Introduction to mlr3 for Machine Learning in R



Poo Kuan Hoong, Ph.D







Slides

https://bit.ly/mlr3-slides

Questions

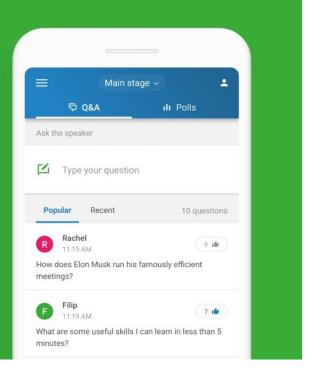
Slido: https://bit.ly/mlr3-slido

Event Code: 3287901

Join the conversation

Ask questions & vote in live polls

slido





About Me

Poo Kuan Hoong, Ph.D (Linkedin)

- Lead Data Scientist, BAT
- Google Developer Expert (GDE) in Machine Learning
- TensorFlow & Deep Learning Malaysia
- Malaysia R User Group
- Malaysia R Ladies
- AI/ML & Data Talks Podcast









Agenda

- Introduction to machine learning
- Overview of mlr3 package
- Getting started with mlr3
 - Creating a task
 - Creating a learner
 - Training a model
 - Making predictions
- Evaluating machine learning models
- Demo
- Conclusion



In this webinar...

- Participants should have basic knowledge about R programming, object oriented programming and machine learning
- The webinar will cover the introduction of mlr3 and a short demo of the usage mlr3 for machine learning



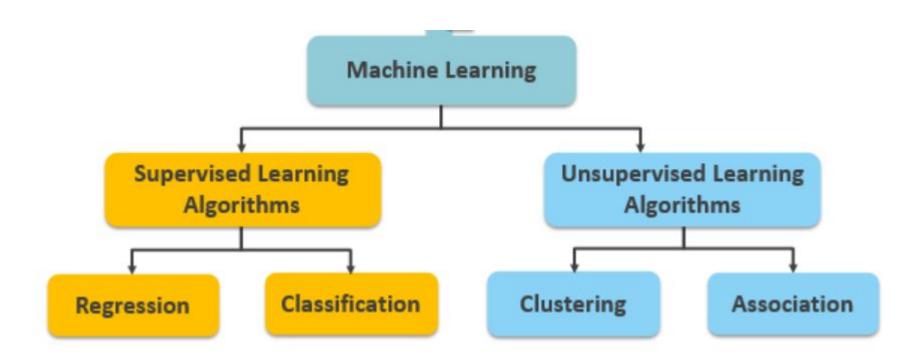
Introduction to Machine Learning

Introduction to Machine Learning

Machine learning is a type of artificial intelligence that allows computers to learn without being explicitly programmed. This means that computers can learn to perform tasks by analyzing data and identifying patterns.



Supervised vs Unsupervised Learning



Supervised Learning

Supervised learning implies the data is already labelled.

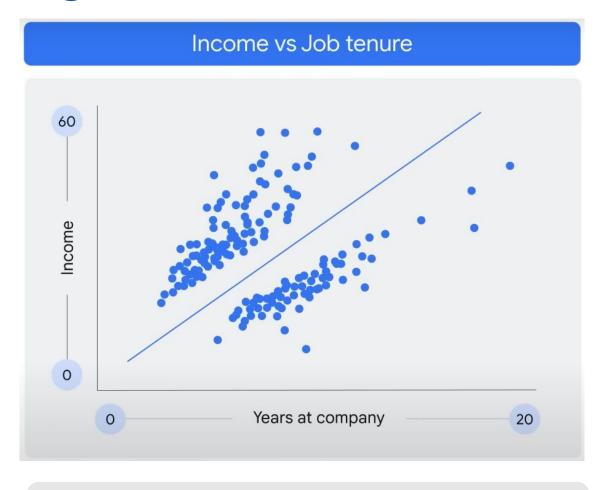
In supervised learning we are learning from past examples to predict future values.



Unsupervised Learning

Unsupervised learning implies the data is **not labelled**.

