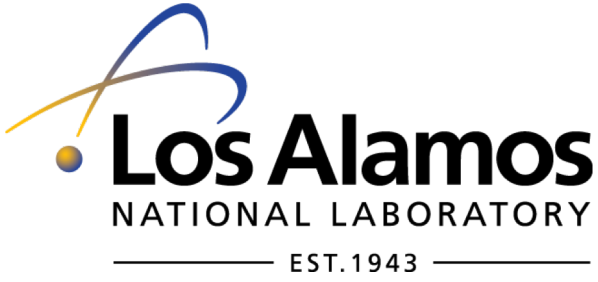

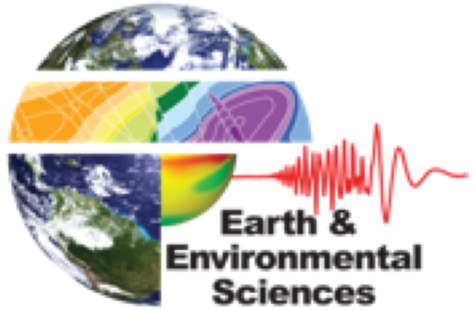

Feature Engineering & Feature Selection

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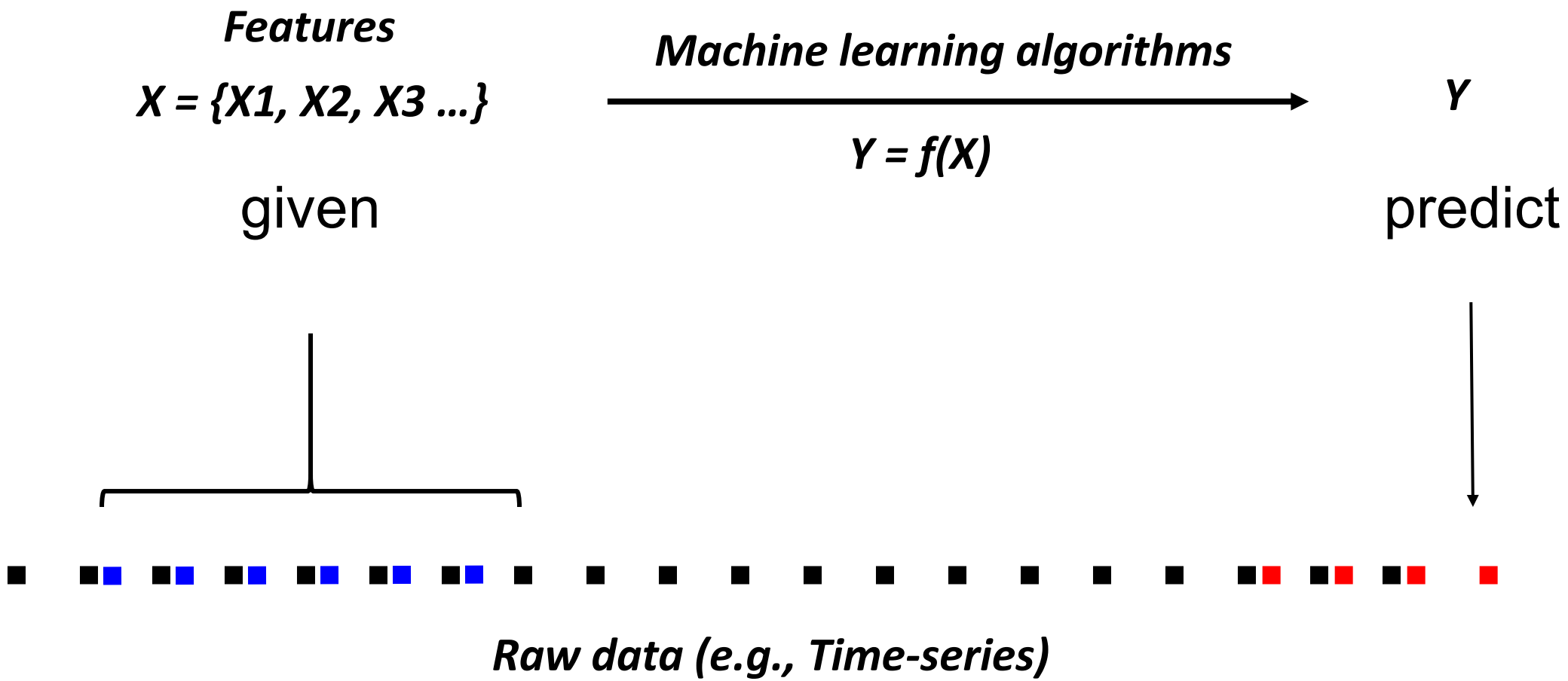
Outline

