# Big data: architectures and data analytics

# Spark Mllib - Classification

# Classification algorithms

- All the available classification algorithms are based on two phases
  - Model generation based on a set of training data
  - Prediction of the class label of new unlabeled data
- All the classification algorithms available in Spark work only on numerical attributes
  - Categorical values must be mapped to numerical values (integer, and then double) before applying the MLlib classification algorithms

# Classification algorithms

- All the Spark classification algorithms are built on top of an input DataFrame containing (at least) two columns
  - label
    - The class label, i.e., the attribute to be predicted by the classification model
      - It is an integer value (casted to a double)
  - features
    - A vector of doubles containing the values of the predictive attributes of the input records/data points
      - The data type of this column is pyspark.ml.linalg.Vectors

# Categorical class labels

- The file containing the unlabeled data has the same format of the training data file
  - However, the label column is empty because the class label is unknown
- We want to predict the class label value of each unlabeled data by applying the classification model that has been inferred on the training data

#### **Algorithms**

- Decision trees
- Random forests
- Neural Networks (Multilayer perceptron)
- Naïve Bayes
- Linear Support Vector Machines
- **-**

#### **Algorithms**

- Decision trees
- Random forests
- Neural Networks (Multilayer perceptron)

These algos are shown in the slides

- Naïve Bayes
- Linear Support Vector Machines
- **.**..

# **Decision trees**

Credits:

Tan, Steinbach, Kumar, Introduction to Data Mining, McGraw Hill 2006

### Decision tree classifier

- Decision trees are models that uses a treelike model of decisions and their possible outcomes/classes
- Only contains conditional control statements
- Commonly used in operations research and machine learning
- A decision tree can be represented as a flowchart-like structure in which:
  - each internal node represents a "test" on an attribute
  - each branch represents the outcome of the test
  - each leaf node represents a class label

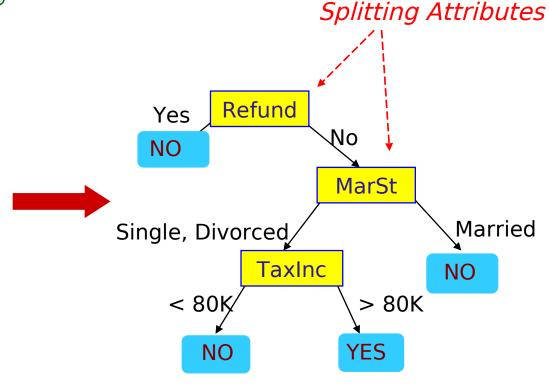
#### Decision tree classifier

- The model is inferred by analyzing the training data, i.e., the example records/data points for which the value of the class label is known
- Apply the model → predict the value of the class label of new unlabeled records

### Example of decision tree

categorical continuous

Tid	Refund	Marital Status	Taxable Income	Cheat
1	Yes	Single	125K	No
2	No	Married	100K	No
3	No	Single	70K	No
4	Yes	Married	120K	No
5	No	Divorced	95K	Yes
6	No	Married	60K	No
7	Yes	Divorced	220K	No
8	No	Single	85K	Yes
9	No	Married	75K	No
10	No	Single	90K	Yes



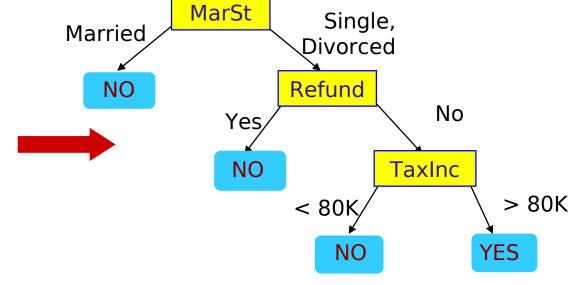
Model: Decision Tree

**Training Data** 

#### Another example of decision tree

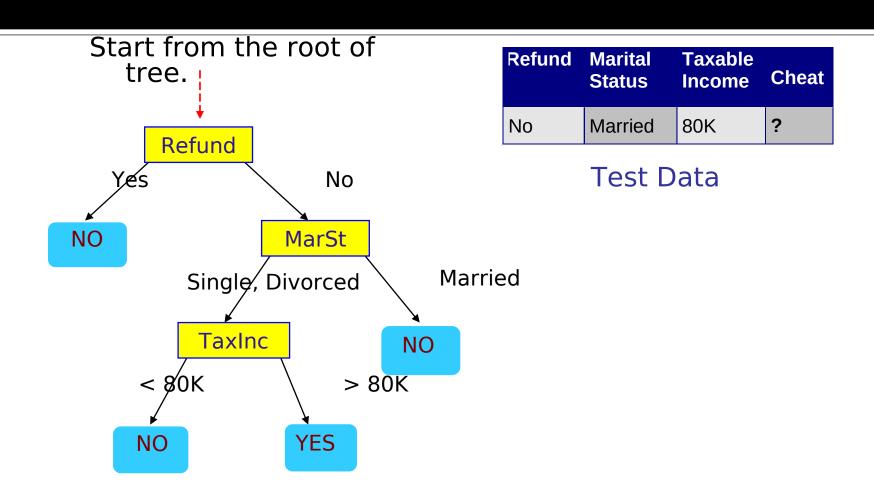
categorical continuous

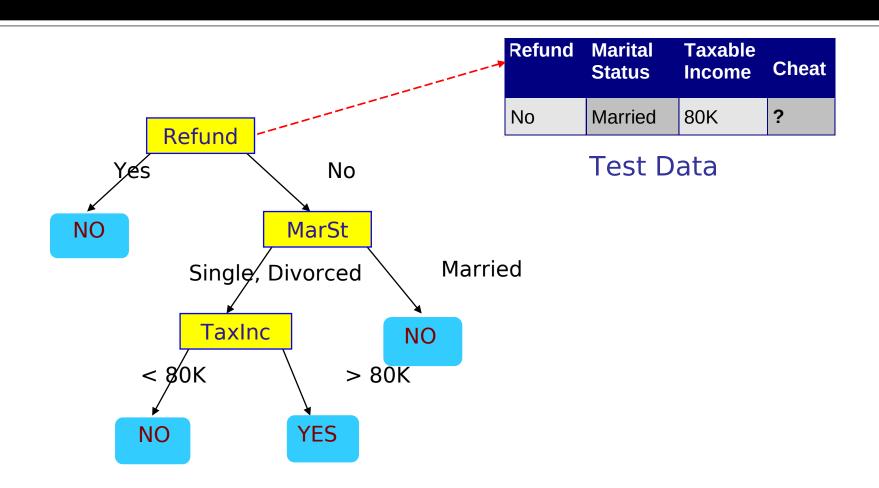
Tid	Refund	Marital Status	Taxable Income	Cheat
1	Yes	Single	125K	No
2	No	Married	100K	No
3	No	Single	70K	No
4	Yes	Married	120K	No
5	No	Divorced	95K	Yes
6	No	Married	60K	No
7	Yes	Divorced	220K	No
8	No	Single	85K	Yes
9	No	Married	75K	No
10	No	Single	90K	Yes

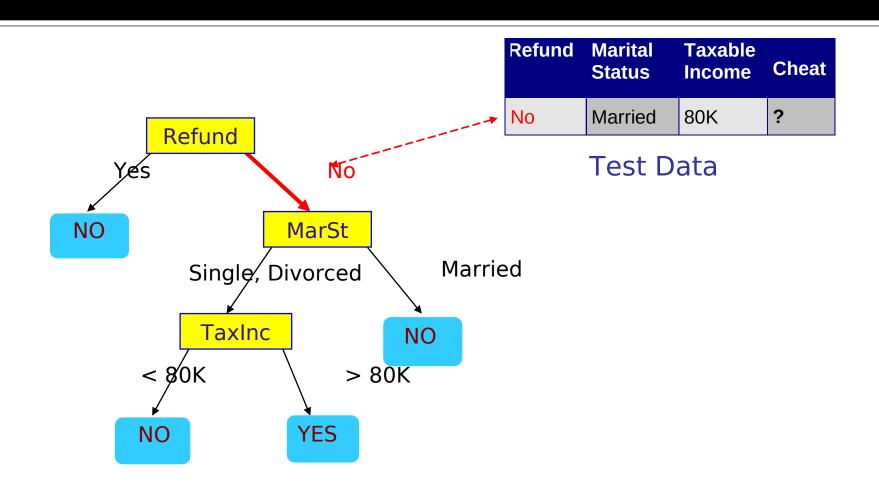


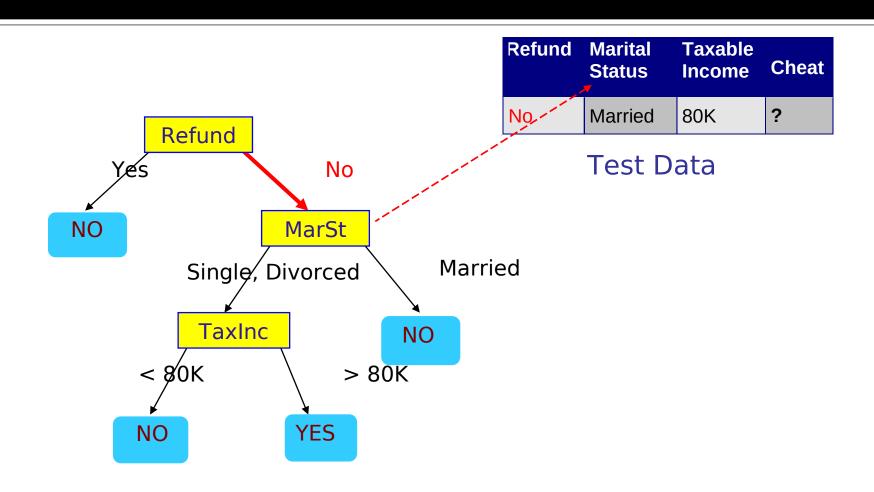
There could be more than one tree that fits the same data!

