

Big Data Programming-2 Project

Adding new functionality to Python Package: Scikit-Learn

Presented on 01.04.2020 by:

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Introduction

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- Popular Machine Learning packages: SCIKIT-LEARN and STATSMODELS
- About Scikit-learn package
 - Source Code (PyPI): https://pypi.org/project/scikit-learn/#files
 - For Machine Learning, built on top of Scipy
 - O Website: http://scikit-learn.org
- In Big Data 1 project, we choose to dissect Scikit-learn's train_test_split function
- Big Data 2 project:
 - Currently Functionality:
 - train_test_split function always splits each input array into a "Train" and "Test" subset.
 - New functionality:
 - Allow splitting each input array into three subsets: "Train", "Test" and an additional "Validation".
- Issue created on Github of Scikit-learn: https://github.com/scikit-learn/scikit-learn/issues/13990

Source: https://pypi.org/project/scikit-learn/

Statistics

GitHub statistics:

* Stars: 39,875

P Forks: 19,393

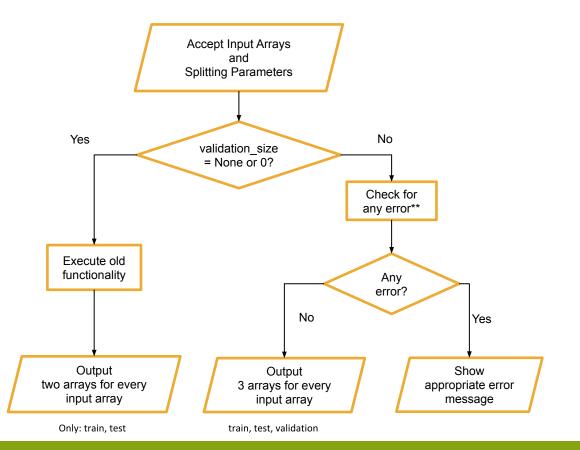
① Open issues/PRs: 2,182

Motivation

- Why do we need three subsets?
 - Traditionally, ML models are trained on "Train" set. Then, the "Test" set was used for model accuracy.
 - O Nowadays, as part of training process a "Validation" set (aka. "Dev" set) is used at end of each epoch to track model accuracy.
 - Only after training, Test set (unseen data by model) used for final model accuracy.
- Currently, Scikit-learn allows only two-way splitting. User needs to call function twice to:
 - O Split Full data into Train and Intermediate sets
 - O Split Intermediate set into Validation and Test sets
 - User needs to track the number of samples (or percentage of split) manually and this is prone to errors
- New approach:
 - Added New function to split three ways = train_test_val_split()
 - No chance of manual calculation errors
 - Maintained Backward compatibility to allow two-way split also

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Logic - Flowchart



**Error Checks:

- validation_size + train_size + test_size <= n samples (or <= 1.0 if proportion)
- validation_size must be an Integer or Float
- If integer; ensure0 <= validation_size < n_samples
- If float; ensure
 0.0 <= validation_size < 1.0

Default Value of validation_size= 0.0

- Allows existing functionality for two-way split

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Logic - Truth Table

Optional parameters during call to NEW function train_test_val_split(): train_size, test_size, validation_size, shuffle, stratify

Acceptance for processing and the actions taken in each scenario.

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SN#	Input Parameters			Expected outcome and Actions				
	train_size	test_size	validation_size	Error?	train_size	test_size	validation_size	Comments
1	Not Specified	Not Specified	Not Specified	No	0.75	0.25	0	Defaults per existing functionality and will return only Train and Test sets.
2	0.35	Not Specified	Not Specified	No	0.35	0.65		
3	Not Specified	0.35	Not Specified	No	0.65	0.35	0	
4	0.1	0.2	Not Specified	No	0.1	0.2	0	Proportion total < 1.0
5	0.1	0.2	0.3	No	0.1	0.2	0.3	Proportion total < 1.0
6	Not Specified	Not Specified	0.2	No	0.55	0.25	0.2	Test set to default 0.25. Train = complement(Validation + Test).
7	Not Specified	Not Specified	0.8	Yes	NA	NA	1	Will first attempt to set the Test Size as 0.25 by default, and then fails with error message as the total proportion has crossed 1.0
8	0.6	Not Specified	0.1	No	0.6	0.3	0.1	Test = complement(Train + Validation).
9	Not Specified	0.6	0.1	No	0.3	0.6	0.1	Train = complement(Test + Validation).