- Feature engineering
- Feature extraction
- Feature selection
  - Feature significance testing
  - Multiple test procedure
- Data formats
- Parallelization
- Basics of time-series forecasting

Basics of feature engineering

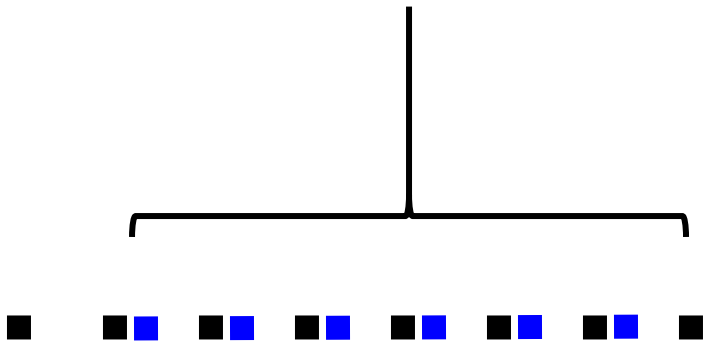
- Feature engineering is the process of transforming **raw data** into **features** that make machine learning algorithms work.
- The goal is to better represent **the underlying problem** to **the predictive models.**
- **Intelligent** feature engineering results in improved **model accuracy** on **unseen data.**
- Most of the time is spent on engineering or creating features.
  - Deciding what features to create.
  - Checking how the created features work with your ML-model
  - Based on model performance, improving features (if needed)

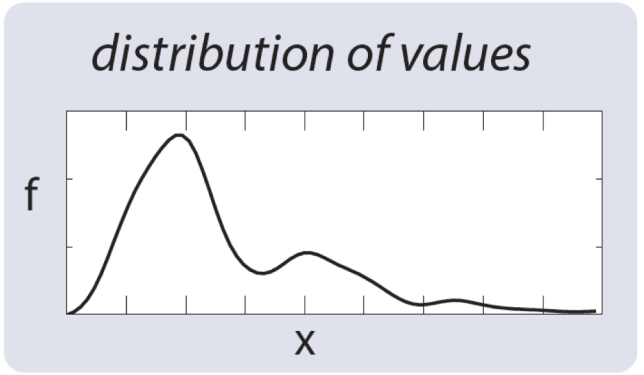
Predict future value given current values

