Hamilton: a python micro-framework for data / feature engineering at Stitch Fix

May 2022



What to keep in mind for the next ~40 minutes?

- 1. Hamilton is a new paradigm to create dataframes*.
- **2.** Using Hamilton is a productivity boost for teams.
- **3.** It's open source join us on: Github: <u>https://github.com/stitchfix/hamilton</u> Discord: <u>https://discord.gg/wCqxqBqn73</u>

#sfhamilton #MLOps #machinelearning

* in fact, any python object really.



Talk Outline: > Backstory: who, what, & why Hamilton Hamilton @ Stitch Fix What can you do with Hamilton? **Future Roadmap**

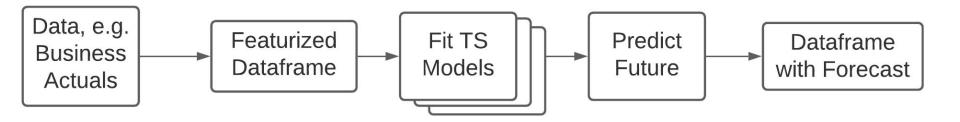
STITCH FIX

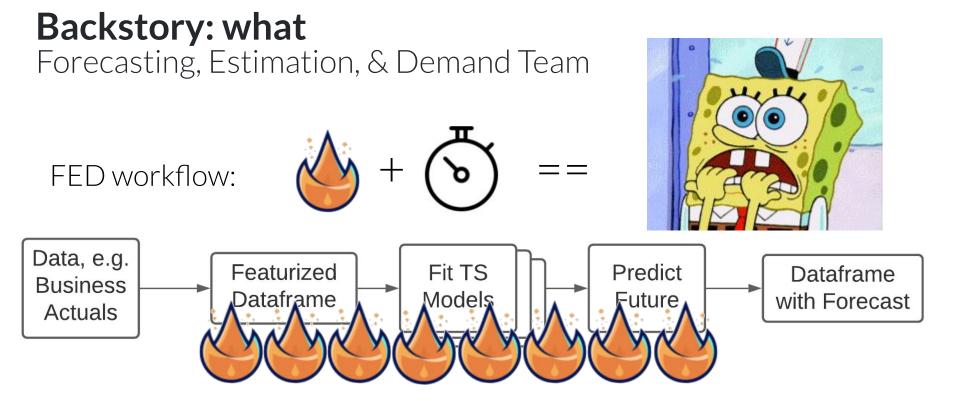
Backstory: who Forecasting, Estimation, & Demand (FED)Team

- Data Scientists that are responsible for forecasts that help the business make operational decisions.
 - e.g. staffing levels
- One of the oldest teams at Stitch Fix.

Backstory: what Forecasting, Estimation, & Demand (FED)Team

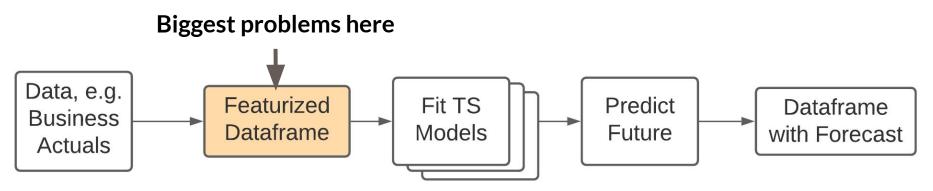
FED workflow:





Backstory: what

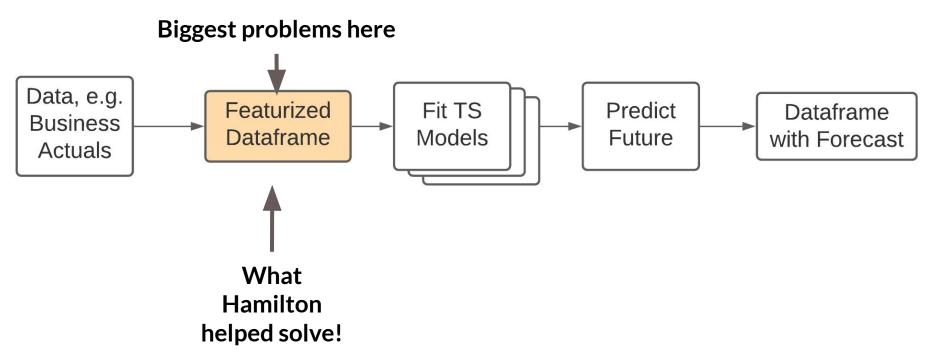
Creating a dataframe for time-series modeling.