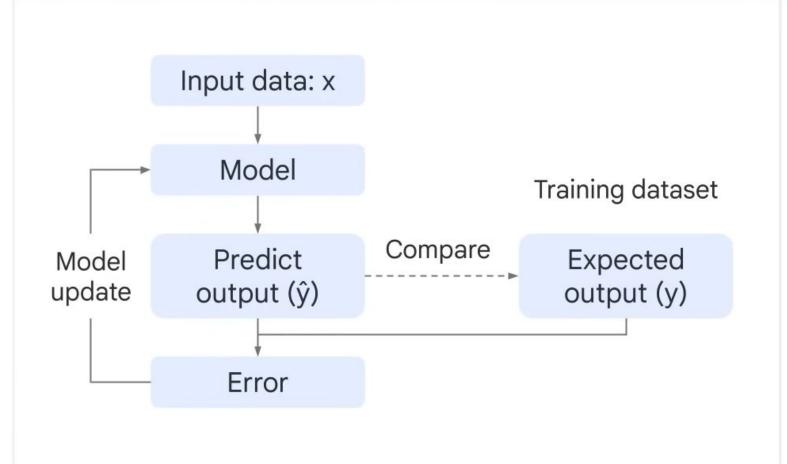
Unsupervised problems are all about looking at the raw data, and seeing if it naturally falls into groups.



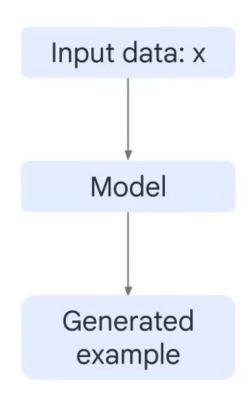
Example Model: Clustering

Is this employee on the "fast-track" or not?

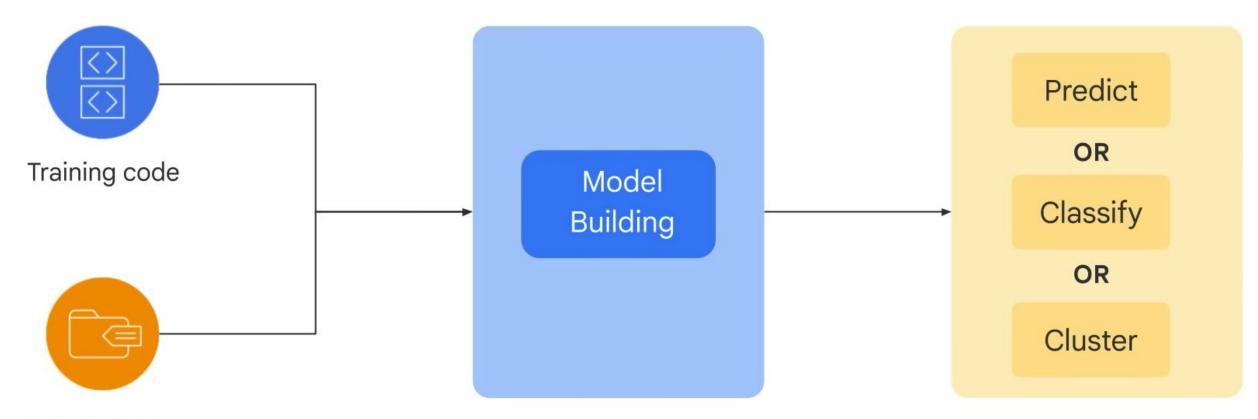
Supervised learning



Unsupervised learning



Supervised vs Unsupervised Learning



Labeled data

Al

ML

Deep Learning Machine Learning

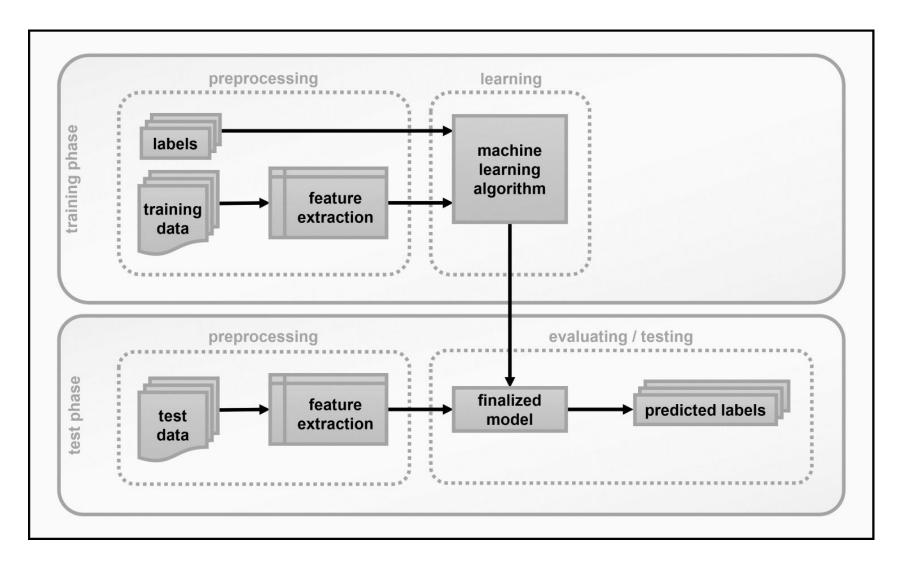
Supervised learning

Unsupervised learning

Reinforcement learning

Deep learning

Machine Learning Workflow



Machine Learning in R

- R gives you access to many machine learning methods
- ... but without a unified interface
- things like performance evaluation are cumbersome