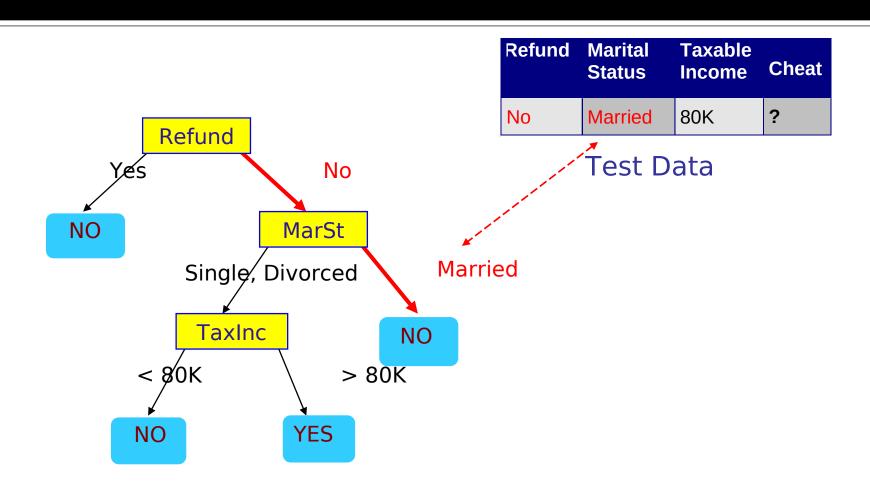
**Training Data** 

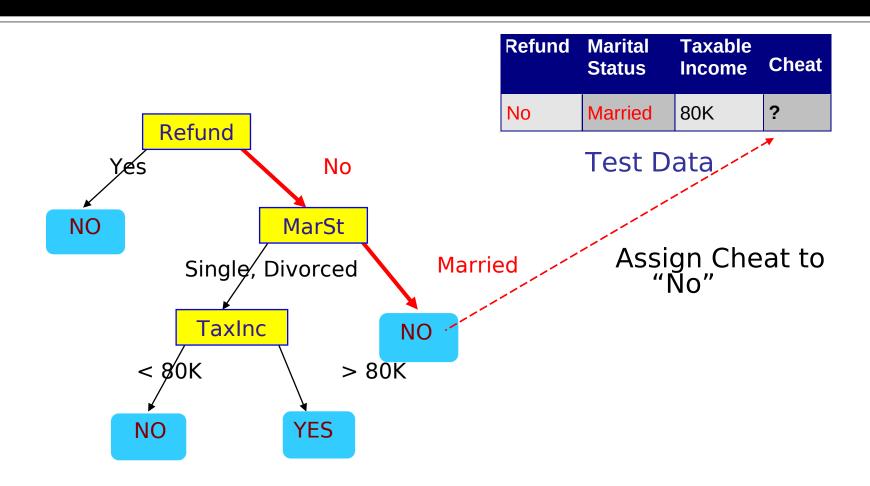












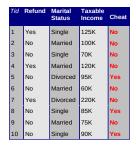
#### Decision tree induction

- Many algorithms to build a decision tree
  - Hunt's Algorithm
  - CART
  - ID3, C4.5, C5.0
  - **—** ...

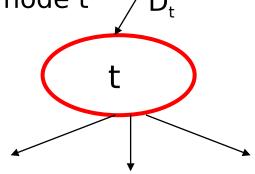
#### Decision tree induction

#### Basic steps

- If D<sub>t</sub> contains records that belong to more than one class
  - select the "best" attribute A on which to split D<sub>t</sub> and label node t as A
  - split D<sub>t</sub> into smaller subsets and recursively apply the procedure to each subset
- If D<sub>t</sub> contains records that belong to the same class y<sub>t</sub>
  - then t is a leaf node labeled as  $y_t$
- If D<sub>t</sub> is an empty set
  - then t is a leaf node labeled as the default (majority) class, y<sub>d</sub>



 $D_{t,}$ , set of training records that reach a node t /  $D_{t}$ 



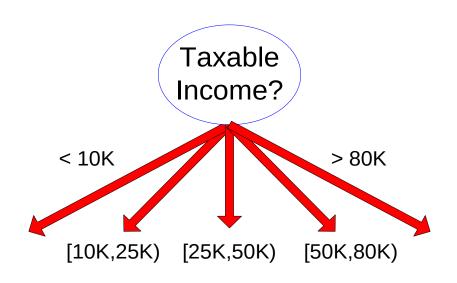
#### Decision tree induction

- Adopts a greedy strategy
  - "Best" attribute for the split is selected locally at each step
    - not a global optimum
- Issues
  - Structure of test condition
    - Binary split versus multiway split
  - Selection of the best attribute for the split
  - Stopping condition for the algorithm

### Splitting on continuous attributes



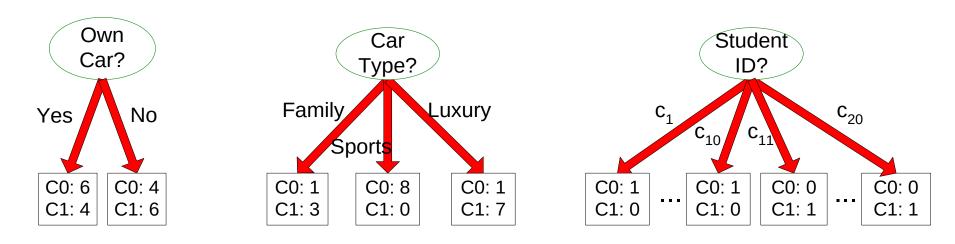
(i) Binary split



(ii) Multi-way split

#### Selection of the best attribute

Before splitting: 10 records of class 0, 10 records of class 1



Which attribute (test condition) is the best?

#### Selection of the best attribute

- Attributes with homogeneous class distribution are preferred
- Define measure of node impurity

C0: 5

C1: 5

Non-homogeneous, high degree of impurity

C0: 9

C1: 1

Homogeneous, low degree of impurity

# Measures of node impurity

- Many different measures available
  - Gini index
  - Entropy
  - \_
- Different algorithms rely on different measures

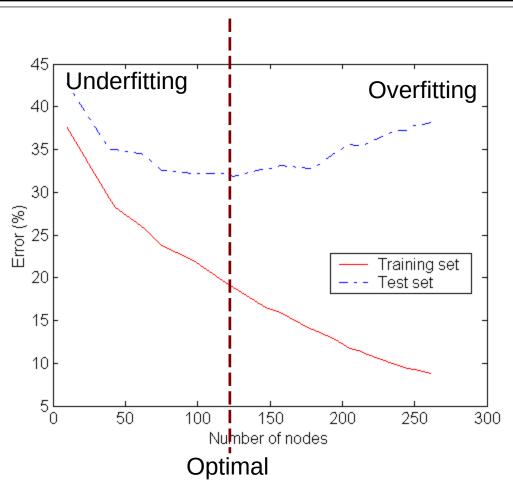
#### **Stopping Criteria for Tree Induction**

 Stop expanding a node when all the records belong to the same class

 Stop expanding a node when all the records have similar attribute values

- Early termination
  - Pre-pruning
  - Post-pruning

# **Underfitting and Overfitting**



Underfitting: when model is too simple, both training and validation errors are large

#### How to address overfitting

#### **Pre-Pruning (Early Stopping Rule)**

- Stop the algorithm before it becomes a fully-grown tree
- Typical stopping conditions for a node
  - Stop if all instances belong to the same class
  - Stop if all the attribute values are the same
- More restrictive conditions
  - Stop if number of instances is less than some user-specified threshold
  - Stop if class distribution of instances are independent of the available features (e.g., using  $\chi^2$  test)
  - Stop if expanding the current node does not improve impurity measures (e.g., Gini or information gain)

#### How to address overfitting

#### **Post-pruning**

- Grow decision tree to its entirety
- Trim the nodes of the decision tree in a bottomup fashion
- If generalization error improves after trimming, replace sub-tree by a leaf node.
- Class label of leaf node is determined from majority class of instances in the sub-tree

# Decision Tree Based Classification

#### Advantages

- Inexpensive to construct
- Extremely fast at classifying unknown records
- Easy to interpret for small-sized trees
- Accuracy is comparable to other classification techniques for many simple data sets

#### Decision trees in MLlib

- In MLlib how to:
  - Create a classification model based on the decision tree algorithm
    - The model is inferred by analyzing the training data, i.e., the example records/data points for which the value of the class label is known
  - Apply the model to new unlabeled data
    - The inferred model is applied to predict the value of the class label of new unlabeled records/data points

### **Decision trees in MLlib**

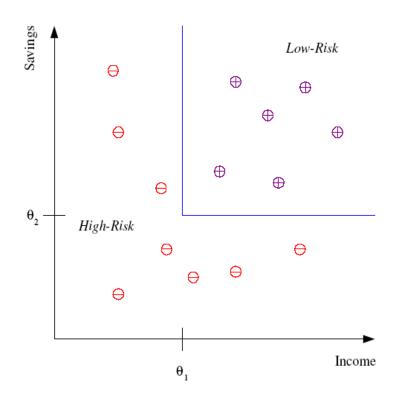
- Use the DecisionTreeClassifier estimator from pyspark.ml.classification on a DataFrame
- Explicitly specify input columns featureCol (vector) and labelCol (double)
- Output columns:
  - predictionCol with thePredicted label
  - RawPredictionCol (vector) with the counts of training instance labels at the tree node which makes the prediction
  - **probabilityCol** probability equal to rawPrediction normalized to a multinomial distribution

### **Decision trees in MLlib**

- (Some) parameters:
  - maxDepth: Maximum depth of a tree. Deeper trees are more expressive (potentially allowing higher accuracy), but also more costly to train and more likely to overfit
  - minInstancesPerNode: for a node to be split further, each of its children must receive at least this number of training instances
  - maxBins: Number of bins used when discretizing continuous features. Increasing maxBins allows to make fine-grained split decisions, but increases computation and communication
  - maxMemoryInMB: Amount of memory to be used for collecting statistics. Increasing maxMemoryInMB can lead to faster training (if memory available) by allowing fewer passes over the data. However, amount of communication on each iteration can be proportional to maxMemoryInMB
  - **impurity:** Impurity measure ("Gini","Entropy") used to choose between candidate splits