Backstory: what

Creating a dataframe for time-series modeling.



Backstory: why What is this dataframe & why is it causing 🔥

O(1000+) of columns

[]	Year	Week	Sign ups	 Spend	Holiday
	2015	2	57	 123	0
	2015	3	58	 123	0
	2015	4	59	 123	1
	2015	5	59	 123	1
	2021	16	1000	 1234	0
	20XX	Х	XX	 XXX	0
	20XX	Х	XX	 XXX	1
	20XX	Х	XX	 XXX	0

(not big data)

Backstory: why What is this dataframe & why is it causing 🔥 ?

	1				
Year	Week	Sign ups	 Spend	Holiday	
2015	2	57	 123	0	
2015	3	58	 123	0	
2015	4	59	 123	1	
2015	5	59	 123	1	
2021	16	1000	 1234	0	
20XX	Х	XX	 XXX	0	
20XX	Х	XX	 XXX	1	
20XX	Х	XX	 XXX	0	
		J			J

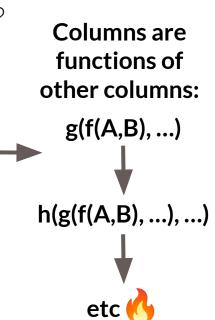
O(1000+) of columns

Columns are functions of other columns

O(1000) weeks

Backstory: why What is this dataframe & why is it causing

	O(1000+) of columns							
			A		В		f(A,B)	
- T	Year	Week	Sign ups		Spend	Holiday		
	2015	2	57		123	0		
	2015	3	58		123	0		
	2015	4	59		123	1		
	2015	5	59		123	1		
ks								
O(1000) weeks								
3								
<u>(</u>)								
10	2021	16	1000		1234	0		
ö	20XX	Х	XX		XXX	0		
	20XX	Х	XX		XXX	1		
	20XX	X	XX		XXX	0		
•								
							1	



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Backstory: why Featurization: some example code

```
df = load_dates() # load date ranges
df = load_actuals(df) # load actuals, e.g. spend, signups
df['holidays'] = is_holiday(df['year'], df['week']) # holidays
df['avg_3wk_spend'] = df['spend'].rolling(3).mean() # moving average of spend
df['spend_per_signup'] = df['spend'] / df['signups'] # spend per person signed up
df['spend_shift_3weeks'] = df.spend['spend'].shift(3) # shift spend because ...
df['spend_shift_3weeks_per_signup'] = df['spend_shift_3weeks'] / df['signups']
```

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```
def my_special_feature(df: pd.DataFrame) -> pd.Series:
    return (df['A'] - df['B'] + df['C']) * weights
```