Example:

```
# Specify what we want to model in a formula: target ~ features
svm_model = e1071::svm(Species ~ ., data = iris)
```

VS

```
# Pass the features as a matrix and the target as a vector
xgb_model = xgboost::xgboost(data = as.matrix(iris[1:4]),
    label = iris$Species, nrounds = 10)
```

Machine Learning in R - mlr3

```
library("mlr3")
```

Ingredients:

- Data / Task
- Learning Algorithms
- Performance Evaluation
- Performance Comparison

R6

mlr3 - R6

mlr3 uses the *R6* class system. Some things may seem unusual if you see them for the first time.

• Objects are created using <Class>\$new().

```
task = TaskClassif$new("iris", iris, "Species")
```

Objects have fields that contain information about the object.

```
task$nrow
#> [1] 150
```

Objects have methods that are called like functions:

```
task$filter(rows = 1:10)
```

Methods may change ("mutate") the object (reference semantics)!

```
task$nrow
#> [1] 10
```

mlr3 - R6 and Active Bindings

Some fields of R6-objects may be "Active Bindings". Internally they are realized as functions that are called whenever the value is set or retrieved.

Active bindings for read-only fields

```
task$nrow = 11
#> Error: Field/Binding is read-only
```

Active bindings for argument checking

```
task$properties = NULL

#> Error in assert_set(rhs, .var.name = "properties"):
Assertion on 'properties' failed: Must be of type
'character', not 'NULL'.

task$properties = c("property1", "property2") # works
```

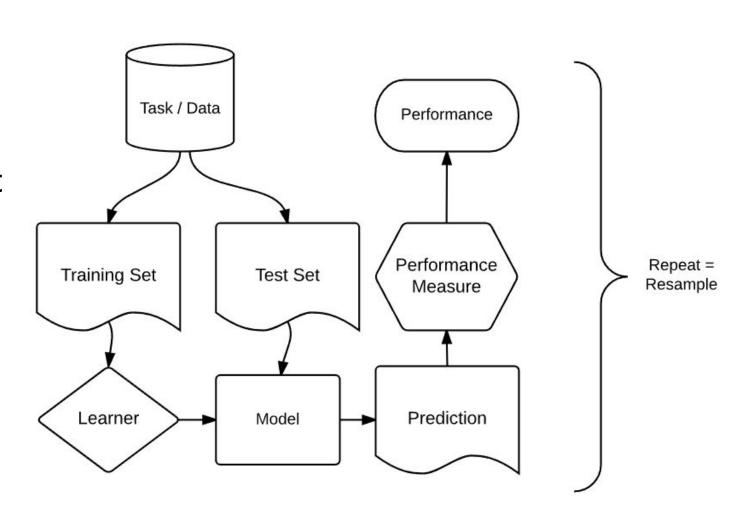
mlr3 philosophy

- Overcome limitations of S3 with the help of R6
 - Truly object-oriented: data and methods live in the same object
 - Make use of inheritance
 - Reference semantics
- Embrace data.table, both for arguments and internally
 - Fast operations for tabular data
 - List columns to arrange complex objects in tabular structure
- Be light on dependencies:
 - o R6, data.table, lgr, uuid, mlbench, digest
 - o Plus some of our own packages (backports, checkmate,...)

Machine Learning Workflow

mlr3 Workflow

- 1. Load data
- 2. Split data into training and test sets
- 3. Create a task.
- 4. Choose a learner.
- 5. Train
- 6. Predict
- 7. Assess
- 8. Interpret



Data

Data

- Tabular data
- Features
- Target/outcome to predict
 - discrete for classification
 - continuous for regression
 - target determines the machine learning "task"

data

target name

Task ID

task = TaskClassif\$new("iris", iris, "Species")

Data

```
task = TaskClassif$new("iris", iris, "Species")
print(task)
# <TaskClassif:iris> (150 x 5)
# * Target: Species
# * Properties: multiclass
# * Features (4):
   - dbl (4): Petal.Length, Petal.Width, Sepal.Length, Sepal.Width
                                                 task$select(cols = )
task$ncol
                      task$head(n = )
task$nrow
                      task$truth(row_ids = )
                                                task$filter(rows = )
task$feature_names
                      task$data(rows = ,
                                                 task$cbind(data = )
task$target_names
                                                task$rbind(data = )
                                cols = )
```