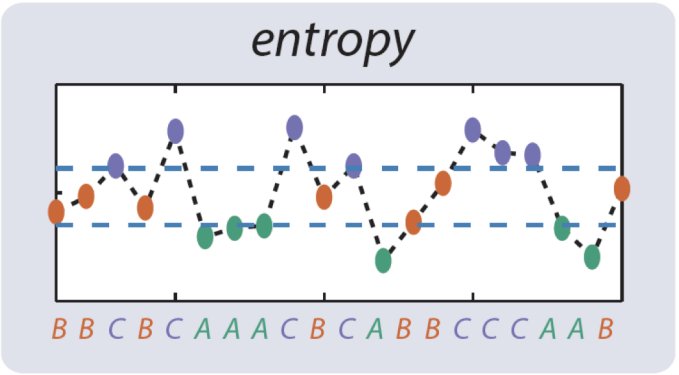


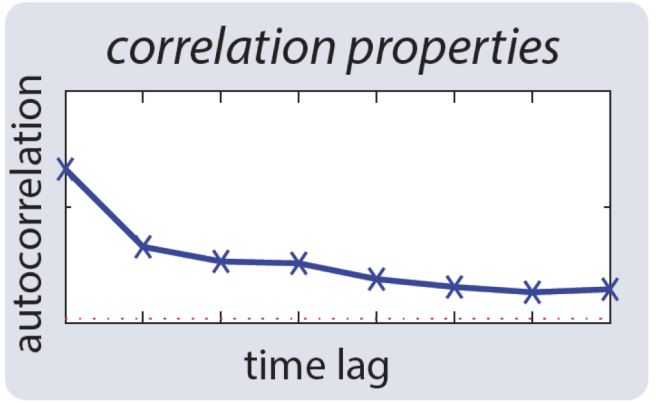
ML-approach: Feature extraction

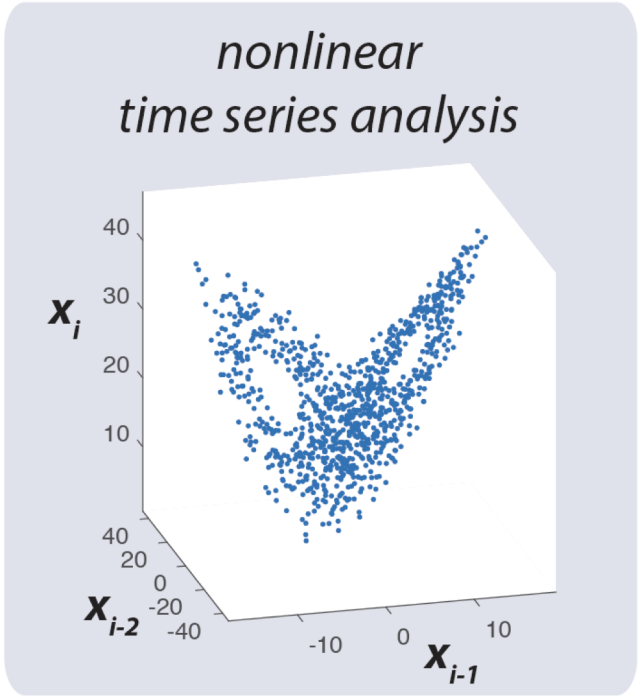
given

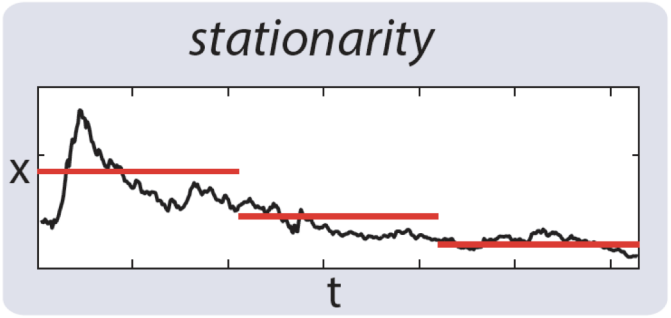






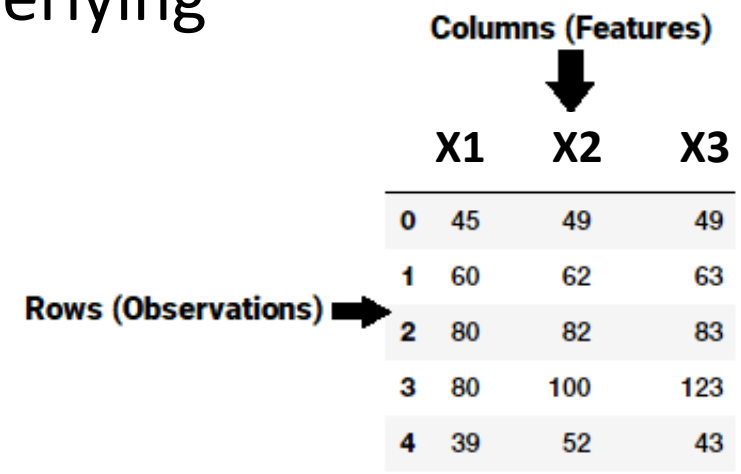






Engineering or creating features

- A ***feature*** is an individual, ***measurable attribute***, or characteristic of a phenomenon being observed.
- ***Features*** can be numeric, strings, graphs etc.
- A ***feature*** is typically a specific representation on top of ***raw data.***
- It is depicted by a column in a dataset.
- For example, in a two-dimensional dataset, each *observation* is depicted by a *row* and each *feature* by a *column*
- Note that ***features*** are ***very much dependent*** on the underlying problem.



