

Lecture 14: Scikit Learn Pipelines

Recap

- Kmeans algorithm
- Expectation Maximization
- Centroid initialization with kmeans++
- Kmeans decision boundary
- Kmeans limitations with oblong data clusters
- Kmeans limitations with outliers
- Using Kmeans and silhouette analysis for outlier detection

Data
Preprocessing
(duplicate
removal,
imputation,
encoding)

2) Data understanding Goal: Understand the data



3) Data preparation

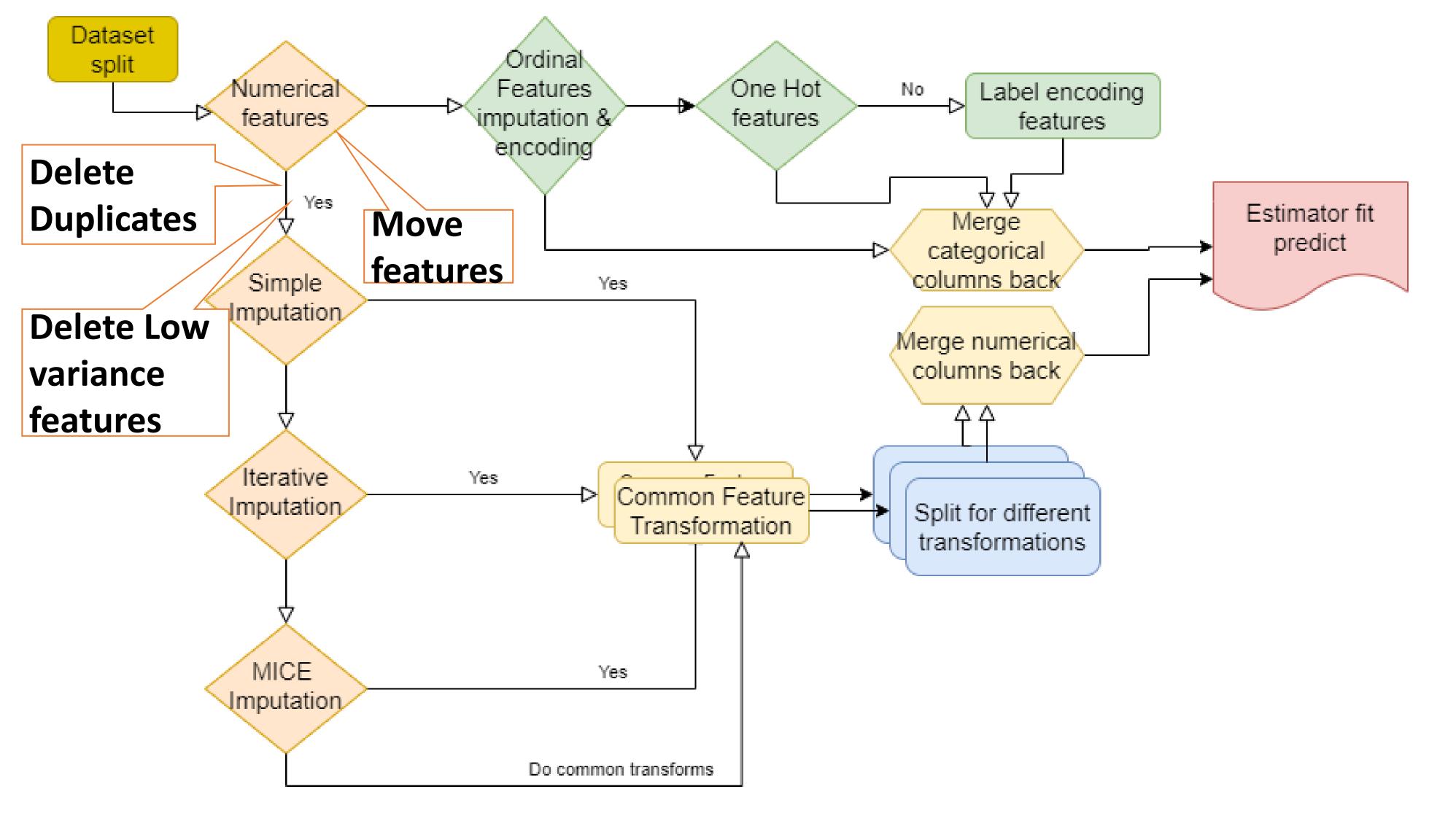
Goal: Prepare data for model



4) Modelling

Goal: Build a model

Feature
 Feature
 Feature
 Transformation/
 Engineering
 Feature
 Extraction





Without pipeline

```
#imputer object for missing value
imputer = SimpleImputer(strategy="median")
# scales object the numerical feature
scaler = StandardScaler()
# one-hot object for the categorical features
one_hot=OneHotEncoder(handle_unknown='ignore',sparse=False)