```
df['special_feature'] = my_special_feature(df)
# ...
```

Backstory: why Featurization: some example code





Backstory: why

df = load_dates
df = load_actua
df['holidays']
df['avg_3wk_spe
df['spend_per_s
df['spend_shift
df['spend_shift
def my special

return (df[

df['special fea

Scaling this type of code results in the following:

- lots of heterogeneity in function definitions & behaviors
- inline dataframe manipulations
- code ordering is super important
- monolithic scripts 😬
- Testing / Unit testing
- Documentation
- Code Reviews
- Onboarding //
- Debugging



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Backstory - Summary

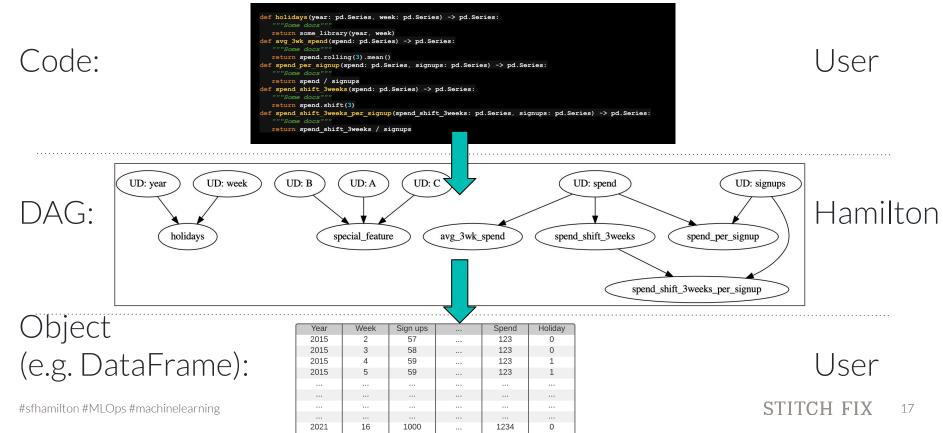




Talk Outline: Backstory: who, what, & why > Hamilton The Outcome What can you do with Hamilton? **Future Roadmap**



Hamilton: Code \rightarrow Directed Acyclic Graph \rightarrow Object

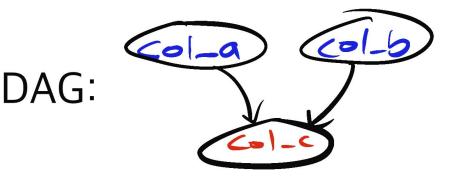


Hamilton: a new paradigm

- Write declarative functions!
- 2. Function name
 - ⇒ output
- **3.** Function inputs
 - ⇒ inputs

df["col_c"] = df["col_a"] + df["col_b"] Code: def col_c(col_a: pd.Series, col_b: pd.Series) -> pd.Series: "documentation goes here"

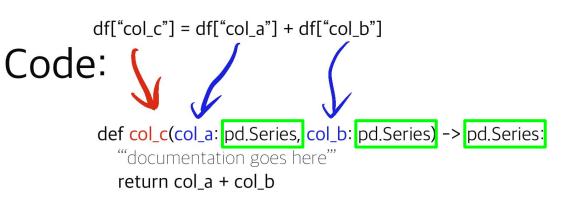
return col_a + col_b

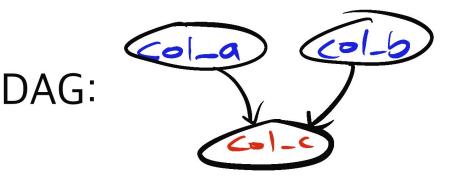


Hamilton: a new paradigm

- **4.** Use type hints for typing checking.
- **5.** Documentation is

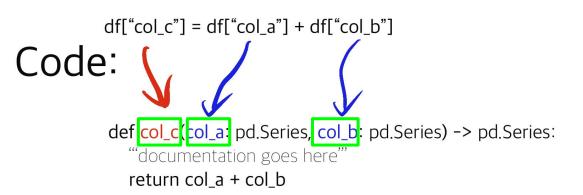
easy and natural.

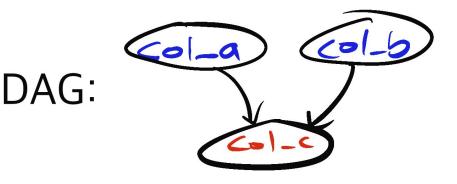




Hamilton: code to directed acyclic graph - how?

