Learning Scikit-Learn

Qiyang Hu
UCLA Office of Advanced Research Computing
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Outline

- Learning Scikit-learn
  - High-level overview of scikit-learn libraries
    - According to a typical machine learning workflow
    - A lot of colab snippets as examples
    - Titanic challenge in Kaggle (optional)
  - Practical usage of scikit-learn
    - Deep learning and scikit-learn
    - Scikit-learn extension libraries

Today

- High-performance machine learning using scikit-learn
  - Overview of performance issues in machine learning
  - Making the computation faster
  - Processing large dataset

What can/can’t be expected in the series?

 **CAN**	 **CAN’T**
• Review on Machine learning workflows	• Introduction to various Machine Learning models
• A ***BIG*** picture on scikit-learn’s features, functions & components	• Discussions on the details of specific scikit-learn function interfaces
• Providing handy examples as demos (mainly for studying *after* the class)	• Line-by-line explanation on every demo code
• High-level introduction on high performance machine learning	• Lectures on detailed mechanism and implementations of HPML.

Knowing Scikit-Learn in minutes

- A Python machine learning framework
  - Library built on numpy, scipy, matplotlib
    - Started in 2007, publicly released in 2010
    - Is currently maintained by volunteers
- Installation/Loading
  - `conda install -c intel scikit-learn`
  - On H2:
    ```
    module load  anaconda3
    conda activate sklearn
    ```
  - Using Google Colab
- Designed for easy-to-use productions
  - Simplicity
  - Qualitative code
    - Performance
    - Elegant APIs
  - Excellent docs: https://scikit-learn.org

Data

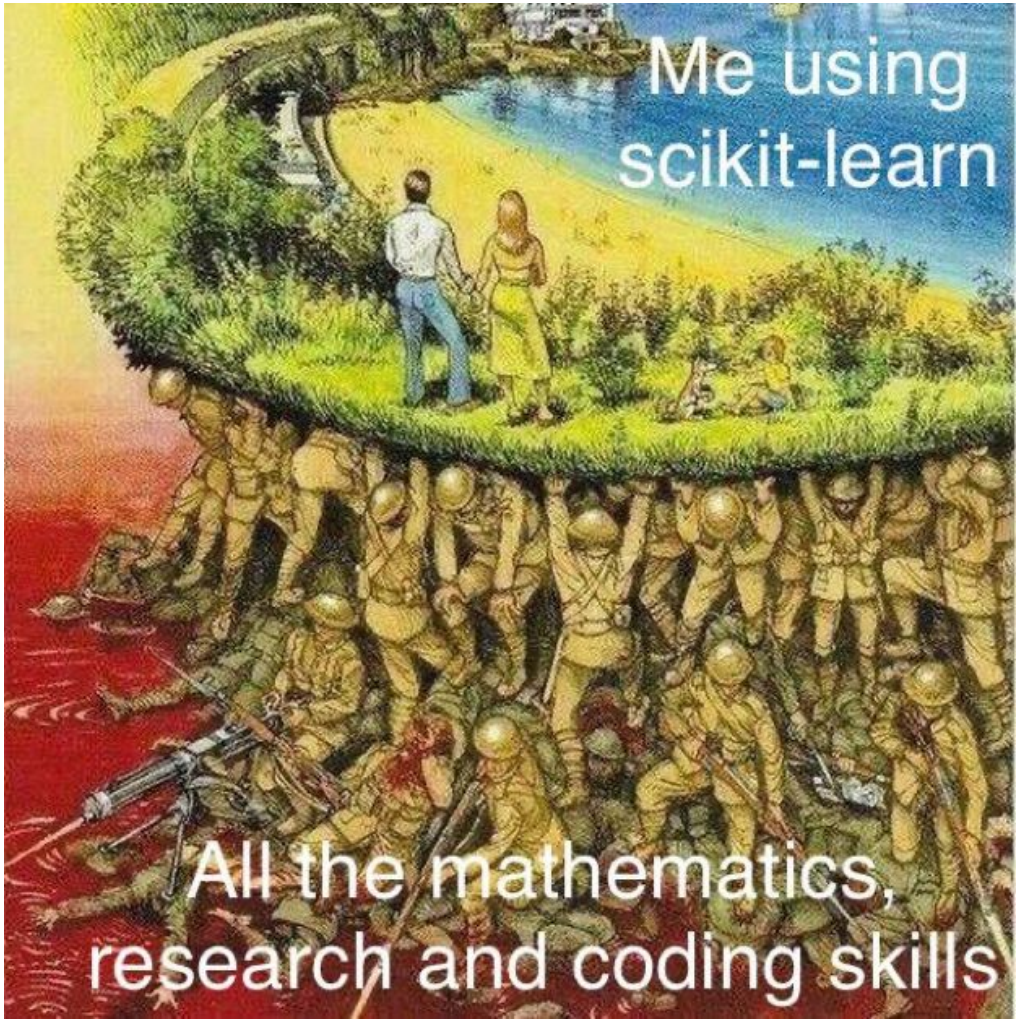
```
# 2 samples, 3 features
X = [[ 1,  2,  3],
     [11, 12, 13]]

# classes of each sample
y = [0, 1]
```

Modeling

```
from sklearn.ensemble import RandomForestClassifier

clf = RandomForestClassifier(random_state=0)

clf.fit(X, y)
```

Predicting

```
# predict classes of the training data
clf.predict(X)

# predict classes of new data
clf.predict([[4, 5, 6], [14, 15, 16]])
```