Dictionaries

Dictionaries

```
Ordinary constructors: TaskClassif$new() /
LearnerClassifRpart$new()
```

- mlr3 offers Short Form Constructors that are less verbose
- They access Dictionary of objects:

Object	Dictionary	Short Form
Task	mlr_tasks	tsk()
Learner	mlr_learners	lrn()
Measure	mlr_measures	msr()
Resampling	mlr_resamplings	rsmp()

Dictionaries can get populated by add-on packages (e.g. mlr3learners)

Dictionaries

```
# list items
tsk()
#> <DictionaryTask> with 15 stored values
#> Keys: boston_housing, breast_cancer, faithful,
     german_credit, iris, lung, mtcars, pima, precip, rats,
#>
     sonar, spam, unemployment, wine, zoo
#>
# retrieve object
tsk("iris")
#> <TaskClassif:iris> (150 x 5)
#> * Target: Species
#> * Properties: multiclass
#> * Features (4):
#> - dbl (4): Petal.Length, Petal.Width, Sepal.Length,
       Sepal.Width
#>
```

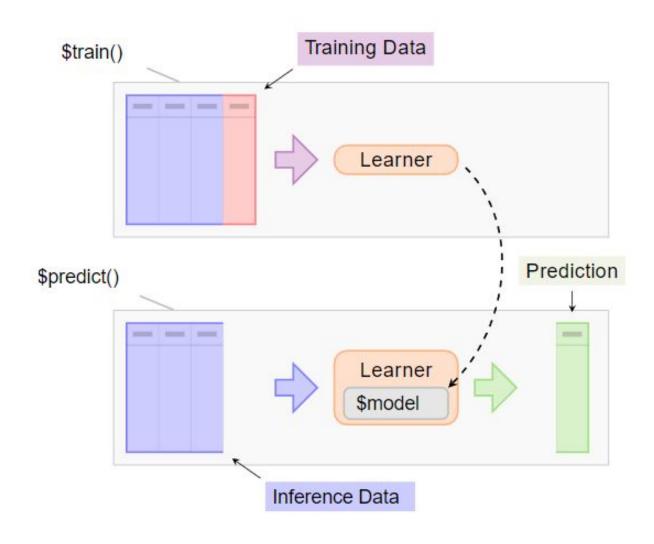
Short forms and Dictionaries

as.data.table (<DICTIONARY>) creates a data.table with metadata about objects in dictionaries:

```
mlr_learners_table = as.data.table(mlr_learners)
mlr_learners_table[1:10, c("key", "packages", "predict_types")]
                     key packages predict_types
        classif.cv_glmnet
                         glmnet response, prob
            classif.debug
                                  response, prob
  3: classif.featureless
                                   response, prob
          classif.glmnet glmnet response,prob
            classif.kknn
                           kknn response, prob
             classif.lda
                             MASS response, prob
  7: classif.log_reg
                             stats response, prob
       classif.multinom
  8:
                             nnet response, prob
  9: classif.naive_bayes
                             e1071 response, prob
                             MASS response, prob
             classif.qda
# 10:
```

Learning Algorithms

Learning Algorithms



Learner

- Each learner provides the following meta-data:
 - \$feature types: the type of features the learner can deal with.
 - \$packages: the packages required to train a model with this learner and make predictions.
 - \$properties: additional properties and capabilities. For example, a learner has the property "missings" if it is able to handle missing feature values, and "importance" if it computes and allows to extract data on the relative importance of the features.
 - \$predict_types: possible prediction types. For example, a regression learner can predict numerical values ("response") and may be able to predict the standard error of a prediction ("se").
 - \$param_set: the set of hyperparameters.

