

Do You Want To Build a Forest?

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Supervised learning



$$y = f(X)$$

- X of shape (n_samples, n_features)
- y of shape (n_samples,)

scikit-learn API

```
from sklearn.experimental import enable_hist_gradient_boosting
from sklearn.ensemble import HistGradientBoostingClassifier

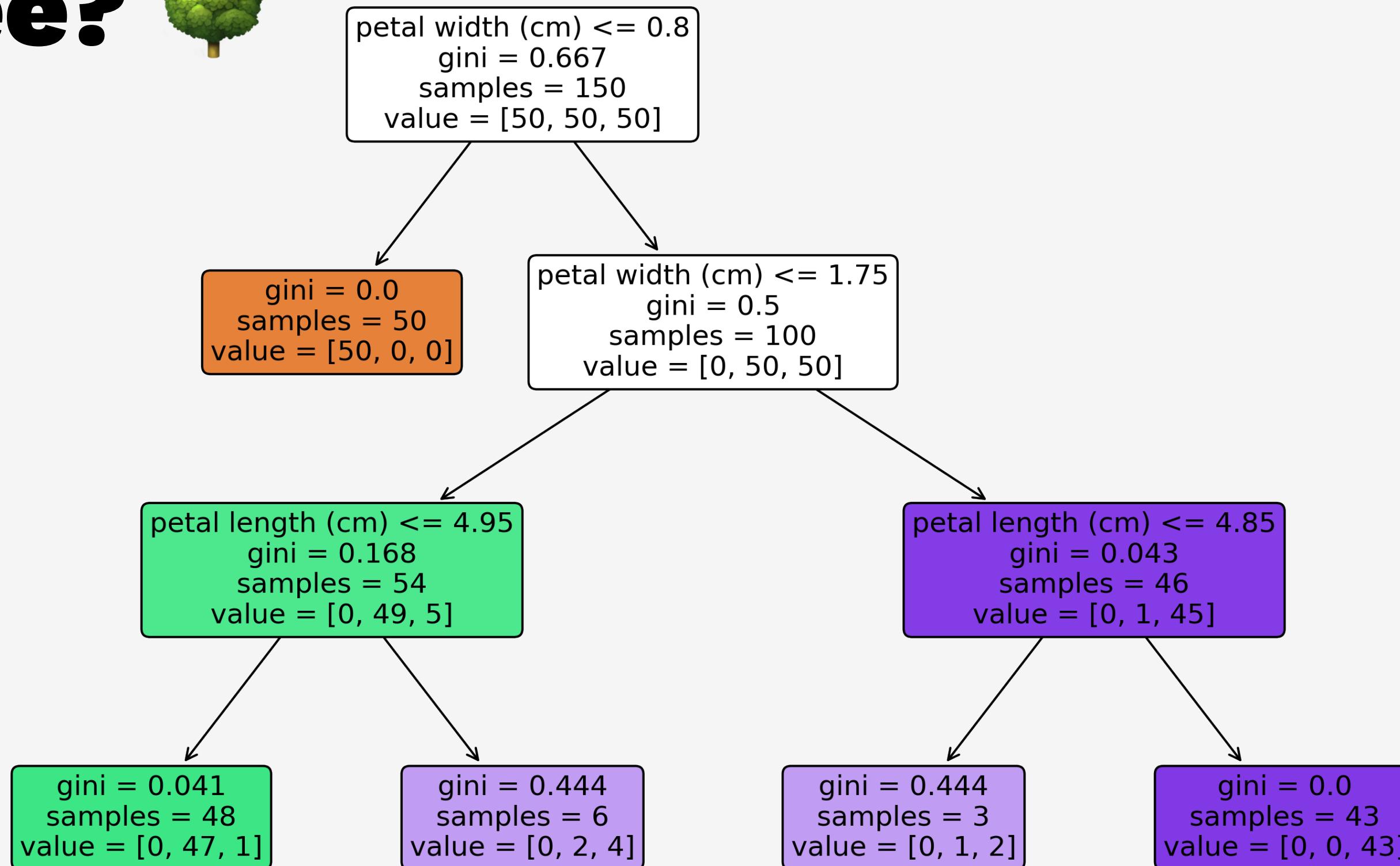
clf = HistGradientBoostingClassifier()

clf.fit(X, y)

clf.predict(X)

clf.score(X, y)
```

Tree?