# Decision trees: example

- Credit scoring
- Differentiating between low-risk and high-risk customers from their income and savings

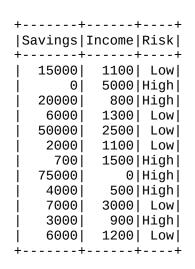


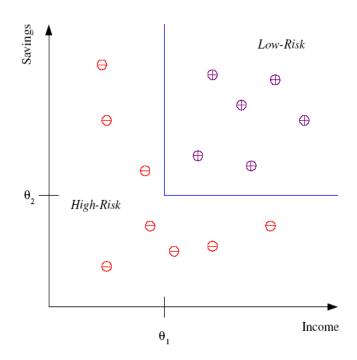
# Decision trees: example

- Preprocess the data
  - label
  - features

## Decision trees: example

#### Input DataFrame





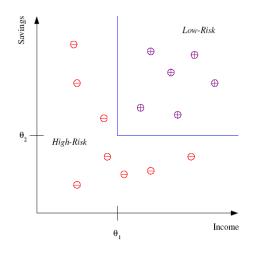
#### **Preprocess the input dataframe:**

outputCol="features")

processedDF=va.transform(indexedDF)

#### Input DataFrame

++	+
Savings In	come Risk
+	+
15000	1100  Low
0	5000 High
20000	800 High
6000	1300  Low
50000	2500  Low
2000	1100  Low
700	1500 High
75000	0 High
4000	500 High
7000	3000   Low
j 3000 j	900 High
j 6000 j	1200   Low
++	+



#### Preprocessed DataFrame

++	+	-+	+
Savings	Income Ris	k RiskIndex	features
15000    0    20000    6000    50000    2000    700	1000  Lo 5000 Hig 800 Hig 1300  Lo 2500  Lo 1100  Lo 1500 Hig		[15000.0,1000.0] [0.0,5000.0] [20000.0,800.0] [6000.0,1300.0] [50000.0,2500.0] [2000.0,1100.0] [700.0,1500.0] [75000.0,0.0]
4000    7000    3000    6000	500 Hig 3000  Lo 900 Hig 1200  Lo	w  1.0  h  0.0	[7000.0,3000.0]    [3000.0,900.0]

#### Train the decision tree:

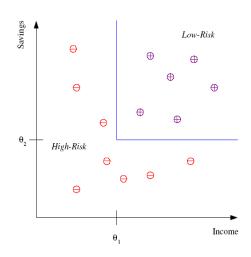
from pyspark.ml.classification import DecisionTreeClassifier

```
# Train a DecisionTree model
dt = DecisionTreeClassifier(labelCol="RiskIndex",
    featuresCol="features")
```

dtModel=dt.fit(processedDF)
finalDF=dtModel.transform(processedDF)

### Preprocessed DataFrame

```
Savings|Income|Risk|RiskIndex|
                                          features
  15000 l
           1000| Low|
                            1.0|[15000.0,1000.0]|
      0 I
           5000|High|
                                     [0.0,5000.0]|
                             0.01
            800|High|
                                  [20000.0,800.0]|
  20000
                            1.0| [6000.0,1300.0]|
   6000 l
           1300 | Low |
                             1.0|[50000.0,2500.0]|
  50000
           2500 | Low |
                            1.0| [2000.0,1100.0]|
           1100 | Low|
   2000
                                  [700.0,1500.0]|
    700
           1500|High|
                             0.01
              0|High|
                                    [75000.0,0.0]
  75000 l
                             0.01
            500|High|
                                  [4000.0,500.0]
   4000
                             0.01
           3000 | Low |
                                  [7000.0,3000.0]|
   7000
                             1.0
            900|High|
                                  [3000.0,900.0]
   3000
                             0.01
           1200 | Low |
                             1.0| [6000.0,1200.0]|
   6000 l
```

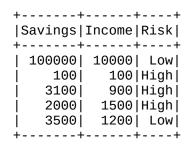


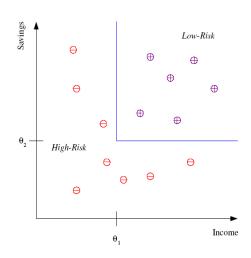
#### Output DataFrame

+	+	+	+	+		++
Savings	Income Risk	RiskIndex	features	rawPrediction	probability	prediction
+	+	+	}	+		++
15000	1000  Low	1.0	[15000.0,1000.0]	[[0.0,6.0,0.0]	[0.0,1.0,0.0]	1.0
0	5000 High	0.0	[0.0,5000.0]	[2.0,0.0,0.0]	[1.0,0.0,0.0]	0.0
20000	800 High	0.0	[20000.0,800.0]	[4.0,0.0,0.0]	[1.0,0.0,0.0]	0.0
6000	1300  Low	1.0	[6000.0,1300.0]	[0.0,6.0,0.0]	[0.0,1.0,0.0]	1.0
50000	2500  Low	1.0	[50000.0,2500.0]	[0.0,6.0,0.0]	[0.0,1.0,0.0]	1.0
2000	1100  Low	1.0	[2000.0,1100.0]	[0.0,6.0,0.0]	[0.0,1.0,0.0]	1.0
700	1500 High	0.0	[700.0,1500.0]	[2.0,0.0,0.0]	[1.0,0.0,0.0]	0.0
75000	0 High	0.0	[75000.0,0.0]	[4.0,0.0,0.0]	[1.0,0.0,0.0]	0.0
4000	500 High	0.0	[4000.0,500.0]	[4.0,0.0,0.0]	[1.0,0.0,0.0]	0.0
7000	3000  Low	1.0	[7000.0,3000.0]	[0.0,6.0,0.0]	[0.0,1.0,0.0]	1.0
3000	900 High	0.0				
6000	1200  Low	1.0	[6000.0,1200.0]	[0.0,6.0,0.0]	[0.0,1.0,0.0]	1.0
+	+	+	+	+		++

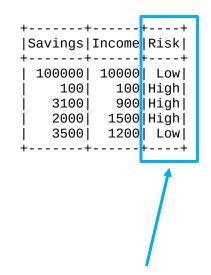
- Another file containing the test data has the same format of the training data file
  - The class label is not used for the prediction
  - The class label might be unknown
- We want to predict the class label value of each unlabeled data by applying the classification model that has been inferred on the training data

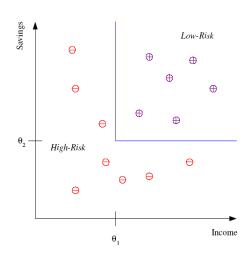
#### Test DataFrame





#### Test DataFrame





A value can be specified also for the label column even for unlabeled data. In any case it is not used for the prediction

#### Test the decision tree:

```
testData=spark.read.csv('credit_score_test.txt',header=True,inferSchema=True)
```

processedTestDF=va.transform(testData)

finalTestDF=dtModel.transform(processedTestDF)

#### Test the decision tree:

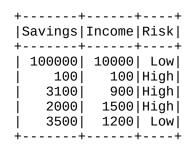
testData=spark.read.csv('credit\_score\_test.txt',header=True,inferSchema=True)

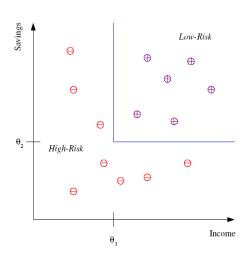
processedTestDF=va.transform(testData)

finalTestDF=dtModel.transform(processedTestDF)

The model is applied to new data/records and the class label is predicted for each new data/record.

#### Test DataFrame





#### Output Test DataFrame

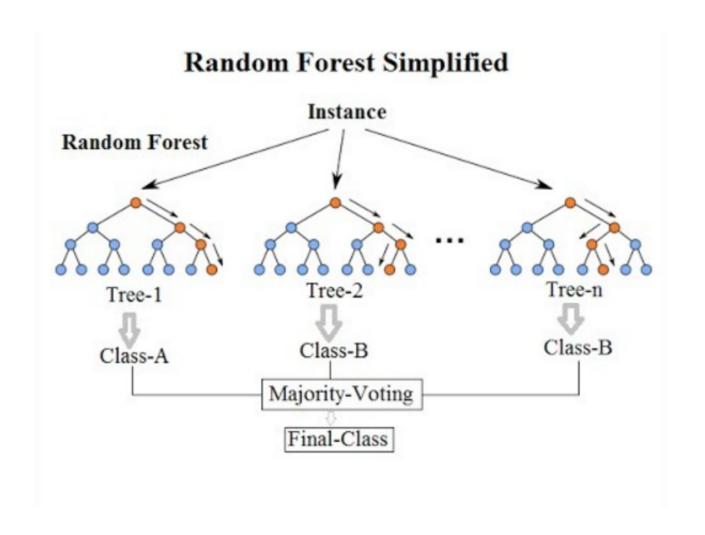
Savings Income Risk  features rawPrediction  probability prediction	_	++		++			+	+
100000  10000  Low [100000.0,10000.0] [0.0,6.0,0.0] [0.0,1.0,0.0]					features	rawPrediction	probability	prediction
3500  1200  Low  [3500.0,1200.0] [0.0,6.0,0.0] [0.0,1.0,0.0]  1.0	-	100000    100    3100    2000	10000 100 900 1500	Low   High   High   High	[100.0,100.0] [3100.0,900.0] [2000.0,1500.0]	[4.0,0.0,0.0] [4.0,0.0,0.0] [0.0,6.0,0.0]	[1.0,0.0,0.0]   [1.0,0.0,0.0]   [0.0,1.0,0.0]	0.0  0.0  1.0

## Random forests

Credits:

Tan, Steinbach, Kumar, Introduction to Data Mining, McGraw Hill 2006

- Random forest is an ensemble classifier that consists of many decision trees and outputs the class according to the results of the trees
- E.g., the mode of the output classes
- For each tree of the K trees of the forest, choose a subset of m features (M is the total number of features) and a subset of n training data (N is the total number of data)



- How to select number of trees K?
  - Build trees until the error no longer decreases
- How to select number of features m?
  - Recommend defaults, half of them, proportional to data,...