# Applying the fit and transform methods to the Training data
imputer.fit(X_train[numeric_features])
imputed=imputer.transform(X_train[numeric_features])
scaler.fit(imputed)
scaled=scaler.transform(imputed)
one_hot.fit(X_train[categorical_features])
one_hotted_cat=one_hot.transform(X_train[categorical_features])
# Concatenating the scaled and one hot matrixes
Final_train=pd.DataFrame(np.concatenate((scaled,one_hotted_cat), axis=1))
lr.fit(Final_train, y_train)
```

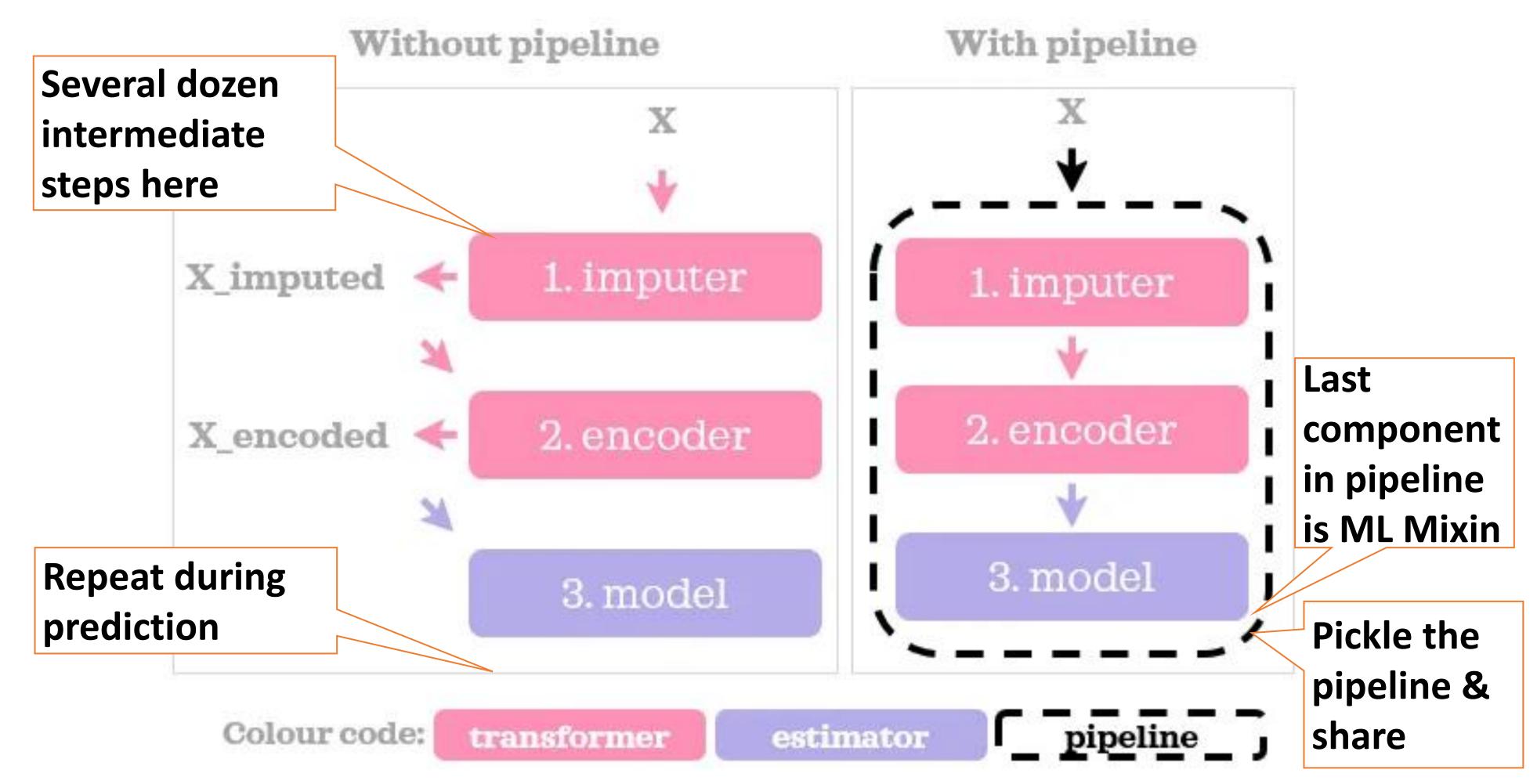
- Preprocessing generally 500-1000 features
 - To be grouped in about 25-50 features
 - E.g. Diff numeric fields need diff imputation
 - Diff groups need diff encoding
 - Encoding as embedding
 - Feature Selection, Elimination, Importance, extraction etc.
 - Distribution transformation
 - Cross validation
- Output of one should be fed into next
- Dynamic code, rearranged often
- Error prone by design