Me using
scikit-learn
All the mathematics,
research and coding skills

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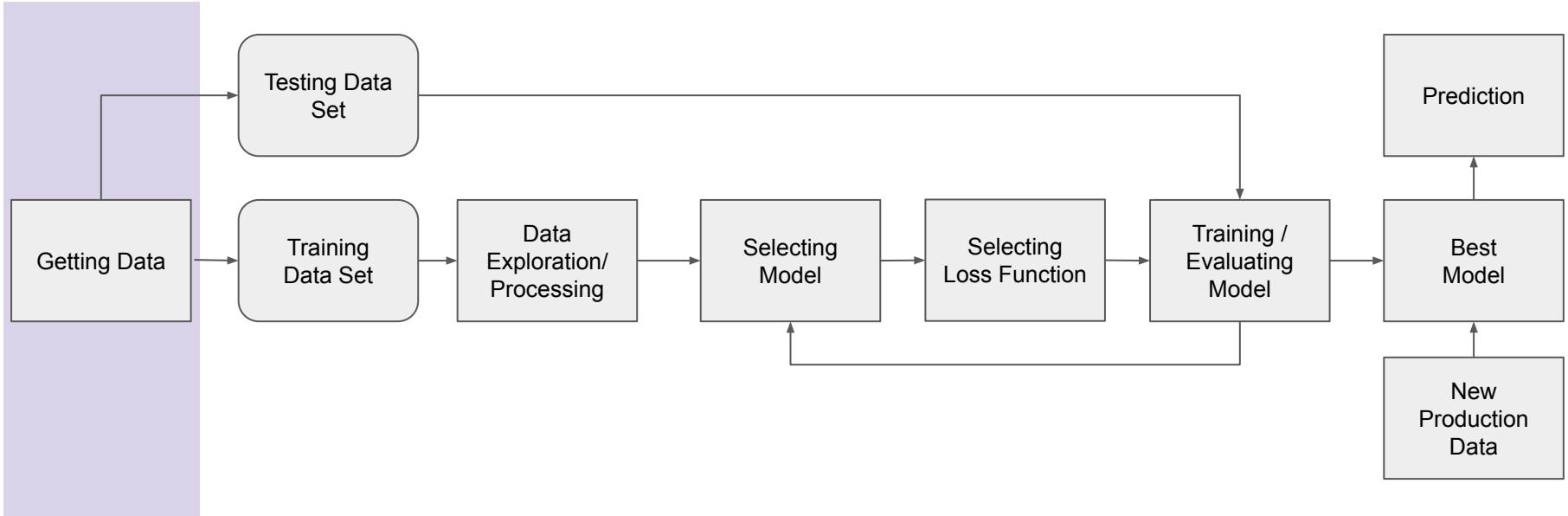
Simplified workflow for a machine learning project

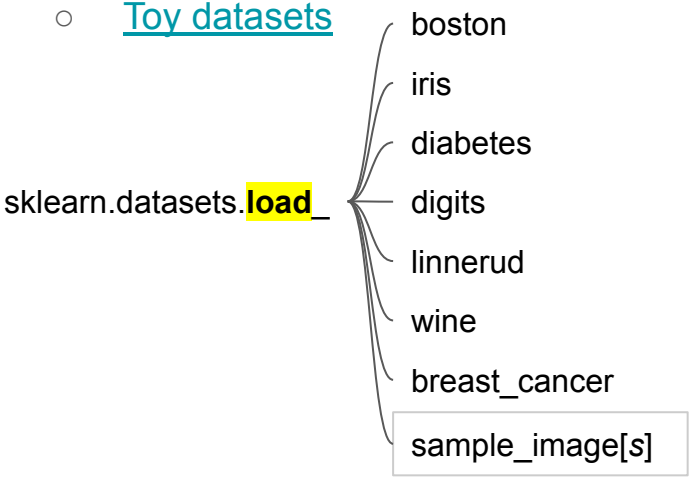


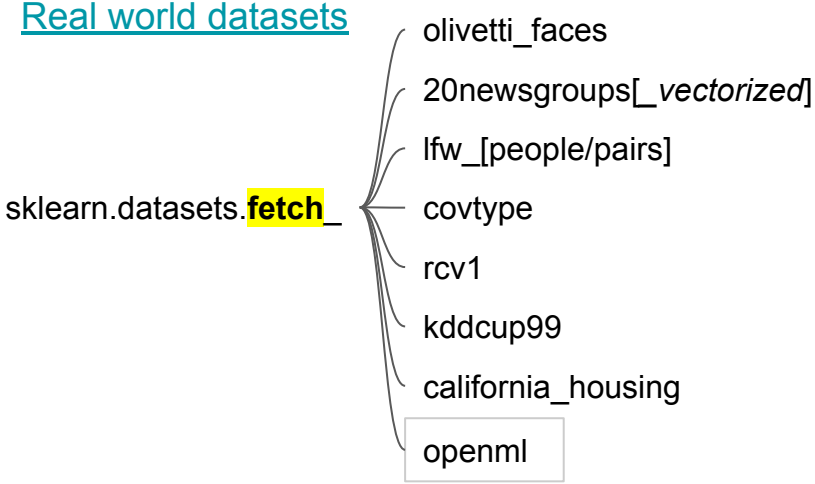
Data input and data loader

- Data format can be input directly as:
  - Dense data: numpy.ndarray
  - Sparse data: scipy.sparse.matrix
- Data can be loaded from standard datasets:
  - Toy datasets
  - Real world datasets