Learning Algorithms

Get a Learner provided by mlr

```
learner = lrn("classif.rpart")
```

• Train the Learner

```
learner$train(task)
```

• The \$model is the rpart model: a decision tree

Hyperparameters

• Learners have hyperparameters

```
as.data.table(learner$param_set)[, 1:6]
#>
                      class lower upper
                                      levels nlevels
                id
      minsplit ParamInt
                              1 Inf
                                                    Inf
#> 2:
      minbucket ParamInt 1 Inf
                                                    Inf
                cp ParamDbl 0 1
                                                   Inf
                           0 Inf
#> 4: maxcompete ParamInt
                                                   Inf
#> 5: maxsurrogate ParamInt
                              0 Inf
                                                    Inf
           maxdepth ParamInt
                              1 30
#> 6:
                                                    30
       usesurrogate ParamInt
#> 8: surrogatestyle ParamInt
#> 9:
              xval ParamInt
                              0 Inf
                                                    Inf
      keep_model ParamLgl
                             NA
                                      TRUE, FALSE
#> 10:
```

Changing them changes the Learner behavior

```
learner$param_set$values = list(maxdepth = 1, xval = 0)
learner$train(task)
```

Hyperparameters

• This gives a smaller decision tree

Prediction

• Let's make a prediction for some new data, e.g.:

```
new_data
# Sepal.Length Sepal.Width Petal.Length Petal.Width
# 1 4 3 2 1
# 2 2 3 2
```

• To do so, we call the \$predict_newdata() method using the new data:

```
prediction = learner$predict_newdata(new_data)
```

• We get a Prediction object:

Prediction

We can make the Learner predict probabilities when we set predict_type:

```
learner$predict_type = "prob"
learner$predict_newdata(new_data)

# <PredictionClassif> for 2 observations:
# row_id truth response prob.setosa prob.versicolor
# 1 <NA> setosa 1 0.0
# 2 <NA> versicolor 0 0.5
# prob.virginica
# 0.0
# 0.5
```

Prediction

What exactly is a Prediction object?

- Contains predictions and offers useful access fields / methods
 - Use as.data.table() to extract data

```
as.data.table(prediction)

#> row_id truth response

#> 1: 1 <NA> setosa

#> 2: 2 <NA> versicolor
```

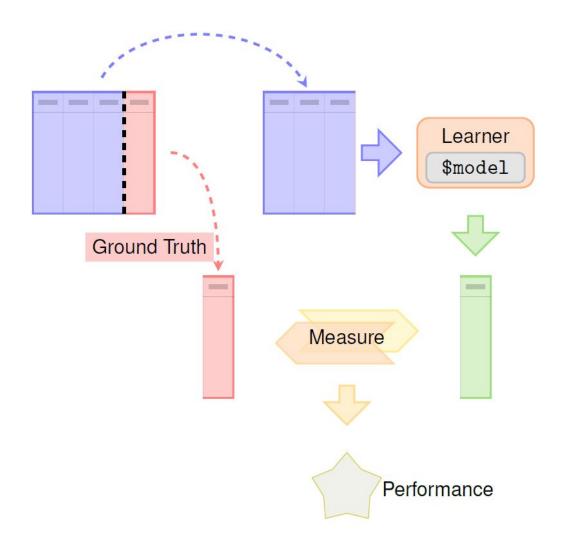
Active bindings and functions that give further information: \$response,

```
$truth, . . .
```

```
prediction$response
#> [1] setosa versicolor
#> Levels: setosa versicolor virginica
```

Performance

Performance Evaluation



Performance Evaluation

Prediction 'Task' with known data

```
known_truth_task$data()

# Species Petal.Length Petal.Width Sepal.Length Sepal.Width
# 1: setosa 2 1 4 3
# 2: setosa 3 2 2 2
```