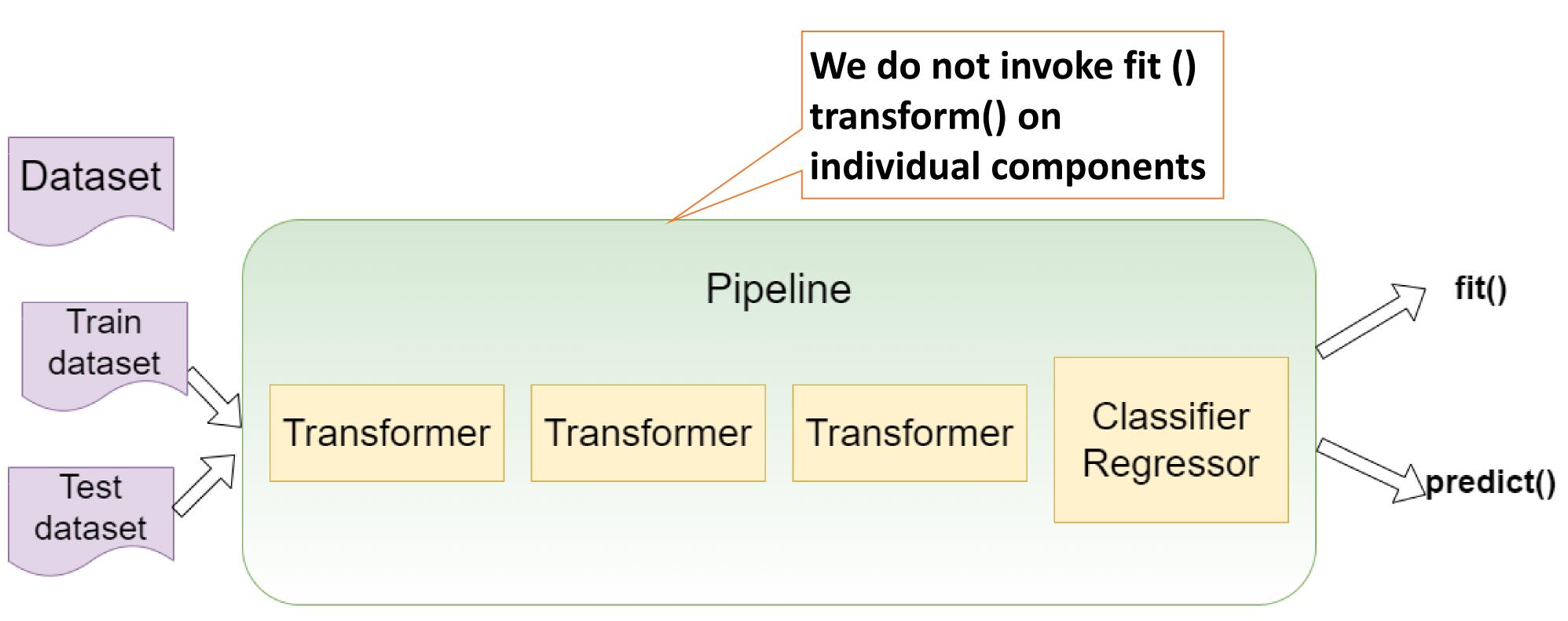
```
# Predict on the test set-using the trained classifier-still need to do the transformations
X_test_filled = imputer.transform(X_test[numeric_features])
X_test_scaled = scaler.transform(X_test_filled)
X_test_one_hot = one_hot.transform(X_test[categorical_features])
X_test=pd.DataFrame(np.concatenate((X_test_scaled, X_test_one_hot), axis=1))
lr.score(X_test,y_test)
```

- Same order in predict
- Predict done by some other team
 - Two dozen models
 - Provide all configured imputers
 - High cost of ownership & maintenance
 - Brittle code Touch and it breaks
 - Logistics nightmare
- Data leakage (What is it?)