	X1	X2	X3
0	45	49	49
1	60	62	63
2	80	82	83
3	80	100	123
4	39	52	43

Feature Engineering packages (Python, R, and MATLAB)

- hctsa -- MATLAB
- pyopy
- **tsfresh**
  - **https://github.com/blue-yonder/tsfresh**
- tscompdata and tsfeatures -- R
- Khiva
- pyunicorn
- FATS
- seglearn
- cesium-ml
- tslearn

Advantages of tsfresh

- Field tested
- Unit tested
- The filtering process is statistically/mathematically correct
- Comprehensive documentation
- Compatible with sklearn, pandas and numpy
- Allows anyone to easily add their favorite features
- Runs on your local machine or even on a cluster
- https://github.com/blue-yonder/tsfresh

tsfresh – Time-series feature engineering

- tsfresh is used to to extract characteristics from time series
- tsfresh provides a library of functions to calculate features
- Automatic extraction of 100s of features
- If you want to install on your local machine:
  - pip install tsfresh
    - https://tsfresh.readthedocs.io/en/latest/text/quick_start.html
  - conda install -c conda-forge tsfresh
    - https://anaconda.org/conda-forge/tsfresh
- At the top level the following are the three most important submodules of tsfresh:
  - **extract_features**
  - **select_features**
  - **extract_relevant_features**

tsfresh – Feature extraction (extract_features)

- from tsfresh import extract_features
- X = extract_features(df, column_id='id', column_sort='time’)
  - https://tsfresh.readthedocs.io/en/latest/api/tsfresh.feature_extraction.html
- What does it do?
  - Extract features from a pandas.DataFrame containing the different time series
  - Returns a pandas.DataFrame with the calculated features will be returned.
  - *default_fc_parameters*
    - MinimalFCParameters: includes only a handful of features and can be used for quick tests
    - EfficientFCParameters: features which are marked with the “high_comp_cost” are not calculated
    - ComprehensiveFCParameters: all features with parameters, each with different parameter combinations are calculated. This is the default for *extract_features* if you do not hand in a *default_fc_parameters* at all.

```
>>> from tsfresh.examples import load_robot_execution_failures
>>> from tsfresh import extract_features
>>> df, _ = load_robot_execution_failures()
>>> X = extract_features(df, column_id='id', column_sort='time')
```

tsfresh – Feature extraction settings (extract_features)

- MinimalFCParameters

```
>>> from tsfresh.feature_extraction import extract_features, MinimalFCParameters
>>> extract_features(df, default_fc_parameters=MinimalFCParameters())
```

- EfficientFCParameters

```
>>> from tsfresh.feature_extraction import extract_features, EfficientFCParameters
>>> extract_features(df, default_fc_parameters=EfficientFCParameters())
```

- ComprehensiveFCParameters

```
>>> from tsfresh.feature_extraction import extract_features, ComprehensiveFCParameters
>>> extract_features(df, default_fc_parameters=ComprehensiveFCParameters())
```

tsfresh – Feature calculators

- Tsfresh module contains the feature calculators that take time-series as input and calculate the values of the feature.
- There are two types of features:
  - **Scalar-valued:** feature calculators which calculate a single number (simple)
  - **Vector-valued:** feature calculators which calculate a bunch of features for a list of parameters at once (combiner). They return a list of (key, value) pairs for each input parameter
- Examples of **scalar-valued** features:
  - Absolute energy, absolute sum of changes, autocorrelation, binned entropy, standard deviation, skewness, kurtosis, mean etc.
- Examples of **vector-valued** features:
  - Aggregated auto correlation, autoregressive coefficients, CWT coefficients, FFT coefficient, ARIMA coefficients, PSD using Welch's method
- https://tsfresh.readthedocs.io/en/latest/text/list_of_features.html

tsfresh – Feature extraction (extract_relevant_features)