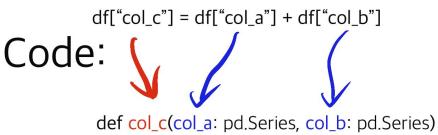
- Inspect module to extract function names & parameters.
- 2. Nodes & edges + graph theory 101.



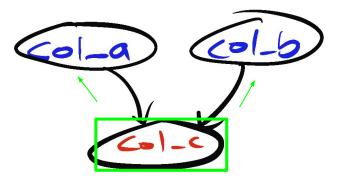


Hamilton: directed acyclic graph to Object - how?

- Specify outputs & provide inputs.
- **2.** Determine execution path.
- Execute functions once.
 Combine at the end.



def col_c(col_a: pd.Series, col_b: pd.Series) -> pd.Series:
 ""documentation goes here""
 return col_a + col_b



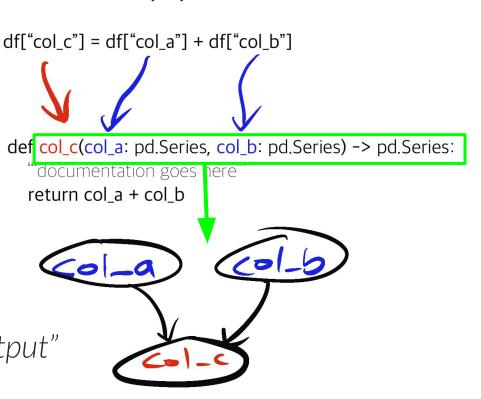
Hamilton: Key Point to remember (1)

Hamilton **requires**:

- **1.** Function names
- 2. Function parameter names

to match to stitch together a directed acyclic graph.

"they declare their inputs & output"

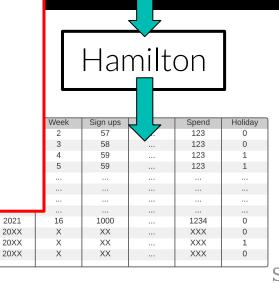


Hamilton: Key Point to remember (2)

Hamilton users:



No monolithic script to maintain!



Hamilton: in one sentence

A declarative <u>dataflow</u> paradigm.



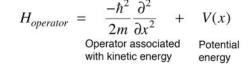
Hamilton: why is it called Hamilton?

Naming things is hard...

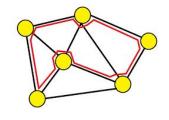
- **1.** Associations with "FED":
 - a. Alexander Hamilton is the father of the Fed.
 - **b.** FED models business mechanics.
- 2. We're doing some basic graph theory.

apropos Hamilton





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Example Hamilton Code

So you can get a feel for this paradigm...

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Basic code - defining "Hamilton" functions

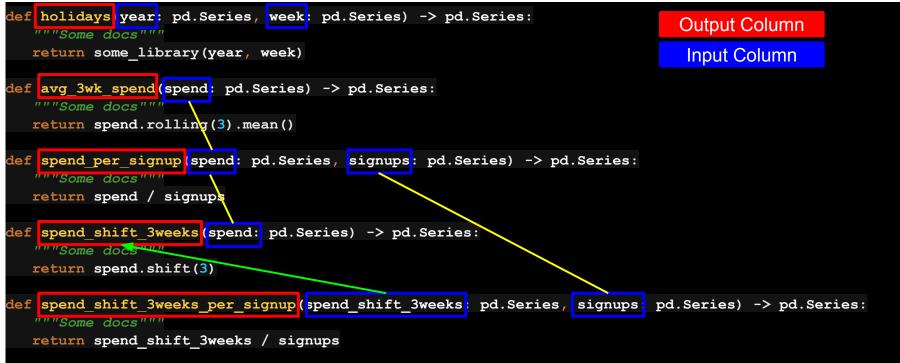
my_functions.py