Default values: Test = 0.25, Validation = 0.0, Train = complement(Test + Validation).

=> If no values specified: then original functionality where train_size = 0.75 and test_size = 0.25 and no validation set is created.

Same results can be achieved with or without stratify

Impacted modules

- The following modules are changed for this project:
 - sklearn / model_selection / _split.pyLogic changes here
 - sklearn / model_selection / __init__.pyExposed new function train_test_val_split()
 - sklearn / model_selection / tests / test_split.pyChanges to test new functionality

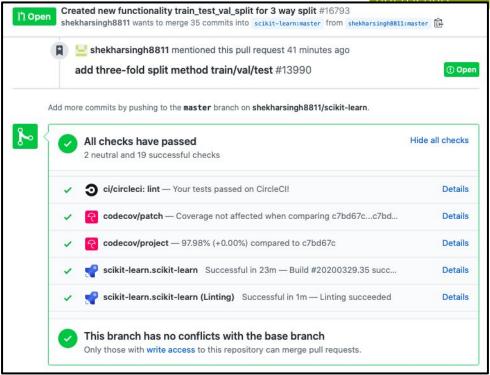
Issues Faced and Workaround

- Test Pypi does not allow a simple linux wheel to be uploaded. Possibly existing issue:
 - Binary wheels for linux are not supported #120 (https://github.com/pypa/pypi-legacy/issues/120)
 - Recommend manylinux wheels in the Error 400 response for "linux" package uploads #6545
 (https://github.com/pypa/warehouse/issues/6545)
- Supposedly, a many-linux wheel version can be uploaded. But we are unable to create it.
- Therefore, only uploaded the source and not a wheel (i.e. output of sdist and not bdist_wheel).
- Extensive testing for all scenarios done using our own test script:
 - Script location:
 https://github.com/rbewoor/BigData2 Project Bkup Two Functions/blob/master/Dedicated Test Cases/Test Cases SciKit-Learn fromTestPypi Two Functions.ipynb

Pull Request

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- First tried to make changes in existing function train_test_split()
 - Faced many issues with creating a pull request (indentation, circleCl checks, azure pipeline, etc). Fixed as much as possible but there were still unresolved errors
- Changed approach and created a new function train_test_val_split()



Pull request link: https://github.com/scikit-learn/scikit-learn/pull/16793

Environment Setup from Test Pypi

- Test Pypi details:
 - Project: Scikit-learn-VAL-TestPypi, Latest Version: 0.0.3
 - Link: https://test.pypi.org/project/scikit-learn-VAL-TestPypi/
- Automatic install of dependencies not working, so manual install required
- Environment from Test Pypi build with source option only
 - Automatic install of dependencies not working; so manual install required:
 - > Cython>=0.28.5, setuptools, wheel, numpy>=1.14.0, scipy>=1.1.0, joblib>=2.0.0, threadpoolctl>=2.0.0
 - Now install from Test Pypi:
 - > pip3 install -i https://test.pypi.org/simple/ scikit-learn-VAL-TestPypi
 - Additional packages for our test script:
 https://github.com/rbewoor/BigData2 Project Bkup Two Functions/blob/master/Dedicated Test Cases/Test Cases SciKit-Learn fro mTestPypi Two Functions.ipynb
 - > Jupyter, pandas

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Demo

- Various test cases for combinations of splitting variable values:
 - Expecting only Train+Test vs. Train+Test+Validation
 - With and without use Shuffle
 - With and without Stratification

• Thank you. Open to questions!