- from tsfresh import extract_relevant_features
- X = extract_relevant_features(df, y, column_id='id', column_sort='time')
  - https://tsfresh.readthedocs.io/en/latest/api/tsfresh.convenience.html
- What does it do?
  - **High level convenience function** to extract time series features from *timeseries_container*
  - *timeseries_container* – The pandas.DataFrame with the time series to compute the features for, or a dictionary of pandas.DataFrames
  - 'df' is an example of *timeseries_container*
  - It returns feature matrix 'X' possibly augmented with relevant time-series features with respect to target vector 'y'.

```
>>> from tsfresh.examples import load_robot_execution_failures
>>> from tsfresh import extract_relevant_features
>>> df, y = load_robot_execution_failures()
>>> X = extract_relevant_features(df, y, column_id='id', column_sort='time')
```

tsfresh – Feature selection basics (select_features)

- Time series often contain noise, redundancies or irrelevant information.
- As a result most of the extracted features will not be useful for the machine learning task at hand.
- To avoid extracting irrelevant features, the *tsfresh* package has a built-in filtering procedure.
- This filtering procedure evaluates the explaining power and importance of each characteristic for the regression or classification tasks at hand.
- It is based on the well developed theory of hypothesis testing and uses a multiple test procedure.
- As a result the filtering process mathematically controls the percentage of irrelevant extracted features.
- **from tsfresh import select_features**

```
>>> from tsfresh import extract_features, select_features
>>> X_extracted = extract_features(df, column_id='id', column_sort='time')
>>> X_selected = select_features(X_extracted, y)
```

tsfresh – Feature selection (null hypothesis)

- Each feature vector is evaluated individually and independently based on its importance for predicting the target or class label.
- We are testing
  - H_0 = the Feature is not relevant and should not be added
- against the following
  - H_1 = the Feature is relevant and should be kept
- Or in other words
  - H_0 = Target and Feature are independent / the Feature has no influence on the target
  - H_1 = Target and Feature are associated / dependent

tsfresh – Feature selection (p-value)

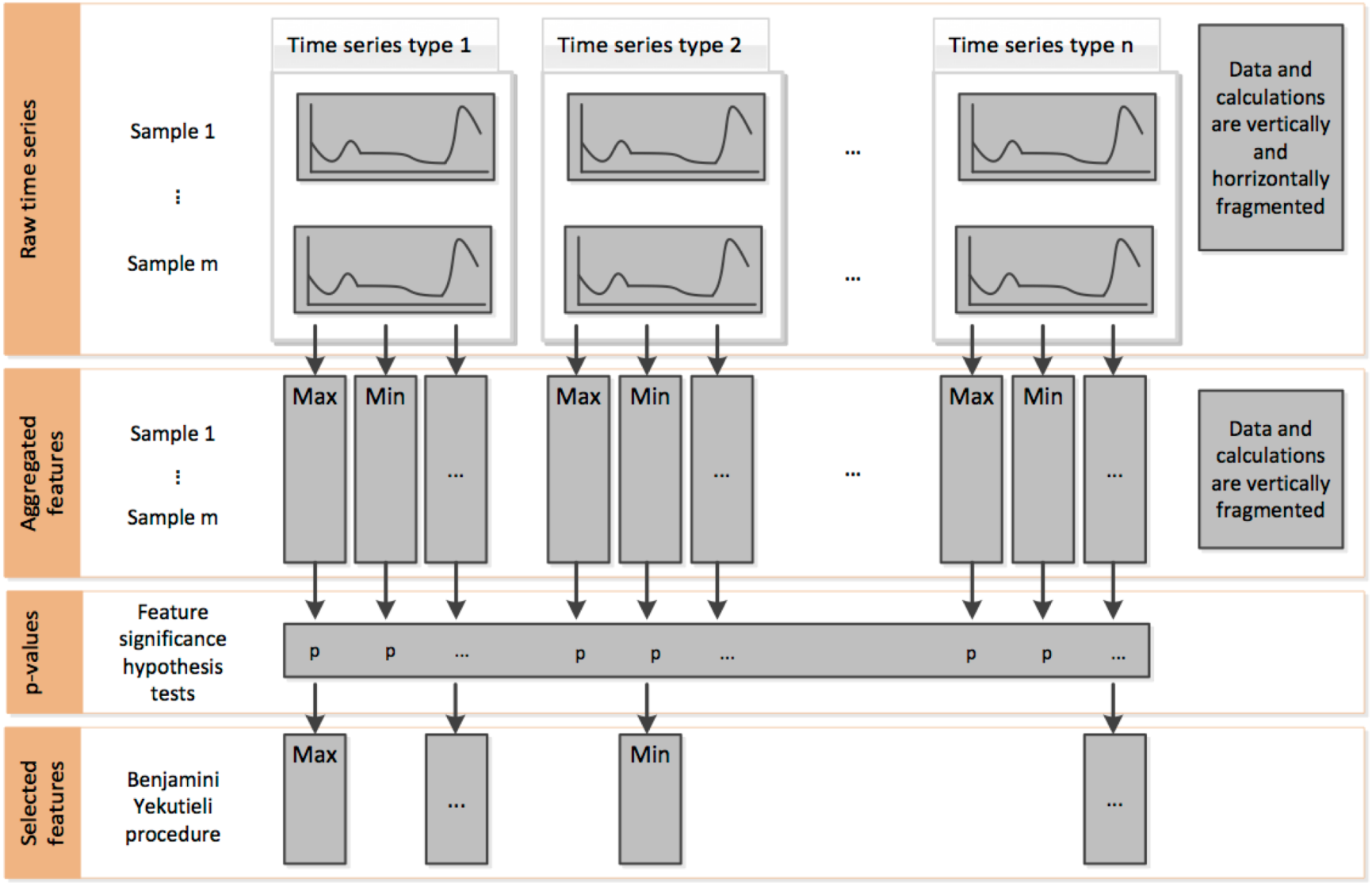
- When you perform a hypothesis test in statistics, a **p-value** helps you determine the significance of your results.
- The **p-value** is a number between 0 and 1 and interpreted in the following way:
  - A **small p-value** (typically ≤ 0.05) indicates strong evidence against the null hypothesis that the feature is not relevant and should not be added
  - Meaning that, we reject the null hypothesis and the feature should be kept.
  - A **large p-value** (>0.05) indicates weak evidence against the null hypothesis, so we fail to reject the null hypothesis.
- Always report the ***p*-value** so your readers can draw their own conclusions.