```
def holidays(year: pd.Series, week: pd.Series) -> pd.Series:
   """Some docs"""
  return some library(year, week)
def avg 3wk spend(spend: pd.Series) -> pd.Series:
   """Some docs"""
  return spend.rolling(3).mean()
def spend per signup(spend: pd.Series, signups: pd.Series) -> pd.Series:
   """Some docs"""
  return spend / signups
def spend shift 3weeks(spend: pd.Series) -> pd.Series:
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  return spend.shift(3)
def spend shift 3weeks per signup(spend shift 3weeks: pd.Series, signups: pd.Series) -> pd.Series:
   """Some docs"""
```

```
return spend_shift_3weeks / signups
```

Basic code - defining "Hamilton" functions

my_functions.py

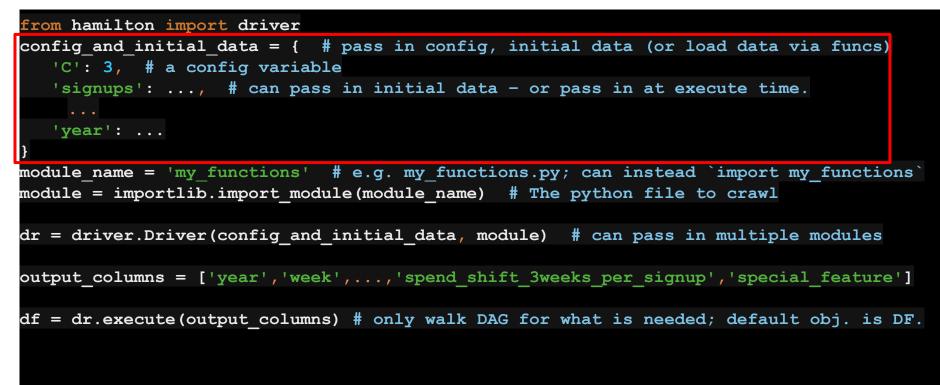


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#sfhamilton #MLOps #machinelearning