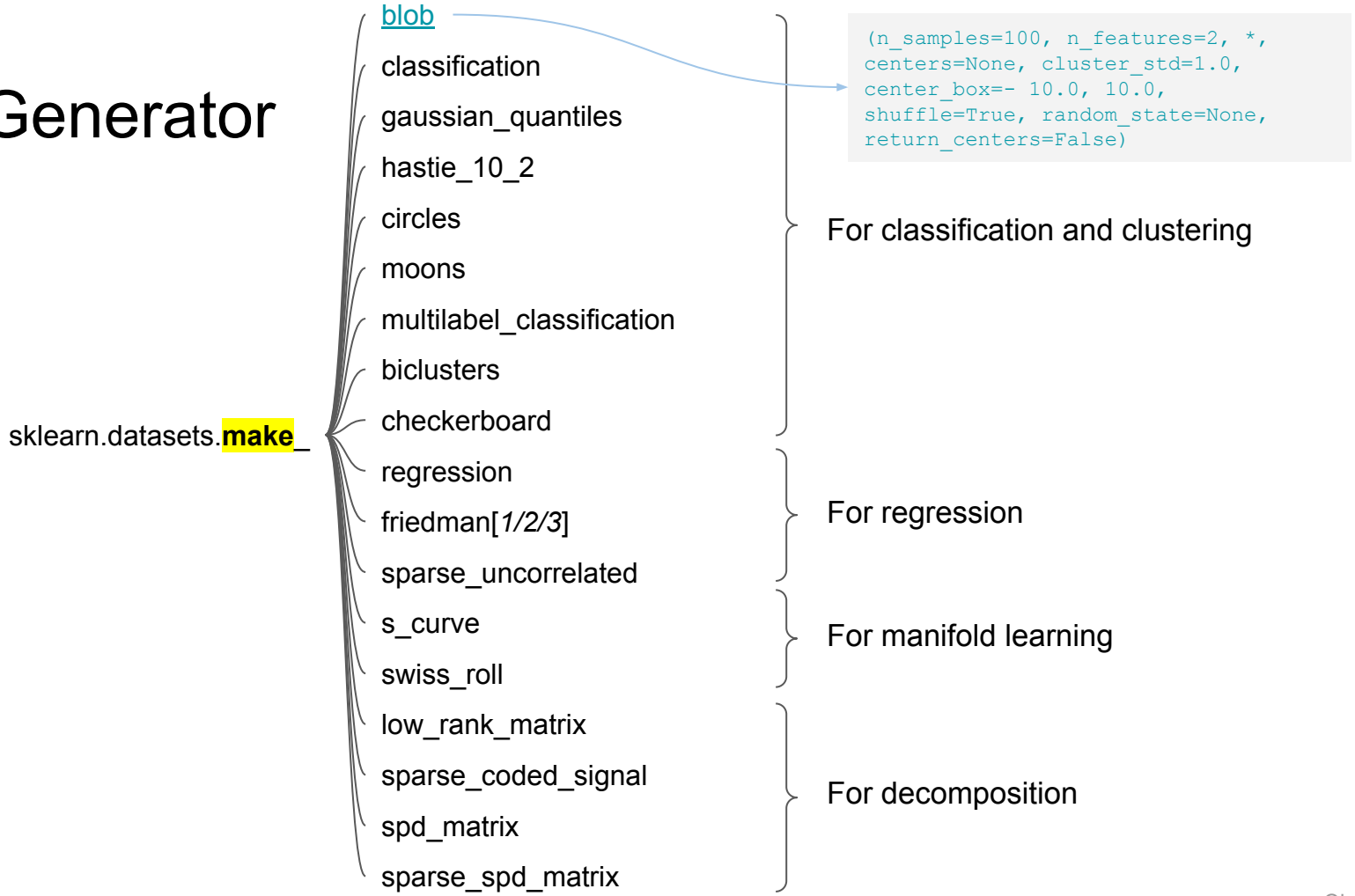
Loaders and Fetchers returns a dictionary-like **bunch** object

```
>>> b = Bunch(a=1, b=2)
>>> b['b']
2
>>> b.b
2
>>> b.a = 3
>>> b['a']
3
>>> b.c = 6
>>> b['c']
6
```





Data Generator



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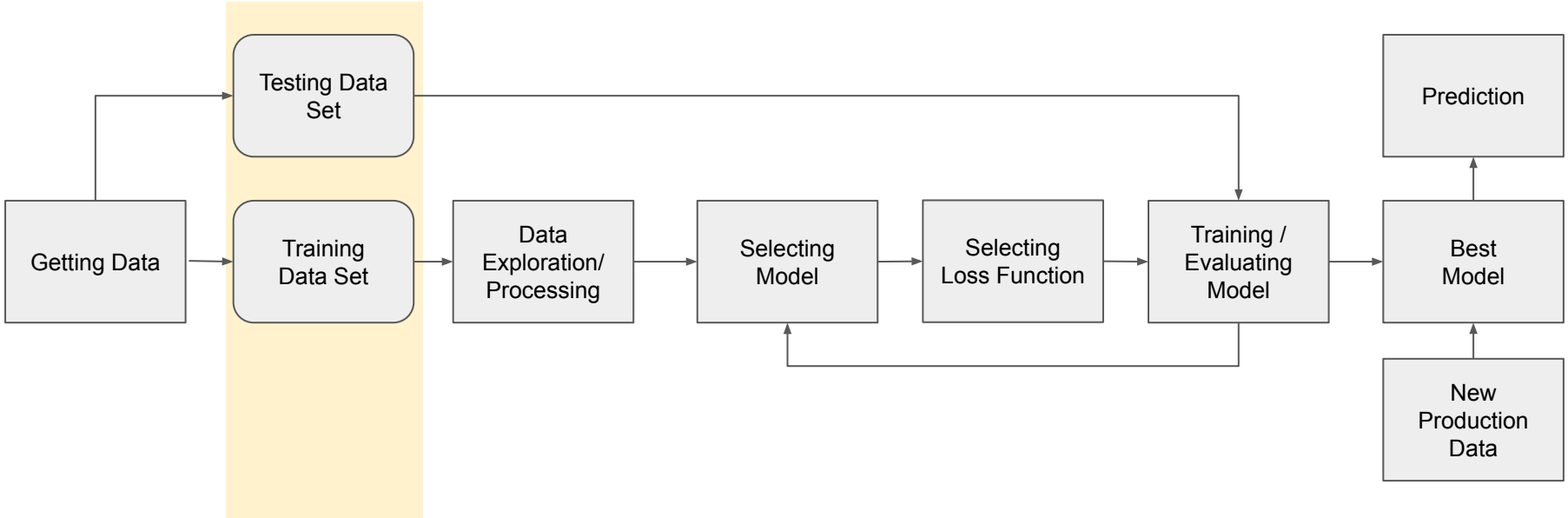
Workflow for a machine learning project