tsfresh – Feature selection (testing procedure)

- **Benjamini Hochberg procedure**
  - It is a multiple testing procedure decides which features to keep and which to cut off (solely based on the p-values)
  - Determines if the null hypothesis for a given feature can be rejected.
  - For this the test regards the features' p-values and controls the global false discovery rate
  - Global false discovery rate (FDR) is the ratio of false rejections by all rejections:

$$FDR = \mathbb{E}\left[\frac{|\text{false rejections}|}{|\text{all rejections}|}\right]$$

tsfresh – Feature selection summary



tsfresh – Data Formats

- Input format – pandas.DataFrame
  - http://pandas.pydata.org/pandas-docs/stable/reference/api/pandas.DataFrame.html#pandas.DataFrame
  - flat DataFrame
  - Stacked DataFrame
  - Dictionary of flat DataFrames
  - https://tsfresh.readthedocs.io/en/latest/text/data_formats.html

tsfresh – Data Formats (Flat DataFrame Example)

- Input Data Format:
  - Imagine you record the values of time-series x and y for different objects A and B for three different times t1, t2 and t3.
  - Now you want to calculate some feature with tsfresh.
  - Your resulting DataFrame may look like this
  - You would pass
  - column_id="id", column_sort="time", column_kind=None, column_value=None
  - to extract functions, to extract features separately for all ids and
  - separately for the x and y values.

id	time	x	y
A	t1	x(A, t1)	y(A, t1)
A	t2	x(A, t2)	y(A, t2)
A	t3	x(A, t3)	y(A, t3)
B	t1	x(B, t1)	y(B, t1)
B	t2	x(B, t2)	y(B, t2)
B	t3	x(B, t3)	y(B, t3)

