In [17]: pipeline.predict_proba(ct.tail(2))
Out [17]:
array([[0.57, 0.43],
       [0. , 1. ]])
In [18]: pipeline.predict(ct.tail(2))
Out[18]: array([False, True])
```

Methods

init([entities, relationships,])	Creates Transformer
fit(cuttof_time_ids[, y])	Wrapper for DFS
$fit_transform(X[,y])$	Fit to data, then transform it.
get_params([deep])	
transform(cuttof_time_ids)	Wrapper for calculate_feature_matix

3.5.4 Timedelta

Timedelta(value[, unit, delta_obj])	Represents differences in time.

featuretools.Timedelta

 $\textbf{class} \hspace{0.1in} \texttt{featuretools.Timedelta} \hspace{0.1in} (\textit{value}, \textit{unit=None}, \textit{delta_obj=None})$

Represents differences in time.

Timedeltas can be defined in multiple units. Supported units:

- "ms": milliseconds
- "s": seconds
- "h": hours
- "m": minutes
- "d": days
- "o"/"observations": number of individual events
- "mo": months
- "Y": years

Timedeltas can also be defined in terms of observations. In this case, the Timedelta represents the period spanned by *value*.

```
For observation timedeltas: >>> three_observations_log = Timedelta(3, "observations") >>> three_observations_log.get_name() '3 Observations'
```

```
__init__ (value, unit=None, delta_obj=None)
```

Parameters

- **value** (*float*, *str*, *dict*) Value of timedelta, string providing both unit and value, or a dictionary of units and times.
- unit (str) Unit of time delta.
- **delta_obj** (pd.Timedelta or pd.DateOffset) A time object used internally to do time operations. If None is provided, one will be created using the provided value and unit.

Methods

init(value[, unit, delta_obj])	
	param value Value of timedelta, string providing
check_value(value, unit)	
fix_units()	
from_dictionary(dictionary)	
<pre>get_arguments()</pre>	
get_name()	
get_unit_type()	
get_units()	
get_value([unit])	
has_multiple_units()	
has_no_observations()	
is_absolute()	
<pre>lower_readable_times()</pre>	
make_singular(s)	

3.5.5 Time utils

<pre>make_temporal_cutoffs(instance_ids, cutoffs)</pre>	Makes a set of equally spaced cutoff times prior to a set
	of input cutoffs and instance ids.

featuretools.make temporal cutoffs

 $\begin{tabular}{ll} feature tools. {\tt make_temporal_cutoffs} & \it{cinstance_ids}, & \it{cutoffs}, & \it{window_size=None}, \\ & \it{num_windows=None}, \it{start=None}) \end{tabular}$

Makes a set of equally spaced cutoff times prior to a set of input cutoffs and instance ids.

If window_size and num_windows are provided, then num_windows of size window_size will be created prior to each cutoff time

If window_size and a start list is provided, then a variable number of windows will be created prior to each cutoff time, with the corresponding start time as the first cutoff.

If num_windows and a start list is provided, then num_windows of variable size will be created prior to each cutoff time, with the corresponding start time as the first cutoff

Parameters

- instance_ids (list, np.ndarray, or pd.Series) list of instance ids. This function will make a new datetime series of multiple cutoff times for each value in this array.
- **cutoffs** (list, np.ndarray, or pd.Series) list of datetime objects associated with each instance id. Each one of these will be the last time in the new datetime series for each instance id
- window_size (pd. Timedelta, optional) amount of time between each datetime in each new cutoff series
- num_windows (int, optional) number of windows in each new cutoff series

• start (list, optional) - list of start times for each instance id

3.5.6 Feature Primitives

A list of all Featuretools primitives can be obtained by visiting primitives.featurelabs.com.

Primitive Types

TransformPrimitive()	Feature for entity that is a based off one or more other features in that entity.
AggregationPrimitive()	

featuretools.primitives.TransformPrimitive

class featuretools.primitives.TransformPrimitive

Feature for entity that is a based off one or more other features in that entity.

___init___()

Initialize self. See help(type(self)) for accurate signature.

Methods

init()	Initialize self.
generate_name(base_feature_names)	
<pre>generate_names(base_feature_names)</pre>	
<pre>get_args_string()</pre>	
<pre>get_arguments()</pre>	
<pre>get_filepath(filename)</pre>	
<pre>get_function()</pre>	

Attributes

base_of
base_of_exclude
commutative
compatibility
default_value
input_types
max_stack_depth
name
number_output_features
return_type
uses_calc_time
uses_full_entity

featuretools.primitives.AggregationPrimitive

class featuretools.primitives.AggregationPrimitive

___init___()

Initialize self. See help(type(self)) for accurate signature.

Methods

init()	Initialize self.
generate_name(base_feature_names,)	
generate_names(base_feature_names,)	
<pre>get_args_string()</pre>	
<pre>get_arguments()</pre>	
get_filepath(filename)	
<pre>get_function()</pre>	

Attributes

base of
base_of_exclude
commutative
compatibility
default_value
input_types
max_stack_depth
name
number_output_features
return_type
stack_on
stack_on_exclude
stack_on_self
uses_calc_time

Primitive Creation Functions

```
make_agg_primitive(function, input_types, ...)Returns a new aggregation primitive class.make_trans_primitive(function, input_types, ...)Returns a new transform primitive class...)
```

featuretools.primitives.make agg primitive

Returns a new aggregation primitive class. The primitive infers default values by passing in empty data.

Parameters

- **function** (function) Function that takes in a series and applies some transformation to it.
- input_types (list[Variable]) Variable types of the inputs.
- return_type (Variable) Variable type of return.
- name (str) Name of the function. If no name is provided, the name of *function* will be used.
- **stack_on_self** (bool) Whether this primitive can be in input_types of self.
- **stack_on** (list[PrimitiveBase]) Whitelist of primitives that can be input_types.
- **stack_on_exclude** (list[PrimitiveBase]) Blacklist of primitives that cannot be input_types.
- base_of (list[PrimitiveBase) Whitelist of primitives that can have this primitive in input_types.
- base_of_exclude (list[PrimitiveBase]) Blacklist of primitives that cannot have this primitive in input_types.
- **description** (*str*) Description of primitive.
- **cls_attributes** (dict[str -> anytype]) Custom attributes to be added to class. Key is attribute name, value is the attribute value.
- uses_calc_time (bool) If True, the cutoff time the feature is being calculated at will be passed to the function as the keyword argument 'time'.
- **default_value** (*Variable*) Default value when creating the primitive to avoid the inference step. If no default value if provided, the inference happen.
- commutative (bool) If True, will only make one feature per unique set of base features.
- number_output_features (int) The number of output features (columns in the matrix) associated with this feature.

Example

```
In [1]: from featuretools.primitives import make_agg_primitive
In [2]: from featuretools.variable_types import DatetimeTimeIndex, Numeric
In [3]: def time_since_last(values, time=None):
   ...: time_since = time - values.iloc[-1]
   . . . :
            return time_since.total_seconds()
   . . . :
In [4]: TimeSinceLast = make_agg_primitive(
        function=time_since_last,
           input_types=[DatetimeTimeIndex],
          return_type=Numeric,
   . . . :
           description="Time since last related instance",
   . . . :
          uses_calc_time=True)
   . . . :
   . . . :
```

featuretools.primitives.make_trans_primitive

```
featuretools.primitives.make_trans_primitive(function, input_types, return_type, name=None, description=None, cls_attributes=None, uses_calc_time=False, commutative=False, number_output_features=1)
```

Returns a new transform primitive class

Parameters

- **function** (function) Function that takes in a series and applies some transformation to it.
- input_types (list[Variable]) Variable types of the inputs.
- return_type (Variable) Variable type of return.
- name (str) Name of the primitive. If no name is provided, the name of *function* will be used.
- **description** (*str*) Description of primitive.
- **cls_attributes** (dict[str -> anytype]) Custom attributes to be added to class. Key is attribute name, value is the attribute value.
- uses_calc_time (bool) If True, the cutoff time the feature is being calculated at will be passed to the function as the keyword argument 'time'.
- **commutative** (bool) If True, will only make one feature per unique set of base features.
- number_output_features (int) The number of output features (columns in the matrix) associated with this feature.

Example

```
In [1]: from featuretools.primitives import make_trans_primitive
In [2]: from featuretools.variable_types import Variable, Boolean
In [3]: def pd_is_in(array, list_of_outputs=None):
  ...: if list_of_outputs is None:
  . . . :
               list_of_outputs = []
  ...:
          return pd.Series(array).isin(list_of_outputs)
   . . . :
In [4]: def isin_generate_name(self):
  return u"%s.isin(%s)" % (self.base_features[0].get_name(),
                                    str(self.kwargs['list_of_outputs']))
   . . . :
  . . . :
In [5]: IsIn = make_trans_primitive(
  ...: function=pd_is_in,
          input_types=[Variable],
  ...: return_type=Boolean,
   . . . :
         name="is_in",
         description="For each value of the base feature, checks "
   . . . :
          "whether it is in a list that provided.",
   . . . :
         cls_attributes={"generate_name": isin_generate_name})
   . . . :
   . . . :
```

Aggregation Primitives

Count()	Determines the total number of values, excluding NaN.
Mean([skipna])	Computes the average for a list of values.
Sum()	Calculates the total addition, ignoring NaN.
Min()	Calculates the smallest value, ignoring NaN values.
Max()	Calculates the highest value, ignoring NaN values.
Std()	Computes the dispersion relative to the mean value, ig-
	noring NaN.
Median()	Determines the middlemost number in a list of values.
Mode()	Determines the most commonly repeated value.
AvgTimeBetween([unit])	Computes the average number of seconds between con-
	secutive events.
TimeSinceLast([unit])	Calculates the time elapsed since the last datetime (de-
	fault in seconds).
TimeSinceFirst([unit])	Calculates the time elapsed since the first datetime (in
	seconds).
NumUnique()	Determines the number of distinct values, ignoring NaN
	values.
PercentTrue()	Determines the percent of <i>True</i> values.
All()	Calculates if all values are 'True' in a list.
Any()	Determines if any value is 'True' in a list.
First()	Determines the first value in a list.
Last()	Determines the last value in a list.
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Table 14 – continued from previous page

	. oonmaaa promaaa page
Skew()	Computes the extent to which a distribution differs from
	a normal distribution.
Trend()	Calculates the trend of a variable over time.
Entropy([dropna, base])	Calculates the entropy for a categorical variable

featuretools.primitives.Count

class featuretools.primitives.Count

Determines the total number of values, excluding NaN.

Examples

```
>>> count = Count()
>>> count([1, 2, 3, 4, 5, None])
5
```

___init___()

Initialize self. See help(type(self)) for accurate signature.

Methods

init()	Initialize self.
generate_name(base_feature_names,)	
generate_names(base_feature_names,)	
<pre>get_args_string()</pre>	
<pre>get_arguments()</pre>	
<pre>get_filepath(filename)</pre>	
get_function([agg_type])	

Attributes

base of
base_of_exclude
commutative
compatibility
default_value
input_types
max_stack_depth
name
number_output_features
stack_on
stack_on_exclude
stack_on_self
uses_calc_time

featuretools.primitives.Mean

```
class featuretools.primitives.Mean(skipna=True)
   Computes the average for a list of values.
```

Parameters skipna (bool) - Determines if to use NA/null values. Defaults to True to skip

NA/null.

Examples

```
>>> mean = Mean()
>>> mean([1, 2, 3, 4, 5, None])
3.0
```

We can also control the way NaN values are handled.

```
>>> mean = Mean(skipna=False)
>>> mean([1, 2, 3, 4, 5, None])
nan
```

```
__init__(skipna=True)
```

Initialize self. See help(type(self)) for accurate signature.

Methods

init([skipna])	Initialize self.
generate_name(base_feature_names,)	
<pre>generate_names(base_feature_names,)</pre>	
<pre>get_args_string()</pre>	
<pre>get_arguments()</pre>	
get_filepath(filename)	
<pre>get_function([agg_type])</pre>	

Attributes

base of
base_of_exclude
commutative
compatibility
default_value
input_types
max_stack_depth
name
number_output_features
stack_on
stack_on_exclude
stack_on_self
uses_calc_time

featuretools.primitives.Sum

```
class featuretools.primitives.Sum
    Calculates the total addition, ignoring NaN.
```

Examples

```
>>> sum = Sum()
>>> sum([1, 2, 3, 4, 5, None])
15.0
```

```
___init___()
```

Initialize self. See help(type(self)) for accurate signature.

Methods

init()	Initialize self.
<pre>generate_name(base_feature_names,)</pre>	
<pre>generate_names(base_feature_names,)</pre>	
<pre>get_args_string()</pre>	
<pre>get_arguments()</pre>	
<pre>get_filepath(filename)</pre>	
<pre>get_function([agg_type])</pre>	

Attributes

base_of
base_of_exclude
commutative
compatibility
default_value
input_types
max_stack_depth
name
number_output_features
stack_on
stack_on_exclude
stack_on_self
uses_calc_time

featuretools.primitives.Min

```
class featuretools.primitives.Min
```

Calculates the smallest value, ignoring NaN values.

Examples

```
>>> min = Min()
>>> min([1, 2, 3, 4, 5, None])
1.0
```

```
__init__()
```

Initialize self. See help(type(self)) for accurate signature.

Methods

init()	Initialize self.
<pre>generate_name(base_feature_names,)</pre>	
<pre>generate_names(base_feature_names,)</pre>	
<pre>get_args_string()</pre>	
<pre>get_arguments()</pre>	
<pre>get_filepath(filename)</pre>	
<pre>get_function([agg_type])</pre>	

Attributes

base_of
base_of_exclude
commutative
compatibility
default_value
input_types
max_stack_depth
name
number_output_features
stack_on
stack_on_exclude
stack_on_self
uses_calc_time

featuretools.primitives.Max

```
class featuretools.primitives.Max
    Calculates the highest value, ignoring NaN values.
```

Examples

```
>>> max = Max()
>>> max([1, 2, 3, 4, 5, None])
5.0
```

```
__init__()
```

Initialize self. See help(type(self)) for accurate signature.

Methods

init()	Initialize self.
<pre>generate_name(base_feature_names,)</pre>	
<pre>generate_names(base_feature_names,)</pre>	
<pre>get_args_string()</pre>	
<pre>get_arguments()</pre>	
<pre>get_filepath(filename)</pre>	
<pre>get_function([agg_type])</pre>	

Attributes

base_of
base_of_exclude
commutative
compatibility
default_value
input_types
max_stack_depth
name
number_output_features
stack_on
stack_on_exclude
stack_on_self
uses_calc_time

featuretools.primitives.Std

class featuretools.primitives.Std

Computes the dispersion relative to the mean value, ignoring NaN.

Examples

```
>>> std = Std()
>>> round(std([1, 2, 3, 4, 5, None]), 3)
1.414
```

```
___init___()
```

Initialize self. See help(type(self)) for accurate signature.

Methods

init()	Initialize self.
<pre>generate_name(base_feature_names,)</pre>	
<pre>generate_names(base_feature_names,)</pre>	
<pre>get_args_string()</pre>	
<pre>get_arguments()</pre>	
<pre>get_filepath(filename)</pre>	
<pre>get_function([agg_type])</pre>	

Attributes

base_of
base_of_exclude
commutative
compatibility
default_value
input_types
max_stack_depth
name
number_output_features
stack_on
stack_on_exclude
stack_on_self
uses_calc_time

featuretools.primitives.Median

class featuretools.primitives.Median

Determines the middlemost number in a list of values.

Examples

```
>>> median = Median()
>>> median([5, 3, 2, 1, 4])
3.0
```

NaN values are ignored.