Tree (Parameters)

```
from sklearn.tree import DecisionTreeRegressor  
from sklearn.tree import DecisionTreeClassifier  
  
tree = DecisionTreeClassifier(  
    max_depth=None, min_samples_leaf=1, ... )
```

Forest

```
from sklearn.ensemble import RandomForestClassifier  
from sklearn.ensemble import RandomForestRegressor  
  
rfc = RandomForestClassifier(n_estimators=100, ...)  
rfr = RandomForestRegressor(n_estimators=100, ...)
```



RandomForest

- `bootstrap=True`
- `max_features='auto'`
 - Regression: `n_features`
 - Classification: `sqrt(n_features)`



Forest Details - Pruning (new in 0.22!)

```
from sklearn.datasets import fetch_california_housing
from sklearn.model_selection import train_test_split

housing = fetch_california_housing()
X_train, X_test, y_train, y_test = train_test_split(
    housing.data, housing.target
)
```

Forest Details - Pruning (new in 0.22!)

```
from sklearn.ensemble import RandomForestRegressor

rf = RandomForestRegressor().fit(x_train, y_train)
np.mean([est.tree_.node_count for est in rf.estimators_])
# 18736.58
rf.score(x_test, y_test)
# 0.7942

rf_pruned = RandomForestRegressor(ccp_alpha=1e-5).fit(x_train, y_train)
np.mean([est.tree_.node_count for est in rf_pruned.estimators_])
# 5687.18
rf_pruned.score(x_test, y_test)
# 0.7938
```

30% of the nodes!

Forest Implementation

Tree Building

- Pure Python?
- Cython

Forest Building

- Parallelized with joblib

joblib?

```
from math import sqrt
from joblib import Parallel, delayed

Parallel(n_jobs=4)(
    delayed(sqrt)(i**2)
    for i in range(10))
# [0.0, 1.0, 2.0, 3.0, 4.0, 5.0, 6.0, 7.0, 8.0, 9.0]
```

Forest Building (joblib)

fit

```
trees = Parallel(n_jobs=self.n_jobs,  
                  prefer="threads")(  
    delayed(_parallel_build_trees)(...)  
    for i, t in enumerate(trees))
```

Forest Building (joblib)

predict_proba

```
all_proba = [ ... ]
lock = threading.Lock()

trees = Parallel(n_jobs=self.n_jobs,
                  prefer="threads",
                  require='sharedmem')(
    delayed(_accumulate_prediction)(
        e.predict_proba, X, all_proba, lock)
    for e in self.estimators_)
```

HistGradientBoosting (New in 0.21)

- @hug_nicolas - Associate Research Scientist @ Columbia University

Deep Dive into scikit-learn's HistGradientBoosting Classifier and Regressor

- github.com/thomasjpfan/pydata-2019-histgradientboosting

HistGradientBoosting

$$f(X) = h_0(X) + h_1(X) + h_2(X) + \dots$$

$$f(X) = \sum_i h_i(X)$$

HistGradientBoosting (loss)

- **Regression**
 1. least_squares
 2. least_absolute_deviation
- **Classification**
 1. binary_crossentropy
 2. categorical_crossentropy