```
from hamilton import driver
'C': 3, # a config variable
  'signups': ..., # can pass in initial data - or pass in at execute time.
   • • •
  'year': ...
module name = 'my functions' # e.g. my functions.py; can instead `import my functions`
module = importlib.import module(module name) # The python file to crawl
dr = driver.Driver(config and initial data, module) # can pass in multiple modules
output columns = ['year','week',...,'spend shift 3weeks per signup','special feature']
df = dr.execute(output columns) # only walk DAG for what is needed; default obj. is DF.
```



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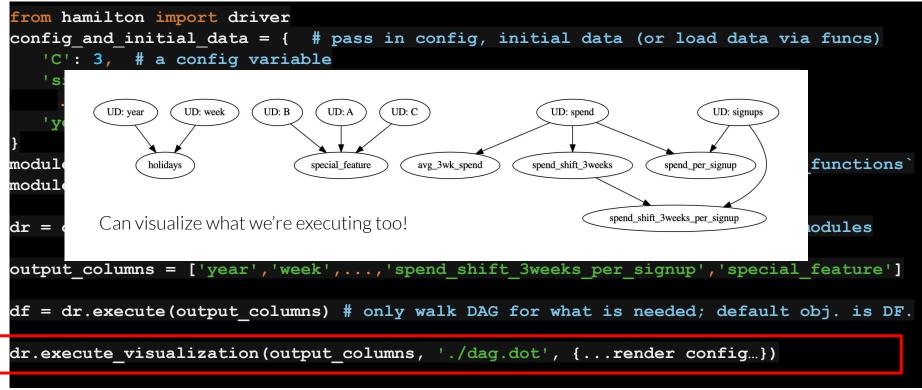
STITCH FIX

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```
from hamilton import driver
'C': 3, # a config variable
  'signups': ..., # can pass in initial data - or pass in at execute time.
    • • •
  'year': ...
module name = 'my functions' # e.g. my functions.py; can instead `import my functions`
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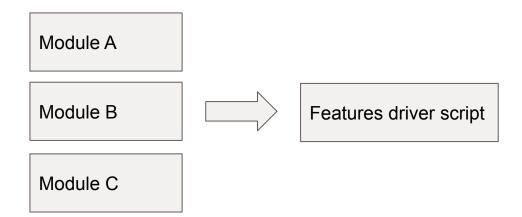
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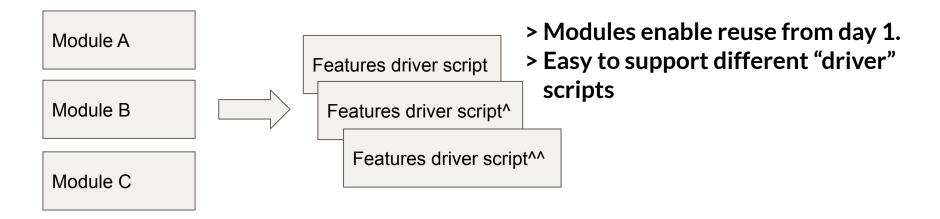
Implications for your code base

- 1. Functions are always in modules.
- 2. Execution script is decoupled from functions.



Implications for your code base

- 1. Functions are always in modules.
- 2. Execution script is decoupled from functions.



Note: Hamilton is not an orchestration system

1. Hamilton does not replace an orchestration system e.g. airflow, kubeflow pipelines, etc.

2. Hamilton instead helps you run/model/execute a single step in your workflow.
e.g. you would run Hamilton in a step(s) of your ETL.

⇒ Hamilton is a "micro-framework"

Open Source: try it for yourself!

> pip install sf-hamilton

Get started in <15 minutes!

Documentation - <u>https://hamilton-docs.gitbook.io/</u>

Example <u>https://github.com/stitchfix/hamilton/tree/main/examples/hello_world</u>

Hamilton: Summary

- 1. A declarative <u>dataflow</u> paradigm.
- 2. Users write *declarative* functions that create a
 - DAG *through* function & parameter names.
- **3.** Hamilton handles execution of the DAG; bye bye monolithic scripts.

Talk Outline: Backstory: who, what, & why Hamilton > Hamilton @ Stitch Fix What can you do with Hamilton? **Future Roadmap**



Hamilton @ SF - after 2+ years in production





Stitch Fix FED + Hamilton:

Original project goals:

- Improve ability to test
- Improve documentation
- Improve development workflow

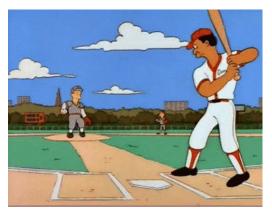
def col_c(col_a: pd.Series, col_b: pd.Series) -> pd.Series:

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"documentation goes here" return col a + col b





Why was it a home run?

Testing & Documentation

def col_c(col_a: pd.Series, col_b: pd.Series) -> pd.Series:
 ""documentation goes here""
 return col_a + col_b

Output "column" \rightarrow One function:

- 1. Single place to find logic.
- 2. Single function that needs to be tested.
- **3.** Function signature makes providing inputs very easy!
 - **a**. Function names & input parameters mean something!
- **4.** Functions naturally come with a place for documentation!

⇒ Everything is <u>naturally</u> unit testable! ⇒ Everything is <u>naturally</u> documentation friendly!

Workflow improvements

def col_c(col_a: pd.Series, col_b: pd.Series) -> pd.Series:
 ""documentation goes here""
 return col_a + col_b

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What Hamilton also easily enabled:

- Ability to visualize computation
- Faster debug cycles
- Better Onboarding / Collaboration
 - o Bonus:
 - Central Feature Definition Store

Visualization

def col_c(col_a: pd.Series, col_b: pd.Series) -> pd.Series:
 ""documentation goes here""
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What if you have 4000+ columns to compute?



Visualization

def col_c(col_a: pd.Series, col_b: pd.Series) -> pd.Series: ""documentation goes here"" return col_a + col_b

What if you have 4000+ columns to compute?



(zoomed out here to obscure names)



Visualization

def col_c(col_a: pd.Series, col_b: pd.Series) -> pd.Series:
 ""documentation goes here""
 return col_a + col_b

What if you have 4000+ columns to compute?

can create `DOT` files for export to other visualization packages \rightarrow



LVL LAUNCH SHOP, NEW, COLORS

Debugging these functions is easy!

my_functions.py