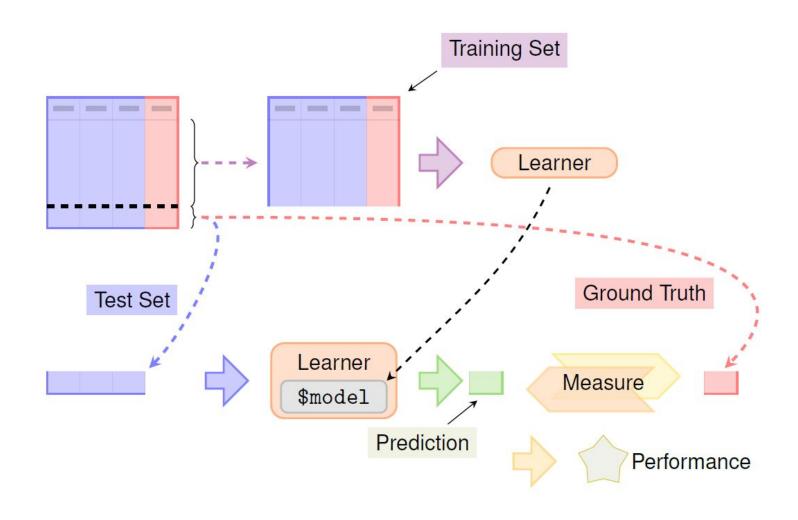
Predict again

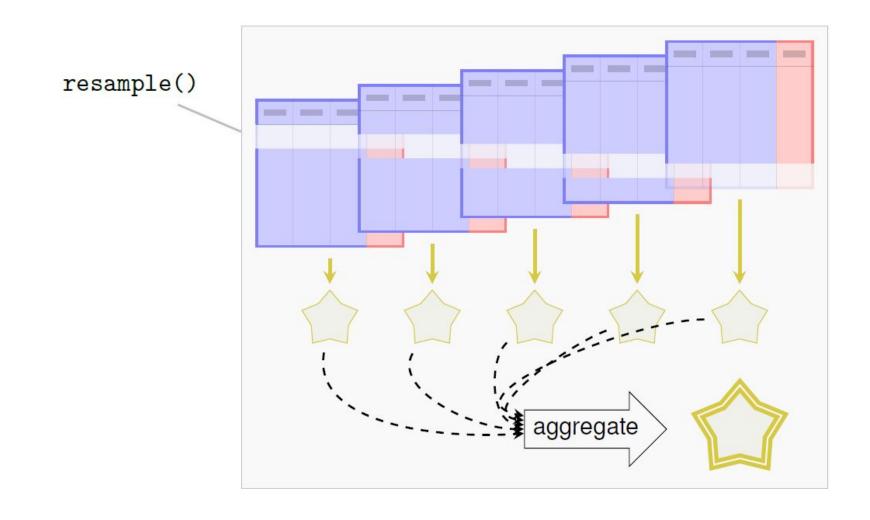
```
pred = learner$predict(known_truth_task)
pred

#> <PredictionClassif> for 2 observations:
#> row_id truth response
#> 1 setosa setosa
#> 2 setosa virginica
```

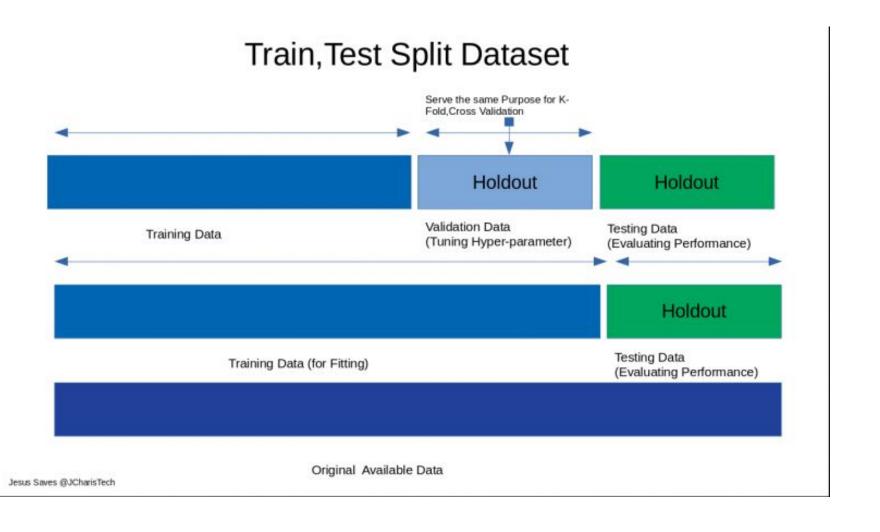
Score the prediction

```
pred$score(msr("classif.ce"))
#> classif.ce
#> 0.5
```

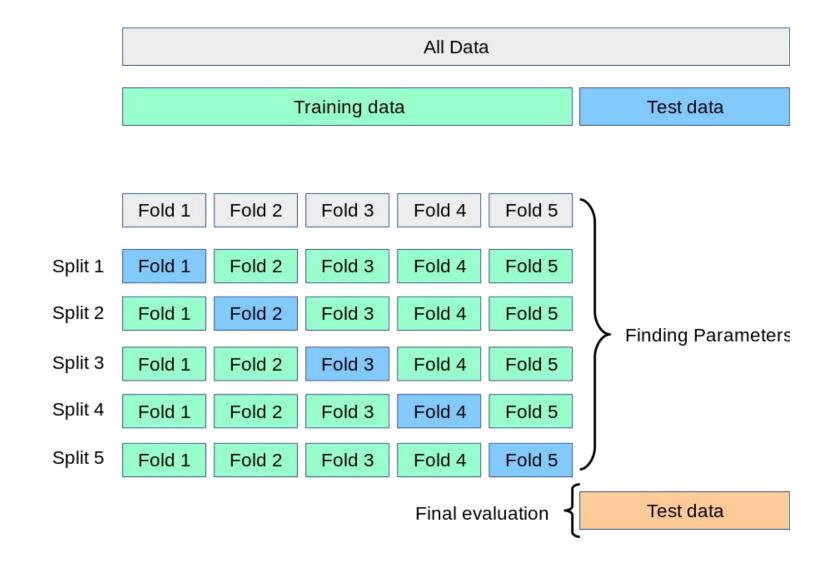




Train Test Split Dataset



Cross-validation



Resample description: How to split the data

```
cv5 = rsmp("cv", folds = 5)
```

• Use the resample () function for resampling:

```
rr = resample(task, learner, cv5)
```