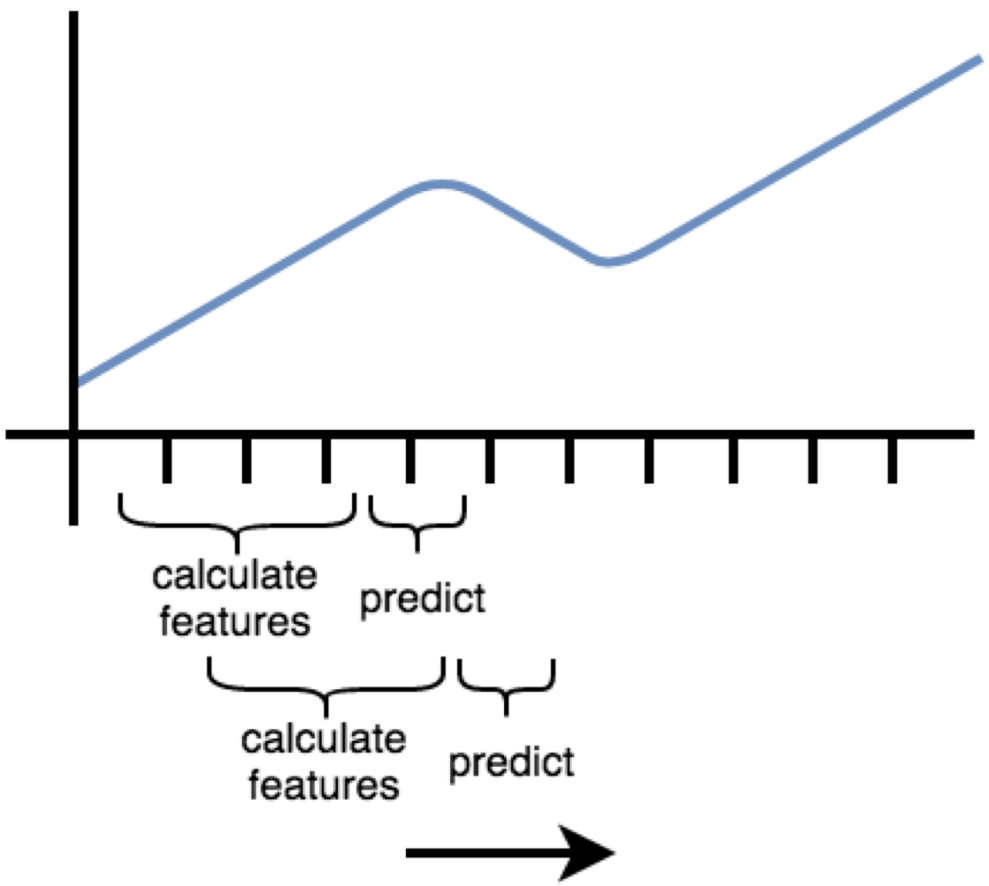
- Output Format of Features:
  - The resulting feature matrix for all three input DataFrame options will be the same.
  - It will always be a pandas.DataFrame with the following layout