```
>>> median([5, 3, 2, 1, 4, None])
3.0
```

```
___init___()
```

Initialize self. See help(type(self)) for accurate signature.

Methods

init()	Initialize self.
generate_name(base_feature_names,)	
generate_names(base_feature_names,)	
<pre>get_args_string()</pre>	
<pre>get_arguments()</pre>	
get_filepath(filename)	
get_function([agg_type])	

Attributes

base_of
base_of_exclude
commutative
compatibility
default_value
input_types
max_stack_depth
name
number_output_features
stack_on
stack_on_exclude
stack_on_self
uses_calc_time

featuretools.primitives.Mode

class featuretools.primitives.Mode

Determines the most commonly repeated value.

Description: Given a list of values, return the value with the highest number of occurences. If list is empty, return *NaN*.

Examples

```
>>> mode = Mode()
>>> mode(['red', 'blue', 'green', 'blue'])
'blue'
```

```
___init___()
```

Initialize self. See help(type(self)) for accurate signature.

Methods

init()	Initialize self.
<pre>generate_name(base_feature_names,)</pre>	
generate_names(base_feature_names,)	
<pre>get_args_string()</pre>	
get_arguments()	
get_filepath(filename)	
<pre>get_function([agg_type])</pre>	

Attributes

base_of
base_of_exclude
commutative
compatibility
default_value
input_types
max_stack_depth
name
number_output_features
return_type
stack_on
stack_on_exclude
stack_on_self
uses_calc_time

featuretools.primitives.AvgTimeBetween

```
\textbf{class} \hspace{0.1in} \texttt{feature tools.primitives.AvgTimeBetween} \hspace{0.1in} (\textit{unit='seconds'})
```

Computes the average number of seconds between consecutive events.

Description: Given a list of datetimes, return the average time (default in seconds) elapsed between consecutive events. If there are fewer than 2 non-null values, return *NaN*.

Parameters unit (str) – Defines the unit of time. Defaults to seconds. Acceptable values: years, months, days, hours, minutes, seconds, milliseconds, nanoseconds

Examples

```
>>> from datetime import datetime
>>> avg_time_between = AvgTimeBetween()
>>> times = [datetime(2010, 1, 1, 11, 45, 0),
... datetime(2010, 1, 1, 11, 55, 15),
... datetime(2010, 1, 1, 11, 57, 30)]
>>> avg_time_between(times)
375.0
>>> avg_time_between = AvgTimeBetween(unit="minutes")
>>> avg_time_between(times)
6.25
```

```
__init__ (unit='seconds')
```

Initialize self. See help(type(self)) for accurate signature.

Methods

init([unit])	Initialize self.
generate_name(base_feature_names,)	
generate_names(base_feature_names,)	
<pre>get_args_string()</pre>	
<pre>get_arguments()</pre>	
get_filepath(filename)	
get_function([agg_type])	

Attributes

base_of
base_of_exclude
commutative
compatibility
default_value
input_types
max_stack_depth
name
number_output_features
stack_on

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stack_on_exclude	
stack_on_self	
uses_calc_time	

featuretools.primitives.TimeSinceLast

```
class featuretools.primitives.TimeSinceLast (unit='seconds')

Calculates the time elapsed since the last datetime (default in seconds).
```

Description: Given a list of datetimes, calculate the time elapsed since the last datetime (default in seconds). Uses the instance's cutoff time.

Parameters unit (str) – Defines the unit of time to count from. Defaults to seconds. Acceptable values: years, months, days, hours, minutes, seconds, milliseconds, nanoseconds

Examples

```
___init___(unit='seconds')
```

Initialize self. See help(type(self)) for accurate signature.

Methods

init([unit])	Initialize self.
generate_name(base_feature_names,)	
generate_names(base_feature_names,)	
<pre>get_args_string()</pre>	
<pre>get_arguments()</pre>	
<pre>get_filepath(filename)</pre>	
<pre>get_function([agg_type])</pre>	

Attributes

base_of
base_of_exclude
commutative
compatibility
default_value
input_types
max_stack_depth
name
number_output_features
stack_on
stack_on_exclude
stack_on_self
uses_calc_time

featuretools.primitives.TimeSinceFirst

```
class featuretools.primitives.TimeSinceFirst (unit='seconds') Calculates the time elapsed since the first datetime (in seconds).
```

Description: Given a list of datetimes, calculate the time elapsed since the first datetime (in seconds). Uses the instance's cutoff time.

Parameters unit (str) – Defines the unit of time to count from. Defaults to seconds. Acceptable values: years, months, days, hours, minutes, seconds, milliseconds, nanoseconds

Examples

```
__init__ (unit='seconds')
```

Initialize self. See help(type(self)) for accurate signature.

Methods

init([unit])	Initialize self.
generate_name(base_feature_names,)	
generate_names(base_feature_names,)	
<pre>get_args_string()</pre>	
<pre>get_arguments()</pre>	
get_filepath(filename)	
<pre>get_function([agg_type])</pre>	

Attributes

base_of
base_of_exclude
commutative
compatibility
default_value
input_types
max_stack_depth
name
number_output_features
stack_on
stack_on_exclude
stack_on_self
uses_calc_time

featuretools.primitives.NumUnique

class featuretools.primitives.NumUnique

Determines the number of distinct values, ignoring NaN values.

Examples

```
>>> num_unique = NumUnique()
>>> num_unique(['red', 'blue', 'green', 'yellow'])
4
```

NaN values will be ignored.

```
>>> num_unique(['red', 'blue', 'green', 'yellow', None])
4
```

```
___init___()
```

Initialize self. See help(type(self)) for accurate signature.

init()	Initialize self.
<pre>generate_name(base_feature_names,)</pre>	
<pre>generate_names(base_feature_names,)</pre>	
<pre>get_args_string()</pre>	
<pre>get_arguments()</pre>	
<pre>get_filepath(filename)</pre>	
<pre>get_function([agg_type])</pre>	

Attributes

base_of
base_of_exclude
commutative
compatibility
default_value
input_types
max_stack_depth
name
number_output_features
stack_on
stack_on_exclude
stack_on_self
uses_calc_time

featuretools.primitives.PercentTrue

class featuretools.primitives.PercentTrue

Determines the percent of *True* values.

Description: Given a list of booleans, return the percent of values which are *True* as a decimal. *NaN* values are treated as *False*, adding to the denominator.

```
>>> percent_true = PercentTrue()
>>> percent_true([True, False, True, None])
0.6
```

```
___init___()
```

Initialize self. See help(type(self)) for accurate signature.

Methods

init()	Initialize self.
<pre>generate_name(base_feature_names,)</pre>	
generate_names(base_feature_names,)	
<pre>get_args_string()</pre>	
get_arguments()	
get_filepath(filename)	
get_function([agg_type])	

Attributes

base_of
base_of_exclude
commutative
compatibility
default_value
input_types
max_stack_depth
name
number_output_features
stack_on
stack_on_exclude
stack_on_self
uses_calc_time

featuretools.primitives.All

class featuretools.primitives.All

Calculates if all values are 'True' in a list.

Description: Given a list of booleans, return *True* if all of the values are *True*.

```
>>> all = All()
>>> all([False, False, True])
False
```

```
___init___()
```

Initialize self. See help(type(self)) for accurate signature.

Methods

init()	Initialize self.
generate_name(base_feature_names,)	
generate_names(base_feature_names,)	
<pre>get_args_string()</pre>	
<pre>get_arguments()</pre>	
<pre>get_filepath(filename)</pre>	
<pre>get_function([agg_type])</pre>	

Attributes

base_of
base_of_exclude
commutative
compatibility
default_value
input_types
max_stack_depth
name
number_output_features
stack_on
stack_on_exclude
stack_on_self
uses_calc_time

featuretools.primitives.Any

class featuretools.primitives.Any

Determines if any value is 'True' in a list.

Description: Given a list of booleans, return *True* if one or more of the values are *True*.

```
>>> any = Any()
>>> any([False, False, True])
True
```

```
___init___()
```

Initialize self. See help(type(self)) for accurate signature.

Methods

init()	Initialize self.
generate_name(base_feature_names,)	
generate_names(base_feature_names,)	
<pre>get_args_string()</pre>	
<pre>get_arguments()</pre>	
<pre>get_filepath(filename)</pre>	
<pre>get_function([agg_type])</pre>	

Attributes

base_of
base_of_exclude
commutative
compatibility
default_value
input_types
max_stack_depth
name
number_output_features
stack_on
stack_on_exclude
stack_on_self
uses_calc_time

featuretools.primitives.First

class featuretools.primitives.First
 Determines the first value in a list.

```
>>> first = First()
>>> first([1, 2, 3, 4, 5, None])
1.0
```

```
___init___()
```

Initialize self. See help(type(self)) for accurate signature.

Methods

init()	Initialize self.
generate_name(base_feature_names,)	
generate_names(base_feature_names,)	
<pre>get_args_string()</pre>	
<pre>get_arguments()</pre>	
<pre>get_filepath(filename)</pre>	
<pre>get_function([agg_type])</pre>	

Attributes

has af
_base_of
_base_of_exclude
commutative
compatibility
default_value
input_types
max_stack_depth
name
number_output_features
return_type
stack_on
stack_on_exclude
stack_on_self
uses_calc_time

featuretools.primitives.Last

class featuretools.primitives.Last
 Determines the last value in a list.

```
>>> last = Last()
>>> last([1, 2, 3, 4, 5, None])
nan
```

```
___init___()
```

Initialize self. See help(type(self)) for accurate signature.

Methods

init()	Initialize self.
generate_name(base_feature_names,)	
generate_names(base_feature_names,)	
<pre>get_args_string()</pre>	
get_arguments()	
get_filepath(filename)	
<pre>get_function([agg_type])</pre>	

Attributes

base_of
base_of_exclude
commutative
compatibility
default_value
input_types
max_stack_depth
name
number_output_features
return_type
stack_on
stack_on_exclude
stack_on_self
uses_calc_time

featuretools.primitives.Skew

```
class featuretools.primitives.Skew
```

Computes the extent to which a distribution differs from a normal distribution.

Description: For normally distributed data, the skewness should be about 0. A skewness value > 0 means that there is more weight in the left tail of the distribution.

```
>>> skew = Skew()
>>> skew([1, 10, 30, None])
1.0437603722639681
```

```
___init___()
```

Initialize self. See help(type(self)) for accurate signature.

Methods

init()	Initialize self.
<pre>generate_name(base_feature_names,)</pre>	
generate_names(base_feature_names,)	
<pre>get_args_string()</pre>	
<pre>get_arguments()</pre>	
<pre>get_filepath(filename)</pre>	
get_function([agg_type])	

Attributes

base_of
base_of_exclude
commutative
compatibility
default_value
input_types
max_stack_depth
name
number_output_features
stack_on
stack_on_exclude
stack_on_self
uses_calc_time

featuretools.primitives.Trend

class featuretools.primitives.Trend

Calculates the trend of a variable over time.

Description: Given a list of values and a corresponding list of datetimes, calculate the slope of the linear trend of values.

__init__()

Initialize self. See help(type(self)) for accurate signature.

Methods

init()	Initialize self.
generate_name(base_feature_names,)	
generate_names(base_feature_names,)	
<pre>get_args_string()</pre>	
<pre>get_arguments()</pre>	
<pre>get_filepath(filename)</pre>	
get_function([agg_type])	

Attributes

base_of
base_of_exclude
commutative
compatibility
default_value
input_types
max_stack_depth
name
number_output_features
stack_on
stack_on_exclude
stack_on_self
uses_calc_time

featuretools.primitives.Entropy

class featuretools.primitives.**Entropy** (*dropna=False*, *base=None*) Calculates the entropy for a categorical variable

Description: Given a list of observations from a categorical variable return the entropy of the distribution. NaN values can be treated as a category or dropped.

Parameters

- dropna (bool) Whether to consider NaN values as a separate category Defaults to False.
- base (float) The logarithmic base to use Defaults to e (natural logarithm)

Examples

```
>>> pd_entropy = Entropy()
>>> pd_entropy([1,2,3,4])
1.3862943611198906
```

__init__(dropna=False, base=None)
Initialize self. See help(type(self)) for accurate signature.

Methods

init([dropna, base])	Initialize self.
generate_name(base_feature_names,)	
generate_names(base_feature_names,)	
<pre>get_args_string()</pre>	
<pre>get_arguments()</pre>	
<pre>get_filepath(filename)</pre>	
get_function([agg_type])	

Attributes

base of
base_of_exclude
commutative
compatibility
default_value
input_types
max_stack_depth
name
number_output_features
stack_on
stack_on_exclude
stack_on_self
uses_calc_time

Transform Primitives

Combine features

IsIn([list_of_outputs])	Determines whether a value is present in a provided list.
And()	Element-wise logical AND of two lists.
Or()	Element-wise logical OR of two lists.
Not()	Negates a boolean value.

featuretools.primitives.lsIn

class featuretools.primitives.**IsIn** (*list_of_outputs=None*) Determines whether a value is present in a provided list.

Examples

```
>>> items = ['string', 10.3, False]
>>> is_in = IsIn(list_of_outputs=items)
>>> is_in(['string', 10.5, False]).tolist()
[True, False, True]
```

```
__init___(list_of_outputs=None)
Initialize self. See help(type(self)) for accurate signature.
```

Methods

init([list_of_outputs])	Initialize self.
generate_name(base_feature_names)	
<pre>generate_names(base_feature_names)</pre>	
<pre>get_args_string()</pre>	
<pre>get_arguments()</pre>	
<pre>get_filepath(filename)</pre>	
<pre>get_function()</pre>	

Attributes

base_of
base_of_exclude
commutative
compatibility
default_value
input_types
max_stack_depth
name
number_output_features
uses_calc_time

continues on next page

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```
uses_full_entity
```

featuretools.primitives.And

class featuretools.primitives.And

Element-wise logical AND of two lists.

Description: Given a list of booleans X and a list of booleans Y, determine whether each value in X is *True*, and whether its corresponding value in Y is also *True*.

Examples

```
>>> _and = And()
>>> _and([False, True, False], [True, True, False]).tolist()
[False, True, False]
```

___init___()

Initialize self. See help(type(self)) for accurate signature.

Methods

init()	Initialize self.
<pre>generate_name(base_feature_names)</pre>	
generate_names(base_feature_names)	
<pre>get_args_string()</pre>	
<pre>get_arguments()</pre>	
<pre>get_filepath(filename)</pre>	
<pre>get_function()</pre>	

Attributes

base_of
base_of_exclude
commutative
compatibility
default_value
input_types
max_stack_depth
name
number_output_features
uses_calc_time
uses_full_entity

featuretools.primitives.Or

class featuretools.primitives.Or

Element-wise logical OR of two lists.

Description: Given a list of booleans X and a list of booleans Y, determine whether each value in X is *True*, or whether its corresponding value in Y is *True*.

Examples

```
>>> _or = Or()
>>> _or([False, True, False], [True, True, False]).tolist()
[True, True, False]
```

```
___init___()
```

Initialize self. See help(type(self)) for accurate signature.

Methods

init()	Initialize self.
<pre>generate_name(base_feature_names)</pre>	
generate_names(base_feature_names)	
<pre>get_args_string()</pre>	
<pre>get_arguments()</pre>	
get_filepath(filename)	
<pre>get_function()</pre>	

Attributes

base_of
base_of_exclude
commutative
compatibility
default_value
input_types
max_stack_depth
name
number_output_features
uses_calc_time
uses_full_entity

featuretools.primitives.Not

class featuretools.primitives.Not
 Negates a boolean value.

Examples

```
>>> not_func = Not()
>>> not_func([True, True, False]).tolist()
[False, False, True]
```

```
___init___()
```

Initialize self. See help(type(self)) for accurate signature.

Methods

init()	Initialize self.
<pre>generate_name(base_feature_names)</pre>	
<pre>generate_names(base_feature_names)</pre>	
<pre>get_args_string()</pre>	
<pre>get_arguments()</pre>	
get_filepath(filename)	
get_function()	

Attributes

base_of
base_of_exclude
commutative
compatibility
default_value
input_types
max_stack_depth
name
number_output_features
uses_calc_time
uses_full_entity

General Transform Primitives

Absolute()	Computes the absolute value of a number.
Percentile()	Determines the percentile rank for each value in a list.
TimeSince([unit])	Calculates time from a value to a specified cutoff date-
	time.

featuretools.primitives.Absolute

class featuretools.primitives.Absolute
 Computes the absolute value of a number.

Examples

```
>>> absolute = Absolute()
>>> absolute([3.0, -5.0, -2.4]).tolist()
[3.0, 5.0, 2.4]
```

```
___init___()
```

Initialize self. See help(type(self)) for accurate signature.

Methods

init()	Initialize self.
<pre>generate_name(base_feature_names)</pre>	
<pre>generate_names(base_feature_names)</pre>	
<pre>get_args_string()</pre>	
<pre>get_arguments()</pre>	
<pre>get_filepath(filename)</pre>	
get_function()	

Attributes

base_of
base_of_exclude
commutative
compatibility
default_value
input_types
max_stack_depth
name
number_output_features
uses_calc_time
uses_full_entity

featuretools.primitives.Percentile

class featuretools.primitives.Percentile
 Determines the percentile rank for each value in a list.

Examples

```
>>> percentile = Percentile()
>>> percentile([10, 15, 1, 20]).tolist()
[0.5, 0.75, 0.25, 1.0]
```

Nan values are ignored when determining rank

```
>>> percentile([10, 15, 1, None, 20]).tolist()
[0.5, 0.75, 0.25, nan, 1.0]
```

```
___init___()
```

Initialize self. See help(type(self)) for accurate signature.

Methods

init()	Initialize self.
generate_name(base_feature_names)	
generate_names(base_feature_names)	
<pre>get_args_string()</pre>	
<pre>get_arguments()</pre>	
<pre>get_filepath(filename)</pre>	
<pre>get_function()</pre>	

Attributes

base_of
base_of_exclude
commutative
compatibility
default_value
input_types
max_stack_depth
name
number_output_features
uses_calc_time
uses_full_entity

featuretools.primitives.TimeSince

```
class featuretools.primitives.TimeSince (unit='seconds')

Calculates time from a value to a specified cutoff datetime.
```

Parameters unit (str) – Defines the unit of time to count from. Defaults to Seconds. Acceptable values: years, months, days, hours, minutes, seconds, milliseconds, nanoseconds

Examples

Change output to nanoseconds

```
__init__ (unit='seconds')
```

Initialize self. See help(type(self)) for accurate signature.

Methods

init([unit])	Initialize self.
<pre>generate_name(base_feature_names)</pre>	
generate_names(base_feature_names)	
<pre>get_args_string()</pre>	
<pre>get_arguments()</pre>	
get_filepath(filename)	
<pre>get_function()</pre>	

Attributes

base_of
base_of_exclude
commutative
compatibility
default_value
input_types
max_stack_depth
name
number_output_features
uses_calc_time
uses_full_entity

Datetime Transform Primitives

Second()	Determines the seconds value of a datetime.
Minute()	Determines the minutes value of a datetime.
Weekday()	Determines the day of the week from a datetime.
IsWeekend()	Determines if a date falls on a weekend.
Hour()	Determines the hour value of a datetime.
Day()	Determines the day of the month from a datetime.
Week()	Determines the week of the year from a datetime.
Month()	Determines the month value of a datetime.
Year()	Determines the year value of a datetime.

featuretools.primitives.Second

class featuretools.primitives.**Second**Determines the seconds value of a datetime.

Examples

___init___()

Initialize self. See help(type(self)) for accurate signature.

init()	Initialize self.
generate_name(base_feature_names)	
<pre>generate_names(base_feature_names)</pre>	
<pre>get_args_string()</pre>	
<pre>get_arguments()</pre>	
<pre>get_filepath(filename)</pre>	
<pre>get_function()</pre>	

Attributes

base_of
base_of_exclude
commutative
compatibility
default_value
input_types
max_stack_depth
name
number_output_features
uses_calc_time
uses_full_entity

featuretools.primitives.Minute

class featuretools.primitives.**Minute**Determines the minutes value of a datetime.

Examples

___init___()

Initialize self. See help(type(self)) for accurate signature.

init()	Initialize self.
<pre>generate_name(base_feature_names)</pre>	
<pre>generate_names(base_feature_names)</pre>	
<pre>get_args_string()</pre>	
<pre>get_arguments()</pre>	
<pre>get_filepath(filename)</pre>	
get_function()	

Attributes

base_of
base_of_exclude
commutative
compatibility
default_value
input_types
max_stack_depth
name
number_output_features
uses_calc_time
uses_full_entity

featuretools.primitives.Weekday

```
class featuretools.primitives.Weekday
```

Determines the day of the week from a datetime.

Description: Returns the day of the week from a datetime value. Weeks start on Monday (day 0) and run through Sunday (day 6).