With pipeline





```
get_params(self, deep=True)
set_params(self, **params)

def fit_transform(self, X, y=None, **fit_params):
    if y is None:
    # fit method of arity 1 (unsupervised transformation)
        return self.fit(X, **fit_params).transform(X)
    else:
    # fit method of arity 2 (supervised transformation)
    return self.fit(X, y, **fit_params).transform(X)
```

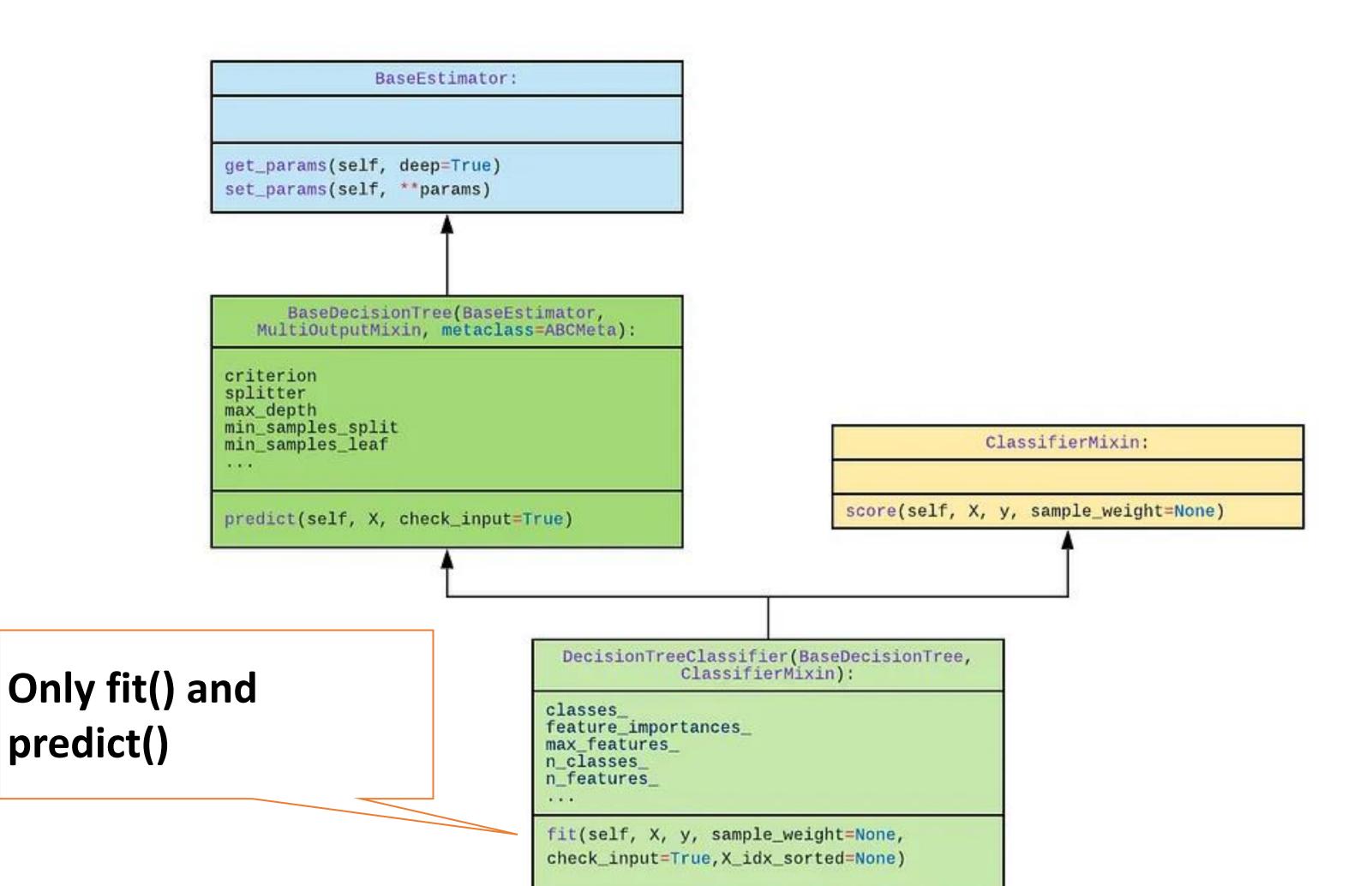
What do fit() and transform() do?

```
StandardScaler(BaseEstimator,
TransformerMixin):

scale_
mean_
var_
n_samples_seen_

fit(self, X, y=None):
transform(self, X):
```

