

Train an Un-Supervised Random cut forest model using the data stored in feature store

Setting up Sagemaker and feature store session

```
In [1]: # Importing all the required libraries
import boto3
import sagemaker
from sagemaker.session import Session

# Fetching the session region
session = boto3.Session().region_name

# creating a boto session
boto_session = boto3.Session(region_name=region)

# creating sagemaker and feature store sessions
sagemaker_client = boto_session.client(service_name='sagemaker', region_name=region)
featurestore_runtime = boto_session.client(service_name='sagemaker-featurestore-runtime', region_name=region)

feature_store_session = Session(
    boto_session=boto_session,
    sagemaker_client=sagemaker_client,
    sagemaker_featurestore_runtime_client=featurestore_runtime
)
```

getting the feature group

```
In [2]: %store -r

In [3]: from sagemaker.feature_store.feature_group import FeatureGroup

# Fetching data from feature group
fd_feature_group_name = 'transactionfeaturegroup'
fd_feature_group = FeatureGroup(name=fd_feature_group_name, sagemaker_session=feature_store_session)
```

setting up the Training Dataset

```
In [4]: # using the default bucket
default_s3_bucket_name = feature_store_session.default_bucket()
prefix = 'sagemaker-featurestore'
print(default_s3_bucket_name)

sagemaker-ap-south-1-080451317723

In [5]: # running athena query to get all the data from the feature group tables
transaction_query = fd_feature_group.athena_query()

transaction_table = transaction_query.table_name

print(transaction_table)

query_string = 'SELECT * FROM "+transaction_table+"'
print('Running ' + query_string)

# running the query and storing the results into data set variable as pandas dataframe
transaction_query.run(query_string=query_string, output_location='s3://'+default_s3_bucket_name+'/'+prefix+'/query_r
esults/')
dataset = transaction_query.wait()
dataset = transaction_query.as_dataframe()

dataset

transactionfeaturegroup-1639487824
Running SELECT * FROM "transactionfeaturegroup-1639487824"
```

```
Out[5]:
```

	time	v1	v2	v3	v4	v5	v6	v7	v8	v9	v10	v11	v12	v13	v14	v15	v16	v17	v18	v19	v20	v21	v22	v23	v24	v25	v26	v27	v28	amount
0	151287.0	0.008863	0.726612	-0.366984	-0.731235	1.604282	0.720851	0.896757	0.155347	0.183897	...	0.183513	0.105904	-0.150822	9.27															
1	40667.0	1.355078	0.724511	1.368546	-0.626317	-1.727245	-0.514134	-1.291331	0.010314	-0.250836	...	-0.044516	0.061437	0.034151	9.99															
2	124341.0	0.094587	1.026924	-0.211915	-0.437726	0.767183	-1.021523	0.973648	-0.126873	-0.117500	...	0.089517	0.226348	0.008952	4.49															
3	72605.0	1.100382	1.182073	-1.692083	-1.465153	0.525804	-1.656763	1.336612	-0.620655	-0.168914	...	0.488520	-0.094244	-0.001895	128.81															
4	72347.0	-1.17816	1.316669	1.057519	1.570301	0.717973	-1.039204	0.806413	0.251177	-1.823729	...	-0.008782	-0.206820	-1.62201	6.05															
...	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...
9995	125409.0	2.010149	0.090309	-1.612224	0.337610	0.405446	-0.576773	0.062787	-0.067284	0.241324	...	0.148692	-0.064047	-0.039637	1.98															
9996	51555.0	-1.766858	2.220376	-0.354501	-0.114401	-0.535890	-0.685306	-0.326123	1.226095	-0.590223	...	-0.137403	0.09770	0.008434	11.99															
9997	74192.0	-0.565672	1.352774	0.937847	0.861238	0.063604	-0.343165	0.398966	0.365444	-0.916404	...	-0.304634	0.070969	0.099293	1.50															
9998	21840.0	-1.399317	0.649990	1.450089	-1.704585	-2.465869	1.599768	1.568052	-0.189034	0.930055	...	-0.054341	0.391464	-0.013456	544.01															
9999	167032.0	-0.661520	-0.722317	1.439445	-2.110330	-0.286968	-0.951161	-0.305190	0.064561	-0.504968	...	-0.172078	0.098682	0.157863	50.00															

100000 rows x 26 columns

```
In [6]: # selecting the useful columns for our dataset
dataset = dataset[['time', 'v1', 'v2', 'v3', 'v4', 'v5', 'v6', 'v7', 'v8', 'v9', 'v10',
                  'v11', 'v12', 'v13', 'v14', 'v15', 'v16', 'v17', 'v18', 'v19', 'v20',
                  'v21', 'v22', 'v23', 'v24', 'v25', 'v26', 'v27', 'v28', 'amount',
                  'class']]

In [7]: # dropping all the NANS
dataset = dataset.dropna()

In [8]: # finding out the total number of cases by classes
nonfrauds, frauds = dataset.groupby('class').size()
print('Number of frauds: ', frauds)
print('Number of non-frauds: ', nonfrauds)
print('Percentage of fraudulent data:', 100.*frauds/(frauds + nonfrauds))

Number of frauds: 172
Number of non-frauds: 99828
Percentage of fraudulent data: 0.172

In [9]: #segregating the feature and label columns
feature_columns = dataset.columns[:-1]
label_column = dataset.columns[-1]

# storing the columns separately
features = dataset[feature_columns].values.astype('float32')
labels = (dataset[label_column].values).astype('float32')
```

```
In [10]: from sklearn.model_selection import train_test_split
# dividing the data into test and train splits
X_train, X_test, y_train, y_test = train_test_split(
    X_train, y_train,
    features, labels, test_size=0.1, random_state=42)
```

Training the data

```
In [11]: import os
import sagemaker
# creating the sagemaker sessions
session = sagemaker.Session()
bucket = default_s3_bucket_name
prefix = 'rcf-fraud-classifier'

In [12]: # fetching the IAM role
sagemaker_iam_role = sagemaker.get_execution_role()

In [13]: from sagemaker import RandomCutForest

# initialising the parameters for the training job
rcf = RandomCutForest(role=sagemaker_iam_role,
                      instance_count=1,
                      instance_type='ml.m5.xlarge',
                      data_location='s3://{}/{}'.format(bucket, prefix),
                      output_path='s3://{}/{}'.format(bucket, prefix),
                      base_job_name='{}-rcf'.format("fraud-detection"),
                      num_samples_per_tree=512,
                      num_trees=50)

In [14]: # Fitting out data to the model
rcf.fit(rcf.record_set(X_train))

Defaulting to the only supported framework/algorithm version: 1. Ignoring framework/algorithm version: 1.

2021-12-14 17:01:52 Starting - Starting the training job...
2021-12-14 17:01:54 Starting - Launching requested ML InstancesProfilerReport-1639503132: InProgress
...
2021-12-14 17:02:43 Starting - Preparing the instances for training.....
2021-12-14 17:03:47 Downloading - Downloading input data
2021-12-14 17:03:47 Training - Downloading the training image...
2021-12-14 17:04:22 Training - Training image download completed. Training in progress..docker entrypoint called with
argument(s): train
Running default environment configuration script
[12/14/2021 17:04:24 INFO 139672757847872] Reading default configuration from /opt/amazon/lib/python3.7/site-package
s/algorithm/resources/default.conf.json: {'num_samples_per_tree': 256, 'num_trees': 100, 'force_dense': 'true', 'eval
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9}
[12/14/2021 17:04:24 INFO 139672757847872] Merging with provided configuration from /opt/ml/input/config/hyperparamet
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