Examples

__init__()

Initialize self. See help(type(self)) for accurate signature.

init()	Initialize self.
generate_name(base_feature_names)	
<pre>generate_names(base_feature_names)</pre>	
<pre>get_args_string()</pre>	
<pre>get_arguments()</pre>	
<pre>get_filepath(filename)</pre>	
<pre>get_function()</pre>	

Attributes

base_of
base_of_exclude
commutative
compatibility
default_value
input_types
max_stack_depth
name
number_output_features
uses_calc_time
uses_full_entity

featuretools.primitives.lsWeekend

class featuretools.primitives.**IsWeekend**Determines if a date falls on a weekend.

Examples

__init__()

Initialize self. See help(type(self)) for accurate signature.

init()	Initialize self.
generate_name(base_feature_names)	
generate_names(base_feature_names)	
<pre>get_args_string()</pre>	
<pre>get_arguments()</pre>	
get_filepath(filename)	
get_function()	

Attributes

base_of
base_of_exclude
commutative
compatibility
default_value
input_types
max_stack_depth
name
number_output_features
uses_calc_time
uses_full_entity

featuretools.primitives.Hour

class featuretools.primitives.**Hour**Determines the hour value of a datetime.

Examples

___init___()

Initialize self. See help(type(self)) for accurate signature.

init()	Initialize self.
generate_name(base_feature_names)	
<pre>generate_names(base_feature_names)</pre>	
<pre>get_args_string()</pre>	
<pre>get_arguments()</pre>	
<pre>get_filepath(filename)</pre>	
<pre>get_function()</pre>	

Attributes

base of
base_of_exclude
commutative
compatibility
default_value
input_types
max_stack_depth
name
number_output_features
uses_calc_time
uses_full_entity

featuretools.primitives.Day

class featuretools.primitives.Day
 Determines the day of the month from a datetime.

Examples

___init___()

Initialize self. See help(type(self)) for accurate signature.

init()	Initialize self.
generate_name(base_feature_names)	
<pre>generate_names(base_feature_names)</pre>	
<pre>get_args_string()</pre>	
<pre>get_arguments()</pre>	
<pre>get_filepath(filename)</pre>	
<pre>get_function()</pre>	

Attributes

base_of
base_of_exclude
commutative
compatibility
default_value
input_types
max_stack_depth
name
number_output_features
uses_calc_time
uses_full_entity

featuretools.primitives.Week

```
class featuretools.primitives.Week
```

Determines the week of the year from a datetime.

Description: Returns the week of the year from a datetime value. The first week of the year starts on January 1, and week numbers increment each Monday.

Examples

```
>>> from datetime import datetime
>>> dates = [datetime(2019, 1, 3),
... datetime(2019, 6, 17, 11, 10, 50),
... datetime(2019, 11, 30, 19, 45, 15)]
>>> week = Week()
>>> week(dates).tolist()
[1, 25, 48]
```

___init___()

Initialize self. See help(type(self)) for accurate signature.

init()	Initialize self.
generate_name(base_feature_names)	
<pre>generate_names(base_feature_names)</pre>	
<pre>get_args_string()</pre>	
<pre>get_arguments()</pre>	
<pre>get_filepath(filename)</pre>	
<pre>get_function()</pre>	

Attributes

base_of
base_of_exclude
commutative
compatibility
default_value
input_types
max_stack_depth
name
number_output_features
uses_calc_time
uses_full_entity

featuretools.primitives.Month

class featuretools.primitives.Month Determines the month value of a datetime.

Examples

___init___()

Initialize self. See help(type(self)) for accurate signature.

init()	Initialize self.
generate_name(base_feature_names)	
<pre>generate_names(base_feature_names)</pre>	
<pre>get_args_string()</pre>	
<pre>get_arguments()</pre>	
<pre>get_filepath(filename)</pre>	
<pre>get_function()</pre>	

Attributes

base of
base_of_exclude
commutative
compatibility
default_value
input_types
max_stack_depth
name
number_output_features
uses_calc_time
uses_full_entity

featuretools.primitives.Year

```
class featuretools.primitives.Year
   Determines the year value of a datetime.
```

Examples

```
>>> from datetime import datetime

>>> dates = [datetime(2019, 3, 1),

... datetime(2048, 6, 17, 11, 10, 50),

... datetime(1950, 11, 30, 19, 45, 15)]

>>> year = Year()

>>> year(dates).tolist()

[2019, 2048, 1950]
```

___init___()

Initialize self. See help(type(self)) for accurate signature.

init()	Initialize self.
<pre>generate_name(base_feature_names)</pre>	
<pre>generate_names(base_feature_names)</pre>	
<pre>get_args_string()</pre>	
<pre>get_arguments()</pre>	
<pre>get_filepath(filename)</pre>	
get_function()	

Attributes

base_of
base_of_exclude
commutative
compatibility
default_value
input_types
max_stack_depth
name
number_output_features
uses_calc_time
uses_full_entity
·

Cumulative Transform Primitives

Diff()	Compute the difference between the value in a list and
	the previous value in that list.
TimeSincePrevious([unit])	Compute the time since the previous entry in a list.
CumCount()	Calculates the cumulative count.
CumSum()	Calculates the cumulative sum.
CumMean()	Calculates the cumulative mean.
CumMin()	Calculates the cumulative minimum.
CumMax()	Calculates the cumulative maximum.

featuretools.primitives.Diff

class featuretools.primitives.Diff

Compute the difference between the value in a list and the previous value in that list.

Description: Given a list of values, compute the difference from the previous item in the list. The result for the first element of the list will always be *NaN*. If the values are datetimes, the output will be a timedelta.

```
>>> diff = Diff()
>>> values = [1, 10, 3, 4, 15]
>>> diff(values).tolist()
[nan, 9.0, -7.0, 1.0, 11.0]
```

```
___init___()
```

Initialize self. See help(type(self)) for accurate signature.

Methods

init()	Initialize self.
generate_name(base_feature_names)	
<pre>generate_names(base_feature_names)</pre>	
<pre>get_args_string()</pre>	
<pre>get_arguments()</pre>	
get_filepath(filename)	
get_function()	

Attributes

base_of
base_of_exclude
commutative
compatibility
default_value
input_types
max_stack_depth
name
number_output_features
uses_calc_time
uses_full_entity
·

featuretools.primitives.TimeSincePrevious

class featuretools.primitives.**TimeSincePrevious** (*unit='seconds'*)

Compute the time since the previous entry in a list.

Parameters unit (str) – Defines the unit of time to count from. Defaults to Seconds. Acceptable values: years, months, days, hours, minutes, seconds, milliseconds, nanoseconds

Description: Given a list of datetimes, compute the time in seconds elapsed since the previous item in the list. The result for the first item in the list will always be *NaN*.

```
>>> from datetime import datetime
>>> time_since_previous = TimeSincePrevious()
>>> dates = [datetime(2019, 3, 1, 0, 0, 0),
... datetime(2019, 3, 1, 0, 2, 0),
... datetime(2019, 3, 1, 0, 3, 0),
... datetime(2019, 3, 1, 0, 2, 30),
... datetime(2019, 3, 1, 0, 10, 0)]
>>> time_since_previous(dates).tolist()
[nan, 120.0, 60.0, -30.0, 450.0]
```

__init__ (unit='seconds')

Initialize self. See help(type(self)) for accurate signature.

Methods

init([unit])	Initialize self.
<pre>generate_name(base_feature_names)</pre>	
<pre>generate_names(base_feature_names)</pre>	
<pre>get_args_string()</pre>	
<pre>get_arguments()</pre>	
get_filepath(filename)	
get_function()	

Attributes

base_of
base_of_exclude
commutative
compatibility
default_value
input_types
max_stack_depth
name
number_output_features
uses_calc_time
uses_full_entity

featuretools.primitives.CumCount

class featuretools.primitives.CumCount

Calculates the cumulative count.

Description: Given a list of values, return the cumulative count (or running count). There is no set window, so the count at each point is calculated over all prior values. *NaN* values are counted.

Examples

```
>>> cum_count = CumCount()
>>> cum_count([1, 2, 3, 4, None, 5]).tolist()
[1, 2, 3, 4, 5, 6]
```

```
___init___()
```

Initialize self. See help(type(self)) for accurate signature.

Methods

init()	Initialize self.
<pre>generate_name(base_feature_names)</pre>	
generate_names(base_feature_names)	
<pre>get_args_string()</pre>	
<pre>get_arguments()</pre>	
get_filepath(filename)	
<pre>get_function()</pre>	

Attributes

base_of
base_of_exclude
commutative
compatibility
default_value
input_types
max_stack_depth
name
number_output_features
uses_calc_time
uses_full_entity

featuretools.primitives.CumSum

class featuretools.primitives.CumSum

Calculates the cumulative sum.

Description: Given a list of values, return the cumulative sum (or running total). There is no set window, so the sum at each point is calculated over all prior values. *NaN* values will return *NaN*, but in the window of a cumulative caluclation, they're ignored.

Examples

```
>>> cum_sum = CumSum()
>>> cum_sum([1, 2, 3, 4, None, 5]).tolist()
[1.0, 3.0, 6.0, 10.0, nan, 15.0]
```

___init___()

Initialize self. See help(type(self)) for accurate signature.

Methods

init()	Initialize self.
generate_name(base_feature_names)	
generate_names(base_feature_names)	
<pre>get_args_string()</pre>	
<pre>get_arguments()</pre>	
<pre>get_filepath(filename)</pre>	
<pre>get_function()</pre>	

Attributes

base_of
base_of_exclude
commutative
compatibility
default_value
input_types
max_stack_depth
name
number_output_features
uses_calc_time
uses_full_entity

featuretools.primitives.CumMean

class featuretools.primitives.CumMean

Calculates the cumulative mean.

Description: Given a list of values, return the cumulative mean (or running mean). There is no set window, so the mean at each point is calculated over all prior values. *NaN* values will return *NaN*, but in the window of a cumulative caluclation, they're treated as 0.

Examples

```
>>> cum_mean = CumMean()
>>> cum_mean([1, 2, 3, 4, None, 5]).tolist()
[1.0, 1.5, 2.0, 2.5, nan, 2.5]
```

```
___init___()
```

Initialize self. See help(type(self)) for accurate signature.

Methods

init()	Initialize self.
<pre>generate_name(base_feature_names)</pre>	
generate_names(base_feature_names)	
<pre>get_args_string()</pre>	
get_arguments()	
<pre>get_filepath(filename)</pre>	
<pre>get_function()</pre>	

Attributes

base_of
base_of_exclude
commutative
compatibility
default_value
input_types
max_stack_depth
name
number_output_features
uses_calc_time
uses_full_entity

featuretools.primitives.CumMin

class featuretools.primitives.CumMin

Calculates the cumulative minimum.

Description: Given a list of values, return the cumulative min (or running min). There is no set window, so the min at each point is calculated over all prior values. *NaN* values will return *NaN*, but in the window of a cumulative caluclation, they're ignored.

Examples

```
>>> cum_min = CumMin()
>>> cum_min([1, 2, -3, 4, None, 5]).tolist()
[1.0, 1.0, -3.0, -3.0, nan, -3.0]
```

___init___()

Initialize self. See help(type(self)) for accurate signature.

Methods

init()	Initialize self.
generate_name(base_feature_names)	
generate_names(base_feature_names)	
<pre>get_args_string()</pre>	
<pre>get_arguments()</pre>	
<pre>get_filepath(filename)</pre>	
get_function()	

Attributes

base_of base_of_exclude commutative compatibility default_value input_types
commutative compatibility default_value input_types
compatibility default_value input_types
default_value input_types
input_types
max_stack_depth
name
number_output_features
uses_calc_time
uses_full_entity

featuretools.primitives.CumMax

class featuretools.primitives.CumMax

Calculates the cumulative maximum.

Description: Given a list of values, return the cumulative max (or running max). There is no set window, so the max at each point is calculated over all prior values. *NaN* values will return *NaN*, but in the window of a cumulative caluclation, they're ignored.

Examples

```
>>> cum_max = CumMax()
>>> cum_max([1, 2, 3, 4, None, 5]).tolist()
[1.0, 2.0, 3.0, 4.0, nan, 5.0]
```

___init___()

Initialize self. See help(type(self)) for accurate signature.

Methods

init()	Initialize self.
generate_name(base_feature_names)	
generate_names(base_feature_names)	
<pre>get_args_string()</pre>	
<pre>get_arguments()</pre>	
<pre>get_filepath(filename)</pre>	
<pre>get_function()</pre>	

Attributes

base_of
base_of_exclude
commutative
compatibility
default_value
input_types
max_stack_depth
name
number_output_features
uses_calc_time
uses_full_entity

NaturalLanguage Transform Primitives

NumCharacters()	Calculates the number of characters in a string.
NumWords()	Determines the number of words in a string by counting
	the spaces.

featuretools.primitives.NumCharacters

class featuretools.primitives.NumCharacters
Calculates the number of characters in a string.

Examples

___init___()

Initialize self. See help(type(self)) for accurate signature.

Methods

init()	Initialize self.
generate_name(base_feature_names)	
generate_names(base_feature_names)	
<pre>get_args_string()</pre>	
<pre>get_arguments()</pre>	
get_filepath(filename)	
<pre>get_function()</pre>	

Attributes

base_of
base_of_exclude
commutative
compatibility
default_value
input_types
max_stack_depth
name
number_output_features
uses_calc_time
uses_full_entity

featuretools.primitives.NumWords

class featuretools.primitives.NumWords

Determines the number of words in a string by counting the spaces.

Examples

```
>>> num_words = NumWords()
>>> num_words(['This is a string',
... 'Two words',
... 'no-spaces',
... 'Also works with sentences. Second sentence!']).tolist()
[4, 2, 1, 6]
```

```
___init___()
```

Initialize self. See help(type(self)) for accurate signature.

Methods

init()	Initialize self.
<pre>generate_name(base_feature_names)</pre>	
generate_names(base_feature_names)	
<pre>get_args_string()</pre>	
<pre>get_arguments()</pre>	
get_filepath(filename)	
<pre>get_function()</pre>	

Attributes

has of
_base_of
base_of_exclude
commutative
compatibility
default_value
input_types
max_stack_depth
name
number_output_features
uses_calc_time
uses_full_entity

Location Transform Primitives

Latitude()	Returns the first tuple value in a list of LatLong tuples.
Longitude()	Returns the second tuple value in a list of LatLong tu-
	ples.
Haversine([unit])	Calculates the approximate haversine distance between
	two LatLong variable types.

featuretools.primitives.Latitude

class featuretools.primitives.Latitude

Returns the first tuple value in a list of LatLong tuples. For use with the LatLong variable type.

Examples

___init___()

Initialize self. See help(type(self)) for accurate signature.

Methods

init()	Initialize self.
generate_name(base_feature_names)	
generate_names(base_feature_names)	
<pre>get_args_string()</pre>	
<pre>get_arguments()</pre>	
<pre>get_filepath(filename)</pre>	
<pre>get_function()</pre>	

Attributes

base_of	
base_of_exclude	
commutative	
compatibility	
default_value	
input_types	
max_stack_depth	
name	
number_output_features	
uses_calc_time	

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Table 112 - continued from previous page

```
uses_full_entity
```

featuretools.primitives.Longitude

class featuretools.primitives.Longitude

Returns the second tuple value in a list of LatLong tuples. For use with the LatLong variable type.

Examples

```
>>> longitude = Longitude()
>>> longitude([(42.4, -71.1),
... (40.0, -122.4),
... (41.2, -96.75)]).tolist()
[-71.1, -122.4, -96.75]
```

___init___()

Initialize self. See help(type(self)) for accurate signature.

Methods

init()	Initialize self.
generate_name(base_feature_names)	
generate_names(base_feature_names)	
<pre>get_args_string()</pre>	
<pre>get_arguments()</pre>	
<pre>get_filepath(filename)</pre>	
<pre>get_function()</pre>	

Attributes

base_of
base_of_exclude
commutative
compatibility
default_value
input_types
max_stack_depth
name
number_output_features
uses_calc_time
uses_full_entity

featuretools.primitives.Haversine

```
class featuretools.primitives.Haversine(unit='miles')
```

Calculates the approximate haversine distance between two LatLong variable types.

Parameters unit (str) – Determines the unit value to output. Could be *miles* or *kilometers*. Default is *miles*.

Examples

Output units can be specified

```
__init___(unit='miles')
```

Initialize self. See help(type(self)) for accurate signature.

Methods

init([unit])	Initialize self.	
<pre>generate_name(base_feature_names)</pre>		
<pre>generate_names(base_feature_names)</pre>		
<pre>get_args_string()</pre>		
<pre>get_arguments()</pre>		
get_filepath(filename)		
<pre>get_function()</pre>		

Attributes

base_of
base_of_exclude
commutative
compatibility
default_value
input_types
max_stack_depth
name
number_output_features
uses_calc_time

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Table 116 – continued from previous page

uses_full_entity

Natural Language Processing Primitives

Natural Language Processing primitives create features for textual data. For more information on how to use and install these primitives, see here.

DiversityScore()	Calculates the overall complexity of the text based on
	the total
LSA()	Calculates the Latent Semantic Analysis Values of Text
	Input
MeanCharactersPerWord()	Determines the mean number of characters per word.
PartOfSpeechCount()	Calculates the occurences of each different part of
	speech.
PolarityScore()	Calculates the polarity of a text on a scale from -1 (neg-
	ative) to 1 (positive)
PunctuationCount()	Determines number of punctuation characters in a
	string.
StopwordCount()	Determines number of stopwords in a string.
TitleWordCount()	Determines the number of title words in a string.
UniversalSentenceEncoder()	Transforms a sentence or short paragraph to a
	vector using [tfhub model](https://tfhub.dev/google/
	universal-sentence-encoder/2)
UpperCaseCount()	Calculates the number of upper case letters in text.

nlp primitives.DiversityScore

class nlp_primitives.DiversityScore

Calculates the overall complexity of the text based on the total number of words used in the text

Description: Given a list of strings, calculates the total number of unique words divided by the total number of words in order to give the text a score from 0-1 that indicates how unique the words used in it are. This primitive only evaluates the 'clean' versions of strings, so ignoring cases, punctuation, and stopwords in its evaluation.