fit_transform()
combines both fit()
and transform()



fit(), fit_transform() and predict()

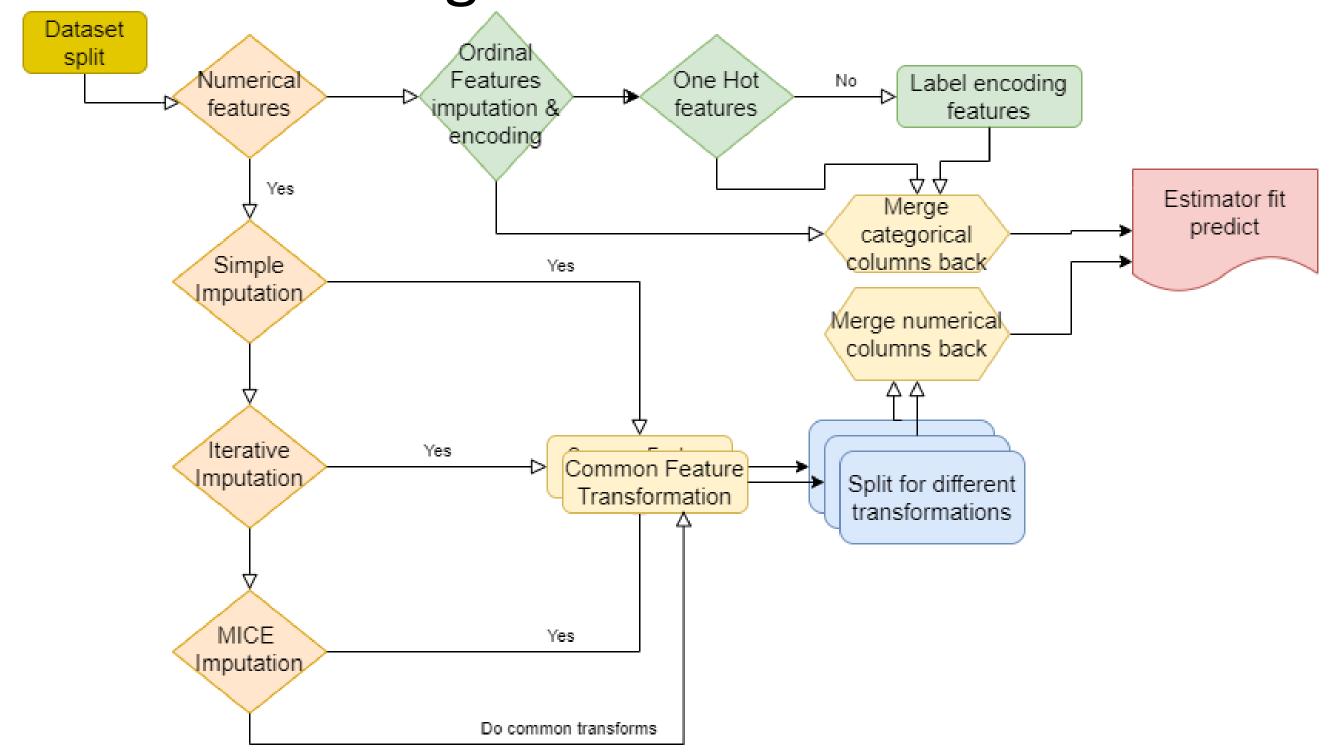
- Always configure pipeline with
 - Last component as Classifier/Regressor/Cluster Mixin
 - Other components are Transformers
- Invoke fit() on pipeline during training
 - Sklearn invokes fit_transform() on all but last component
 - Sklearn invokes fit() on last component
- Invoke predict() on pipeline during test
 - Sklearn invokes transform() on all but last component
 - Sklearn invokes predict on last component
- Sklearn relies on python duck typing than class hierarchy