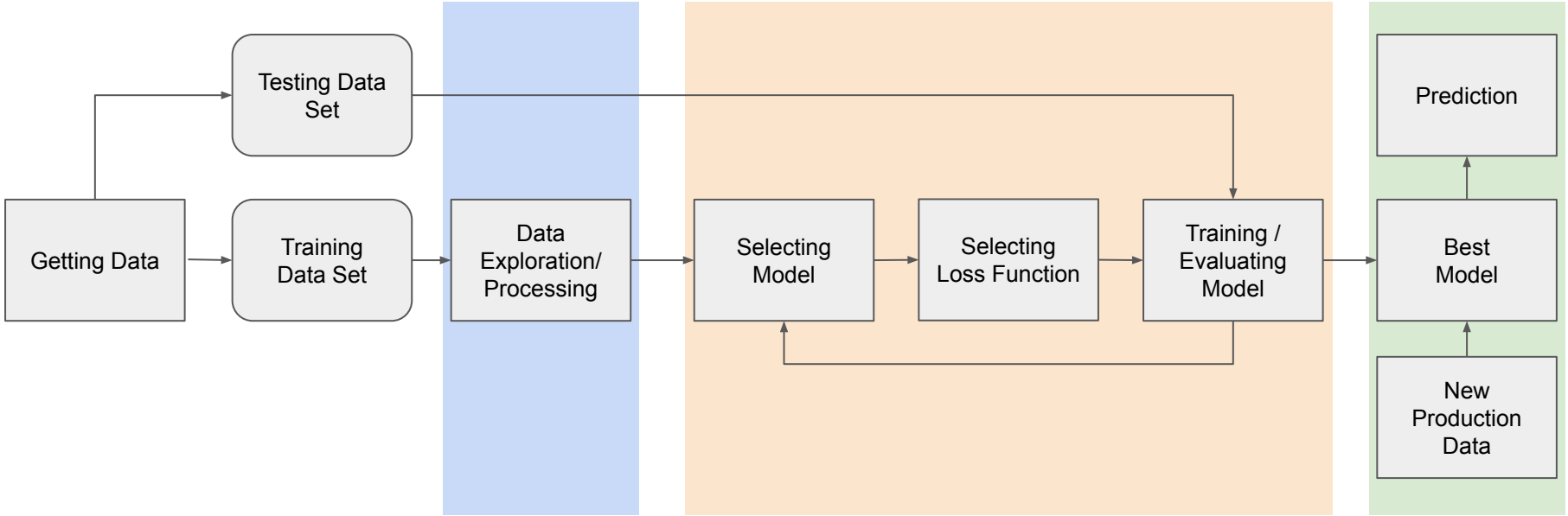


Split training and testing dataset

- Essential for an unbiased evaluation of prediction performance
  - Process related with model evaluation and selection
  - Internally, scikit-learn uses cross-validation iterators to split
- Multiple splitting methods
  - Stratified splitting
  - Group splitting
  - Time series splitting
  - Predefined splitting
- Sklearn's `train_test_split`
  - A wrapper around ShuffleSplit
  - Only allows for stratified splitting
  - As a base for the default cross-validations

```
>>> import numpy as np
>>> from sklearn.model_selection import train_test_split
>>> from sklearn import datasets
>>> from sklearn import svm

>>> X, y = datasets.load_iris(return_X_y=True)
>>> X.shape, y.shape
((150, 4), (150,))
>>> X_train, X_test, y_train, y_test = train_test_split(
...     X, y, test_size=0.4, random_state=0)

>>> X_train.shape, y_train.shape
((90, 4), (90,))
>>> X_test.shape, y_test.shape
((60, 4), (60,))
```

Workflow for a machine learning project



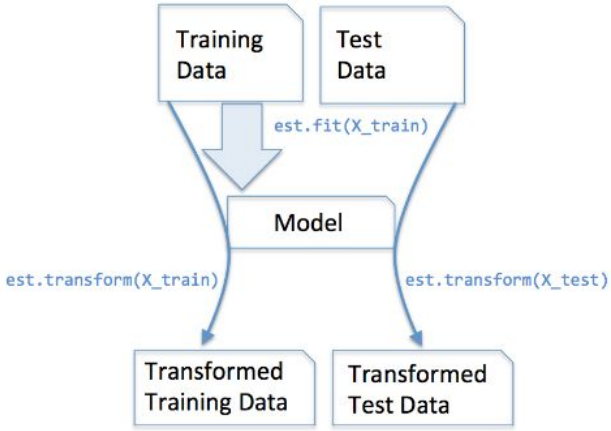
Core objects (estimators)

Preprocessing, Feature extraction

`fit()` calculates the parameters μ and σ and saves them as internal objects.

Transformer

```
transformer.transform(data)
transformer.fit_transform(data)
```



Estimator

```
estimator.fit(data)
estimator.fit(data, targets)
estimator.partial_fit(data,targets)
```

`fit()` fits a model based on some training data and is capable of inferring some properties on new data.

Predictor

```
predictor.predict(data)
```

For Classification Algorithms

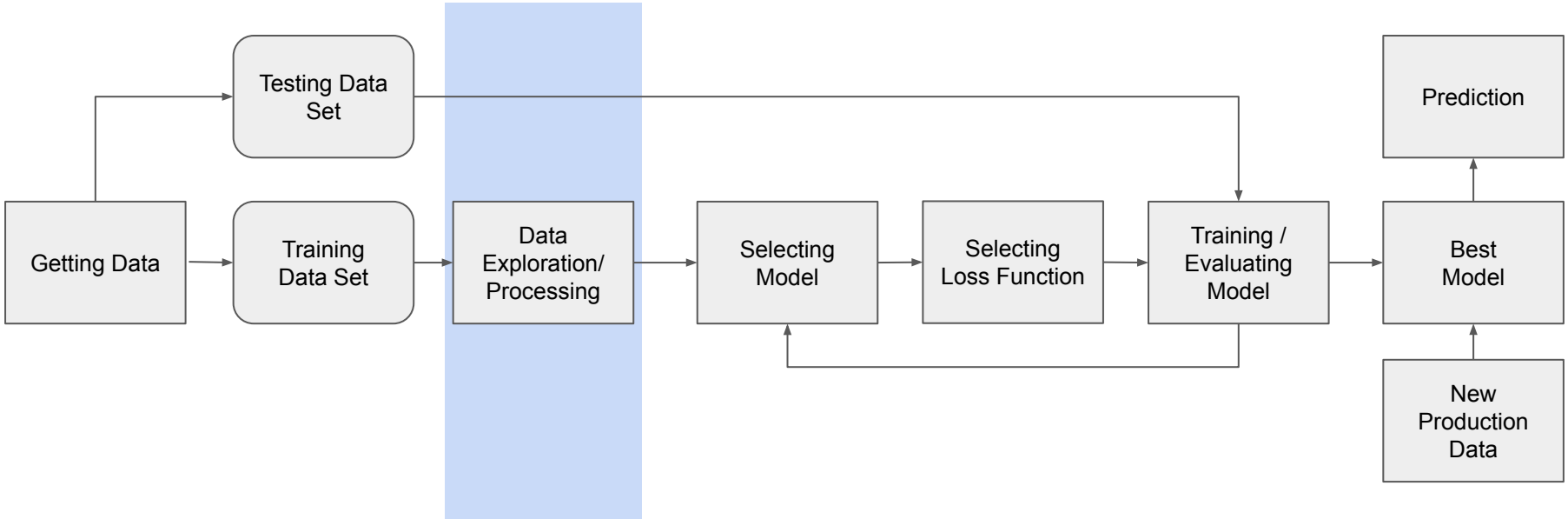
- `predictor.predict_prob(data)`
- `predictor.decision_function(data)`