If a string is missing, return NaN

Examples

___init___()

Initialize self. See help(type(self)) for accurate signature.

Methods

init()	Initialize self.
generate_name(base_feature_names)	
generate_names(base_feature_names)	
get_args_string()	
<pre>get_arguments()</pre>	
<pre>get_filepath(filename)</pre>	
get_function()	

Attributes

base_of
base_of_exclude
commutative
compatibility
default_value
input_types
max_stack_depth
name
number_output_features
uses_calc_time
uses_full_entity

nlp primitives.LSA

```
class nlp_primitives.LSA
```

Calculates the Latent Semantic Analysis Values of Text Input

Description: Given a list of strings, transforms those strings using tf-idf and single value decomposition to go from a sparse matrix to a compact matrix with two values for each string. These values represent that Latent Semantic Analysis of each string. These values will represent their context with respect to (nltk's brown sentence corpus.)[https://www.nltk.org/book/ch02.html#brown-corpus]

If a string is missing, return NaN.

Examples

```
>>> lsa = LSA()
>>> x = ["he helped her walk,", "me me me eat food", "the sentence doth long"]
>>> res = lsa(x).tolist()
>>> for i in range(len(res)): res[i] = [abs(round(x, 2)) for x in res[i]]
>>> res
[[0.0, 0.0, 0.01], [0.0, 0.0, 0.0]]
```

Now, if we change the values of the input corpus, to something that better resembles the given text, the same given input text will result in a different, more discerning, output. Also, NaN values are handled, as well as strings without words.

```
>>> lsa = LSA()
>>> x = ["the earth is round", "", np.NaN, ".,/"]
>>> res = lsa(x).tolist()
>>> for i in range(len(res)): res[i] = [abs(round(x, 2)) for x in res[i]]
>>> res
[[0.01, 0.0, nan, 0.0], [0.0, 0.0, nan, 0.0]]
```

```
___init___()
```

Initialize self. See help(type(self)) for accurate signature.

Methods

init()	Initialize self.
generate_name(base_feature_names)	
generate_names(base_feature_names)	
<pre>get_args_string()</pre>	
<pre>get_arguments()</pre>	
<pre>get_filepath(filename)</pre>	
<pre>get_function()</pre>	

Attributes

base_of
base_of_exclude
commutative
compatibility
default_value
input_types
max_stack_depth
name
number_output_features
uses_calc_time
uses_full_entity

nlp_primitives.MeanCharactersPerWord

class nlp_primitives.MeanCharactersPerWord

Determines the mean number of characters per word.

Description: Given list of strings, determine the mean number of characters per word in each string. A word is defined as a series of any characters not separated by white space. Punctuation is removed before counting. If a string is empty or *NaN*, return *NaN*.

```
>>> x = ['This is a test file', 'This is second line', 'third line $1,000']
>>> mean_characters_per_word = MeanCharactersPerWord()
>>> mean_characters_per_word(x).tolist()
[3.0, 4.0, 5.0]
```

```
___init___()
```

Initialize self. See help(type(self)) for accurate signature.

Methods

init()	Initialize self.
<pre>generate_name(base_feature_names)</pre>	
<pre>generate_names(base_feature_names)</pre>	
<pre>get_args_string()</pre>	
<pre>get_arguments()</pre>	
get_filepath(filename)	
<pre>get_function()</pre>	

Attributes

base_of
base_of_exclude
commutative
compatibility
default_value
input_types
max_stack_depth
name
number_output_features
uses_calc_time
uses_full_entity
·

nlp_primitives.PartOfSpeechCount

class nlp_primitives.PartOfSpeechCount

Calculates the occurences of each different part of speech.

Description: Given a list of strings, categorize each word in the string as a different part of speech, and return the total count for each of 15 different categories of speech.

If a string is missing, return NaN.

```
>>> x = ['He was eating cheese', '']
>>> part_of_speech_count = PartOfSpeechCount()
>>> part_of_speech_count(x).tolist()
[[0.0, 0.0], [0.0, 0.0], [0.0, 0.0], [0.0, 0.0], [0.0, 0.0], [1.0, 0.0], [0.0, 0.0],

olimitsing of the second content of
```

```
__init__()
```

Initialize self. See help(type(self)) for accurate signature.

Methods

init()	Initialize self.
generate_name(base_feature_names)	
<pre>generate_names(base_feature_names)</pre>	
<pre>get_args_string()</pre>	
<pre>get_arguments()</pre>	
<pre>get_filepath(filename)</pre>	
get_function()	

Attributes

base_of
base_of_exclude
commutative
compatibility
default_value
input_types
max_stack_depth
name
number_output_features
uses_calc_time
uses_full_entity

nlp primitives.PolarityScore

class nlp_primitives.PolarityScore

Calculates the polarity of a text on a scale from -1 (negative) to 1 (positive)

Description: Given a list of strings assign a polarity score from -1 (negative text), to 0 (neutral text), to 1 (positive text). The functions returns a score for every given piece of text. If a string is missing, return 'NaN'

```
>>> x = ['He loves dogs', 'She hates cats', 'There is a dog', '']
>>> polarity_score = PolarityScore()
>>> polarity_score(x).tolist()
[0.677, -0.649, 0.0, 0.0]
```

```
___init___()
```

Initialize self. See help(type(self)) for accurate signature.

Methods

init()	Initialize self.
<pre>generate_name(base_feature_names)</pre>	
<pre>generate_names(base_feature_names)</pre>	
<pre>get_args_string()</pre>	
<pre>get_arguments()</pre>	
get_filepath(filename)	
<pre>get_function()</pre>	

Attributes

base_of
base_of_exclude
commutative
compatibility
default_value
input_types
max_stack_depth
name
number_output_features
uses_calc_time
uses_full_entity

nlp_primitives.PunctuationCount

class nlp_primitives.PunctuationCount

Determines number of punctuation characters in a string.

Description: Given list of strings, determine the number of punctuation characters in each string. Looks for any of the following:

```
!"#$%&`()*+,-./:;<=>?@[]^_`{|}~
```

If a string is missing, return NaN.

```
>>> x = ['This is a test file.', 'This is second line', 'third line: $1,000']
>>> punctuation_count = PunctuationCount()
>>> punctuation_count(x).tolist()
[1.0, 0.0, 3.0]
```

```
___init___()
```

Initialize self. See help(type(self)) for accurate signature.

Methods

init()	Initialize self.
<pre>generate_name(base_feature_names)</pre>	
<pre>generate_names(base_feature_names)</pre>	
<pre>get_args_string()</pre>	
<pre>get_arguments()</pre>	
get_filepath(filename)	
<pre>get_function()</pre>	

Attributes

base_of
base_of_exclude
commutative
compatibility
default_value
input_types
max_stack_depth
name
number_output_features
uses_calc_time
uses_full_entity
·

nlp_primitives.StopwordCount

class nlp_primitives.StopwordCount

Determines number of stopwords in a string.

Description: Given list of strings, determine the number of stopwords characters in each string. Looks for any of the English stopwords defined in *nltk.corpus.stopwords*. Case insensitive.

If a string is missing, return NaN.

```
>>> x = ['This is a test string.', 'This is second string', 'third string']
>>> stopword_count = StopwordCount()
>>> stopword_count(x).tolist()
[3, 2, 0]
```

```
___init___()
```

Initialize self. See help(type(self)) for accurate signature.

Methods

init()	Initialize self.
generate_name(base_feature_names)	
<pre>generate_names(base_feature_names)</pre>	
<pre>get_args_string()</pre>	
<pre>get_arguments()</pre>	
get_filepath(filename)	
get_function()	

Attributes

base_of
base_of_exclude
commutative
compatibility
default_value
input_types
max_stack_depth
name
number_output_features
uses_calc_time
uses_full_entity
·

nlp_primitives.TitleWordCount

class nlp_primitives.TitleWordCount

Determines the number of title words in a string.

Description: Given list of strings, determine the number of title words in each string. A title word is defined as any word starting with a capital letter. Words at the start of a sentence will be counted.

If a string is missing, return NaN.

```
>>> x = ['My favorite movie is Jaws.', 'this is a string', 'AAA']
>>> title_word_count = TitleWordCount()
>>> title_word_count(x).tolist()
[2.0, 0.0, 1.0]
```

```
___init___()
```

Initialize self. See help(type(self)) for accurate signature.

Methods

init()	Initialize self.
<pre>generate_name(base_feature_names)</pre>	
<pre>generate_names(base_feature_names)</pre>	
<pre>get_args_string()</pre>	
<pre>get_arguments()</pre>	
get_filepath(filename)	
<pre>get_function()</pre>	

Attributes

base_of
base_of_exclude
commutative
compatibility
default_value
input_types
max_stack_depth
name
number_output_features
uses_calc_time
uses_full_entity
·

nlp_primitives.UniversalSentenceEncoder

${\bf class} \ {\tt nlp_primitives. UniversalSentenceEncoder}$

Transforms a sentence or short paragraph to a vector using [tfhub model](https://tfhub.dev/google/universal-sentence-encoder/2)

Parameters None -

___init___()

Initialize self. See help(type(self)) for accurate signature.

Methods

init()	Initialize self.
<pre>generate_name(base_feature_names)</pre>	
generate_names(base_feature_names)	
<pre>get_args_string()</pre>	
<pre>get_arguments()</pre>	
<pre>get_filepath(filename)</pre>	
<pre>get_function()</pre>	

Attributes

base_of
base_of_exclude
commutative
compatibility
default_value
input_types
max_stack_depth
name
number_output_features
uses_calc_time
uses_full_entity

nlp_primitives.UpperCaseCount

class nlp_primitives.UpperCaseCount

Calculates the number of upper case letters in text.

Description: Given a list of strings, determine the number of characters in each string that are capitalized. Counts every letter individually, not just every word that contains capitalized letters.

If a string is missing, return NaN

Examples

```
>>> x = ['This IS a string.', 'This is a string', 'aaa']
>>> upper_case_count = UpperCaseCount()
>>> upper_case_count(x).tolist()
[3.0, 1.0, 0.0]
```

```
___init___()
```

Initialize self. See help(type(self)) for accurate signature.

Methods

init()	Initialize self.
<pre>generate_name(base_feature_names)</pre>	
generate_names(base_feature_names)	
<pre>get_args_string()</pre>	
<pre>get_arguments()</pre>	
<pre>get_filepath(filename)</pre>	
<pre>get_function()</pre>	

Attributes

base_of
base_of_exclude
commutative
compatibility
default_value
input_types
max_stack_depth
name
number_output_features
uses_calc_time
uses_full_entity

Feature methods

FeatureBase.rename(name)	Rename Feature, returns copy
FeatureBase.get_depth([stop_at])	Returns depth of feature

featuretools.feature_base.FeatureBase.rename

```
FeatureBase.rename(name)
Rename Feature, returns copy
```

featuretools.feature_base.FeatureBase.get_depth

```
FeatureBase.get_depth(stop_at=None)
Returns depth of feature
```

3.5.7 Feature calculation

calculate_feature_matrix(features[,])	Calculates a matrix for a given set of instance ids and
	calculation times.

featuretools.calculate_feature_matrix

Parameters

- **features** (list[FeatureBase]) Feature definitions to be calculated.
- entityset (EntitySet) An already initialized entityset. Required if *entities* and *relationships* not provided
- **cutoff_time** (pd. DataFrame or Datetime) Specifies times at which to calculate the features for each instance. The resulting feature matrix will use data up to and including the cutoff_time. Can either be a DataFrame or a single value. If a DataFrame is passed the instance ids for which to calculate features must be in a column with the same name as the target entity index or a column named *instance_id*. The cutoff time values in the DataFrame must be in a column with the same name as the target entity time index or a column named *time*. If the DataFrame has more than two columns, any additional columns will be added to the resulting feature matrix. If a single value is passed, this value will be used for all instances.
- **instance_ids** (*list*) List of instances to calculate features on. Only used if cut-off_time is a single datetime.

- entities (dict[str -> tuple(pd.DataFrame, str, str, dict[str -> Variable])]) dictionary of entities. Entries take the format {entity id -> (dataframe, id column, (time_column), (variable_types))}. Note that time_column and variable_types are optional.
- **relationships** (list[(str, str, str, str)]) list of relationships between entities. List items are a tuple with the format (parent entity id, parent variable, child entity id, child variable).
- **cutoff_time_in_index** (bool) If True, return a DataFrame with a MultiIndex where the second index is the cutoff time (first is instance id). DataFrame will be sorted by (time, instance_id).
- training_window (Timedelta or str, optional) Window defining how much time before the cutoff time data can be used when calculating features. If None, all data before cutoff time is used. Defaults to None.
- approximate (Timedelta or str) Frequency to group instances with similar cutoff times by for features with costly calculations. For example, if bucket is 24 hours, all instances with cutoff times on the same day will use the same calculation for expensive features.
- verbose (bool, optional) Print progress info. The time granularity is per chunk.
- **chunk_size** (*int or float or None*) maximum number of rows of output feature matrix to calculate at time. If passed an integer greater than 0, will try to use that many rows per chunk. If passed a float value between 0 and 1 sets the chunk size to that percentage of all rows. if None, and n_jobs > 1 it will be set to 1/n_jobs
- n_jobs (int, optional) number of parallel processes to use when calculating feature matrix.
- dask_kwargs (dict, optional) Dictionary of keyword arguments to be passed when creating the dask client and scheduler. Even if n_jobs is not set, using dask_kwargs will enable multiprocessing. Main parameters:
 - **cluster (str or dask.distributed.LocalCluster):** cluster or address of cluster to send tasks to. If unspecified, a cluster will be created.
 - diagnostics port (int): port number to use for web dashboard. If left unspecified, web interface will not be enabled.

Valid keyword arguments for LocalCluster will also be accepted.

- save_progress (str, optional) path to save intermediate computational results.
- **progress_callback** (*callable*) function to be called with incremental progress updates. Has the following parameters:

update: percentage change (float between 0 and 100) in progress since last call progress_percent: percentage (float between 0 and 100) of total computation completed time_elapsed: total time in seconds that has elapsed since start of call

• include_cutoff_time (bool) - Include data at cutoff times in feature calculations. Defaults to True.

Returns The feature matrix.

Return type pd.DataFrame

3.5.8 Feature visualization

graph_feature(feature[, to_file])

Generates a feature lineage graph for the given feature

featuretools.graph feature

featuretools.graph_feature(feature, to_file=None)
Generates a feature lineage graph for the given feature

Parameters

- feature (FeatureBase) Feature to generate lineage graph for
- **to_file** (*str*, *optional*) Path to where the plot should be saved. If set to None (as by default), the plot will not be saved.

Returns Graph object that can directly be displayed in Jupyter notebooks.

Return type graphviz.Digraph

3.5.9 Feature encoding

encode_features(feature_matrix, features[, ...])

Encode categorical features

featuretools.encode features

featuretools.encode_features (feature_matrix, features, top_n=10, include_unknown=True, to_encode=None, inplace=False, drop_first=False, verbose=False)

Encode categorical features

Parameters

- **feature_matrix** (pd.DataFrame) Dataframe of features.
- **features** (list[PrimitiveBase]) Feature definitions in feature matrix.
- top_n (int or dict[string -> int]) Number of top values to include. If dict[string -> int] is used, key is feature name and value is the number of top values to include for that feature. If a feature's name is not in dictionary, a default value of 10 is used.
- include_unknown (pd.DataFrame) Add feature encoding an unknown class. defaults to True
- **to_encode** (*list[str]*) List of feature names to encode. features not in this list are unencoded in the output matrix defaults to encode all necessary features.
- inplace (bool) Encode feature_matrix in place. Defaults to False.
- **drop_first** (bool) Whether to get k-1 dummies out of k categorical levels by removing the first level. defaults to False
- **verbose** (*str*) Print progress info.

Returns encoded feature matrix, encoded features

Return type (pd.Dataframe, list)

```
In [1]: f1 = ft.Feature(es["log"]["product_id"])
In [2]: f2 = ft.Feature(es["log"]["purchased"])
In [3]: f3 = ft.Feature(es["log"]["value"])
In [4]: features = [f1, f2, f3]
In [5]: ids = [0, 1, 2, 3, 4, 5]
In [6]: feature_matrix = ft.calculate_feature_matrix(features, es,
                                                       instance_ids=ids)
   . . . :
In [7]: fm_encoded, f_encoded = ft.encode_features(feature_matrix,
                                                     features)
   . . . :
In [8]: f_encoded
Out[8]:
[<Feature: product_id = coke zero>,
<Feature: product_id = car>,
<Feature: product_id = toothpaste>,
<Feature: product_id is unknown>,
<Feature: purchased>,
<Feature: value>]
In [9]: fm_encoded, f_encoded = ft.encode_features(feature_matrix,
                                                     features, top_n=2)
  . . . :
   . . . :
In [10]: f_encoded
Out[10]:
[<Feature: product_id = coke zero>,
<Feature: product_id = car>,
<Feature: product_id is unknown>,
<Feature: purchased>,
<Feature: value>]
In [11]: fm_encoded, f_encoded = ft.encode_features(feature_matrix, features,
                                                      include_unknown=False)
   . . . . :
   . . . . :
In [12]: f_encoded
Out [12]:
[<Feature: product_id = coke zero>,
<Feature: product_id = car>,
<Feature: product_id = toothpaste>,
<Feature: purchased>,
<Feature: value>]
In [13]: fm_encoded, f_encoded = ft.encode_features(feature_matrix, features,
                                                      to_encode=['purchased'])
   . . . . :
   . . . . :
```

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3.5.10 Saving and Loading Features

save_features(features[, location, profile_name])	Saves the features list as JSON to a specified filepath/S3 path, writes to an open file, or returns the serialized features as a JSON string.
<pre>load_features(features[, profile_name])</pre>	Loads the features from a filepath, S3 path, URL, an open file, or a JSON formatted string.

featuretools.save features

featuretools.save_features (features, location=None, profile_name=None)

Saves the features list as JSON to a specified filepath/S3 path, writes to an open file, or returns the serialized features as a JSON string. If no file provided, returns a string.