### Advantages

- It is one of the most accurate learning algorithms available
- It runs efficiently on large databases
- It can handle thousands of input variables without variable deletion
- It gives estimates of what variables are important in the classification

### Disadvantages

- Random forests have been observed to overfit for some datasets with noisy classification/regression tasks
- For categorical variables with different number of levels, random forests are biased in favor of those attributes with more levels

### Random forest in MLlib

- Use the RandomForestClassifier estimator from pyspark.ml.classification on a DataFrame
- Explicitly specify input columns featureCol (vector) and labelCol (double)
- Output columns:
  - predictionCol with the Predicted label
  - RawPredictionCol (vector) with the counts of training instance labels at the nodes of the trees which makes the prediction
  - probabilityCol probability equal to rawPrediction normalized to a multinomial distribution

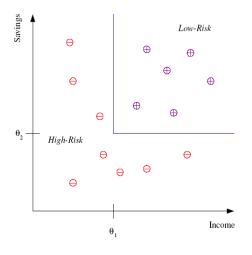
## Random forest in MLlib

- (Some) parameters:
  - Like in decision trees: maxDepth, minInstancesPerNode, maxBins, impurity
  - **numTrees:** Number of trees in the forest. Increasing the number of trees will decrease the variance in predictions, improving the model's test-time accuracy. Training time increases roughly linearly in the number of trees.
  - **subsamplingRate:** This parameter specifies the size of the dataset used for training each tree in the forest, as a fraction of the size of the original dataset. The default (1.0) is recommended, but decreasing this fraction can speed up training.
  - featureSubsetStrategy: Number of features to use as candidates for splitting at each tree node. The number is specified as a fraction or function of the total number of features. Decreasing this number will speed up training, but can sometimes impact performance if too low.

- Same example as for decision tree
- Same code for preprocessing the data
  - label
  - features

#### Preprocessed DataFrame

++		+
Savings	<pre>Income Risk Ri</pre>	skIndex  features
++	· <del>-</del> <del>-</del>	
15000	1000  Low	1.0 [15000.0,1000.0]
j 0j	5000 High	0.0  [0.0,5000.0]
20000	800 High	0.0  [20000.0,800.0]
6000	1300  Low	1.0  [6000.0,1300.0]
50000	2500   Low	1.0 [50000.0,2500.0]
2000	1100  Low	1.0  [2000.0,1100.0]
700	1500 High	0.0  [700.0,1500.0]
75000	0 High	0.0  [75000.0,0.0]
4000	500 High	0.0  [4000.0,500.0]
7000	3000  Low	1.0  [7000.0,3000.0]
3000	900 High	0.0  [3000.0,900.0]
6000	1200  Low	1.0  [6000.0,1200.0]
++		+



#### Train the random forest:

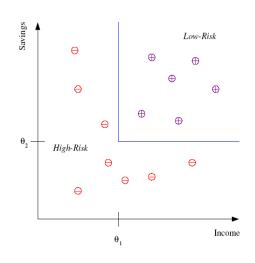
```
from pyspark.ml.classification import RandomForestClassifier
```

```
rf = RandomForestClassifier(labelCol="RiskIndex",
    featuresCol="features",numTrees=20)
```

```
rfModel=rf.fit(processedDF)
finalDF=rfModel.transform(processedDF)
```

#### Preprocessed DataFrame

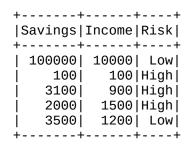
+	+		+	+
Savings	Income	Risk	RiskIndex	features
+		<del>-</del>	+	·+
15000		Low		[15000.0,1000.0]
0	5000	High	0.0	[0.0,5000.0]
20000	800	High	0.0	[20000.0,800.0]
6000	1300	Low	1.0	[6000.0,1300.0]
50000	2500	Low	1.0	[50000.0,2500.0]
2000	1100	Low	1.0	[2000.0,1100.0]
700	1500	High	0.0	[700.0,1500.0]
75000	0	High	0.0	[75000.0,0.0]
4000	500	High	0.0	[4000.0,500.0]
7000	3000	Low	1.0	[7000.0,3000.0]
3000	900	High	0.0	[3000.0,900.0]
6000	1200	Low	1.0	[6000.0,1200.0]
+	+	<b>⊦</b> +	+	

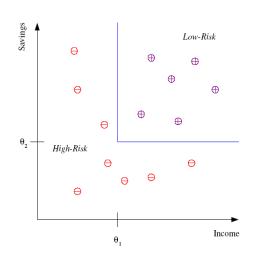


#### Output DataFrame

Savings Income Risk RiskIndex  features  rawPrediction  probability prediction	ion
· i · · · · · · · · · · · · · · · · · ·	
15000  1000  Low	1.0  0.0  0.0  1.0  1.0
2000  1100  Low  1.0  [2000.0,1100.0] [6.0,14.0,0.0]  [0.3,0.7,0.0]	1.0
700  1500 High  0.0  [700.0,1500.0] [12.0,8.0,0.0]  [0.6,0.4,0.0]	0.0
75000  0 High  0.0  [75000.0,0.0] [15.0,5.0,0.0] [0.75,0.25,0.0]	0.0
4000  500 High  0.0  [4000.0,500.0] [18.0,2.0,0.0]  [0.9,0.1,0.0]	0.0
7000  3000  Low  1.0  [7000.0,3000.0] [0.0,20.0,0.0]  [0.0,1.0,0.0]	1.0
3000  900 High  0.0  [3000.0,900.0] [14.0,6.0,0.0]  [0.7,0.3,0.0]	0.0
6000  1200  Low  1.0  [6000.0,1200.0] [0.0,20.0,0.0]  [0.0,1.0,0.0]	1.0

#### Test DataFrame





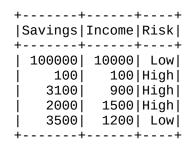
#### **Test the random forest:**

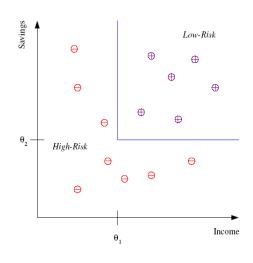
```
testData=spark.read.csv('credit_score_test.txt',header=True,inferSchema=True)
```

processedTestDF=va.transform(testData)

finalTestDF=rfModel.transform(processedTestDF)

#### Test DataFrame





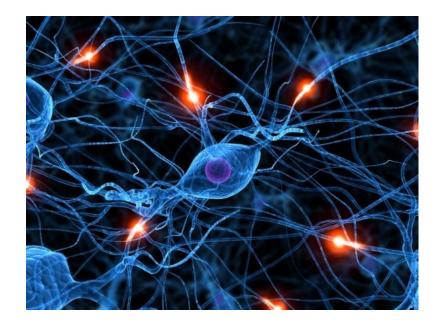
#### Output Test DataFrame

++		<b></b>	+	+
Savings Income Risk	features	rawPrediction	probability	prediction
++		F <del>-</del>	++	·+
100000  10000  Low	[100000.0,10000.0]	[3.0,17.0,0.0]	[0.15,0.85,0.0]	1.0
100  100 High		[20.0,0.0,0.0]	[1.0,0.0,0.0]	0.0
3100  900 High			[0.7,0.3,0.0]	0.0
2000  1500 High				
3500  1200  Low	[3500.0,1200.0]	[7.0,13.0,0.0]	[0.35,0.65,0.0]	1.0
++		H	+	+

#### Credits:

Han, Kamber,"Data mining; Concepts and Techniques", Morgan Kaufmann 2006

- Inspired to the structure of the human brain
  - Neurons as elaboration units
  - Synapses as connection network