Model

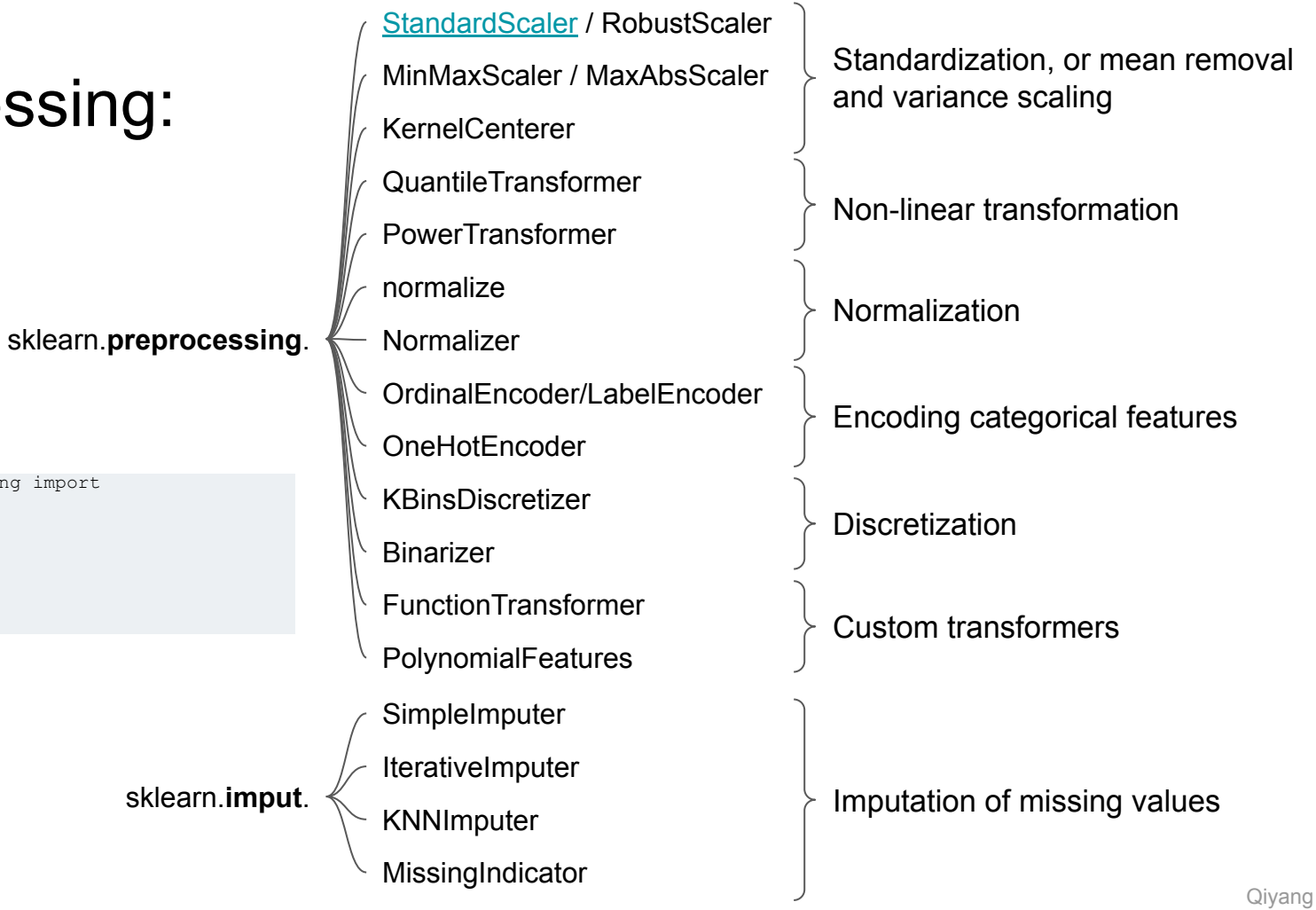
```
model.score(data)
```

Modeling, Learning

Workflow for a machine learning project

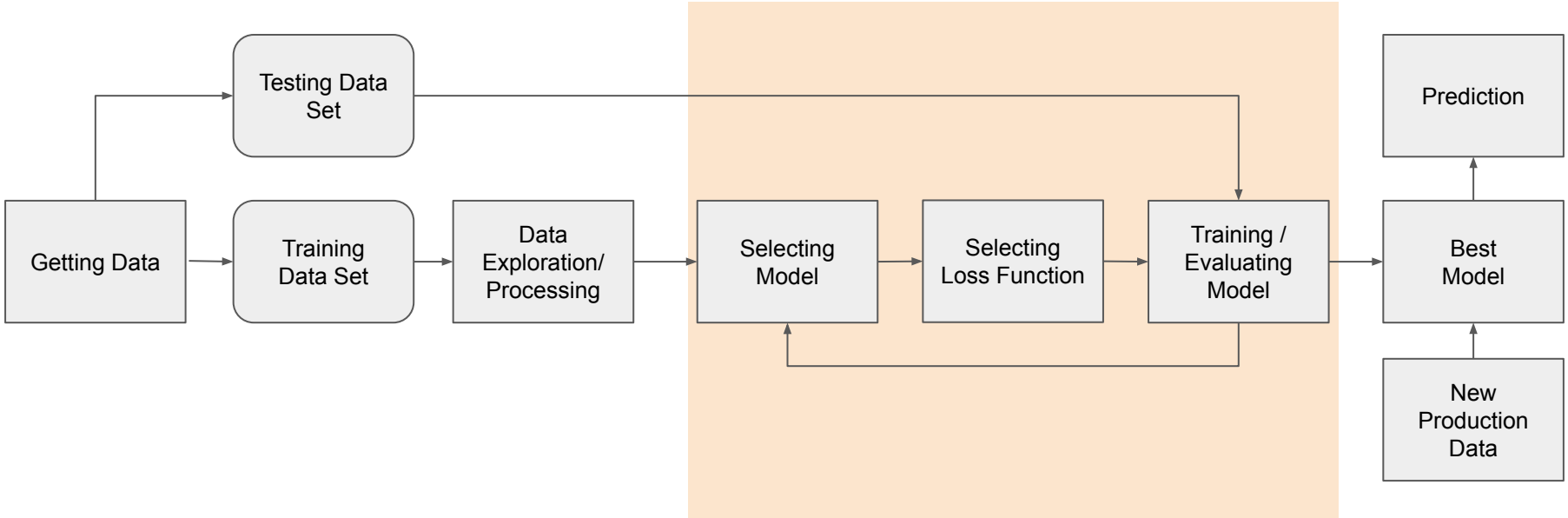


Preprocessing:

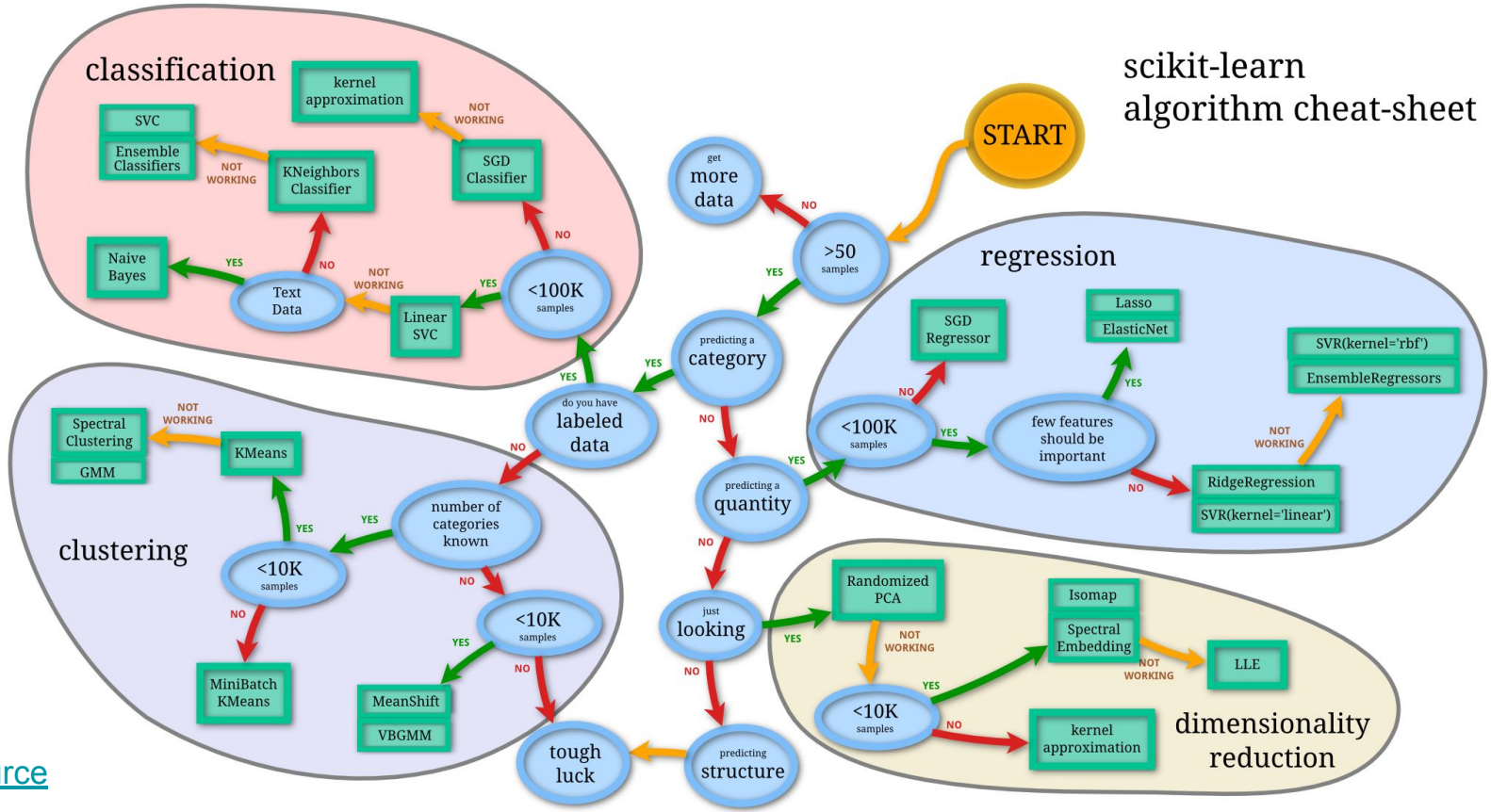



```
from sklearn.preprocessing import
StandardScaler
sc = StandardScaler()
sc.fit_tranform(X_train)
sc.transform(X_test)
```

Workflow for a machine learning project



Choosing the right estimator (algorithm)