Parameters

- **features** (list[FeatureBase]) List of Feature definitions.
- **location** (str or FileObject, optional) The location of where to save the features list which must include the name of the file, or a writeable file handle to write to. If location is None, will return a JSON string of the serialized features. Default: None
- **profile_name** (*str*, *bool*) The AWS profile specified to write to S3. Will default to None and search for AWS credentials. Set to False to use an anonymous profile.

Note: Features saved in one version of Featuretools are not guaranteed to work in another. After upgrading Featuretools, features may need to be generated again.

```
f1 = ft.Feature(es["log"]["product_id"])
f2 = ft.Feature(es["log"]["purchased"])
f3 = ft.Feature(es["log"]["value"])

features = [f1, f2, f3]

filepath = os.path.join('/Home/features/', 'list.json')
ft.save_features(features, filepath)

f = open(filepath, 'w')
ft.save_features(features, f)

features_str = ft.save_features(features)
```

See also:

load_features()

featuretools.load features

featuretools.load_features (features, profile_name=None)

Loads the features from a filepath, S3 path, URL, an open file, or a JSON formatted string.

Parameters

- **features** (str or FileObject) The location of where features has
- saved which this must include the name of the file (been) -
- a JSON formatted(or)-
- string -
- a readable file handle where the features have been saved. $(\circ r)$ -
- **profile_name** (*str*, *bool*) The AWS profile specified to write to S3. Will default to None and search for AWS credentials. Set to False to use an anonymous profile.

Returns Feature definitions list.

Return type features (list[FeatureBase])

Note: Features saved in one version of Featuretools or python are not guaranteed to work in another. After upgrading Featuretools or python, features may need to be generated again.

```
filepath = os.path.join('/Home/features/', 'list.json')
ft.load_features(filepath)

f = open(filepath, 'r')
ft.load_features(f)

feature_str = f.read()
ft.load_features(feature_str)
```

See also:

save_features()

3.5.11 EntitySet, Entity, Relationship, Variable Types

Constructors

<pre>EntitySet([id, entities, relationships])</pre>	Stores all actual data for a entityset
<pre>Entity(id, df, entityset[, variable_types,])</pre>	Represents an entity in a Entityset, and stores relevant
	metadata and data
Relationship(parent_variable, child_variable)	Class to represent an relationship between entities

featuretools.EntitySet

```
class featuretools.EntitySet (id=None, entities=None, relationships=None)
    Stores all actual data for a entityset
    id
    entity_dict
    relationships
    time_type

Properties: metadata
__init__(id=None, entities=None, relationships=None)
    Creates EntitySet
```

Parameters

- id (str) Unique identifier to associate with this instance
- **relationships** (list[(str, str, str, str)]) List of relationships between entities. List items are a tuple with the format (parent entity id, parent variable, child entity id, child variable).

```
entities = {
    "cards" : (card_df, "id"),
    "transactions" : (transactions_df, "id", "transaction_time")
}
relationships = [("cards", "id", "transactions", "card_id")]
ft.EntitySet("my-entity-set", entities, relationships)
```

Methods

init([id, entities, relationships])	Creates EntitySet
add_interesting_values([max_values, ver-	Find interesting values for categorical variables, to
bose])	be used to generate "where" clauses
<pre>add_last_time_indexes([updated_entities])</pre>	Calculates the last time index values for each entity
	(the last time an instance or children of that instance
	were observed). Used when calculating features us-
	ing training windows :param updated_entities: List
	of entity ids to update last_time_index for (will up-
	date all parents of those entities as well) :type up-
	dated_entities: list[str].
add_relationship(relationship)	Add a new relationship between entities in the enti-
	tyset
add_relationships(relationships)	Add multiple new relationships to a entityset
concat(other[, inplace])	Combine entityset with another to create a new enti-
	tyset with the combined data of both entitysets.
entity_from_dataframe(entity_id,	Load the data for a specified entity from a Pandas
dataframe)	DataFrame.
<pre>find_backward_paths(start_entity_id,)</pre>	Generator which yields all backward paths between
	a start and goal entity.
<pre>find_forward_paths(start_entity_id,)</pre>	Generator which yields all forward paths between a
	start and goal entity.
<pre>get_backward_entities(entity_id[, deep])</pre>	Get entities that are in a backward relationship with
	entity
<pre>get_backward_relationships(entity_id)</pre>	get relationships where entity "entity_id" is the par-
	ent.
<pre>get_forward_entities(entity_id[, deep])</pre>	Get entities that are in a forward relationship with
	entity
<pre>get_forward_relationships(entity_id)</pre>	Get relationships where entity "entity_id" is the child
has_unique_forward_path(start_entity_id,	Is the forward path from start to end unique?
)	
$normalize_entity(base_entity_id,[,])$	Create a new entity and relationship from unique val-
	ues of an existing variable.
plot([to_file])	Create a UML diagram-ish graph of the EntitySet.
reset_data_description()	
to_csv(path[, sep, encoding, engine,])	Write entityset to disk in the csv format, location
	specified by <i>path</i> .
to_dictionary()	
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to_parquet(path[, engine, compression,])	Write entityset to disk in the parquet format, location
	specified by <i>path</i> .
	
<pre>to_pickle(path[, compression, profile_name])</pre>	Write entityset in the pickle format, location speci-
	C - 1 1 1.
	fied by <i>path</i> .

Attributes

entities	
metadata	Returns the metadata for this EntitySet.

featuretools.Entity

Represents an entity in a Entityset, and stores relevant metadata and data

An Entity is analogous to a table in a relational database

See also:

Relationship, Variable, EntitySet

__init__(id, df, entityset, variable_types=None, index=None, time_index=None, secondary_time_index=None, last_time_index=None, already_sorted=False, make_index=False, verbose=False)
Create Entity

Parameters

- id(str) Id of Entity.
- **df** (pd.DataFrame) Dataframe providing the data for the entity.
- entityset (EntitySet) Entityset for this Entity.
- variable_types (dict[str -> type/str/dict[str -> type]]) An entity's variable_types dict maps string variable ids to types (Variable) or type_string (str) or (type, kwargs) to pass keyword arguments to the Variable.
- **index** (str) Name of id column in the dataframe.
- $time_index(str)$ Name of time column in the dataframe.
- **secondary_time_index** (dict[str -> str]) Dictionary mapping columns in the dataframe to the time index column they are associated with.
- last_time_index (pd. Series) Time index of the last event for each instance across all child entities.
- make_index (bool, optional) If True, assume index does not exist as a column in dataframe, and create a new column of that name using integers the (0, len(dataframe)). Otherwise, assume index exists in dataframe.

Methods

Create Entity
Find interesting values for categorical variables, to
be used to
Convert variable in dataframe to different type
Remove variables from entity's dataframe and from
self.variables
Query instances that have variable with given value
param variable_id Name of an exist-
ing variable to set as index.

set_secondary_time_index(secondary_time_index)	
set_time_index(variable_id[, already_sorted])	
update_data(df[, already_sorted,])	Update entity's internal dataframe, optionaly making
	sure data is sorted, reference indexes to other entities
	are consistent, and last_time_indexes are consistent.

Attributes

df	Dataframe providing the data for the entity.
last_time_index	Time index of the last event for each instance across
	all child entities.
shape	Shape of the entity's dataframe
variable_types	Dictionary mapping variable id's to variable types

featuretools.Relationship

class featuretools.**Relationship** (parent_variable, child_variable) Class to represent an relationship between entities

See also:

Parameters

- parent_variable (Discrete) Instance of variable in parent entity. Must be a Discrete Variable
- **child_variable** (Discrete) Instance of variable in child entity. Must be a Discrete Variable

Methods

init(parent_variable, child_variable)	Create a relationship
from_dictionary(arguments, es)	
to_dictionary()	

Attributes

child_entity	Child entity object
child_name	The name of the child, relative to the parent.
child_variable	Instance of variable in child entity
parent_entity	Parent entity object
parent_name	The name of the parent, relative to the child.
parent_variable	Instance of variable in parent entity

EntitySet load and prepare data

<pre>EntitySet.entity_from_dataframe(entity_id,</pre>	Load the data for a specified entity from a Pandas
)	DataFrame.
EntitySet.add_relationship(relationship)	Add a new relationship between entities in the entityset
EntitySet.normalize_entity(base_entity_id,	Create a new entity and relationship from unique values
)	of an existing variable.
EntitySet.add_interesting_values([])	Find interesting values for categorical variables, to be
	used to generate "where" clauses

featuretools.EntitySet.entity_from_dataframe

Parameters

- entity_id (str) Unique id to associate with this entity.
- dataframe (pandas.DataFrame) Dataframe containing the data.
- **index** (*str*, *optional*) Name of the variable used to index the entity. If None, take the first column.
- variable_types (dict[str -> Variable/str], optional) Keys are of variable ids and values are variable types or type_strings. Used to initialize an entity's store.
- make_index (bool, optional) If True, assume index does not exist as a column in dataframe, and create a new column of that name using integers. Otherwise, assume index exists.
- time_index (str, optional) Name of the variable containing time data. Type must be in variables.DateTime or be able to be cast to datetime (e.g. str, float, or

numeric.)

- **secondary_time_index** (dict[str -> Variable]) Name of variable containing time data to use a second time index for the entity.
- already_sorted (bool, optional) If True, assumes that input dataframe is already sorted by time. Defaults to False.

Notes

Will infer variable types from Pandas dtype

Example

```
In [1]: import featuretools as ft
In [2]: import pandas as pd
In [3]: transactions_df = pd.DataFrame({"id": [1, 2, 3, 4, 5, 6],
                                           "session_id": [1, 2, 1, 3, 4, 5],
  . . . :
                                           "amount": [100.40, 20.63, 33.32, 13.12, __
   . . . :
\hookrightarrow67.22, 1.00],
                                           "transaction_time": pd.date_range(start=
\rightarrow"10:00", periods=6, freq="10s"),
                                          "fraud": [True, False, True, False, True, _
→True] })
  . . . :
In [4]: es = ft.EntitySet("example")
In [5]: es.entity_from_dataframe(entity_id="transactions",
                                   index="id",
                                   time_index="transaction_time",
   . . . :
                                   dataframe=transactions_df)
   . . . :
   . . . :
Out [5]:
Entityset: example
 Entities:
   transactions [Rows: 6, Columns: 5]
 Relationships:
   No relationships
In [6]: es["transactions"]
Out[6]:
Entity: transactions
 Variables:
   id (dtype: index)
   session_id (dtype: numeric)
   amount (dtype: numeric)
   transaction_time (dtype: datetime_time_index)
    fraud (dtype: boolean)
  Shape:
    (Rows: 6, Columns: 5)
In [7]: es["transactions"].df
Out[7]:
```

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	id	session_id	amount	transaction_time	fraud
1	1	1	100.40	2020-10-19 10:00:00	True
2	2	2	20.63	2020-10-19 10:00:10	False
3	3	1	33.32	2020-10-19 10:00:20	True
4	4	3	13.12	2020-10-19 10:00:30	False
5	5	4	67.22	2020-10-19 10:00:40	True
6	6	5	1.00	2020-10-19 10:00:50	True
- 1					

featuretools.EntitySet.add_relationship

```
EntitySet.add_relationship (relationship)
```

Add a new relationship between entities in the entityset

Parameters relationship (Relationship) – Instance of new relationship to be added.

featuretools.EntitySet.normalize_entity

```
EntitySet.normalize_entity_id, new_entity_id, index, additional_variables=None, copy_variables=None, make_time_index=None, make_secondary_time_index=None, new_entity_time_index=None, new_entity_secondary_time_index=None)

Create a new entity and relationship from unique values of an existing variable.
```

Parameters

- base_entity_id (str) Entity id from which to split.
- **new_entity_id** (str) Id of the new entity.
- **index** (str) Variable in old entity that will become index of new entity. Relationship will be created across this variable.
- additional_variables (list[str]) List of variable ids to remove from base_entity and move to new entity.
- **copy_variables** (list[str]) List of variable ids to copy from old entity and move to new entity.
- make_time_index (bool or str, optional) Create time index for new entity based on time index in base_entity, optionally specifying which variable in base_entity to use for time_index. If specified as True without a specific variable, uses the primary time index. Defaults to True if base entity has a time index.
- make_secondary_time_index (dict[str -> list[str]], optional)
 Create a secondary time index from key. Values of dictionary are the variables to associate with the secondary time index. Only one secondary time index is allowed. If None, only associate the time index.
- new entity time index (str, optional) Rename new entity time index.
- new_entity_secondary_time_index (str, optional) Rename new entity secondary time index.

featuretools.EntitySet.add_interesting_values

EntitySet.add_interesting_values (max_values=5, verbose=False)

Find interesting values for categorical variables, to be used to generate "where" clauses

Parameters

- max_values (int) Maximum number of values per variable to add.
- **verbose** (bool) If True, print summary of interesting values found.

Returns None

EntitySet serialization

<pre>read_entityset(path[, profile_name])</pre>	Read entityset from disk, S3 path, or URL.

featuretools.read_entityset

featuretools.read_entityset (path, profile_name=None, **kwargs)
Read entityset from disk, S3 path, or URL.

Parameters

- path (str) Directory on disk, S3 path, or URL to read data_description.json.
- **profile_name** (*str*, *bool*) The AWS profile specified to write to S3. Will default to None and search for AWS credentials. Set to False to use an anonymous profile.
- **kwargs** (*keywords*) Additional keyword arguments to pass as keyword arguments to the underlying describilization method.

<pre>EntitySet.to_csv(path[, sep, encoding,])</pre>	Write entityset to disk in the csv format, location speci-
	fied by <i>path</i> .
<pre>EntitySet.to_pickle(path[, compression,])</pre>	Write entityset in the pickle format, location specified
	by path.
<pre>EntitySet.to_parquet(path[, engine,])</pre>	Write entityset to disk in the parquet format, location
	specified by <i>path</i> .

featuretools.entityset.EntitySet.to_csv

EntitySet.to_csv(path, sep=',', encoding='utf-8', engine='python', compression=None, profile_name=None)

Write entityset to disk in the csv format, location specified by *path*. Path could be a local path or a S3 path. If writing to S3 a tar archive of files will be written.

Parameters

- path (str) Location on disk to write to (will be created as a directory)
- sep(str) String of length 1. Field delimiter for the output file.
- **encoding** (str) A string representing the encoding to use in the output file, defaults to 'utf-8'.
- **engine** (str) Name of the engine to use. Possible values are: {'c', 'python'}.

- **compression** (*str*) Name of the compression to use. Possible values are: {'gzip', 'bz2', 'zip', 'xz', None}.
- **profile_name** (str) Name of AWS profile to use, False to use an anonymous profile, or None.

featuretools.entityset.EntitySet.to_pickle

EntitySet.to_pickle (path, compression=None, profile_name=None)

Write entityset in the pickle format, location specified by *path*. Path could be a local path or a S3 path. If writing to S3 a tar archive of files will be written.

Parameters

- path (str) location on disk to write to (will be created as a directory)
- **compression** (*str*) Name of the compression to use. Possible values are: {'gzip', 'bz2', 'zip', 'xz', None}.
- **profile_name** (str) Name of AWS profile to use, False to use an anonymous profile, or None.

featuretools.entityset.EntitySet.to_parquet

EntitySet.to_parquet (path, engine='auto', compression=None, profile_name=None)

Write entityset to disk in the parquet format, location specified by *path*. Path could be a local path or a S3 path. If writing to S3 a tar archive of files will be written.

Parameters

- path (str) location on disk to write to (will be created as a directory)
- **engine** (str) Name of the engine to use. Possible values are: {'auto', 'pyarrow', 'fastparquet'}.
- **compression** (str) Name of the compression to use. Possible values are: {'snappy', 'gzip', 'brotli', None}.
- **profile_name** (str) Name of AWS profile to use, False to use an anonymous profile, or None.

EntitySet query methods

EntitySetgetitem(entity_id)	Get entity instance from entityset
EntitySet.find_backward_paths()	Generator which yields all backward paths between a
	start and goal entity.
EntitySet.find_forward_paths()	Generator which yields all forward paths between a start
	and goal entity.
<pre>EntitySet.get_forward_entities(entity_id[,</pre>	Get entities that are in a forward relationship with entity
deep])	
<pre>EntitySet.get_backward_entities(entity_id[</pre>	, Get entities that are in a backward relationship with en-
])	tity

featuretools.entityset.EntitySet.__getitem__

```
EntitySet.__getitem__(entity_id)

Get entity instance from entityset
```

Parameters entity_id (str) – Id of entity.

Returns

Instance of entity. None if entity doesn't exist.

Return type Entity

featuretools.entityset.EntitySet.find_backward_paths

```
EntitySet.find_backward_paths (start_entity_id, goal_entity_id)
```

Generator which yields all backward paths between a start and goal entity. Does not include paths which contain cycles.

Parameters

- **start_entity_id** (*str*) Id of entity to start the search from.
- **goal_entity_id** (str) Id of entity to find backward path to.

See also:

BaseEntitySet.find_forward_paths()

featuretools.entityset.EntitySet.find forward paths

```
EntitySet.find_forward_paths (start_entity_id, goal_entity_id)
```

Generator which yields all forward paths between a start and goal entity. Does not include paths which contain cycles.

Parameters

- **start_entity_id** (str) id of entity to start the search from
- **goal_entity_id** (str) if of entity to find forward path to

See also:

BaseEntitySet.find_backward_paths()

featuretools.entityset.EntitySet.get_forward_entities

```
EntitySet.get_forward_entities (entity_id, deep=False)
```

Get entities that are in a forward relationship with entity

Parameters

- **entity_id** (str) Id entity of entity to search from.
- **deep** (bool) if True, recursively find forward entities.

Yields a tuple of (descendent_id, path from entity_id to descendant).

featuretools.entityset.EntitySet.get_backward_entities

 ${\tt EntitySet.get_backward_entities} \ (\textit{entity_id}, \textit{deep=False})$

Get entities that are in a backward relationship with entity

Parameters

- entity_id (str) Id entity of entity to search from.
- **deep** (bool) if True, recursively find backward entities.

Yields a tuple of (descendent_id, path from entity_id to descendant).

EntitySet visualization

EntitySet.plot([to_file])

Create a UML diagram-ish graph of the EntitySet.

featuretools.entityset.EntitySet.plot

EntitySet.plot (to_file=None)

Create a UML diagram-ish graph of the EntitySet.