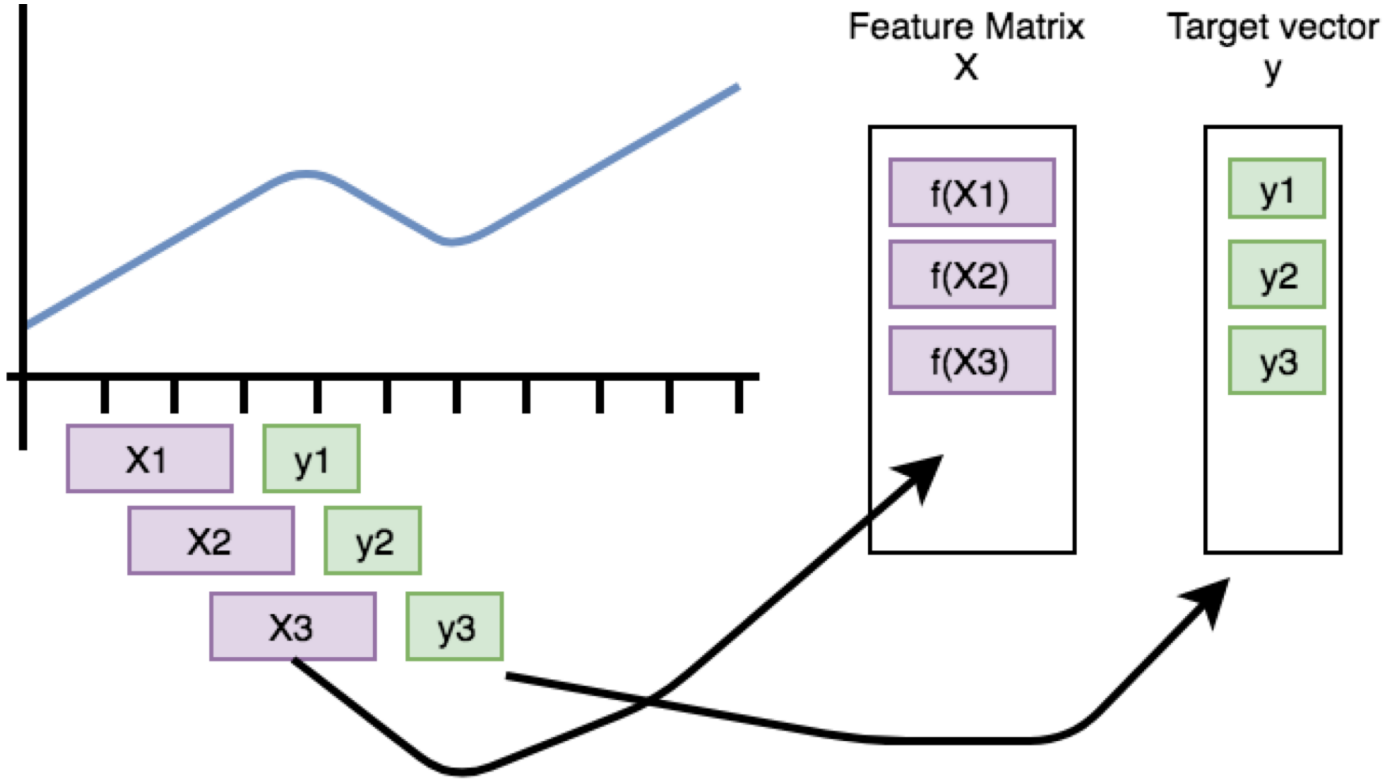
id	x_feature_1	...	x_feature_N	y_feature_1	...	y_feature_N
A	...	...	...	...	...	...
B	...	...	...	...	...	...

tsfresh – Parallelization

- Parallelization is based on multiprocessing.Pool
- For the **feature extraction** and ***feature selection*** parallelization parameters include
  - *n_jobs* and *chunksize* in *extract_features* and *select_features*
  - *n_jobs* corresponds to number of processors on the current system
- On instantiation we set the Pool's number of worker processes to *n_jobs*
- Recommend setting it to the maximum number of available (and otherwise idle) processors
- *chunksize* is the number of chunks that are submitted as one task to one worker process
- E.g, if you set the chunksize to 10, then it means that one worker task corresponds to calculate all features for 10 id/kind time series combinations
- To do performance studies and profiling, turn off parallelization.
- This can be setting the parameter *n_jobs* to 0 and *chunksize = None*.

tsfresh – Basics of time-series forecasting





tsfresh – Summary of time-series forecasting

- Features are calculated by *rolling* over the data
- A rolling mechanism will give you the sub time series to construct the features.
- So, we move the time-series window that extract the features and then predict the next time step (which was not used to extract features) forward
- Both tsfresh and pandas provide methods for rolling mechanisms
  - tsfresh.utilities.dataframe_functions.roll_time_series
    - https://tsfresh.readthedocs.io/en/latest/api/tsfresh.utilities.html#tsfresh.utilities.dataframe_functions.roll_time_series
  - DataFrame.rolling
    - https://pandas.pydata.org/pandas-docs/stable/reference/api/pandas.DataFrame.rolling.html

Conclusions – Things to remember

- Feature scaling is done to Normalize data so that priority is not given to a particular feature.
  - https://scikit-learn.org/stable/modules/preprocessing.html
- Role of scaling is mostly important in algorithms that are distance based (e.g, Euclidean metric).
  - E.g., k-means clustering, Support Vector Machines, etc.
- ASIDE -- Random Forest (RF) is a tree-based model and hence **does not require** feature scaling.
- RF algorithm is based on partitioning, even if you apply Normalization then also the result would be the same.

References & Useful Resources

- https://github.com/benfulcher/hctsa
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Questions?