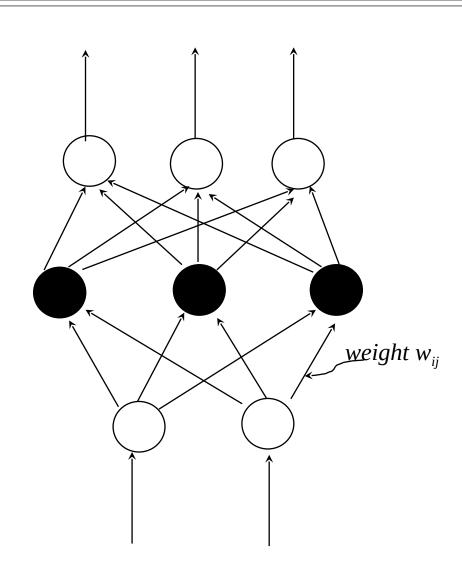
Output vector

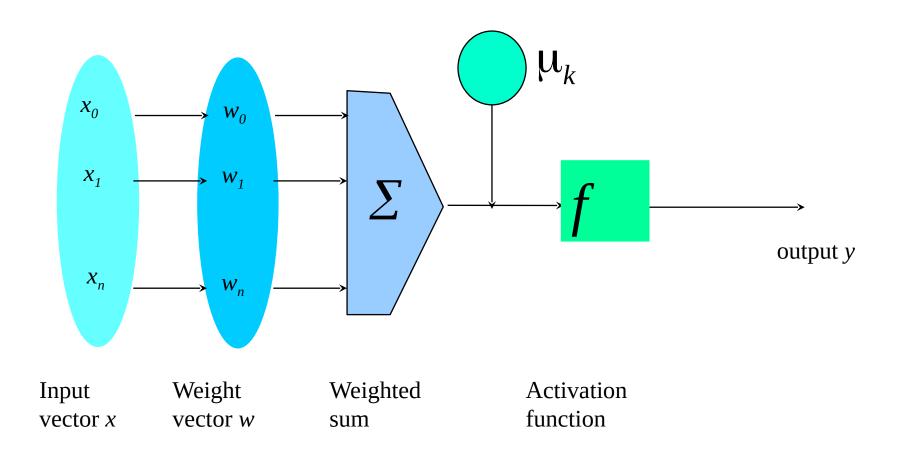
Output nodes

Hidden nodes

Input nodes

Input vector:  $x_i$ 

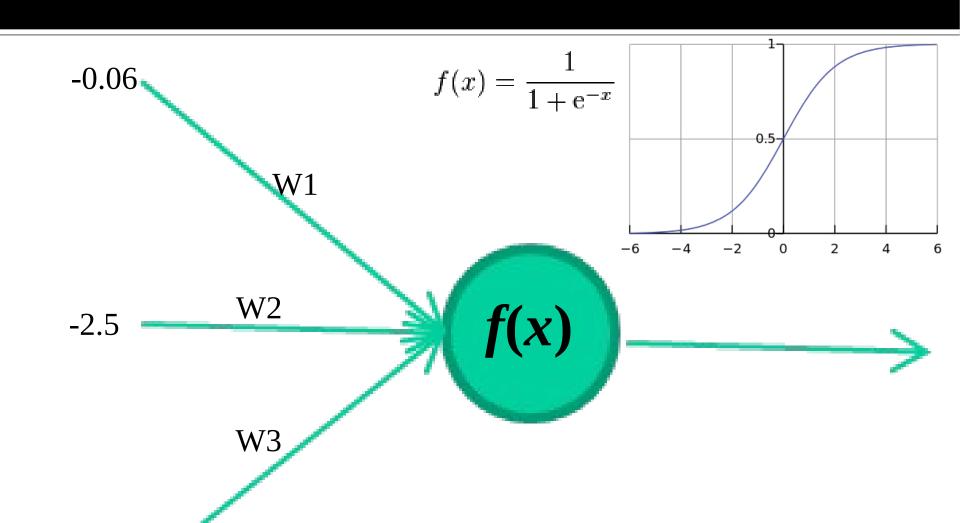


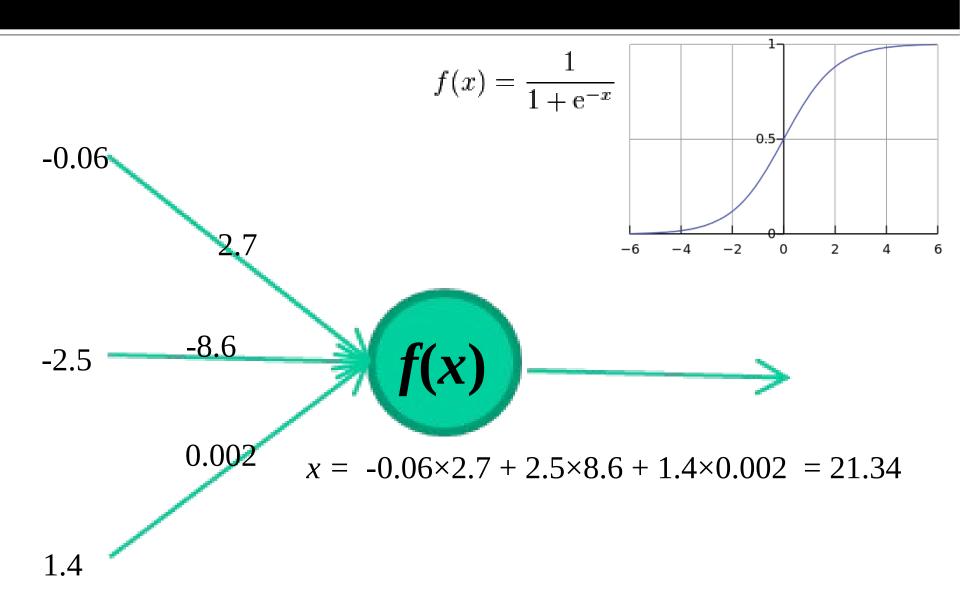


- For each node, definition of
  - set of weights
  - offset value
  - providing the highest accuracy on the training data
- Iterative approach on training data instances

### Base algorithm

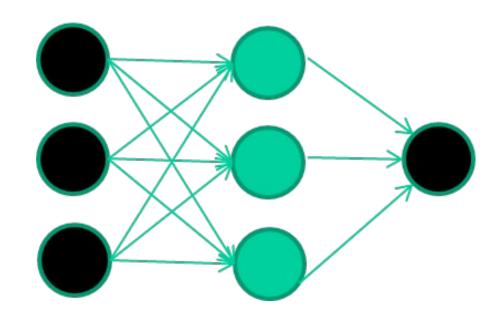
- Initially assign random values to weights and offsets
- Process instances in the training set one at a time
  - For each neuron, compute the result when applying weights, offset and activation function for the instance
  - Forward propagation until the output is computed
  - Compare the computed output with the expected output, and evaluate error
  - Backpropagation of the error, by updating weights and offset for each neuron
- The process ends when
  - % of accuracy above a given threshold
  - % of parameter variation (error) below a given threshold
  - The maximum number of epochs is reached





#### A dataset

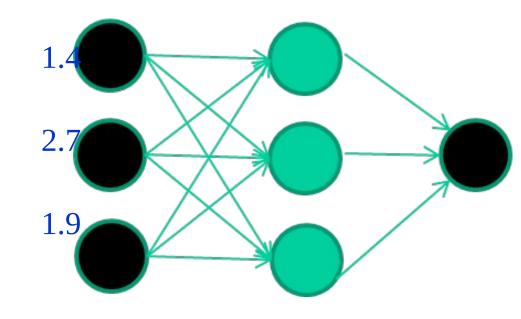
Fie	lds	class	
1.4	2.7	1.9	0
3.8	3.4	3.2	0
6.4	2.8	1.7	1
4.1	0.1	0.2	0
etc	• • •		



**Initialise with random weights** 

### Training data

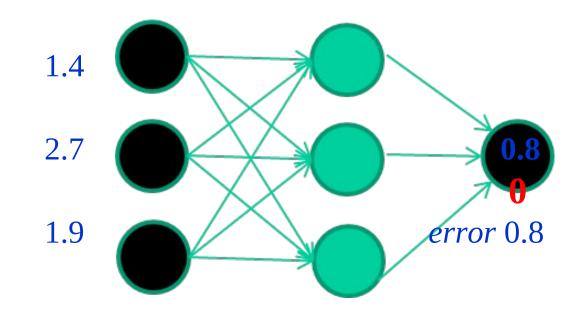
Fields		class
1.4 2.7	1.9	0
3.8 3.4	3.2	0
6.4 2.8	1.7	1
4.1 0.1	0.2	0
etc		



**Present a training pattern** 

<b>—</b> • •	7 ,
<b>Training</b>	data
11 ULLLING	uutu

Fields		class
1.4 2.7	1.9	0
3.8 3.4	3.2	0
6.4 2.8	1.7	1
4.1 0.1	0.2	0
etc		



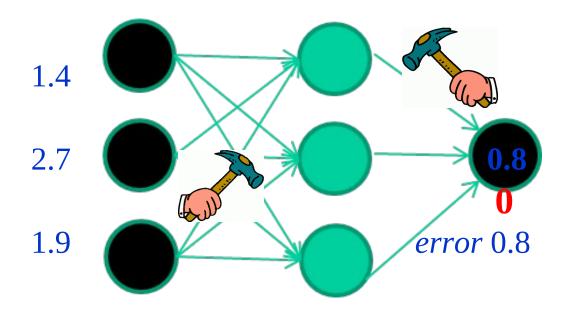
Feed it through to get output

**Compare with target output** 

Training data			
Fields			class
1.4	2.7	1.9	0
3.8	3.4	3.2	Û
6.4	2.8	1.7	1
41	0.1	0.2	0

etc ...

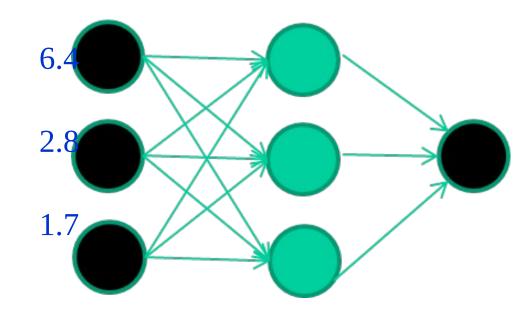
Adjust weights based on error: Backpropagation of error



#### **Present a training pattern**

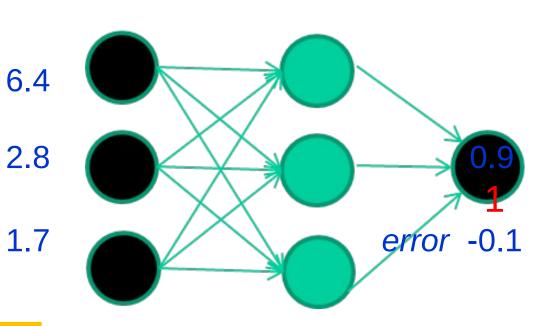
#### Training data

		•	
	Fields	class	
	1.4 2.7	1.9	0
	3.8 3.4	3.2	0
$\bigcap$	6.4 2.8	1.7	1
	4.1 0.1	0.2	0
	etc		



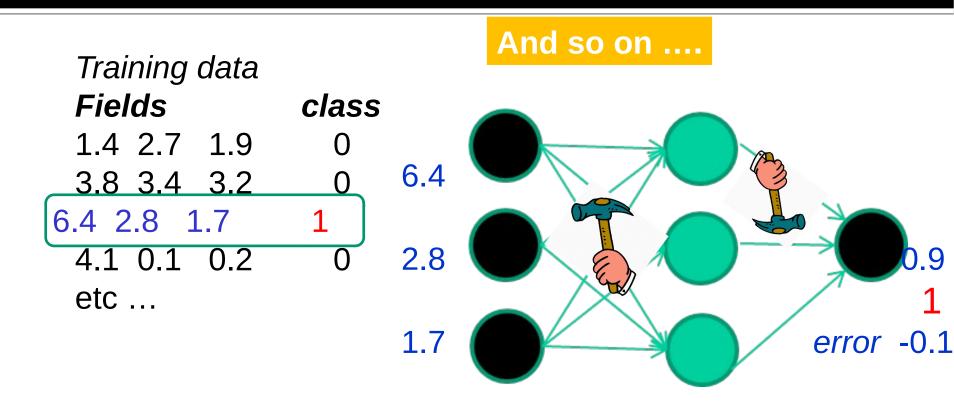
	• •	7 ,
IVO	unina	data
- I I ()	ining	
I I G	LILLILG	aaca