Parameters to_file (str, optional) – Path to where the plot should be saved. If set to None (as by default), the plot will not be saved.

Returns

Graph object that can directly be displayed in Jupyter notebooks.

Return type graphviz.Digraph

Entity methods

<pre>Entity.convert_variable_type(variable_id,</pre>	Convert variable in dataframe to different type
)	
Entity.add_interesting_values([max_value	es, Find interesting values for categorical variables, to be
])	used to

featuretools.entityset.Entity.convert variable type

Entity.convert_variable_type (variable_id, new_type, convert_data=True, **kwargs)
Convert variable in dataframe to different type

Parameters

- **variable_id** (*str*) Id of variable to convert.
- **new_type** (subclass of *Variable*) Type of variable to convert to.
- entityset (BaseEntitySet) EntitySet associated with this entity.
- **convert_data** (bool) If True, convert underlying data in the EntitySet.

Raises RuntimeError – Raises if it cannot convert the underlying data

```
>>> from featuretools.tests.testing_utils import make_ecommerce_entityset
>>> es = make_ecommerce_entityset()
>>> es["customers"].convert_variable_type("engagement_level", vtypes.Categorical)
```

featuretools.entityset.Entity.add_interesting_values

Entity.add_interesting_values (max_values=5, verbose=False)

Find interesting values for categorical variables, to be used to generate "where" clauses

Parameters

- max_values (int) Maximum number of values per variable to add.
- **verbose** (bool) If True, print summary of interesting values found.

Returns None

Relationship attributes

Relationship.parent_variable	Instance of variable in parent entity
Relationship.child_variable	Instance of variable in child entity
Relationship.parent_entity	Parent entity object
Relationship.child_entity	Child entity object

featuretools.entityset.Relationship.parent_variable

```
property Relationship.parent_variable
    Instance of variable in parent entity
```

featuretools.entityset.Relationship.child variable

```
property Relationship.child_variable
    Instance of variable in child entity
```

featuretools.entityset.Relationship.parent_entity

```
property Relationship.parent_entity
    Parent entity object
```

featuretools.entityset.Relationship.child_entity

Variable types

Index(id, entity[, name])	Represents variables that uniquely identify an instance
Thuex(id, chuty[, name])	of an entity
Tallid antitul name asterorised)	Represents variables that identify another entity
Id(id, entity[, name, categories])	<u> </u>
TimeIndex(id, entity[, name])	Represents time index of entity
<pre>DatetimeTimeIndex(id, entity[, name, format])</pre>	Represents time index of entity that is a datetime
<pre>NumericTimeIndex(id, entity[, name, range,])</pre>	Represents time index of entity that is numeric
<pre>Datetime(id, entity[, name, format])</pre>	Represents variables that are points in time
Numeric(id, entity[, name, range,])	Represents variables that contain numeric values
Categorical(id, entity[, name, categories])	Represents variables that can take an unordered discrete
	values
Ordinal(id, entity[, name])	Represents variables that take on an ordered discrete
	value
Boolean(id, entity[, name, true_values,])	Represents variables that take on one of two values
NaturalLanguage(id, entity[, name])	Represents variables that are arbitary strings
LatLong(id, entity[, name])	Represents an ordered pair (Latitude, Longitude) To
	make a latlong in a dataframe do data['latlong'] =
	data[['latitude', 'longitude']].apply(tuple, axis=1)
ZIPCode(id, entity[, name, categories])	Represents a postal address in the United States.
IPAddress(id, entity[, name])	Represents a computer network address.
FullName(id, entity[, name])	Represents a person's full name.
EmailAddress(id, entity[, name])	Represents an email box to which email message are
,	sent.
URL(id, entity[, name])	Represents a valid web url (with or without http/www)
PhoneNumber(id, entity[, name])	Represents any valid phone number.
<pre>DateOfBirth(id, entity[, name, format])</pre>	Represents a date of birth as a datetime
CountryCode(id, entity[, name, categories])	Represents an ISO-3166 standard country code.
SubRegionCode(id, entity[, name, categories])	Represents an ISO-3166 standard sub-region code.
FilePath(id, entity[, name])	Represents a valid filepath, absolute or relative

featuretools.variable_types.variable.Index

 $\textbf{class} \ \ \text{feature tools.variable_types.variable.Index} \ (\textit{id, entity, name=None}) \\ \text{Represents variables that uniquely identify an instance of an entity}$

count

Type int

__init__(id, entity, name=None)
Initialize self. See help(type(self)) for accurate signature.

Methods

init(id, entity[, name])	Initialize self.
create_from(variable)	Create new variable this type from existing
to_data_description()	

Attributes

dtype
entityset
interesting_values
name
series
type_string

featuretools.variable_types.variable.ld

class featuretools.variable_types.variable.Id(id, entity, name=None, categories=None)
 Represents variables that identify another entity

__init__(id, entity, name=None, categories=None)
Initialize self. See help(type(self)) for accurate signature.

Methods

init(id, entity[, name, categories])	Initialize self.
<pre>create_from(variable)</pre>	Create new variable this type from existing
to_data_description()	

Attributes

dtype
entityset
interesting_values
name
series
type_string

featuretools.variable_types.variable.TimeIndex

```
class featuretools.variable_types.variable.TimeIndex (id, entity, name=None)
    Represents time index of entity
    __init__ (id, entity, name=None)
    Initialize self. See help(type(self)) for accurate signature.
```

Methods

init(id, entity[, name])	Initialize self.
create_from(variable)	Create new variable this type from existing
to_data_description()	

Attributes

dtype
entityset
interesting_values
name
series
type_string

featuretools.variable_types.variable.DatetimeTimeIndex

Methods

init(id, entity[, name, format])	Initialize self.
create_from(variable)	Create new variable this type from existing
to_data_description()	

Attributes

dtype
entityset
interesting_values
name
series
type_string

featuretools.variable_types.variable.NumericTimeIndex

Methods

init(id, entity[, name, range,])	Initialize self.
create_from(variable)	Create new variable this type from existing
to_data_description()	

Attributes

dtype
entityset
interesting_values
name
series
type_string

featuretools.variable_types.variable.Datetime

Methods

init(id, entity[, name, format])	Initialize self.
create_from(variable)	Create new variable this type from existing
to_data_description()	

Attributes

dtype	
entityset	
interesting_values	
name	
series	
type_string	

featuretools.variable_types.variable.Numeric

Represents variables that contain numeric values

Parameters

- range (list, optional) List of start and end. Can use inf and -inf to represent infinity. Unconstrained if not specified.
- start_inclusive (bool, optional) Whether or not range includes the start value
- end_inclusive (bool, optional) Whether or not range includes the end value

max

Type float

min

Type float

std

Type float

mean

Type float

__init__ (id, entity, name=None, range=None, start_inclusive=True, end_inclusive=False)
Initialize self. See help(type(self)) for accurate signature.

Methods

init(id, entity[, name, range,])	Initialize self.
create_from(variable)	Create new variable this type from existing
to_data_description()	

Attributes

dtype
entityset
interesting_values
name
series
type_string

featuretools.variable types.variable.Categorical

Represents variables that can take an unordered discrete values

Parameters categories (list) – List of categories. If left blank, inferred from data.

__init__(id, entity, name=None, categories=None)
Initialize self. See help(type(self)) for accurate signature.

Methods

init(id, entity[, name, categories])	Initialize self.
create_from(variable)	Create new variable this type from existing
to_data_description()	

Attributes

dtype	
entityset	
interesting_values	
name	
series	
type_string	

3.5. API Reference 249

featuretools.variable types.variable.Ordinal

```
class featuretools.variable_types.variable.Ordinal (id, entity, name=None)
    Represents variables that take on an ordered discrete value
    __init__(id, entity, name=None)
    Initialize self. See help(type(self)) for accurate signature.
```

Methods

init(id, entity[, name])	Initialize self.
create_from(variable)	Create new variable this type from existing
to_data_description()	

Attributes

dtype
entityset
interesting_values
name
series
type_string

featuretools.variable_types.variable.Boolean

Represents variables that take on one of two values

Parameters

- **true_values** (list) List of valued true values. Defaults to [1, True, "true", "True", "yes", "t", "T"]
- **false_values** (*list*) List of valued false values. Defaults to [0, False, "false", "False", "no", "f", "F"]

```
__init__ (id, entity, name=None, true_values=None, false_values=None)
Initialize self. See help(type(self)) for accurate signature.
```

Methods

init(id, entity[, name, true_values,])	Initialize self.
create_from(variable)	Create new variable this type from existing
to_data_description()	

Attributes

dtype
entityset
interesting_values
name
series
type_string

featuretools.variable_types.variable.NaturalLanguage

Methods

init(id, entity[, name])	Initialize self.
create_from(variable)	Create new variable this type from existing
to_data_description()	

Attributes

dtype
entityset
interesting_values
name
series
type_string

3.5. API Reference 251

featuretools.variable types.variable.LatLong

class featuretools.variable_types.variable.LatLong(id, entity, name=None)
 Represents an ordered pair (Latitude, Longitude) To make a latlong in a dataframe do data['latlong'] =
 data[['latitude', 'longitude']].apply(tuple, axis=1)

__init__ (id, entity, name=None)

Initialize self. See help(type(self)) for accurate signature.

Methods

init(id, entity[, name])	Initialize self.
create_from(variable)	Create new variable this type from existing
to_data_description()	

Attributes

dtype
entityset
interesting_values
name
series
type_string

featuretools.variable_types.variable.ZIPCode

Represents a postal address in the United States. Consists of a series of digits which are casts as string. Five digit and 9 digit zipcodes are supported.

__init__(id, entity, name=None, categories=None)
Initialize self. See help(type(self)) for accurate signature.

Methods

init(id, entity[, name, categories])	Initialize self.
create_from(variable)	Create new variable this type from existing
to_data_description()	

Attributes

dtype
entityset
interesting_values
name
series
type_string

featuretools.variable_types.variable.IPAddress

class featuretools.variable_types.variable.**IPAddress** (*id*, *entity*, *name=None*)
Represents a computer network address. Represented in dotted-decimal notation. IPv4 and IPv6 are supported.

__init__(id, entity, name=None)
Initialize self. See help(type(self)) for accurate signature.

Methods

init(id, entity[, name])	Initialize self.
create_from(variable)	Create new variable this type from existing
to_data_description()	

Attributes

dtype
entityset
interesting_values
name
series
type_string

featuretools.variable types.variable.FullName

3.5. API Reference 253

Methods

init(id, entity[, name])	Initialize self.
create_from(variable)	Create new variable this type from existing
to_data_description()	

Attributes

dtype
entityset
interesting_values
name
series
type_string

$feature tools. variable_types. variable. Email Address$

class featuretools.variable_types.variable.**EmailAddress** (*id*, *entity*, *name=None*)

Represents an email box to which email message are sent. Consists of a local-part, an @ symbol, and a domain.

__init__(id, entity, name=None)
Initialize self. See help(type(self)) for accurate signature.

Methods

init(id, entity[, name])	Initialize self.
create_from(variable)	Create new variable this type from existing
to_data_description()	

Attributes

dtype
entityset
interesting_values
name
series
type_string

featuretools.variable_types.variable.URL

```
class featuretools.variable_types.variable.URL(id, entity, name=None)
    Represents a valid web url (with or without http/www)
    __init__(id, entity, name=None)
    Initialize self. See help(type(self)) for accurate signature.
```

Methods

init(id, entity[, name])	Initialize self.
create_from(variable)	Create new variable this type from existing
to_data_description()	

Attributes

dtype
entityset
interesting_values
name
series
type_string

featuretools.variable_types.variable.PhoneNumber

class featuretools.variable_types.variable.**PhoneNumber** (*id*, *entity*, *name=None*)

Represents any valid phone number. Can be with/without parenthesis. Can be with/without area/country codes.

```
__init__(id, entity, name=None)
Initialize self. See help(type(self)) for accurate signature.
```

Methods

init(id, entity[, name])	Initialize self.
create_from(variable)	Create new variable this type from existing
to_data_description()	

3.5. API Reference 255

Attributes

dtype
entityset
interesting_values
name
series
type_string

featuretools.variable_types.variable.DateOfBirth

Methods

init(id, entity[, name, format])	Initialize self.
create_from(variable)	Create new variable this type from existing
to_data_description()	

Attributes

dtype
entityset
interesting_values
name
series
type_string

featuretools.variable_types.variable.CountryCode

Methods

init(id, entity[, name, categories])	Initialize self.
create_from(variable)	Create new variable this type from existing
to_data_description()	

Attributes

dtype
entityset
interesting_values
name
series
type_string

featuretools.variable_types.variable.SubRegionCode

Represents an ISO-3166 standard sub-region code. ISO 3166-2 codes (sub-regions are supported. These codes should be in the Alpha-2 format. e.g. United States of America, Arizona = US-AZ

__init__(id, entity, name=None, categories=None)
Initialize self. See help(type(self)) for accurate signature.

Methods

init(id, entity[, name, categories])	Initialize self.
create_from(variable)	Create new variable this type from existing
to_data_description()	

Attributes

dtype
entityset
interesting_values
name
series
type_string

3.5. API Reference 257

featuretools.variable types.variable.FilePath

class featuretools.variable_types.variable.FilePath(id, entity, name=None)
 Represents a valid filepath, absolute or relative

__init__ (id, entity, name=None)

Initialize self. See help(type(self)) for accurate signature.

Methods

init(id, entity[, name])	Initialize self.
create_from(variable)	Create new variable this type from existing
to_data_description()	

Attributes

dtype
entityset
interesting_values
name
series
type_string

Variable Utils Methods

find_variable_types()	Retrieves all Variable types as a dictionary where key is
	type_string
list_variable_types()	Retrieves all Variable types as a dataframe, with the col-
	umn headers
graph_variable_types([to_file])	Create a UML diagram-ish graph of all the Variables.

featuretools.variable_types.utils.find_variable_types

featuretools.variable_types.utils.find_variable_types()

Retrieves all Variable types as a dictionary where key is type_string of Variable, and value is a Variable object.

Parameters None -

Returns

Return type variable_types (dict)

featuretools.variable_types.utils.list_variable_types

```
featuretools.variable_types.utils.list_variable_types()
```

Retrieves all Variable types as a dataframe, with the column headers of name, type_string, and description.

Parameters None -

Returns

a DataFrame with column headers of name, type_strings, and description.

Return type variable_types (pd.DataFrame)

featuretools.variable_types.utils.graph_variable_types

```
featuretools.variable_types.utils.graph_variable_types(to_file=None) Create a UML diagram-ish graph of all the Variables.
```

Parameters to_file (str, optional) - Path to where the plot should be saved. If set to None (as by default), the plot will not be saved.

Returns

Graph object that can directly be displayed in Jupyter notebooks.

Return type graphviz.Digraph

Feature Selection

remove_low_information_features(feature_masket)ct features that have at least 2 unique values and that
are not all null
remove_highly_correlated_features(feature_Rhatnix)es columns in feature matrix that are highly cor-
related with another column.
remove_highly_null_features(feature_matrix) Removes columns from a feature matrix that have
higher than a set threshold of null values.
remove_single_value_features(feature_matrix)Removes columns in feature matrix where all the values
are the same.

featuretools.selection.remove_low_information_features

```
featuretools.selection.remove_low_information_features (feature_matrix, features=None)

Select features that have at least 2 unique values and that are not all null
```

Parameters

- **feature_matrix** (pd.DataFrame) DataFrame whose columns are feature names and rows are instances
- **features** (list[featuretools.FeatureBase] or list[str], optional) List of features to select

Returns (feature matrix, features)

3.5. API Reference 259

featuretools.selection.remove_highly_correlated_features

```
feature tools.selection.remove\_highly\_correlated\_features (feature\_matrix, \\ features=None, \\ pct\_corr\_threshold=0.95, \\ features\_to\_check=None, \\ features\_to\_keep=None)
```

Removes columns in feature matrix that are highly correlated with another column.

Note: We make the assumption that, for a pair of features, the feature that is further right in the feature matrix produced by dfs is the more complex one. The assumption does not hold if the order of columns in the feature matrix has changed from what dfs produces.

Parameters

- **feature_matrix** (pd.DataFrame) DataFrame whose columns are feature names and rows are instances.
- **features** (list[featuretools.FeatureBase] or list[str], optional) List of features to select.
- pct_corr_threshold (float) The correlation threshold to be considered highly correlated. Defaults to 0.95.
- **features_to_check** (list[str], optional)—List of column names to check whether any pairs are highly correlated. Will not check any other columns, meaning the only columns that can be removed are in this list. If null, defaults to checking all columns.
- **features_to_keep** (list[str], optional) List of columnames to keep even if correlated to another column. If null, all columns will be candidates for removal.

Returns The feature matrix and the list of generated feature definitions. Matches dfs output. If no feature list is provided as input, the feature list will not be returned. For consistent results, do not change the order of features outputted by dfs.

Return type pd.DataFrame, list[FeatureBase]

featuretools.selection.remove_highly_null_features

```
featuretools.selection.remove_highly_null_features (feature_matrix, features=None, pct_null_threshold=0.95)

Removes columns from a feature matrix that have higher than a set threshold of null values.
```

Parameters

- **feature_matrix** (pd.DataFrame) DataFrame whose columns are feature names and rows are instances.
- **features** (list[featuretools.FeatureBase] or list[str], optional) List of features to select.
- pct_null_threshold(float) If the percentage of NaN values in an input feature exceeds this amount, that feature will be considered highly-null. Defaults to 0.95.

Returns The feature matrix and the list of generated feature definitions. Matches dfs output. If no feature list is provided as input, the feature list will not be returned.

Return type pd.DataFrame, list[FeatureBase]

featuretools.selection.remove_single_value_features

featuretools.selection.remove_single_value_features ($feature_matrix$, features=None, $count_nan_as_value=False$)

Removes columns in feature matrix where all the values are the same.

Parameters

- **feature_matrix** (pd.DataFrame) DataFrame whose columns are feature names and rows are instances.
- **features** (list[featuretools.FeatureBase] or list[str], optional) List of features to select.
- **count_nan_as_value** If True, missing values will be counted as their own unique value. If set to False, a feature that has one unique value and all other data missing will be removed from the feature matrix. Defaults to False.