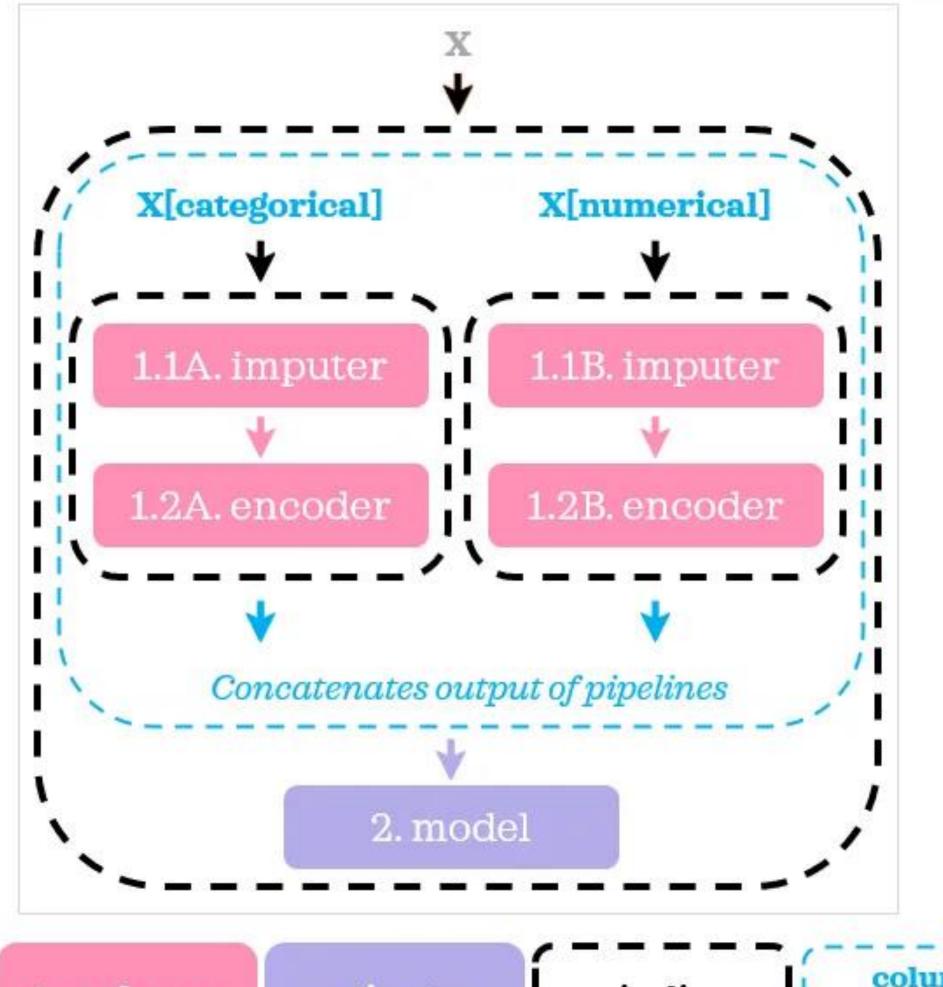


Parallel pipelines

Mixture Model clustering

