Scikit Model inference in C++

Abhilash Babu

Outline

- $lue{}$ Using models trained using scikit-learn in a C++ Application
 - Available options
 - ONNX
 - Treelite
 - PMML
 - **...**
- Demo

Available Options

- Use an intermediate format
 - Model persistence options in scikit-learn.
 - ONNX
 - PMML
- ONNX
 - Use ONNX Runtime for inference
 - Focus of this presentation
- PMML
 - Use cPMML library for inference
 - Not being actively developed

Other Options

- Convert the model into a library.
 - treelite
 - Converts Tree based models to shared library.
 - Works only with tree based algorithms
 - Hummingbird
 - Compiles trained traditional ML models into tensor computations.
 - Works with tree based algorithms
- Use the same underlying library that scikit learn uses
 - liblinear or libsvm
 - No direct mapping available
 - Works only with logistic regression and SVM
- Call python interpreter from C++
 - Use libraries like pybind11, swig etc.
 - Possible loss of performance in conversion between data types of C++ and Python

ONNX

- Stands for Open Neural Network Exchange
- Definition from the official ONNX website
 - ONNX is an open format built to represent machine learning models.
 - ONNX defines a common set of operators the building blocks of machine learning and deep learning models.
 - ONNX also defines a common file format to enable Al developers to use models with a variety of frameworks, tools, runtimes, and compilers.

ONNX

Figure 1: Screenshot

Why ONNX

- Open source.
- Community project backed by top companies
- Works with models of a wide range of frameworks.
- Works on a variety of platforms

| Optimize Inferencing | Opti | mize Traini | ing | | | | | | | | | | |
|---------------------------|------|-----------------------|--------|----------------------|------------|-----|---------------------------|---------|--------------------|-----|------|---------------------|--|
| Platform | | Windows | | Linux | | Mac | | Android | | 105 | | (Previous | |
| API | | Python | C++ | | CII | | С | Jana | | | ON-C | WeRT | |
| Architecture | | X54 | | 386 | | | A\$\$464 | | ARM32 | | | IEM Power | |
| | | Detail: CPU | | CUDA | | | DirectML | | oneDNN | | | OperATNO | |
| Hardware Acceleration | | TemorRT | | NNAFI | | | ACL (Preview) | | ArmNN (Preview) | | | CoreML (Preview) | |
| | | MiGraphX (Proview) | | NUFFIAR (Preview) | | | Rockchip NPU (Preview) | | Vitis Al (Provina) | | a | | |
| Installation Instructions | | Irotall Nue | etpada | or Mic | rosalt.ML/ | amb | intime | | | | | | |

Partners arm HAILO IBM of Idein In MAXAR OctoML **S**sas ZETANE





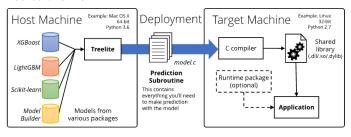
PMML

- Stands for Predictive Model Markup Language.
- XML based predictive model interchange format.

```
. . .
<?xml version="1.0" encoding="UTF-8" standalone="ves"?>
<PMML xmlns="http://www.dmg.org/PMML-4 4" xmlns:data="http://ipmml.org/ipmml-model/InlineTable" version="4.4">
        <Application name="JPMML-SkLearn" version="1.6.31"/>
    <MiningModel functionName="classification" algorithmName="sklearn.ensemble, forest.RandomForestClassifier">
            .
<0utputField name="probability(0)" optype="continuous" dataType="double" feature="probability" value="0"/>
            <OutputField name="probability(1)" optype="continuous" dataType="double" feature="probability" value="1"/>
            <OutputField name="probability(2)" optype="continuous" dataType="double" feature="probability" value="2"/>
            <OutputField name="probability(3)" optype="continuous" dataType="double" feature="probability" value="3"/>
            <OutputField name="probability(4)" optype="continuous" dataType="double" feature="probability" value="4"/>
            <OutputField name="probability(5)" optype="continuous" dataType="double" feature="probability" value="5"/>
            <OutputField name="probability(6)" optype="continuous" dataType="double" feature="probability" value="6"/>
            <OutputField name="probability(7)" optype="continuous" dataType="double" feature="probability" value="7"/>
            <OutputField name="probability(8)" optype="continuous" dataType="double" feature="probability" value="8"/>
            <OutputField name="probability(9)" optype="continuous" dataType="double" feature="probability" value="9"/>
        <Segmentation multipleModelMethod="average">
    </MiningModel>
```

Treelite

- Definition from the website
 - Treelite is a model compiler for decision tree ensembles, aimed at efficient deployment.
 - Treelite overview



Treelite Example

```
• • •
  1 import sklearn.datasets
  2 import sklearn.ensemble
  3 import treelite.sklearn
  5 X, y = sklearn.datasets.load_boston(return_X_y=True)
 6 clf = sklearn.ensemble.RandomForestRegressor(n_estimators=10)
  7 clf.fit(X, y)
 9 treelite model = treelite.sklearn.import model with model builder(clf)
 10 treelite_model.export_lib(
       toolchain="gcc",
      libpath=str(lib_path),
       params={"parallel_comp": 8},
15)
```

Figure 2: Treelite code

Hummingbird

- Hummingbird is a library for compiling trained traditional ML models into tensor computations
- Benefits
 - Leverage optimizations implemented in neural network frameworks
 - Gives native hardware acceleration
 - Both traditional and neural network models use same framework
- Support conversion of sklearn models to Pytorch, ONNX and TVM.

Hummingbird example

```
import numpy as np
from sklearn.ensemble import RandomForestClassifier
from hummingbird.ml import convert, load
# Create some random data for binary classification
num classes = 2
X = np.random.rand(100000, 28)
y = np.random.randint(num_classes, size=100000)
# Create and train a model (scikit-learn RandomForestClassifier in this case)
skl model = RandomForestClassifier(n estimators=10, max depth=10)
skl model.fit(X, y)
# Use Hummingbird to convert the model to PyTorch
model = convert(skl_model, 'pytorch')
# Save the model
model.save('hb model')
```

Figure 3: Hummingbird code

Resources

- Demo code and slides: https://github.com/abhilb/pydata_2021
- ONNX Runtime: https://onnxruntime.ai/
- ONNX: https://onnx.ai/
- Treelite: https://treelite.readthedocs.io/en/latest/
- PMML Spec: http://dmg.org/pmml/v4-4-1/GeneralStructure.html
- sklearn2pmml: https://github.com/jpmml/sklearn2pmml
- Hummingbird: https://github.com/microsoft/hummingbird