3.6 Release Notes

Future Release

- Enhancements
- Fixes
- Changes
 - Restrict koalas version to below 1.3.0 (GH#1192)
 - Keep koalas requirements in separate file (GH#1195)
- Documentation Changes
 - Added footer to the documentation (GH#1189)
- Testing Changes
 - Add pyspark and koalas to automated dependency checks (GH#1191)

Thanks to the following people for contributing to this release: @rwedge, @thehomebrewnerd, @jeff-hernandez

v0.20.0 Sep 30, 2020

Warning: The Text variable type has been deprecated and been replaced with the NaturalLanguage variable type. The Text variable type will be removed in a future release.

- Fixes
- Allow FeatureOutputSlice features to be serialized (GH#1150)
- Fix duplicate label column generation when labels are passed in cutoff times and approximate is being used (GH#1160)
- Determine calculate_feature_matrix behavior with approximate and a cutoff df that is a subclass of a pandas DataFrame (GH#1166)
- Changes
 - Text variable type has been replaced with NaturalLanguage (GH#1159)
- Documentation Changes

- Update release doc for clarity and to add Future Release template (GH#1151)
- Use the PyData Sphinx theme (GH#1169)

• Testing Changes

- Stop requiring single-threaded dask scheduler in tests (GH#1163, GH#1170)

Thanks to the following people for contributing to this release: @gsheni, @rwedge, @tamargrey, @tuethan1999

v0.19.0 Sept 8, 2020

Enhancements

- Support use of Koalas DataFrames in entitysets (GH#1031)
- Add feature selection functions for null, correlated, and single value features (GH#1126)

Fixes

- Fix encode_features converting excluded feature columns to a numeric dtype (GH#1123)
- Improve performance of unused primitive check in dfs (GH#1140)

Changes

- Remove the ability to stack transform primitives (GH#1119, GH#1145)
- Sort primitives passed to dfs to get consistent ordering of features* (GH#1119)

• Documentation Changes

- Added return values to dfs and calculate feature matrix (GH#1125)

Testing Changes

- Better test case for normalizing from no time index to time index (GH#1113)
- * When passing multiple instances of a primitive built with make_trans_primitive or maxe_agg_primitive, those instances must have the same relative order when passed to dfs to ensure a consistent ordering of features.

Thanks to the following people for contributing to this release: @frances-h, @gsheni, @rwedge, @tamargrey, @thehomebrewnerd, @tuethan1999

Breaking Changes

• ft.dfs will no longer build features from Transform primitives where one of the inputs is a Transform feature, a GroupByTransform feature, or a Direct Feature of a Transform / GroupByTransform feature. This will make some features that would previously be generated by ft.dfs only possible if explicitly specified in seed_features.

v0.18.1 Aug 12, 2020

- Fixes
- Fix EntitySet.plot() when given a dask entityset (GH#1086)
- Changes
 - Use nlp-primitives [complete] install for nlp_primitives extra in setup.py (GH#1103)

• Documentation Changes

- Fix broken downloads badge in README.md (GH#1107)
- Testing Changes

 Use CircleCI matrix jobs in config to trigger multiple runs of same job with different parameters (GH#1105)

Thanks to the following people for contributing to this release: @gsheni, @systemshift, @thehomebrewnerd

v0.18.0 July 31, 2020

• Enhancements

- Warn user if supplied primitives are not used during dfs (GH#1073)

Fixes

- Use more consistent and uniform warnings (GH#1040)
- Fix issue with missing instance ids and categorical entity index (GH#1050)
- Remove warnings.simplefilter in feature_set_calculator to un-silence warnings (GH#1053)
- Fix feature visualization for features with '>' or '<' in name (GH#1055)
- Fix boolean dtype mismatch between encode_features and dfs and calculate_feature_matrix (GH#1082)
- Update primitive options to check reversed inputs if primitive is commutative (GH#1085)
- Fix inconsistent ordering of features between kernel restarts (GH#1088)

Changes

- Make DFS match TimeSince primitive with all Datetime types (GH#1048)
- Change default branch to main (GH#1038)
- Raise TypeError if improper input is supplied to Entity.delete_variables() (GH#1064)
- Updates for compatibility with pandas 1.1.0 (GH#1079, GH#1089)
- Set pandas version to pandas>=0.24.1,<2.0.0. Filter pandas deprecation warning in Week primitive. (GH#1094)

• Documentation Changes

- Remove benchmarks folder (GH#1049)
- Add custom variables types section to variables page (GH#1066)

• Testing Changes

- Add fixture for ft.demo.load_mock_customer (GH#1036)
- Refactor Dask test units (GH#1052)
- Implement automated process for checking critical dependencies (GH#1045, GH#1054, GH#1081)
- Don't run changelog check for release PRs or automated dependency PRs (GH#1057)
- Fix non-deterministic behavior in Dask test causing codecov issues (GH#1070)

Thanks to the following people for contributing to this release: @frances-h, @gsheni, @monti-python, @rwedge, @systemshift, @tamargrey, @thehomebrewnerd, @wsankey

v0.17.0 June 30, 2020

Enhancements

- Add list_variable_types and graph_variable_types for Variable Types (GH#1013)
- Add graph_feature to generate a feature lineage graph for a given feature (GH#1032)

Fixes

- Improve warnings when using a Dask dataframe for cutoff times (GH#1026)
- Error if attempting to add entityset relationship where child variable is also child index (GH#1034)

Changes

- Remove Feature.get_names (GH#1021)
- Remove unnecessary pd.Series and pd.DatetimeIndex calls from primitives (GH#1020, GH#1024)
- Improve cutoff time handling when a single value or no value is passed (GH#1028)
- Moved find_variable_types to Variable utils (GH#1013)

• Documentation Changes

- Add page on Variable Types to describe some Variable Types, and util functions (GH#1013)
- Remove featuretools enterprise from documentation (GH#1022)
- Add development install instructions to contributing.md (GH#1030)

Testing Changes

- Add required flag to CircleCI codecov upload command (GH#1035)

Thanks to the following people for contributing to this release: @frances-h, @gsheni, @kmax12, @rwedge, @thehomebrewnerd, @tuethan1999

Breaking Changes

• Removed Feature.get_names, Feature.get_feature_names should be used instead

v0.16.0 June 5, 2020

• Enhancements

- Support use of Dask DataFrames in entitysets (GH#783)
- Add make_index when initializing an EntitySet by passing in an entities dictionary (GH#1010)
- Add ability to use primitive classes and instances as keys in primitive_options dictionary (GH#993)

Fixes

- Cleanly close tqdm instance (GH#1018)
- Resolve issue with NaN values in LatLong columns (GH#1007)

Testing Changes

- Update tests for numpy v1.19.0 compatability (GH#1016)

Thanks to the following people for contributing to this release: @Alex-Monahan, @frances-h, @gsheni, @rwedge, @thehomebrewnerd

v0.15.0 May 29, 2020

Enhancements

- Add get_default_aggregation_primitives and get_default_transform_primitives (GH#945)
- Allow cutoff time dataframe columns to be in any order (GH#969, GH#995)
- Add Age primitive, and make it a default transform primitive for DFS (GH#987)
- Add include_cutoff_time arg control whether data at cutoff times are included in feature calculations (GH#959)
- Allow variables_types to be referenced by their type_string for the entity_from_dataframe function (GH#988)

Fixes

- Fix errors with Equals and NotEquals primitives when comparing categoricals or different dtypes (GH#968)
- Normalized type_strings of Variable classes so that the find_variable_types function produces a dictionary with a clear key to name transition (GH#982, GH#996)
- Remove pandas.datetime in test_calculate_feature_matrix due to deprecation (GH#998)

• Documentation Changes

- Add python 3.8 support for docs (GH#983)
- Adds consistent Entityset Docstrings (GH#986)

· Testing Changes

- Add automated tests for python 3.8 environment (GH#847)
- Update testing dependencies (GH#976)

Thanks to the following people for contributing to this release: @ctduffy, @frances-h, @gsheni, @jeffhernandez, @rightx2, @rwedge, @sebrahimi1988, @thehomebrewnerd, @tuethan1999

Breaking Changes

- Calls to featuretools.dfs or featuretools.calculate_feature_matrix that use a cutoff time dataframe, but do not label the time column with either the target entity time index variable name or as time, will now result in an AttributeError. Previously, the time column was selected to be the first column that was not the instance id column. With this update, the position of the column in the dataframe is no longer used to determine the time column. Now, both instance id columns and time columns in a cutoff time dataframe can be in any order as long as they are named properly.
- The type_string attributes of all Variable subclasses are now a snake case conversion of their class names. This changes the type_string of the Unknown, IPAddress, EmailAddress, SubRegionCode, FilePath, LatLong, and ZIPcode classes. Old saved entitysets that used these variables may load incorrectly.

v0.14.0 Apr 30, 2020

Enhancements

- ft.encode_features - use less memory for one-hot encoded columns (GH#876)

Fixes

- Use logger.warning to fix deprecated logger.warn (GH#871)
- Add dtype to interesting values to fix deprecated empty Series with no dtype (GH#933)
- Remove overlap in training windows (GH#930)

- Fix progress bar in notebook (GH#932)

Changes

- Change premium primitives CI test to Python 3.6 (GH#916)
- Remove Python 3.5 support (GH#917)

• Documentation Changes

- Fix README links to docs (GH#872)
- Fix Github links with correct organizations (GH#908)
- Fix hyperlinks in docs and docstrings with updated address (GH#910)
- Remove unused script for uploading docs to AWS (GH#911)

Thanks to the following people for contributing to this release: @frances-h, @gsheni, @jeff-hernandez, @rwedge

Breaking Changes

• Using training windows in feature calculations can result in different values than previous versions. This was done to prevent consecutive training windows from overlapping by excluding data at the oldest point in time. For example, if we use a cutoff time at the first minute of the hour with a one hour training window, the first minute of the previous hour will no longer be included in the feature calculation.

v0.13.4 Mar 27, 2020

Warning: The next non-bugfix release of Featuretools will not support Python 3.5

- Fixes
- Fix ft.show info() not displaying in Jupyter notebooks (GH#863)
- Changes
 - Added Plugin Warnings at Entry Point (GH#850, GH#869)
- Documentation Changes
 - Add links to primitives.featurelabs.com (GH#860)
 - Add source code links to API reference (GH#862)
 - Update links for testing Dask/Spark integrations (GH#867)
 - Update release documentation for featuretools (GH#868)
- Testing Changes
 - Miscellaneous changes (GH#861)

Thanks to the following people for contributing to this release: @frances-h, @FreshLeaf8865, @jeff-hernandez, @rwedge, @thehomebrewnerd

v0.13.3 Feb 28, 2020

- Fixes
- Fix a connection closed error when using n_jobs (GH#853)
- Changes
 - Pin msgpack dependency for Python 3.5; remove dataframe from Dask dependency (GH#851)

• Documentation Changes

- Update link to help documentation page in Github issue template (GH#855)

Thanks to the following people for contributing to this release: @frances-h, @rwedge

v0.13.2 Jan 31, 2020

Enhancements

- Support for Pandas 1.0.0 (GH#844)

Changes

- Remove dependency on s3fs library for anonymous downloads from S3 (GH#825)

Testing Changes

- Added GitHub Action to automatically run performance tests (GH#840)

Thanks to the following people for contributing to this release: @frances-h, @rwedge

v0.13.1 Dec 28, 2019

Fixes

- Raise error when given wrong input for ignore_variables (GH#826)
- Fix multi-output features not created when there is no child data (GH#834)
- Removing type casting in Equals and NotEquals primitives (GH#504)

Changes

- Replace pd.timedelta time units that were deprecated (GH#822)
- Move sklearn wrapper to separate library (GH#835, GH#837)

Testing Changes

- Run unit tests in windows environment (GH#790)
- Update boto3 version requirement for tests (GH#838)

Thanks to the following people for contributing to this release: @jeffzi, @kmax12, @rwedge, @systemshift

v0.13.0 Nov 30, 2019

Enhancements

- Added GitHub Action to auto upload releases to PyPI (GH#816)

• Fixes

- Fix issue where some primitive options would not be applied (GH#807)
- Fix issue with converting to pickle or parquet after adding interesting features (GH#798, GH#823)
- Diff primitive now calculates using all available data (GH#824)
- Prevent DFS from creating Identity Features of globally ignored variables (GH#819)

Changes

- Remove python 2.7 support from serialize.py (GH#812)
- Make smart_open, boto3, and s3fs optional dependencies (GH#827)

• Documentation Changes

- remove python 2.7 support and add 3.7 in install.rst (GH#805)
- Fix import error in docs (GH#803)
- Fix release title formatting in changelog (GH#806)

• Testing Changes

- Use multiple CPUS to run tests on CI (GH#811)
- Refactor test entityset creation to avoid saving to disk (GH#813, GH#821)
- Remove get_values() from test_es.py to remove warnings (GH#820)

Thanks to the following people for contributing to this release: @frances-h, @jeff-hernandez, @rwedge, @systemshift

Breaking Changes

- The libraries used for downloading or uploading from S3 or URLs are now optional and will no longer be installed by default. To use this functionality they will need to be installed separately.
- The fix to how the Diff primitive is calculated may slow down the overall calculation time of feature lists that use this primitive.

v0.12.0 Oct 31, 2019

Enhancements

- Added First primitive (GH#770)
- Added Entropy aggregation primitive (GH#779)
- Allow custom naming for multi-output primitives (GH#780)

• Fixes

- Prevents user from removing base entity time index using additional_variables (GH#768)
- Fixes error when a multioutput primitive was supplied to dfs as a groupby trans primitive (GH#786)

Changes

- Drop Python 2 support (GH#759)
- Add unit parameter to AvgTimeBetween (GH#771)
- Require Pandas 0.24.1 or higher (GH#787)

• Documentation Changes

- Update featuretools slack link (GH#765)
- Set up repo to use Read the Docs (GH#776)
- Add First primitive to API reference docs (GH#782)

• Testing Changes

- CircleCI fixes (GH#774)
- Disable PIP progress bars (GH#775)

Thanks to the following people for contributing to this release: @ablacke-ayx, @BoopBoopBeepBoop, @jeffzi, @kmax12, @rwedge, @thehomebrewnerd, @twdobson

v0.11.0 Sep 30, 2019

Warning: The next non-bugfix release of Featuretools will not support Python 2

· Enhancements

- Improve how files are copied and written (GH#721)
- Add number of rows to graph in entityset.plot (GH#727)
- Added support for pandas DateOffsets in DFS and Timedelta (GH#732)
- Enable feature-specific top_n value using a dictionary in encode_features (GH#735)
- Added progress_callback parameter to dfs() and calculate_feature_matrix() (GH#739, GH#745)
- Enable specifying primitives on a per column or per entity basis (GH#748)

Fixes

- Fixed entity set descrialization (GH#720)
- Added error message when DateTimeIndex is a variable but not set as the time_index (GH#723)
- Fixed CumCount and other group-by transform primitives that take ID as input (GH#733, GH#754)
- Fix progress bar undercounting (GH#743)
- Updated training_window error assertion to only check against observations (GH#728)
- Don't delete the whole destination folder while saving entityset (GH#717)

Changes

- Raise warning and not error on schema version mismatch (GH#718)
- Change feature calculation to return in order of instance ids provided (GH#676)
- Removed time remaining from displayed progress bar in dfs() and calculate_feature_matrix() (GH#739)
- Raise warning in normalize_entity() when time_index of base_entity has an invalid type (GH#749)
- Remove toolz as a direct dependency (GH#755)
- Allow boolean variable types to be used in the Multiply primitive (GH#756)

• Documentation Changes

- Updated URL for Compose (GH#716)

Testing Changes

- Update dependencies (GH#738, GH#741, GH#747)

Thanks to the following people for contributing to this release: @angela97lin, @chidauri, @christopherbunn, @frances-h, @jeff-hernandez, @kmax12, @MarcoGorelli, @rwedge, @thehomebrewnerd

Breaking Changes

• Feature calculations will return in the order of instance ids provided instead of the order of time points instances are calculated at.

v0.10.1 Aug 25, 2019

Fixes

- Fix serialized LatLong data being loaded as strings (GH#712)

• Documentation Changes

- Fixed FAQ cell output (GH#710)

Thanks to the following people for contributing to this release: @gsheni, @rwedge

v0.10.0 Aug 19, 2019

Warning: The next non-bugfix release of Featuretools will not support Python 2

Enhancements

- Give more frequent progress bar updates and update chunk size behavior (GH#631, GH#696)
- Added drop_first as param in encode_features (GH#647)
- Added support for stacking multi-output primitives (GH#679)
- Generate transform features of direct features (GH#623)
- Added serializing and deserializing from S3 and deserializing from URLs (GH#685)
- Added nlp_primitives as an add-on library (GH#704)
- Added AutoNormalize to Featuretools plugins (GH#699)
- Added functionality for relative units (month/year) in Timedelta (GH#692)
- Added categorical-encoding as an add-on library (GH#700)

Fixes

- Fix performance regression in DFS (GH#637)
- Fix deserialization of feature relationship path (GH#665)
- Set index after adding ancestor relationship variables (GH#668)
- Fix user-supplied variable_types modification in Entity init (GH#675)
- Don't calculate dependencies of unnecessary features (GH#667)
- Prevent normalize entity's new entity having same index as base entity (GH#681)
- Update variable type inference to better check for string values (GH#683)

Changes

- Moved dask, distributed imports (GH#634)

• Documentation Changes

- Miscellaneous changes (GH#641, GH#658)
- Modified doc string of top n in encoding (GH#648)
- Hyperlinked ComposeML (GH#653)
- Added FAQ (GH#620, GH#677)
- Fixed FAQ question with multiple question marks (GH#673)

• Testing Changes

- Add master, and release tests for premium primitives (GH#660, GH#669)
- Miscellaneous changes (GH#672, GH#674)

Thanks to the following people for contributing to this release: @alexjwang, @allisonportis, @ayushpatidar, @CJStadler, @ctduffy, @gsheni, @jeff-hernandez, @jeremyliweishih, @kmax12, @rwedge, @zhxt95,

v0.9.1 July 3, 2019

Enhancements

- Speedup groupby transform calculations (GH#609)
- Generate features along all paths when there are multiple paths between entities (GH#600, GH#608)