Gradient - least_squares

Loss

$$L(y, f(X)) = \frac{1}{2} \|y - f(X)\|^2$$

Gradient

$$\nabla L(y, f(X)) = -(y - f(X))$$

Gradient Boosting



- Initial Condition

$$f_0(X) = C$$

- Recursive Condition

$$f_{m+1}(X) = f_m(X) - \eta \nabla L(y, f_m(X))$$

where η is the learning rate

Gradient Boosting - least_squares

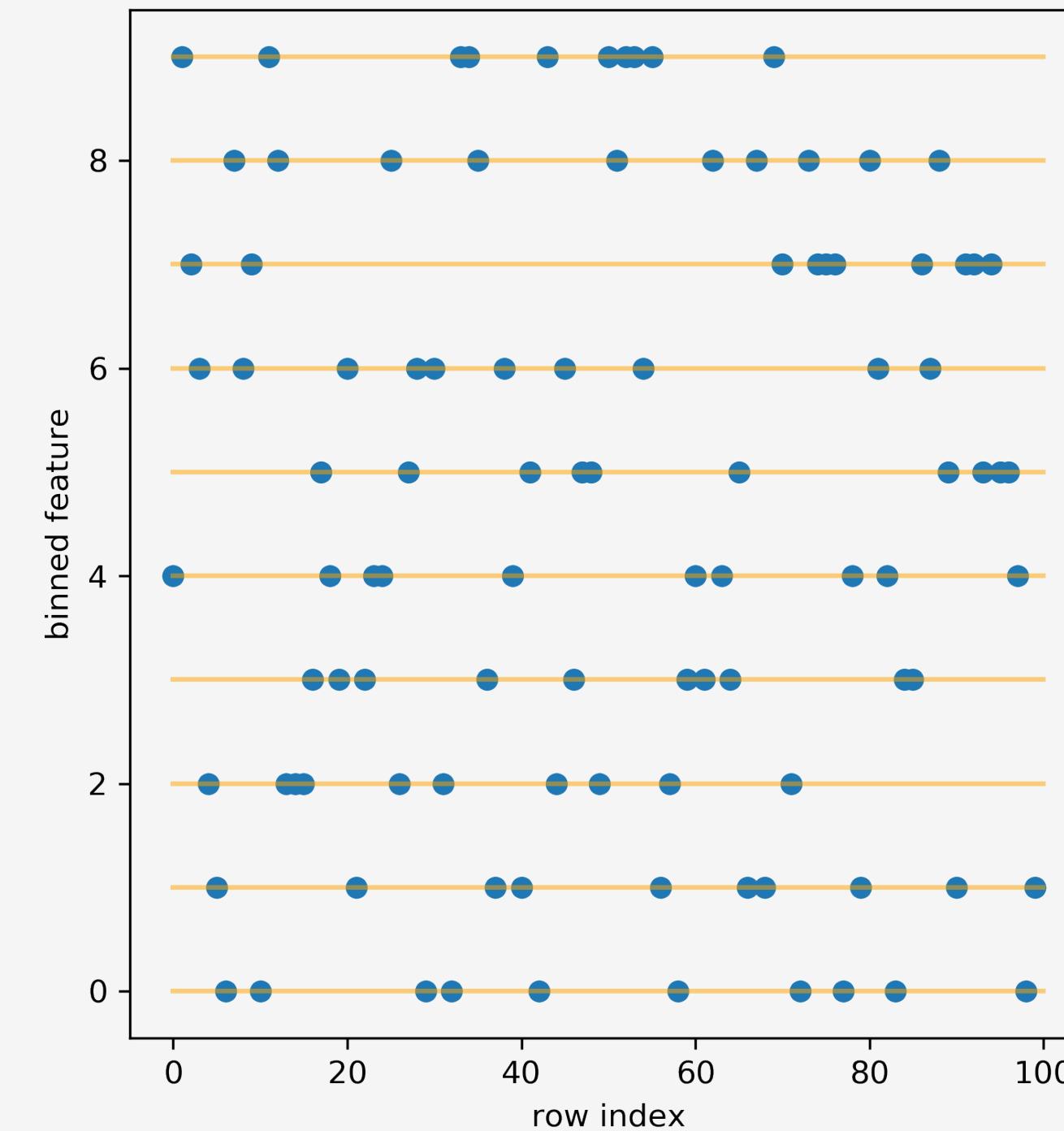
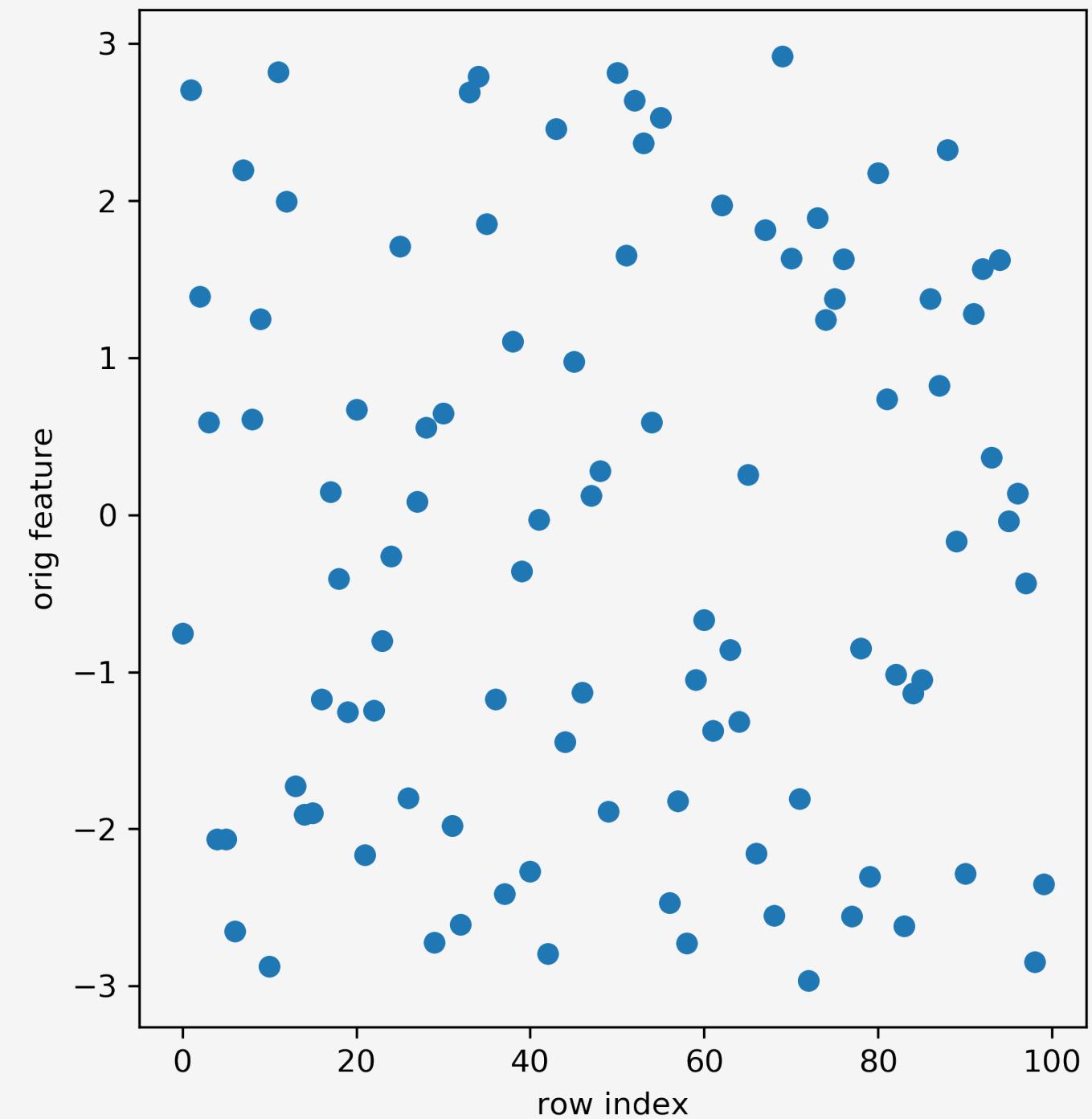
$$f_{m+1}(X) = f_m(X) + \eta h_m(X)$$