```
def holidays(year: pd.Series, week: pd.Series) -> pd.Series:
   """Some docs"""
  return some library(year, week)
def avg 3wk spend(spend: pd.Series) -> pd.Series:
   """Some docs"""
                                       Can also import functions into other contexts to help debug.
  return spend.rolling(3).mean()
                                       e.g. in your REPL:
def spend per signup(spend: pd.Series
                                       from my functions import spend shift 3weeks
   """Some docs"""
                                       output = spend shift 3weeks(...)
  return spend / signups
def spend shift 3weeks(spend: pd.Series) -> pd.Series:
   """Some docs"""
  return spend.shift(3)
def spend shift 3weeks per signup spend shift 3weeks: pd.Series, signups: pd.Series) -> pd.Series:
   """Some docs"""
  return spend shift 3weeks /
                               signups
```

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Collaborating on these functions is easy!

my_functions.py

<pre>def holidays(year: pd.Series, week: pd.Series) -> pd.Ser """Some docs""" return some_library(year, week) def avg_3wk_spend(spend: pd.Series) -> pd.Series: """Some docs""" return spend.rolling(3).mean() def spend_per_signup(spend: pd.Series, signups: pd.Series """Some docs""" return spend / signups</pre>	 Easy to assess impact & changes when: names mean something adding a new input changing the name of a function adding a brand new function deleting a function
<pre>def spend_shift_3weeks(spend: pd.Series) -> pd.Series: """Some docs""" return spend.shift(3)</pre>	
<pre>def spend_shift_3weeks_per_signup(spend_shift_3weeks: pd.Series, signups: pd.Series) -> pd.Series: """Some docs""" return spend_shift_3weeks / signups</pre>	

Stitch Fix FED's Central Feature Definition Store

A nice byproduct of using Hamilton!

How they use it:

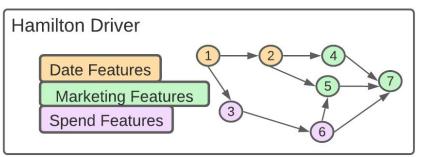
- **1.** Function names follow team convention.
 - **a.** e.g. **D_** prefix indicates date feature

Stitch Fix FED's Central Feature Definition Store

A nice byproduct of using Hamilton!

How they use it:

- 1. Function names follow team convention.
- 2. It's organized into thematic modules, e.g. date_features.py.
 - **a.** Allows for working on different part of the DAG easily



Stitch Fix FED's Central Feature Definition Store

A nice byproduct of using Hamilton!

How they use it:

- **1.** Function names follow team convention.
- 2. It's organized into thematic modules, e.g. date_features.py.
- **3.** It's in a central repository & versioned by git:
 - **a.** Can easily find/use/reuse features!
 - **b.** Can recreate features from different points in time easily.

FED Testimonials

Just incase you don't believe me

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Testimonial (1)



"the encapsulation of the logic in a single named function makes adding nodes/edges simple to understand, communicate, and transfer knowledge"

E.g.:

- Pull Requests are easy to review.
- Onboarding is easy.

Testimonial (2)

Shelly J.



"I like how easy-breezy it is to add new nodes/edges to the DAG to support evolving business needs."

E.g.

new marketing push & we need to add a new feature:
 this takes minutes, not hours!

Hamilton @ Stitch Fix

FED Impact Summary

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FED Impact Summary

def col_c(col_a: pd.Series, col_b: pd.Series) -> pd.Series:
 ""documentation goes here""
 return col_a + col_b

With Hamilton, the FED Team gained:

- Naturally testable code. *Always*.
- Naturally documentable code.
- Dataflow visualization for free.
- Faster debug cycles.
- A better onboarding & collaboration experience
 Central Feature Definition Store as a by product!



Total

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FED Impact Summary

def col_c(col_a: pd.Series, col_b: pd.Series) -> pd.Series:
 ""documentation goes here""
 return col_a + col_b

With Hamilton the FFD Team asing

- Nat [claim]
- Nat By using Hamilton, the FED team can
- Dat continue to scale their code base,
- Fas without impacting team productivity
- Ab [/claim]
 - Question: is that true of your feature code base?





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Talk Outline: Backstory: who, what, & why Hamilton Hamilton @ Stitch Fix > What can you do with Hamilton? **Future Roadmap**

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What can you do with Hamilton?

- 1. Using it within any ETL system
- 2. Scale to big data
- 3. Model any dataflow

1. Using Hamilton within any ETL system

ETL Framework compatibility:

• all ETL systems that run python 3.6+.

E.g. Airflow Metaflow Dagster Prefect Kubeflow etc.



1. Using Hamilton within any ETL system

ETL Recipe:

- 1. Write Hamilton functions & "driver" code.
- **2.** Publish your Hamilton functions in a package, or import via other means (e.g. checkout a repository).
- 3. Include *sf-hamilton* as a python dependency
- 4. Have your ETL system execute your "driver" code.
- 5. Profit.

2. Scale to big data

Hamilton comes with the following integrations:

- Dask
- Ray
- Pandas on Spark (3.2+)

Coming soon:

• Modin

Cool thing:

- Only *driver* code needs to be changed.
- Makes it easy to switch "backends".

Take this code - and scale it without changing it

my_functions.py