Fixes

- Select columns of dataframe using a list (GH#615)
- Change type of features calculated on Index features to Categorical (GH#602)
- Filter dataframes through forward relationships (GH#625)
- Specify Dask version in requirements for python 2 (GH#627)
- Keep dataframe sorted by time during feature calculation (GH#626)
- Fix bug in encode_features that created duplicate columns of features with multiple outputs (GH#622)

Changes

- Remove unused variance_selection.py file (GH#613)
- Remove Timedelta data param (GH#619)
- Remove DaysSince primitive (GH#628)

• Documentation Changes

- Add installation instructions for add-on libraries (GH#617)
- Clarification of Multi Output Feature Creation (GH#638)
- Miscellaneous changes (GH#632, GH#639)

Testing Changes

- Miscellaneous changes (GH#595, GH#612)

Thanks to the following people for contributing to this release: @CJStadler, @kmax12, @rwedge, @gsheni, @kkleidal, @ctduffy

v0.9.0 June 19, 2019

Enhancements

- Add unit parameter to timesince primitives (GH#558)
- Add ability to install optional add on libraries (GH#551)
- Load and save features from open files and strings (GH#566)
- Support custom variable types (GH#571)
- Support entitysets which have multiple paths between two entities (GH#572, GH#544)
- Added show_info function, more output information added to CLI featuretools info (GH#525)

• Fixes

- Normalize_entity specifies error when 'make_time_index' is an invalid string (GH#550)

- Schema version added for entityset serialization (GH#586)
- Renamed features have names correctly serialized (GH#585)
- Improved error message for index/time_index being the same column in normalize_entity and entity_from_dataframe (GH#583)
- Removed all mentions of allow_where (GH#587, GH#588)
- Removed unused variable in normalize entity (GH#589)
- Change time since return type to numeric (GH#606)

Changes

- Refactor get_pandas_data_slice to take single entity (GH#547)
- Updates TimeSincePrevious and Diff Primitives (GH#561)
- Remove unecessary time_last variable (GH#546)

• Documentation Changes

- Add Featuretools Enterprise to documentation (GH#563)
- Miscellaneous changes (GH#552, GH#573, GH#577, GH#599)

Testing Changes

- Miscellaneous changes (GH#559, GH#569, GH#570, GH#574, GH#584, GH#590)

Thanks to the following people for contributing to this release: @alexjwang, @allisonportis, @CJStadler, @ctduffy, @gsheni, @kmax12, @rwedge

v0.8.0 May 17, 2019

- Rename NUnique to NumUnique (GH#510)
- Serialize features as JSON (GH#532)
- Drop all variables at once in normalize_entity (GH#533)
- Remove unnecessary sorting from normalize_entity (GH#535)
- Features cache their names (GH#536)
- Only calculate features for instances before cutoff (GH#523)
- Remove all relative imports (GH#530)
- Added FullName Variable Type (GH#506)
- Add error message when target entity does not exist (GH#520)
- New demo links (GH#542)
- Remove duplicate features check in DFS (GH#538)
- featuretools_primitives entry point expects list of primitive classes (GH#529)
- Update ALL_VARIABLE_TYPES list (GH#526)
- More Informative N Jobs Prints and Warnings (GH#511)
- Update sklearn version requirements (GH#541)
- Update Makefile (GH#519)
- Remove unused parameter in Entity._handle_time (GH#524)
- Remove build ext code from setup.py (GH#513)

- Documentation updates (GH#512, GH#514, GH#515, GH#521, GH#522, GH#527, GH#545)
- Testing updates (GH#509, GH#516, GH#517, GH#539)

Thanks to the following people for contributing to this release: @bphi, @CharlesBradshaw, @CJStadler, @glentennis, @gsheni, @kmax12, @rwedge

Breaking Changes

• NUnique has been renamed to NumUnique.

Previous behavior

```
from featuretools.primitives import NUnique
```

New behavior

```
from featuretools.primitives import NumUnique
```

v0.7.1 Apr 24, 2019

- Automatically generate feature name for controllable primitives (GH#481)
- Primitive docstring updates (GH#489, GH#492, GH#494, GH#495)
- Change primitive functions that returned strings to return functions (GH#499)
- CLI customizable via entrypoints (GH#493)
- Improve calculation of aggregation features on grandchildren (GH#479)
- Refactor entrypoints to use decorator (GH#483)
- Include doctests in testing suite (GH#491)
- Documentation updates (GH#490)
- Update how standard primitives are imported internally (GH#482)

Thanks to the following people for contributing to this release: @bukosabino, @CharlesBradshaw, @glentennis, @gsheni, @jeff-hernandez, @kmax12, @minkvsky, @rwedge, @thehomebrewnerd

v0.7.0 Mar 29, 2019

- Improve Entity Set Serialization (GH#361)
- Support calling a primitive instance's function directly (GH#461, GH#468)
- Support other libraries extending featuretools functionality via entrypoints (GH#452)
- Remove featuretools install command (GH#475)
- Add GroupByTransformFeature (GH#455, GH#472, GH#476)
- Update Haversine Primitive (GH#435, GH#462)
- Add commutative argument to SubtractNumeric and DivideNumeric primitives (GH#457)
- Add FilePath variable_type (GH#470)
- Add PhoneNumber, DateOfBirth, URL variable types (GH#447)
- Generalize infer_variable_type, convert_variable_data and convert_all_variable_data methods (GH#423)
- Documentation updates (GH#438, GH#446, GH#458, GH#469)
- Testing updates (GH#440, GH#444, GH#445, GH#459)

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Breaking Changes

• ft.dfs now has a groupby_trans_primitives parameter that DFS uses to automatically construct features that group by an ID column and then apply a transform primitive to search group. This change applies to the following primitives: CumSum, CumCount, CumMean, CumMin, and CumMax.

Previous behavior

New behavior

```
ft.dfs(entityset=es,
          target_entity='customers',
          groupby_trans_primitives=["cum_mean"])
```

• Related to the above change, cumulative transform features are now defined using a new feature class, GroupByTransformFeature.

Previous behavior

New behavior

```
ft.Feature(base_feature, groupby=groupby_feature,_

→primitive=CumulativePrimitive)
```

v0.6.1 Feb 15, 2019

- Cumulative primitives (GH#410)
- Entity.query_by_values now preserves row order of underlying data (GH#428)
- Implementing Country Code and Sub Region Codes as variable types (GH#430)
- Added IPAddress and EmailAddress variable types (GH#426)
- Install data and dependencies (GH#403)
- Add TimeSinceFirst, fix TimeSinceLast (GH#388)
- Allow user to pass in desired feature return types (GH#372)
- Add new configuration object (GH#401)
- Replace NUnique get_function (GH#434)
- _calculate_idenity_features now only returns the features asked for, instead of the entire entity (GH#429)
- Primitive function name uniqueness (GH#424)
- Update NumCharacters and NumWords primitives (GH#419)
- Removed Variable.dtype (GH#416, GH#433)
- Change to zipcode rep, str for pandas (GH#418)
- Remove pandas version upper bound (GH#408)

- Make S3 dependencies optional (GH#404)
- Check that agg_primitives and trans_primitives are right primitive type (GH#397)
- Mean primitive changes (GH#395)
- Fix transform stacking on multi-output aggregation (GH#394)
- Fix list primitives (GH#391)
- Handle graphviz dependency (GH#389, GH#396, GH#398)
- Testing updates (GH#402, GH#417, GH#433)
- Documentation updates (GH#400, GH#409, GH#415, GH#417, GH#420, GH#421, GH#422, GH#431)

Thanks to the following people for contributing to this release: @CharlesBradshaw, @csala, @floscha, @gsheni, @jxwolstenholme, @kmax12, @RogerTangos, @rwedge

v0.6.0 Jan 30, 2018

- Primitive refactor (GH#364)
- Mean ignore NaNs (GH#379)
- Plotting entitysets (GH#382)
- Add seed features later in DFS process (GH#357)
- Multiple output column features (GH#376)
- Add ZipCode Variable Type (GH#367)
- Add *primitive.get_filepath* and example of primitive loading data from external files (GH#380)
- Transform primitives take series as input (GH#385)
- Update dependency requirements (GH#378, GH#383, GH#386)
- Add modulo to override tests (GH#384)
- Update documentation (GH#368, GH#377)
- Update README.md (GH#366, GH#373)
- Update CI tests (GH#359, GH#360, GH#375)

Thanks to the following people for contributing to this release: @floscha, @gsheni, @kmax12, @RogerTangos, @rwedge

v0.5.1 Dec 17, 2018

- Add missing dependencies (GH#353)
- Move comment to note in documentation (GH#352)

v0.5.0 Dec 17, 2018

- Add specific error for duplicate additional/copy_variables in normalize_entity (GH#348)
- Removed EntitySet._import_from_dataframe (GH#346)
- Removed time_index_reduce parameter (GH#344)
- Allow installation of additional primitives (GH#326)
- Fix DatetimeIndex variable conversion (GH#342)
- Update Sklearn DFS Transformer (GH#343)
- Clean up entity creation logic (GH#336)

- remove casting to list in transform feature calculation (GH#330)
- Fix sklearn wrapper (GH#335)
- Add readme to pypi
- Update conda docs after move to conda-forge (GH#334)
- Add wrapper for scikit-learn Pipelines (GH#323)
- Remove parse_date_cols parameter from EntitySet._import_from_dataframe (GH#333)

Thanks to the following people for contributing to this release: @bukosabino, @georgewambold, @gsheni, @jeff-hernandez, @kmax12, and @rwedge.

v0.4.1 Nov 29, 2018

- Resolve bug preventing using first column as index by default (GH#308)
- Handle return type when creating features from Id variables (GH#318)
- Make id an optional parameter of EntitySet constructor (GH#324)
- Handle primitives with same function being applied to same column (GH#321)
- Update requirements (GH#328)
- Clean up DFS arguments (GH#319)
- Clean up Pandas Backend (GH#302)
- Update properties of cumulative transform primitives (GH#320)
- Feature stability between versions documentation (GH#316)
- Add download count to GitHub readme (GH#310)
- Fixed #297 update tests to check error strings (GH#303)
- Remove usage of fixtures in agg primitive tests (GH#325)

v0.4.0 Oct 31, 2018

- Remove ft.utils.gen_utils.getsize and make pympler a test requirement (GH#299)
- Update requirements.txt (GH#298)
- Refactor EntitySet.find_path(...) (GH#295)
- Clean up unused methods (GH#293)
- Remove unused parents property of Entity (GH#283)
- Removed relationships parameter (GH#284)
- Improve time index validation (GH#285)
- Encode features with "unknown" class in categorical (GH#287)
- Allow where clauses on direct features in Deep Feature Synthesis (GH#279)
- Change to fullargsspec (GH#288)
- Parallel verbose fixes (GH#282)
- Update tests for python 3.7 (GH#277)
- Check duplicate rows cutoff times (GH#276)
- Load retail demo data using compressed file (GH#271)

v0.3.1 Sept 28, 2018

- Handling time rewrite (GH#245)
- Update deep_feature_synthesis.py (GH#249)
- Handling return type when creating features from DatetimeTimeIndex (GH#266)
- Update retail.py (GH#259)
- Improve Consistency of Transform Primitives (GH#236)
- Update demo docstrings (GH#268)
- Handle non-string column names (GH#255)
- Clean up merging of aggregation primitives (GH#250)
- Add tests for Entity methods (GH#262)
- Handle no child data when calculating aggregation features with multiple arguments (GH#264)
- Add *is_string* utils function (GH#260)
- Update python versions to match docker container (GH#261)
- Handle where clause when no child data (GH#258)
- No longer cache demo csvs, remove config file (GH#257)
- Avoid stacking "expanding" primitives (GH#238)
- Use randomly generated names in retail csv (GH#233)
- Update README.md (GH#243)

v0.3.0 Aug 27, 2018

- Improve performance of all feature calculations (GH#224)
- Update agg primitives to use more efficient functions (GH#215)
- Optimize metadata calculation (GH#229)
- More robust handling when no data at a cutoff time (GH#234)
- Workaround categorical merge (GH#231)
- Switch which CSV is associated with which variable (GH#228)
- Remove unused kwargs from query_by_values, filter_and_sort (GH#225)
- Remove convert_links_to_integers (GH#219)
- Add conda install instructions (GH#223, GH#227)
- Add example of using Dask to parallelize to docs (GH#221)

v0.2.2 Aug 20, 2018

- Remove unnecessary check no related instances call and refactor (GH#209)
- Improve memory usage through support for pandas categorical types (GH#196)
- Bump minimum pandas version from 0.20.3 to 0.23.0 (GH#216)
- Better parallel memory warnings (GH#208, GH#214)
- Update demo datasets (GH#187, GH#201, GH#207)
- Make primitive lookup case insensitive (GH#213)

- Use capital name (GH#211)
- Set class name for Min (GH#206)
- Remove variable_types from normalize entity (GH#205)
- Handle parquet serialization with last time index (GH#204)
- Reset index of cutoff times in calculate feature matrix (GH#198)
- Check argument types for .normalize entity (GH#195)
- Type checking ignore entities. (GH#193)

v0.2.1 July 2, 2018

- Cpu count fix (GH#176)
- Update flight (GH#175)
- Move feature matrix calculation helper functions to separate file (GH#177)

v0.2.0 June 22, 2018

- Multiprocessing (GH#170)
- Handle unicode encoding in repr throughout Featuretools (GH#161)
- Clean up EntitySet class (GH#145)
- Add support for building and uploading conda package (GH#167)
- Parquet serialization (GH#152)
- Remove variable stats (GH#171)
- Make sure index variable comes first (GH#168)
- No last time index update on normalize (GH#169)
- Remove list of times as on option for *cutoff_time* in *calculate_feature_matrix* (GH#165)
- Config does error checking to see if it can write to disk (GH#162)

v0.1.21 May 30, 2018

- Support Pandas 0.23.0 (GH#153, GH#154, GH#155, GH#159)
- No EntitySet required in loading/saving features (GH#141)
- Use s3 demo csv with better column names (GH#139)
- more reasonable start parameter (GH#149)
- add issue template (GH#133)
- Improve tests (GH#136, GH#137, GH#144, GH#147)
- Remove unused functions (GH#140, GH#143, GH#146)
- Update documentation after recent changes / removals (GH#157)
- Rename demo retail csv file (GH#148)
- Add names for binary (GH#142)
- EntitySet repr to use get_name rather than id (GH#134)
- Ensure config dir is writable (GH#135)

v0.1.20 Apr 13, 2018

- Primitives as strings in DFS parameters (GH#129)
- Integer time index bugfixes (GH#128)
- Add make_temporal_cutoffs utility function (GH#126)
- Show all entities, switch shape display to row/col (GH#124)
- Improved chunking when calculating feature matrices (GH#121)
- fixed num characters nan fix (GH#118)
- modify ignore_variables docstring (GH#117)

v0.1.19 Mar 21, 2018

- More descriptive DFS progress bar (GH#69)
- Convert text variable to string before NumWords (GH#106)
- EntitySet.concat() reindexes relationships (GH#96)
- Keep non-feature columns when encoding feature matrix (GH#111)
- Uses full entity update for dependencies of uses_full_entity features (GH#110)
- Update column names in retail demo (GH#104)
- Handle Transform features that need access to all values of entity (GH#91)

v0.1.18 Feb 27, 2018

- fixes related instances bug (GH#97)
- Adding non-feature columns to calculated feature matrix (GH#78)
- Relax numpy version req (GH#82)
- Remove *entity_from_csv*, tests, and lint (GH#71)

v0.1.17 Jan 18, 2018

- LatLong type (GH#57)
- Last time index fixes (GH#70)
- Make median agg primitives ignore nans by default (GH#61)
- Remove Python 3.4 support (GH#64)
- Change *normalize_entity* to update *secondary_time_index* (GH#59)
- Unpin requirements (GH#53)
- associative -> commutative (GH#56)
- Add Words and Chars primitives (GH#51)

v0.1.16 Dec 19, 2017

- fix EntitySet.combine_variables and standardize encode_features (GH#47)
- Python 3 compatibility (GH#16)

v0.1.15 Dec 18, 2017

- Fix variable type in demo data (GH#37)
- Custom primitive kwarg fix (GH#38)
- Changed order and text of arguments in make trans primitive docstring (GH#42)

v0.1.14 November 20, 2017

- Last time index (GH#33)
- Update Scipy version to 1.0.0 (GH#31)

v0.1.13 November 1, 2017

• Add MANIFEST.in (GH#26)

v0.1.11 October 31, 2017

- Package linting (GH#7)
- Custom primitive creation functions (GH#13)
- Split requirements to separate files and pin to latest versions (GH#15)
- Select low information features (GH#18)
- Fix docs typos (GH#19)
- Fixed Diff primitive for rare nan case (GH#21)
- added some mising doc strings (GH#23)
- Trend fix (GH#22)
- Remove as_dir=False option from EntitySet.to_pickle() (GH#20)
- Entity Normalization Preserves Types of Copy & Additional Variables (GH#25)

v0.1.10 October 12, 2017

- NumTrue primitive added and docstring of other primitives updated (GH#11)
- fixed hash issue with same base features (GH#8)
- Head fix (GH#9)
- Fix training window (GH#10)
- Add associative attribute to primitives (GH#3)
- Add status badges, fix license in setup.py (GH#1)
- fixed head printout and flight demo index (GH#2)

v0.1.9 September 8, 2017

- Documentation improvements
- New featuretools.demo.load_mock_customer function

v0.1.8 September 1, 2017

- Bug fixes
- Added Percentile transform primitive

v0.1.7 August 17, 2017

- Performance improvements for approximate in calculate_feature_matrix and dfs
- Added Week transform primitive

v0.1.6 July 26, 2017

- Added load_features and save_features to persist and reload features
- Added save_progress argument to calculate_feature_matrix

- Added approximate parameter to calculate_feature_matrix and dfs
- Added load_flight to ft.demo

v0.1.5 July 11, 2017

• Windows support

v0.1.3 July 10, 2017

- Renamed feature submodule to primitives
- Renamed prediction_entity arguments to target_entity
- Added training_window parameter to calculate_feature_matrix

v0.1.2 July 3rd, 2017

• Initial release

CHAPTER

FOUR

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