• We get a ResamplingResult object:

```
print(rr)

#> <ResampleResult> of 5 iterations

#> * Task: iris

#> * Learner: classif.rpart

#> * Warnings: 0 in 0 iterations

#> * Errors: 0 in 0 iterations
```

Resampling results

What exactly is a ResamplingResult object?

Remember Prediction:

• Get a table representation using as.data.table()

• Active bindings and functions that make information easily accessible

Resampling results

Calculate performance:

```
rr$aggregate(msr("classif.ce"))
#> classif.ce
#> 0.073
```

Get predictions

```
rr$prediction()
#> <PredictionClassif> for 150 observations:
      row_id truth response
#>
#>
          5 setosa setosa
          14 setosa setosa
#>
          18 setosa setosa
#>
#>
         139 virginica virginica
         145 virginica virginica
#>
         146 virginica virginica
#>
```

• Predictions of individual folds

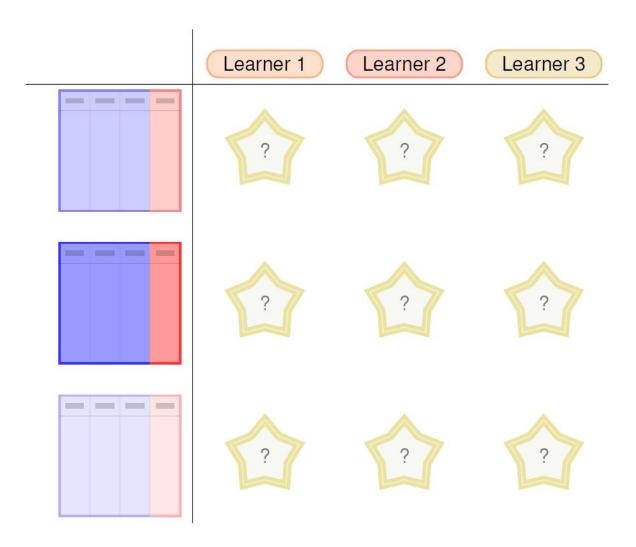
```
predictions = rr$predictions()
predictions[[1]]

#> <PredictionClassif> for 30 observations:
#> row_id truth response
#> 5 setosa setosa
#> 14 setosa setosa
#> 18 setosa setosa
#> ---
#> 132 virginica virginica
#> 137 virginica virginica
#> 147 virginica virginica
```

Score of individual folds

Benchmark

Performance Comparison



Performance Comparison

Multiple Learners, multiple Tasks:

```
library("mlr3learners")
learners = list(lrn("classif.rpart"), lrn("classif.kknn"))
tasks = list(tsk("iris"), tsk("sonar"), tsk("wine"))
```

• Set up the *design* and execute benchmark:

```
design = benchmark_grid(tasks, learners, cv5)
bmr = benchmark(design)
```

• We get a BenchmarkResult object which shows that kknn outperforms rpart:

```
bmr_ag = bmr$aggregate()
bmr_ag[, c("task_id", "learner_id", "classif.ce")]
#> task_id learner_id classif.ce
#> 1: iris classif.rpart 0.060
#> 2: iris classif.kknn 0.060
#> 3: sonar classif.rpart 0.279
#> 4: sonar classif.kknn 0.168
#> 5: wine classif.rpart 0.101
#> 6: wine classif.kknn 0.051
```

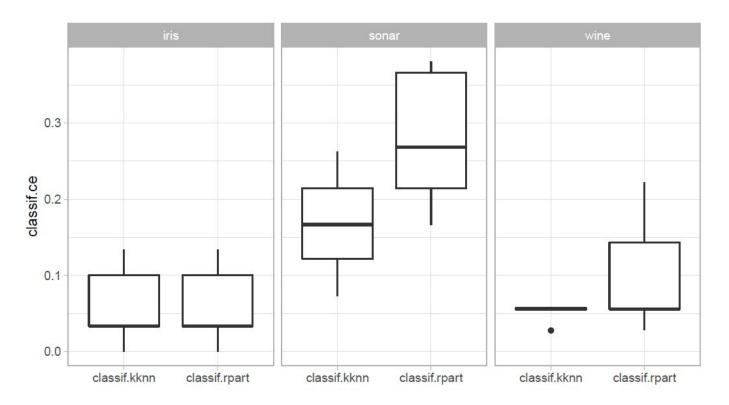
Benchmark result

- What exactly is a BenchmarkResult object?
- Just like Prediction and ResamplingResult!
 - Table representation using as.data.table()
 - Active bindings and functions that make information easily accessible