Fields		class		
1.4 2.7	1.9	0		
3.8 3.4	3.2	0		
6.4 2.8	1.7	1		
4.1 0.1	0.2	0		
etc				



Feed it through to get output

**Compare with target output** 

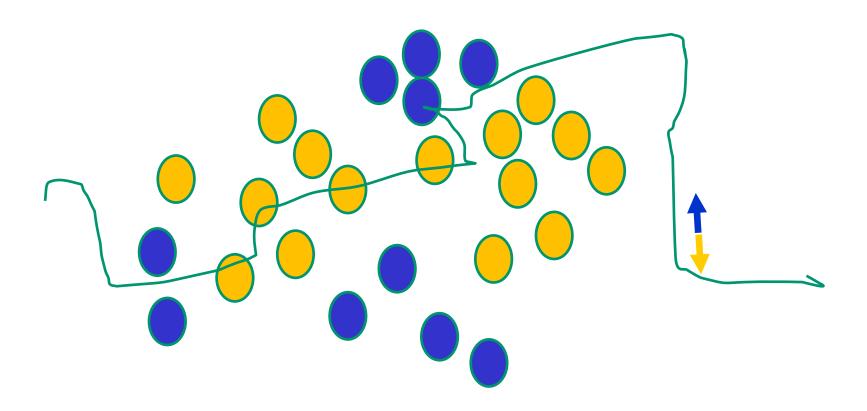


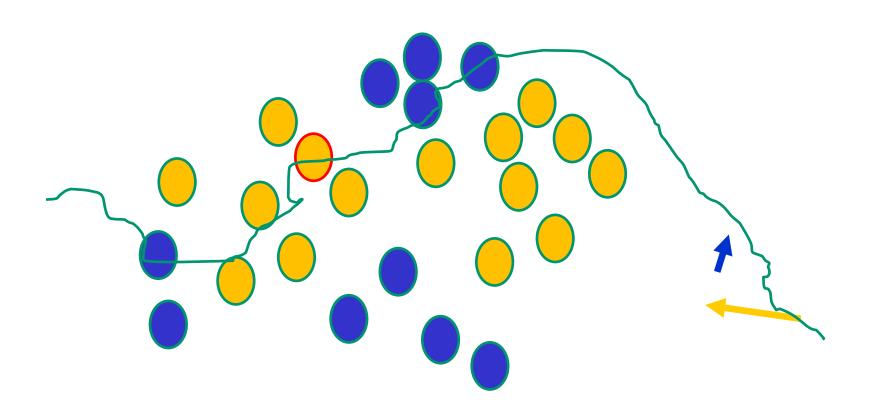
Repeat this thousands, maybe millions of times – each time taking a random training instance, and making slight weight adjustments

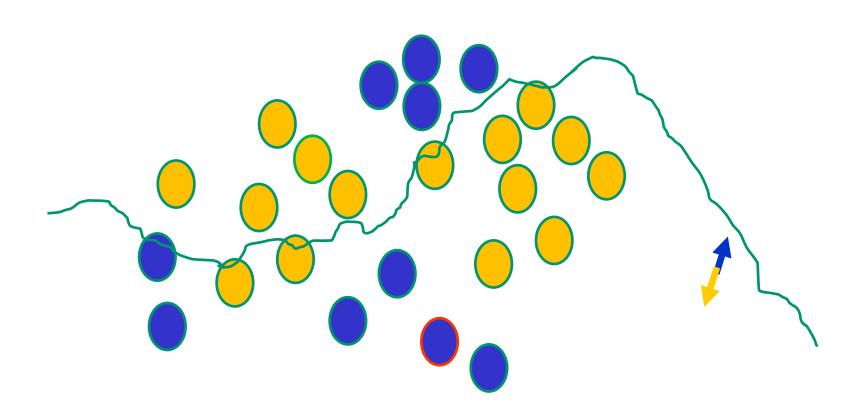
Algorithms for weight adjustment are designed to make changes that will reduce the error

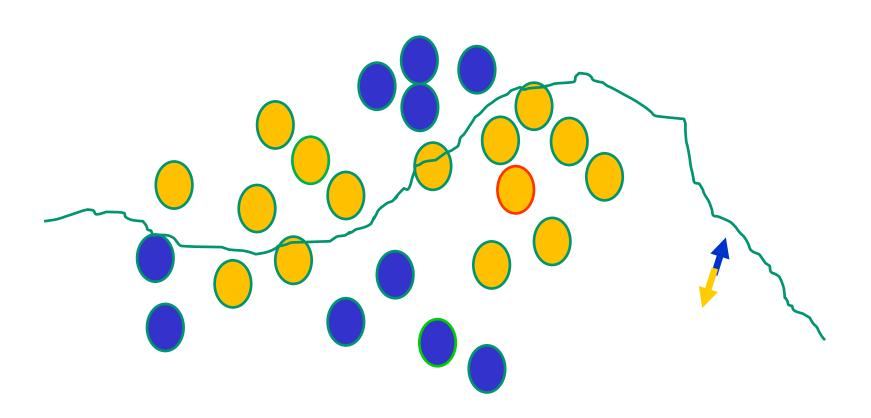
**Initial random weights** 

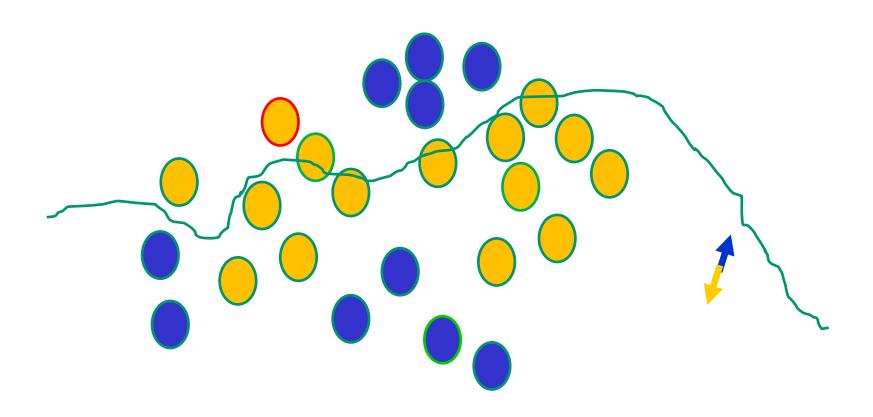
**Decision boundary** 



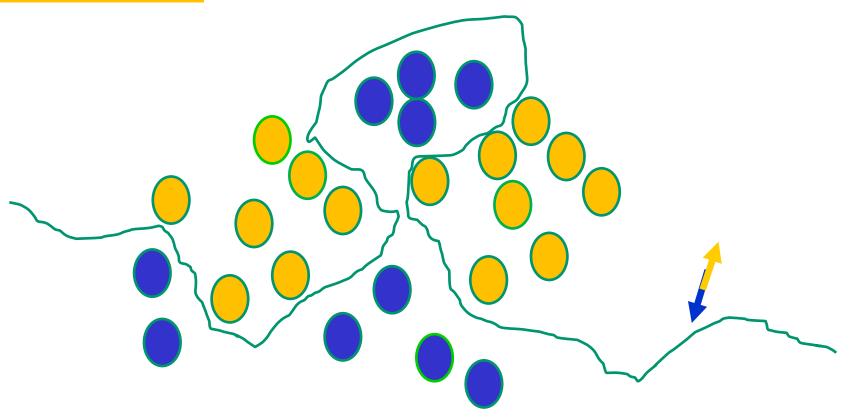




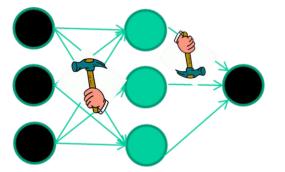




### Eventually ....



- Weight-learning algorithms for NNs are "dumb"
- They work by making thousands and thousands of tiny adjustments, each making the network do better at the most recent pattern, but perhaps a little worse on many others
- Eventually this tends to be good enough to learn effective classifiers for many real applications



### Strong points

- High accuracy
- Robust to noise and outliers
- Supports both discrete and continuous output
- Efficient during classification

### Weak points

- Long training time
  - weakly scalable in training data size
  - complex configuration
- Not interpretable model
  - application domain knowledge cannot be exploited in the model

## Neural networks in MLlib

- Use the MultilayerPerceptronClassifier estimator from pyspark.ml.classification on a DataFrame
- Explicitly specify input columns featureCol (vector) and labelCol (double)
- Output columns:
  - predictionCol with the Predicted label
  - RawPredictionCol (vector) with the counts of training instance labels at output which makes the prediction
  - probabilityCol probability equal to rawPrediction normalized to a multinomial distribution

## Neural networks in MLlib

- Multilayer perceptron classifier is a classifier based on the feedforward artificial neural network that employs backpropagation for learning the model.
- It consists of multiple layers of nodes. Each layer is fully connected to the next layer in the network.
- Nodes in the input layer represent the input data.
- The number of nodes N in the output layer corresponds to the number of classes.

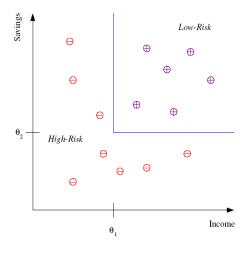
## Neural networks in MLlib

- (Some) parameters:
  - maxIter: Set the maximum number of iterations. Default is 100
  - layers: list of integers indicating layer sizes including input size and output size.
  - **blockSize:** Block size for stacking input data in matrices to speed up the computation. Data is stacked within partitions. If block size is more than remaining data in a partition then it is adjusted to the size of this data. Recommended size is between 10 and 1000. Default: 128
  - seed: Set the seed for weights initialization.