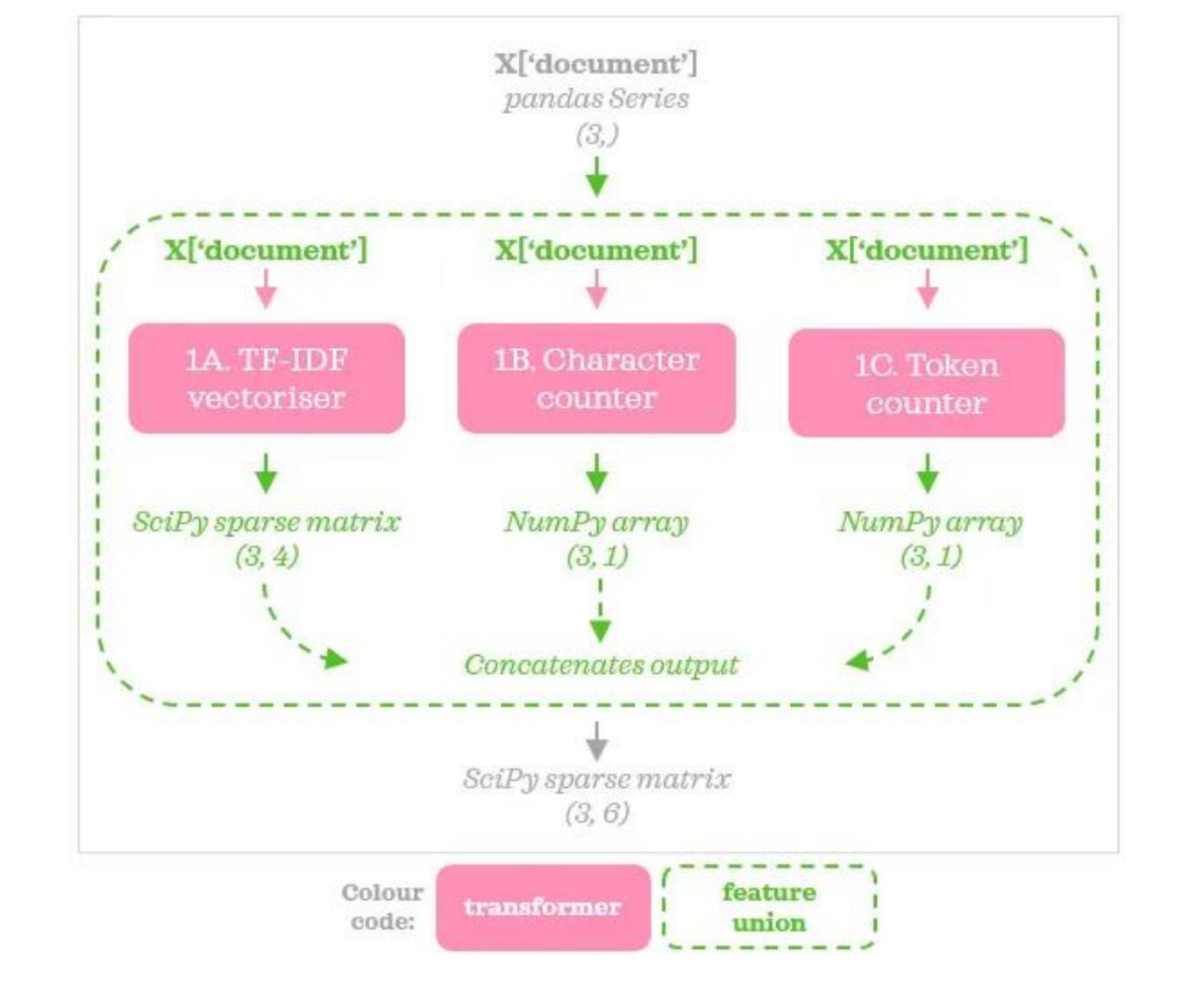
 Apply different transformations on numerical & categorical features. Then merge back