Benchmark result

• The mlr3viz package contains autoplot() functions for many mlr3 objects





Control of Execution

Control of Execution

Parallelization

```
future::plan("multicore")
```

- runs each resampling iteration as a job
- also allows nested resampling (although not needed here)

Encapsulation

```
learner$encapsulate = c(train = "callr", predict = "callr")
```

- Spawns a separate R process to train the learner
- Learner may segfault without tearing down the session
- Logs are captured
- Possibility to have a fallback to create predictions

How to get Help

How to get Help

- Where to start?
 - Check these slides
 - Check the mlr3book https://mlr3book.mlr-org.com
- Get help for R6 objects?
 - Find out what kind of R6 object you have:

```
class(bmr)
#> [1] "BenchmarkResult" "R6"
```

Go to the corresponding help page:

```
?BenchmarkResult
```

New: open the corresponding man page with

```
learner$help()
```

Outro

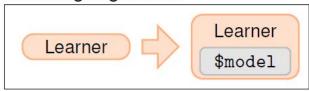
Overview

Ingredients:

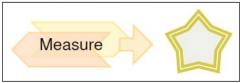
Data



Learning Algorithms



Performance Evaluation



Performance Comparison



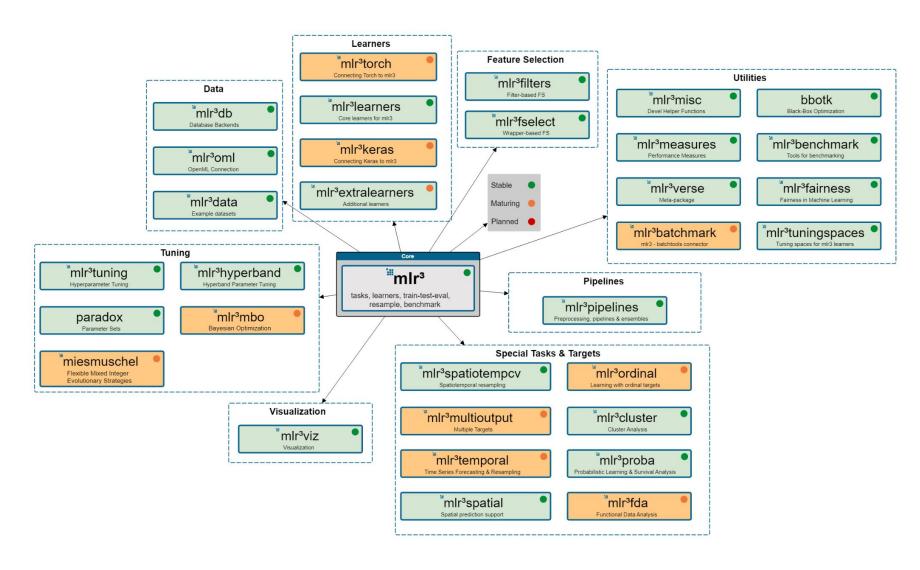
TaskClassif,
TaskRegr,
tsk()

lrn() ⇒ Learner,
\$train(),
\$predict() ⇒ Prediction

 $rsmp() \Rightarrow Resampling,$ $msr() \Rightarrow Measure,$ $resample() \Rightarrow ResamplingResult,$ aggregate()

benchmark_grid(),
benchmark() ⇒ BenchmarkResult

mlr3 ecosystem



Conclusion

- Machine learning is a powerful tool that can be used to solve a wide variety of problems.
- mlr3 is a powerful machine learning library that makes it easy to build and train machine learning models with R.



Demo

https://bit.ly/mlr3-demo



LinkedIn: https://www.linkedin.com/in/kuanhoong/

Twitter: https://www.twitter.com/kuanhoong

Resources

- mlr3 website
- Flexible and Robust Machine Learning Using mlr3 in R (ebook)
- Exploring the World of Machine Learning with mlr3 in R
- Building ML models using mlr3
- mlr3 cheatsheets
- Introduction to Machine Learning (I2ML)