- Same example as for decision tree
- Same code for preprocessing the data
  - label
  - features

#### Preprocessed DataFrame

+	-+	+	<del></del>	++
Saving	s Income	Risk	RiskIndex	features
+	-+	+		+
1500	0  1000	Low	1.0	[15000.0,1000.0]
	0  5000	High	0.0	[0.0,5000.0]
2000	0   800	  High	0.0	[20000.0,800.0]
600	0  1300	Low	1.0	[6000.0,1300.0]
5000	0 2500	Low	1.0	[50000.0,2500.0]
200	0  1100	Low	1.0	[2000.0,1100.0]
70	0   1500	High	0.0	[700.0,1500.0]
7500	0 0	High	0.0	[75000.0,0.0]
400	0 j 500	  High	0.0	[4000.0,500.0]
700	0 3000	Low	1.0	[7000.0,3000.0]
300	oj 900	High	0.0	[3000.0,900.0]
j 600	0   1200	Low	1.0	[6000.0,1200.0]
+	-+	+	+ <del>-</del>	++

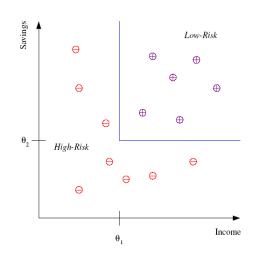


#### Train the neural network:

```
from pyspark.ml.classification import MultilayerPerceptronClassifier
# specify layers for the neural network:
# input layer of size 2 (features), one intermediate of size 4
# and output of size 3 (classes -> Low, High, Other)
layers = [2, 4, 3]
# create the trainer and set its parameters
nn = MultilayerPerceptronClassifier(labelCol="RiskIndex",
  featuresCol="features",maxIter=200, layers=layers, blockSize=128,
  seed=1234)
# train the model
nnModel = nn.fit(processedDF)
resultDF = nnModel.transform(processedDF)
```

#### Preprocessed DataFrame

++	+-	+
Savings	Income Risk R	iskIndex  features
++	+-	+
15000	1000  Low	1.0 [15000.0,1000.0]
0	5000 High	0.0  [0.0,5000.0]
20000	800 High	0.0  [20000.0,800.0]
6000	1300  Low	1.0  [6000.0,1300.0]
50000	2500  Low	1.0 [50000.0,2500.0]
2000	1100  Low	1.0  [2000.0,1100.0]
700	1500 High	0.0  [700.0,1500.0]
75000	0 High	0.0  [75000.0,0.0]
4000	500 High	$0.0 \mid [4000.0, 500.0] \mid$
7000	3000  Low	1.0  [7000.0,3000.0]
3000	900 High	0.0  [3000.0,900.0]
j 6000 j	1200  Low	1.0  [6000.0,1200.0]
++	+-	+



#### Output DataFrame

+		+	+		++		++
Savings	Income	Risk	RiskIndex	features	rawPrediction	probability	prediction
+		+	+	+			++
15000	1000	Low	1.0	[15000.0,1000.0]	[6.91508177454728	[0.44444434912192	1.0
0	5000	High	0.0	[0.0,5000.0]	[9.49675872014066	[0.99999753045838	0.0
20000	800	High	0.0	[20000.0,800.0]	[6.91508177454728]	0.44444434912192	1.0
j 6000 j	1300	Low	1.0	[6000.0,1300.0]	[6.91508177454728]	[0.44444434912192	j 1.0j
j 50000 j		Low		[50000.0,2500.0]	[6.91508177454728]	[0.44444434912192	
j 2000 j	1100	Low			[1.26783512041497]		j 1.0 j
j 700 j	1500	High	j 0.0	[700.0,1500.0]	[13.3948303637165]	[0.99999845564030	j 0.0 j
j 75000 j		High	•		[6.91508177454728]		j 1.0 j
j 4000 j	500	High	j 0.0		[6.91508177454728]		j 1.0 j
j 7000 j	3000	Low	1.0		[6.91508177454728]	-	j 1.0 j
j 3000 j	900	High	0.0		[6.91508177454728]		j 1.0 j
i 6000 i		Low	!		[6.91508177454728]		j 1.0 j
+		+	+		' - +	·	++

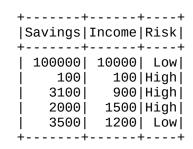
#### Test the neural network:

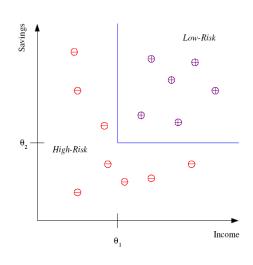
```
testData=spark.read.csv('credit_score_test.txt',header=True,inferSchema=True)
```

processedTestDF=va.transform(testData)

finalTestDF=nnModel.transform(processedTestDF)

#### Test DataFrame





#### Output Test DataFrame

_	++	+	+			<u> </u>	++
	Savings				rawPrediction	probability	prediction
-	100000   100    3100   2000   3500	10000  100  900  1500		[100000.0,10000.0]  [100.0,100.0]  [3100.0,900.0]  [2000.0,1500.0]	[1.26783512606007 [6.91508177454728 [1.26783512041497	[0.44444434912192  [3.17838483248764  [0.44444434912192  [3.17838479395997  [0.44444434912192	1.0   1.0   1.0
-	++	· <del> </del>	+	+		+	+

## Classification: Performance evaluation

## Performance evaluation

- In order to test the goodness of algorithms there are some evaluators
- The Evaluator can be a BinaryClassificationEvaluator for binary data, or, more generally, a MulticlassClassificationEvaluator for multiclass problems.
- Provided metrics are:
  - Accuracy
  - Precision
  - Recall
  - F-measure

## Performance evaluation

- Use the MulticlassClassificationEvaluator estimator from pyspark.ml.evaluator on a DataFrame
- The instantiated estimator has the method evaluate() that is applied to a dataframe
- It compares the prediction with the true label
- Output: the double value of the performance

## Performance evaluation

Parameters of MulticlassClassificationEvaluator:

- metricName='accuracy', 'f1', 'weightedPrecision', or 'weightedRecall'
- labelCol:input column with the true label/class
- predictionCol: input column with the predicted class/label

- Classification model built for decision tree example
- Here we want to see the performance for the training and for the test set

#### Output Trained DataFrame

```
features|rawPrediction| probability|prediction|
|Savings|Income|Risk|RiskIndex|
                             1.0|[15000.0,1000.0]|[0.0,6.0,0.0]|[0.0,1.0,0.0]|
  15000|
           1000 | Low|
                                                                                             1.0
           5000|High|
                                      [0.0,5000.0]|[2.0,0.0,0.0]|[1.0,0.0,0.0]|
                                                                                             0.01
       0|
                             0.0|
                             0.0|[20000.0,800.0]|[4.0,0.0,0.0]|[1.0,0.0,0.0]|
  200001
           800|High|
                                                                                             0.01
                             1.0 \mid [6000.0, 1300.0] \mid [0.0, 6.0, 0.0] \mid [0.0, 1.0, 0.0] \mid
           1300 | Low |
                                                                                             1.0
   6000 l
                             1.0| [50000.0, 2500.0] | [0.0, 6.0, 0.0] | [0.0, 1.0, 0.0] |
  500001
           2500 | Low |
                                                                                             1.0
           1100| Low|
                             1.0 \mid [2000.0, 1100.0] \mid [0.0, 6.0, 0.0] \mid [0.0, 1.0, 0.0] \mid
   20001
                                                                                             1.0
           1500|High|
                             0.0| [700.0, 1500.0]|[2.0, 0.0, 0.0]|[1.0, 0.0, 0.0]|
    700
                                                                                             0.01
              0|High|
                             0.0| [75000.0, 0.0]|[4.0, 0.0, 0.0]|[1.0, 0.0, 0.0]|
  750001
                                                                                             0.01
                             0.0| [4000.0,500.0] [4.0,0.0,0.0] [1.0,0.0,0.0]
   40001
            500 | High |
                                                                                             0.01
           3000 | Low |
                             1.0 \mid [7000.0, 3000.0] \mid [0.0, 6.0, 0.0] \mid [0.0, 1.0, 0.0] \mid
   70001
                                                                                             1.0
            900|High|
                             0.0| [3000.0,900.0]|[4.0,0.0,0.0]|[1.0,0.0,0.0]|
   30001
                                                                                             0.0
                             1.0|[6000.0,1200.0]|[0.0,6.0,0.0]|[0.0,1.0,0.0]|
   60001
           1200 | Low |
                                                                                             1.0
```

#### Output Test DataFrame

Savings Income Risk RiskI	ndex  features	rawPrediction	probability	prediction
100000  10000  Low    100  100 High    3100  900 High    2000  1500 High    3500  1200  Low	1.0 [100000.0,10000.0]  0.0  [100.0,100.0]  0.0  [3100.0,900.0]  0.0  [2000.0,1500.0]  1.0  [3500.0,1200.0]	[4.0,0.0,0.0] [4.0,0.0,0.0] [0.0,6.0,0.0]	[1.0,0.0,0.0]  [1.0,0.0,0.0]  [0.0,1.0,0.0]	0.0  0.0  1.0

#### **Performance on training data:**

```
from pyspark.ml.evaluation import MulticlassClassificationEvaluator

myEvaluator1 =
    MulticlassClassificationEvaluator(labelCol="RiskIndex",predictionCol="prediction",
    metricName='accuracy')

myEvaluator2 =
    MulticlassClassificationEvaluator(labelCol="RiskIndex",predictionCol="prediction",
    metricName='weightedPrecision')

print("Accuracy on training is ", myEvaluator1.evaluate(finalDF))
print("Weighted precision on training is ", myEvaluator2.evaluate(finalDF))
```

#### Output

```
Accuracy on training is 1.0 Weighted precision on training is 1.0
```

#### Performance on test data:

```
from pyspark.ml.evaluation import MulticlassClassificationEvaluator

myEvaluator1 =
    MulticlassClassificationEvaluator(labelCol="RiskIndex",predictionCol="prediction",
    metricName='accuracy')

myEvaluator2 =
    MulticlassClassificationEvaluator(labelCol="RiskIndex",predictionCol="prediction",
    metricName='weightedPrecision')

print("Accuracy on test is ", myEvaluator1.evaluate(finalTestDF))
print("Weighted precision on test is ", myEvaluator2.evaluate(finalTestDF))
```