Source

Pseudo-code template for modeling and learning

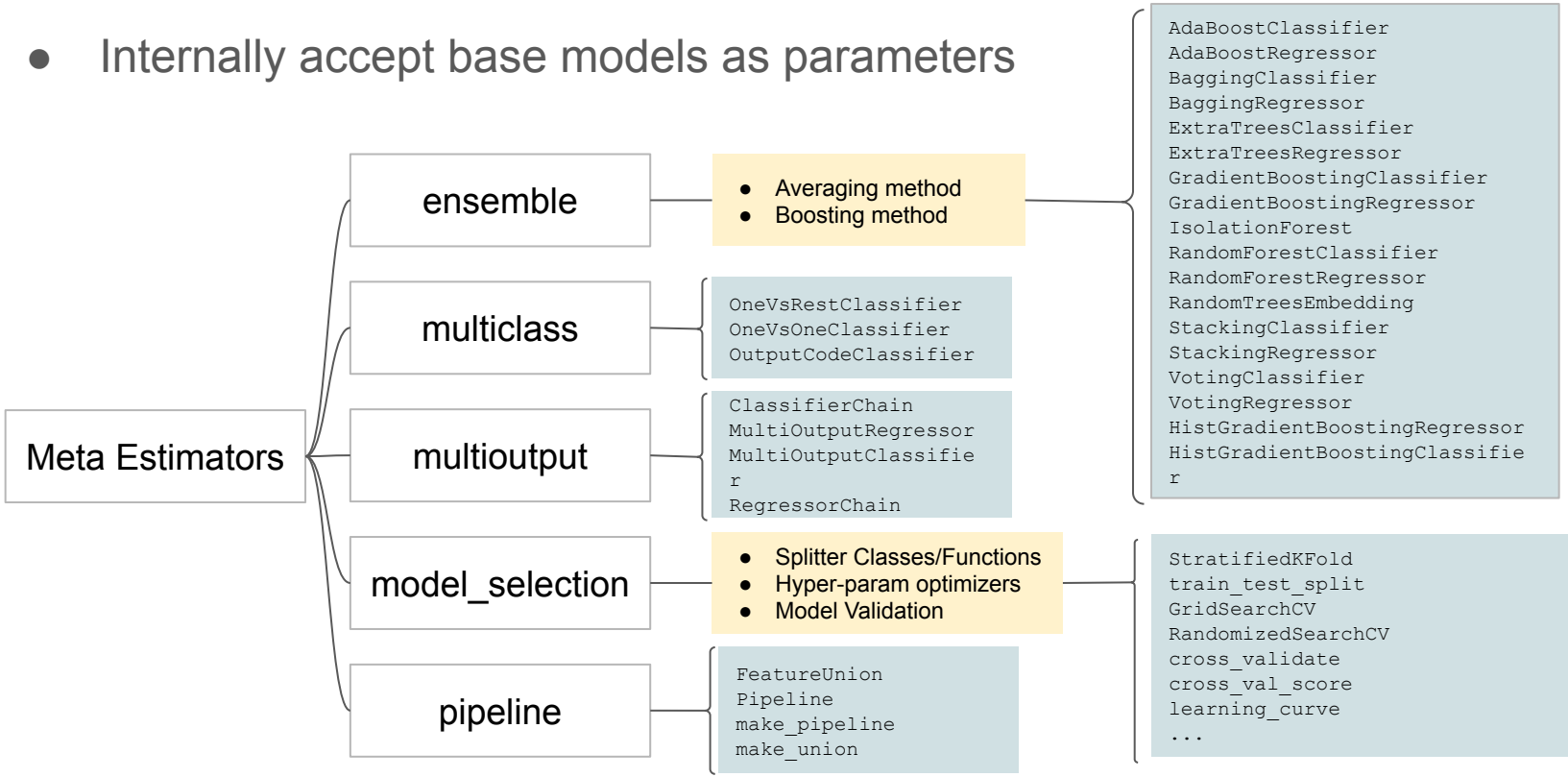
```
from sklearn.{ linear_model | svm | tree | naive_bayes | multioutput | ensemble | cluster | decomposition | ... }  import SpecModel

model = SpecModel( hyperparameter )

model.fit( X, y )

y_pred = model.predict( X_new )

s = model.score( X_new )
```

```
penalty='l2', tol=0.0001, C=0.1,
fit_intercept=True,
solver='liblinear', max_iter=100,
multi_class='ovr', n_jobs=1,  ...
```

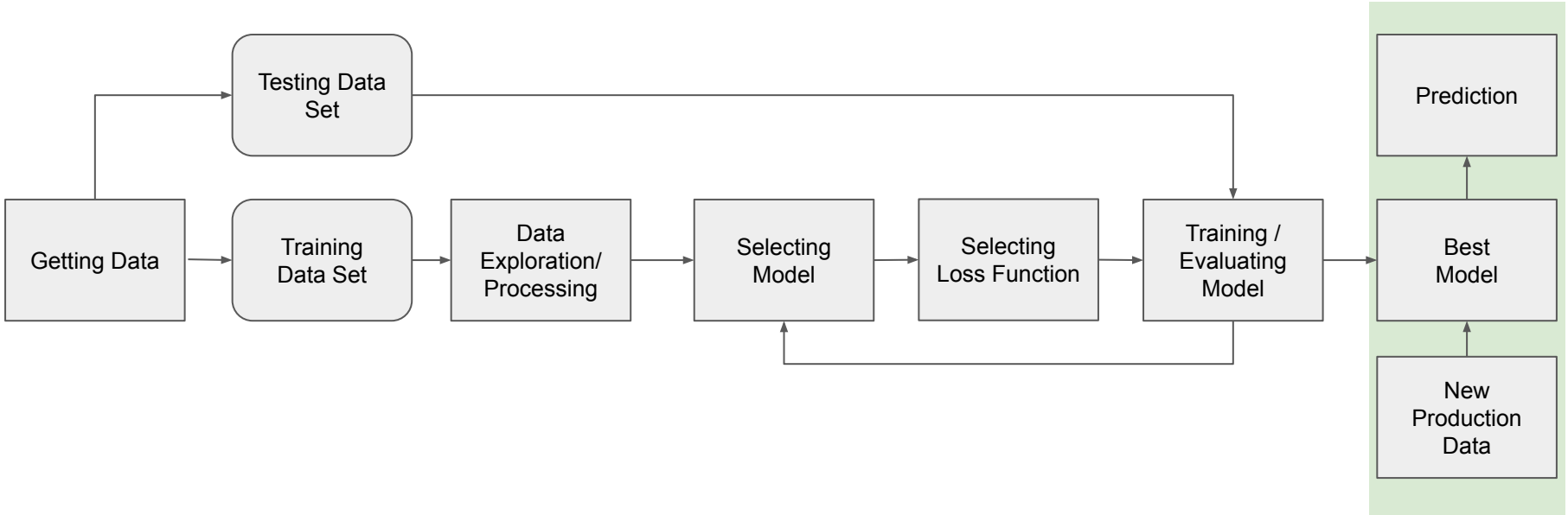
```
LogisticRegression
LogisticRegressionCV
PassiveAggressiveClassifier
Perceptron
RidgeClassifier
RidgeClassifierCV
SGDClassifier
LinearRegression
Ridge
RidgeCV
SGDRegressor
ElasticNet
ElasticNetCV
Lars
LarsCV
Lasso
LassoCV
LassoLars
LassoLarsCV
LassoLarsIC
OrthogonalMatchingPursuit
OrthogonalMatchingPursuitCV
ARDRegression
BayesianRidge
PoissonRegressor
GammaRegressor
HuberRegressor
RANSACRegressor
...
```