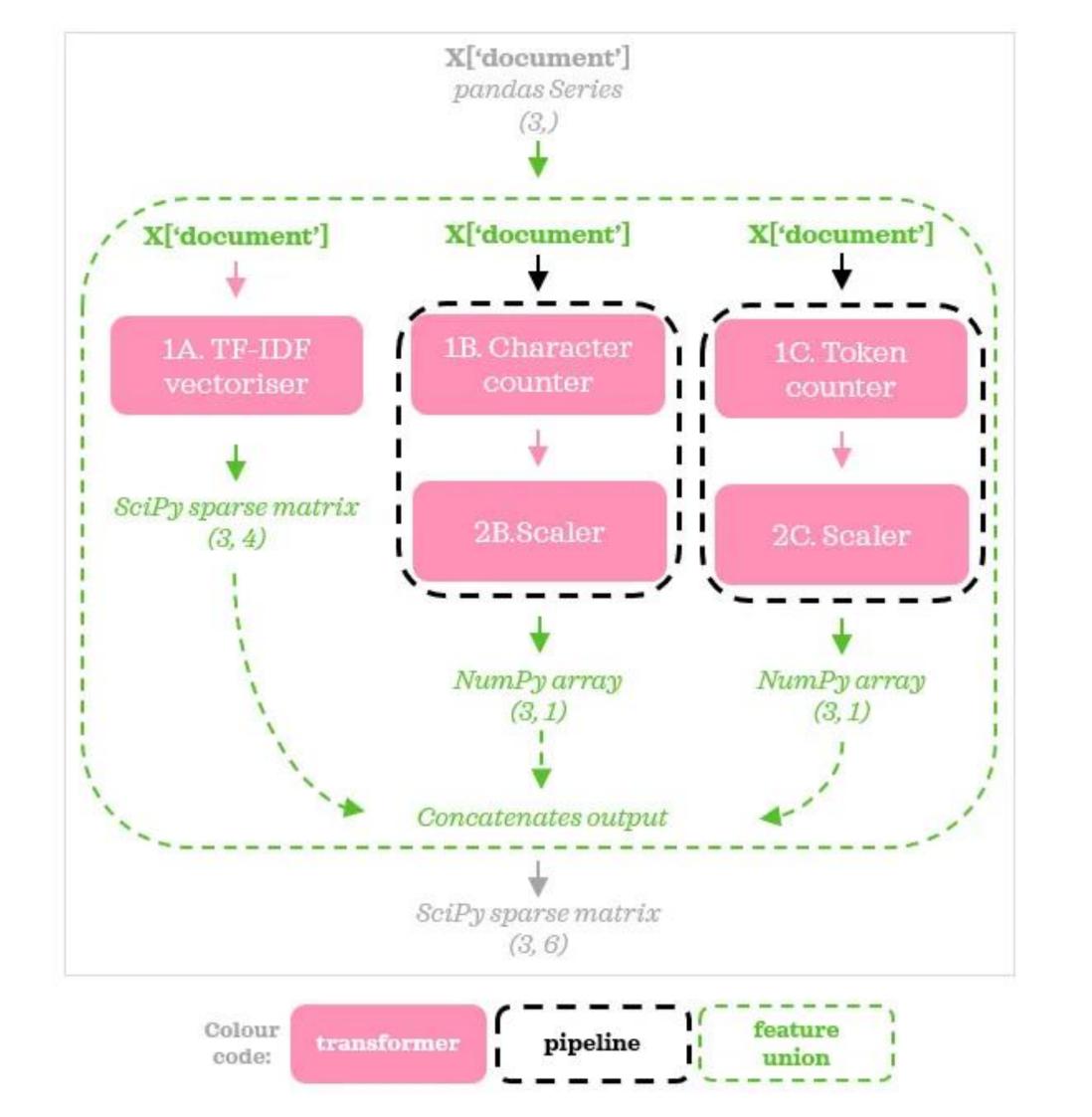






```
from sklearn.pipeline import Pipeline
from sklearn.compose import ColumnTransformer
numeric_transformer = Pipeline(steps=[
                                     ('meanimputer', SimpleImputer(strategy='mean')),
                                     ('stdscaler', StandardScaler())
categorical_transformer = Pipeline(steps=[
                                         ('onehotenc', OneHotEncoder(handle_unknown='ignore'))
                                         1)
col_transformer = ColumnTransformer(transformers=[('numeric_processing',numeric_transformer,
                                                      numeric_features),
                                                    ('categorical_processing',categorical_transformer,
                                                      categorical_features)
pipeline = Pipeline([
                     ('transform_column', col_transformer),
                     ('logistics', LogisticRegression())
pipeline.fit(X_train, y_train)
pipeline.score(X_test, y_test)
```





GridSearch with Pipeline

```
from sklearn.model_selection import GridSearchCV
X_train, X_test, y_train, y_test = train_test_split(df, y, random_state=42)
#create new a knn model
knn = KNeighborsClassifier()
#create a dictionary of all values we want to test for n_neighbors
param_grid = {"n_neighbors": np.arange(1, 25),
             "weights": ["uniform", "distance"]}
                                                       Replace with
                                                       pipeline
loocv = LeaveOneOut()
#use gridsearch to test all values for n_neighbors
knn_gscv = GridSearchCV(knn, param_grid, cv=loocv)
#fit model to data
knn_gscv.fit(X_train, y_train)
```

Odds and ends

- PowerTransformer
- FunctionTransformer
- BYOT Bring Your Own Transformer
 - Custom Transformer, Custom Predictor

Custom Transformer & Classifier/Regressor