#### Output

## Performance evaluation: RDD APIs

- RDD APIs for performance evaluation
- Tool that allows to evaluate multiple classification metrics at once
- Now (November 2020) you still need to create an RDD from a DataFrame to use this tool
- Likely soon there will be an API for directly operating over DataFrames

## Performance evaluation: RDD APIs

- Map DataFrame to an RDD with tuple of label and prediction
- Apply MulticlassMetric (or MultilabelMetric or BinaryMetric) of pyspark.mllib.evaluation
- Access the desired computed metric
  - accuracy(label)
  - recall(label)
  - precision(label)
  - f1measure(label)

•

## Performance evaluation with RDD APIs: example

#### **Output Test DataFrame**

++	++	++	+
Savings Income Ri	.sk RiskIndex	features rawPrediction  probability p	rediction
+	++	++-	+
100000  10000  L	.ow  1.0	[100000.0,10000.0] [0.0,6.0,0.0] [0.0,1.0,0.0]	1.0
100  100 Hi			0.0
3100  900 Hi	.gh  0.0		0.0
2000  1500 Hi	.ghi 0.0i		1.0
i 3500i 1200i L	• !		1.0
++		· · · · · · · · · · · · · · · · · · ·	· +

## Performance evaluation with RDD APIs: example

#### Performance on test data:

```
from pyspark.mllib.evaluation import MulticlassMetrics
outRDD=finalTestDF.select("prediction","RiskIndex").rdd.map(lambda x: (float(x[0]),float(x[1])))
metrics=MulticlassMetrics(outRDD)
# Overall statistics
precision = metrics.precision()
recall = metrics.recall()
f1Score = metrics.fMeasure()
print("Summary Stats")
print("Precision = %s" % precision)
print("Recall = %s" % recall)
print("F1 Score = %s" % f1Score)
# Statistics by class
labels = outRDD.map(lambda lp: lp[1]).distinct().collect()
for label in sorted(labels):
  print("Class %s precision = %s" % (label, metrics.precision(label)))
  print("Class %s recall = %s" % (label, metrics.recall(label)))
  print("Class %s F1 Measure = %s" % (label, metrics.fMeasure(label, beta=1.0)))
# Weighted stats
print("Weighted recall = %s" % metrics.weightedRecall)
print("Weighted precision = %s" % metrics.weightedPrecision)
print("Weighted F(1) Score = %s" % metrics.weightedFMeasure())
print("Weighted F(0.5) Score = %s" % metrics.weightedFMeasure(beta=0.5))
print("Weighted false positive rate = %s" % metrics.weightedFalsePositiveRate)
```

## Performance evaluation with RDD APIs: example

#### Output Test DataFrame

#### Computed metrics

# Classification: Parameter Tuning

## Classification: Parameter Tuning

- The setting of the parameters of an algorithm is always a difficult task
- A "brute force" approach can be used to find the setting optimizing a quality index
  - The training data ("TrainValidation") is split again into two subsets
    - The first set is used to build a model (training data)
    - The second one is used to evaluate the quality of the model (validation data)
  - The setting that maximizes a quality index (e.g., the prediction accuracy) is used to build the final model on the whole training dataset

## Classification: Parameter Tuning

- Spark supports a brute-force grid-based approach to evaluate a set of possible parameter settings on a pipeline
- Input:
  - An MLlib pipeline or estimator
  - A set of values to be evaluated for each input parameter of the pipeline
    - All the possible combinations of the specified parameter values are considered and the related models are automatically generated and evaluated by Spark
  - A quality evaluation metric to evaluate the result of the input pipeline
- Output
  - The model associated with the best parameter setting, in term of quality evaluation metric

#### **Classification: Parameter Tuning**

- Tuning may be done for individual Estimators, or for entire Pipelines which include multiple algorithms, featurization, and other steps.
- Users can tune an entire Pipeline at once, rather than tuning each element in the Pipeline separately.

#### **ParamGridBuilder**

- To help construct the parameter grid, users can use the ParamGridBuilder utility of pyspark.ml.tuning
- By default, sets of parameters from the parameter grid are evaluated in serial
- Parameter evaluation can be done in parallel by setting parallelism with a value of 2 or more before running model selection with CrossValidator or TrainValidationSplit.
- The value of parallelism should be chosen carefully to maximize parallelism without exceeding cluster resources, and larger values may not always lead to improved performance.

#### TrainValidationSplit and CrossValidator

- In pyspark.ml the parameter tuning can be done easily. There are already two tools implemented:
  - TrainValidationSplit
  - CrossValidator
- These model selection tools work as follows:
  - They split the input data into separate training and validation datasets.
  - For each (training, validation) pair, they iterate through the set of ParamMaps:
    - For each ParamMap, they fit the Estimator using those parameters, get the fitted Model, and evaluate the Model performance using the Evaluator.
  - They select the Model produced by the best-performing set of parameters.

#### Train-Validation split

- TrainValidationSplit of pyspark.ml.tuning evaluates each combination of parameters once
- It creates a single (training, validation) dataset pair using the trainRatio parameter.
- TrainValidationSplit finally fits the Estimator using the best ParamMap and the entire dataset.

#### **Cross validation**

- One single split of the training set usually is biased
- CrossValidator of pyspark.ml.tuning evaluates each combination of parameters multiple times
- The cross-validation approach:
  - It creates k splits and k models (by defining the parameter numFold)
  - The parameter setting that achieves, on the average, the best result on the k models is selected as final setting of the algorithm parameters

#### Cross validation

- Best model is saved into cvModel.bestModel
- Perfomance metrics are saved into cvModel.avgMetrics
- Best parameter setting can be obtained thanks to

cvModel.getEstimatorParamMaps()
[ numpy.argmax(cvModel.avgMetrics) ]

- The following example shows how a gridbased approach can be used to tune the decision tree of the previous example
  - We used the CrossValidator component
- The following parameters of the decision tree algorithm are considered
  - Maximum depth
    - **1**, 2, 10
  - Impurity
    - "Gini", "Entropy"
  - 6 parameter configurations are evaluated (3 x 2)

```
from pyspark.ml.feature import StringIndexer
from pyspark.ml.feature import VectorAssembler
from pyspark.ml.classification import DecisionTreeClassifier
from pyspark.ml.tuning import ParamGridBuilder
from pyspark.ml.tuning import CrossValidator
from pyspark.ml.evaluation import MulticlassClassificationEvaluator
data=spark.read.csv('credit score.txt',header=True,inferSchema=True)
indexer = StringIndexer(inputCol="Risk", outputCol="RiskIndex",
  handleInvalid="keep")
indexerModel = indexer.fit(data)
indexedDF=indexerModel.transform(data)
va=VectorAssembler(inputCols=["Savings","Income"], outputCol="features")
assembledDF=va.transform(indexedDF)
# Train a DecisionTree model.
dt = DecisionTreeClassifier(labelCol="RiskIndex", featuresCol="features")
```

```
paramGrid = ParamGridBuilder()\
  .addGrid(dt.maxDepth, [1,2,10]) \
  .addGrid(dt.impurity, ["Gini","Entropy"])\
  .build()
myEvaluator =
  MulticlassClassificationEvaluator(labelCol="RiskIndex",predictionC
  ol="prediction",metricName="accuracy")
cv=CrossValidator(estimator=dt,evaluator=myEvaluator,estimatorPa
  ramMaps=paramGrid, numFolds=3)
cvModel=cv.fit(assembledDF)
finalDF=cvModel.transform(assembledDF)
```

```
paramGrid = ParamGridBuilder()\
    .addGrid(dt.maxDepth, [1,2,10]) \
    .addGrid(dt.impurity, ["Gini","Entropy"])\
    .build()

mvFvaluator =
```

There is one call to the addGrid method for each parameter that we want to set.

Each call to the addGrid method is characterized by

- The parameter we want to consider
- The list of values to test/to consider

```
cvModel=cv.fit(assembledDF)
finalDF=cvModel.transform(assembledDF)
```

rPa

```
Here, we set
```

- The estimator/pipeline to be evaluated
- The evaluator (i.e., the object that is used to compute the quality measure that is used to evaluate the quality of the model)
- The set of parameter values to be considered
- The number of folds to consider (i.e., the number or repetitions)

MulticlassClassificationEvaluator(|abelCol="RiskIndex",predictionCol="prediction", metricName="accuracy")

cv=CrossValidator(estimator=dt,evaluator=myEvaluator,estimatorPa ramMaps=paramGrid, numFolds=3)

cvModel=cv.fit(assembledDF)
finalDF=cvModel.transform(assembledDF)

```
paramGrid = ParamGridBuilder()\
  .addGrid(dt.maxDepth, [1,2,10]) \
  .addGrid(dt.impurity, ["Gini","Entropy"])\
  .build()
myEvaluator =
  MulticlassClassificationEvaluator(labelCol="RiskIndex",predictionC
  ol="prediction")
cv=CrossValidator(estimator=dt,evaluator=myEvaluator,estimatorPa
  ramMaps=paramGrid, numFolds=3)
cvModel=cv.fit(assembledDF)
```

The returned model is the one associated with the best parameter setting, based on the result of the cross-validation test

finalDF=cvModel.transform(assembledDF)

import numpy

cvModel.getEstimatorParamMaps()
 [numpy.argmax(cvModel.avgMetrics)]

import numpy

cvModel.getEstimatorParamMaps()
 [numpy.argmax(cvModel.avgMetrics)]

The best parameters can be analyzed

import numpy

```
cvModel.getEstimatorParamMaps()
  [numpy.argmax(cvModel.avgMetrics)]
```

#### **Best Parameters:**

```
{Param(parent='undefined', name='maxDepth', doc='Maximum depth of the tree. (>= 0) E.g., depth 0 means 1 leaf node; depth 1 means 1 internal node + 2 leaf nodes.'): 1, Param(parent='undefined', name='impurity', doc='Criterion used for information gain calculation (case-insensitive). Supported options: entropy, gini'): 'Gini'}
```