Meta-estimator: as an assembly of base estimators

- Internally accept base models as parameters



Workflow for a machine learning project



Model persistence (saving/restoring a trained model)

- Python's built-in serialization:
  - Using `pickle` or `joblib`: dump and load
  - Custom transformers in Pipeline cannot be serialized by pickle or joblib
    - Consider using NeuralxIe's module to save custom pipeline in step wise
  - Pickled model better to be deployed using containers to avoid portability issues
- Other exporting formats
  - Open Neural Network Exchange (ONNX)
    - sklearn-onnx
  - Predictive Model Markup Language (PMML)
    - sklearn2pmml

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Titanic Kaggle Challenge

To predict the survival or the death of a given passenger in Titanic

- Titanic Facts:
  - Survivors
    - 492 passagers
    - 214 crews
  - Victims
    - 832 passagers
    - 685 crews
    - Death causes: drowning, hypothermia, injury, suicide, …
    - List of deaths

bit.ly/lskl_02

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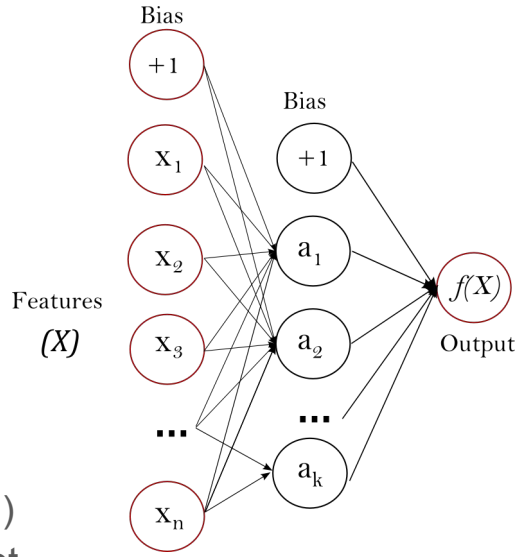
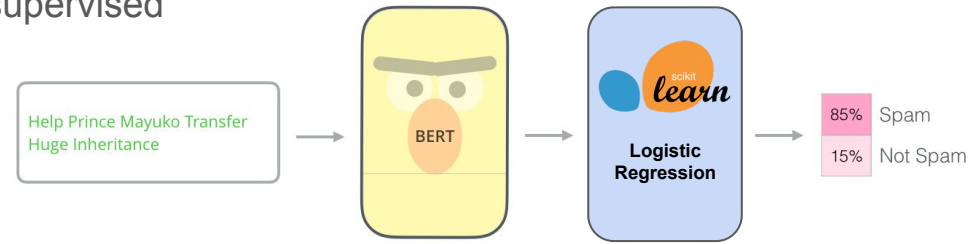
Deep Learning and Scikit-Learn

- Neural networks in scikit-learn
  - Multi-layer Perceptron: `MLPRegressor`, `MLPClassifier`
    - `from sklearn.neural_network import MLPClassifier`
    - `MLPClassifier(solver='lbfgs', alpha=1e-5, hidden_layer_sizes=(5, 2))`
  - Not versatile as Tensorflow and Pytorch, ***but***
    - Much simpler and straightforward (esp. for early-stopping)
    - Directly support sparse data as input, saving memory a lot
    - Natively support partial-fit (will discuss in next talk)!



bit.ly/lskl_03

- Works together with modern exotic deep learning models
  - Large NLP models: pre-trained, semi-supervised
  - Scikit-Learn for supervised fine-tuning
    - As a top classifier layer
    - Defining the workflow



Scikit-learn extension libraries

- Libraries adopting scikit-learn functionalities
  - Data formats: sklearn_pandas, sklear_xarray, ...
  - Auto-ML: auto-sklearn, Featuretools, Neuraxle, …
  - Model visualization: dtreeviz, eli5, …
  - Model selection: scikit-optimize, sklearn-deap, ...
  - Model export: onnxmltools, sklearn2pmml, …
  - Parallelization: sk-dist
  - Plotting: scikit-plot
- Libraries compatible with scikit-learn interfaces
  - Time-series models: tslearn, sktime, seglearn, …
  - Deep learning: keras, skorch, ...
  - Other regression/classification: xgboost, ML_Ensemble, gplearn, …
  - Decomposition and clustering: lda, hdbscan, ...

SciKits means a huge family of SciPy libraries

- scikit-learn
- scikit-opt
- scikit-image
- scikit-sparse
- scikit-statsmodels
- ...

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See you Next Friday!

bit.ly/lskl_survey2