```
def holidays(year: pd.Series, week: pd.Series) -> pd.Series:
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  return some library(year, week)
def avg 3wk spend(spend: pd.Series) -> pd.Series:
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  return spend.rolling(3).mean()
def spend per signup(spend: pd.Series, signups: pd.Series) -> pd.Series:
   """Some docs"""
  return spend / signups
def spend shift 3weeks(spend: pd.Series) -> pd.Series:
   """Some docs"""
  return spend.shift(3)
def spend shift 3weeks per signup(spend shift 3weeks: pd.Series, signups: pd.Series) -> pd.Series:
   """Some docs"""
  return spend shift 3weeks / signups
```

```
#sfhamilton #MLOps #machinelearning
```



Just how easy it is: Example using Dask – only modify the "driver" script

```
from dask.distributed import Client
from hamilton import driver
from hamilton.experimental import h_dask
dag config = {...}
```

bl module = importlib.import module('my functions') # business logic functions
loader module = importlib.import module('data loader') # functions to load data

```
client = Client(...)
adapter = h dask.DaskGraphAdapter(client)
```

dr = driver.Driver(dag_config, bl_module, loader_module, adapter=adapter)

output columns = ['year','week',...,'spend shift 3weeks per signup','special feature']

df = dr.execute(output columns) # only walk DAG for what is needed

3. Model any dataflow

Hamilton allows you to model any *dataflow*!

- Pandas? 🗸
- Scikit-learn models? 🔽
- Numpy matrices?
- Ibis Project ? 🔽
- Custom python object?

What Hamilton provides:

- lineage insights for free
- ability to attach "tags" to functions
- ask meta questions

3. Model any dataflow

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- Pandas? 🗸
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- Custom python object?

What Hamilton provides:

- lineage insights for free
- ability to attach "tags" to functions
- ask meta questions

Would love contributions here!



A common Hamilton pattern

Here's a common pattern

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3. Model any dataflow - common pattern

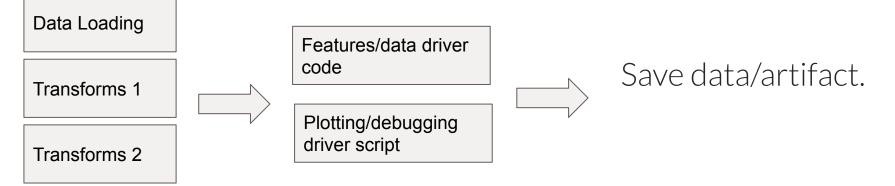
Python Modules:

Driver Scripts:

(responsible for data you want to save/use)

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3. Model any dataflow - common pattern

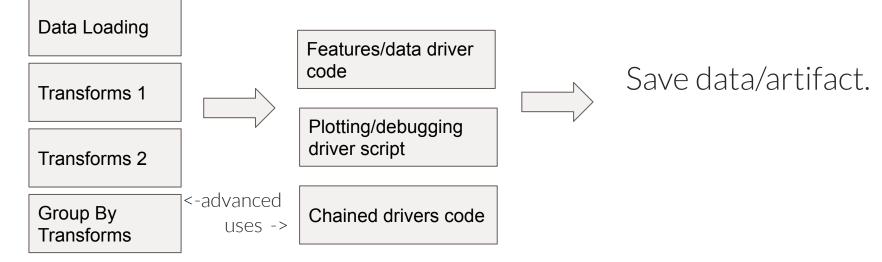
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Talk Outline: Backstory: who, what, & why Hamilton Hamilton @ Stitch Fix What can you do with Hamilton? > Future Roadmap



Data Quality:

- Runtime inspection of data is a possibility. Task: incorporate expectations, ala <u>Pandera</u>, on functions.

e.g.

@check_output({'type': float, 'range': (0.0, 10000.0)})
def SOME_IMPORTANT_OUTPUT(input1: pd.Series, input2: pd.Series) -> pd.Series:
 """Does some complex logic"""

or:

schema = ... @check_output.pandera(schema=schema) def SOME_IMPORTANT_OUTPUT(input1: pd.Series, input2: pd.Series) -> pd.Series: """Does some complex logic"""

Numba:

- <u>Numba</u> makes your code run much faster.
 Task: wrap Hamilton functions with *numba.jit* and compile the graph for speedy execution!
- E.g. Scale your numpy & simple python code to:
- GPUs
- C/Fortran like speeds!

Responding to feedback / feature requests:

- If you have ideas/issues, would love to hear them.

Best way:

- come chat with us on <u>discord</u>
- file issues on github
- we like to understand your use case too!

Graduating dask/ray/spark support:

- To do so, we need feedback on the APIs!

Would love to hear:

- if they do or don't work for you?
- what documentation needs to be improved/added?
- etc.

We have few more things : <u>https://github.com/stitchfix/hamilton/issues</u>

Please vote (\heartsuit , $\overset{\frown}{}_{e}$, etc) for what we should prioritize!



To Conclude

Some TL:DRs

#sfhamilton #MLOps #machinelearning



To Conclude

def col_c(col_a: pd.Series, col_b: pd.Series) -> pd.Series:
 ""documentation goes here""
 return col_a + col_b

1. Hamilton is a new paradigm to describe data flows.

- 2. It grew out of a need to tame a feature code base; it'll make yours better too!
- **3.** The Hamilton paradigm can provide teams with multiple productivity improvements & scales with code bases.

Thanks for listening – would love your feedback!

> pip install sf-hamilton

on github
 create & vote on issues on github
 join us on <u>discord</u>
 (https://discord.gg/wCqxqBqn73)

Thank you! Questions?

♥ @stefkrawczyk <mark>in</mark> linkedin.com/in/skr<u>awczyk</u> Try out Stitch Fix \rightarrow goo.gl/Q3tCQ3

STITCH FIX