- where $h_m(X) = (y - f_m(X))$
- We need to learn $h_m(X)$!

How to learn $h_m(X)$?

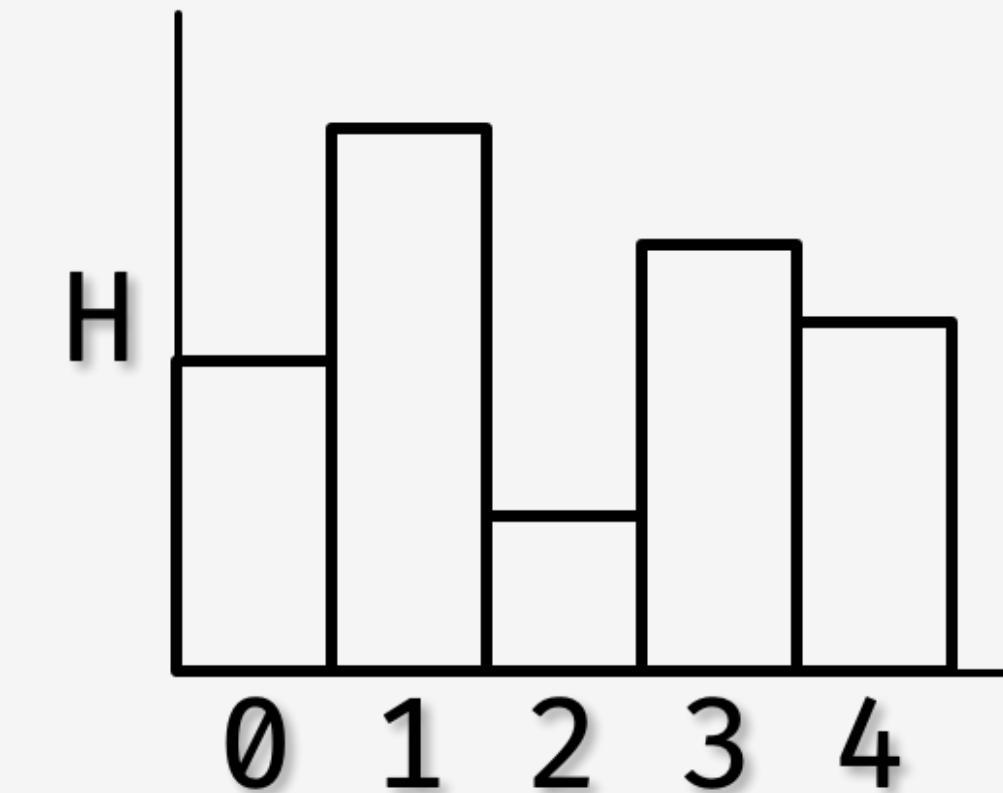
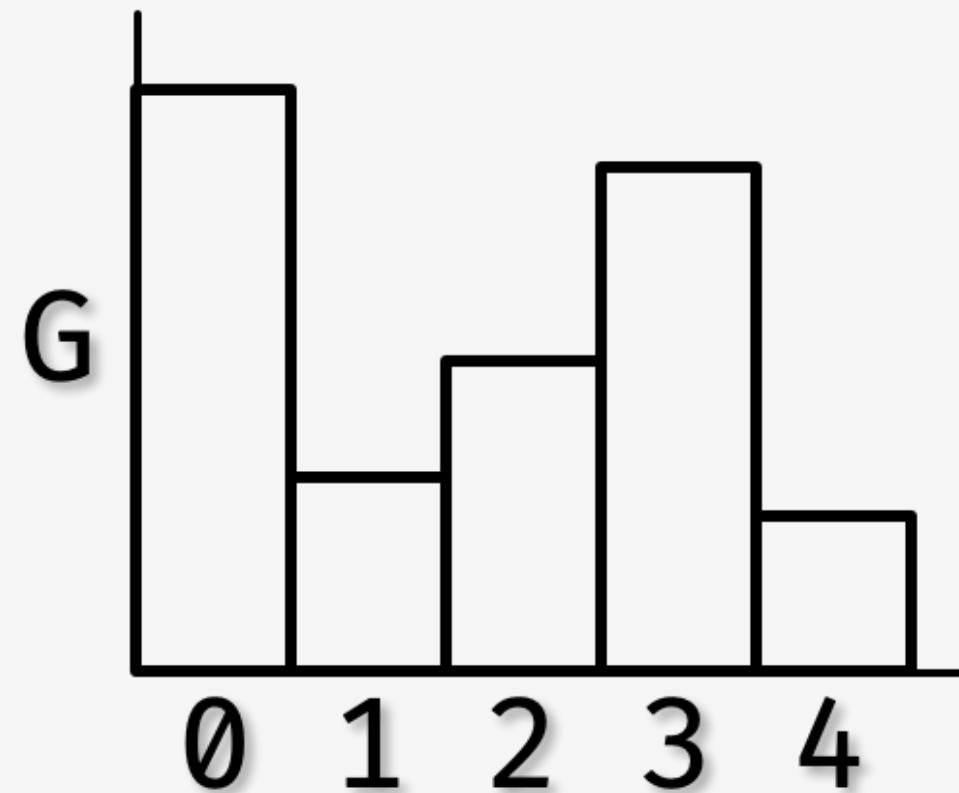


HistGradientBoosting



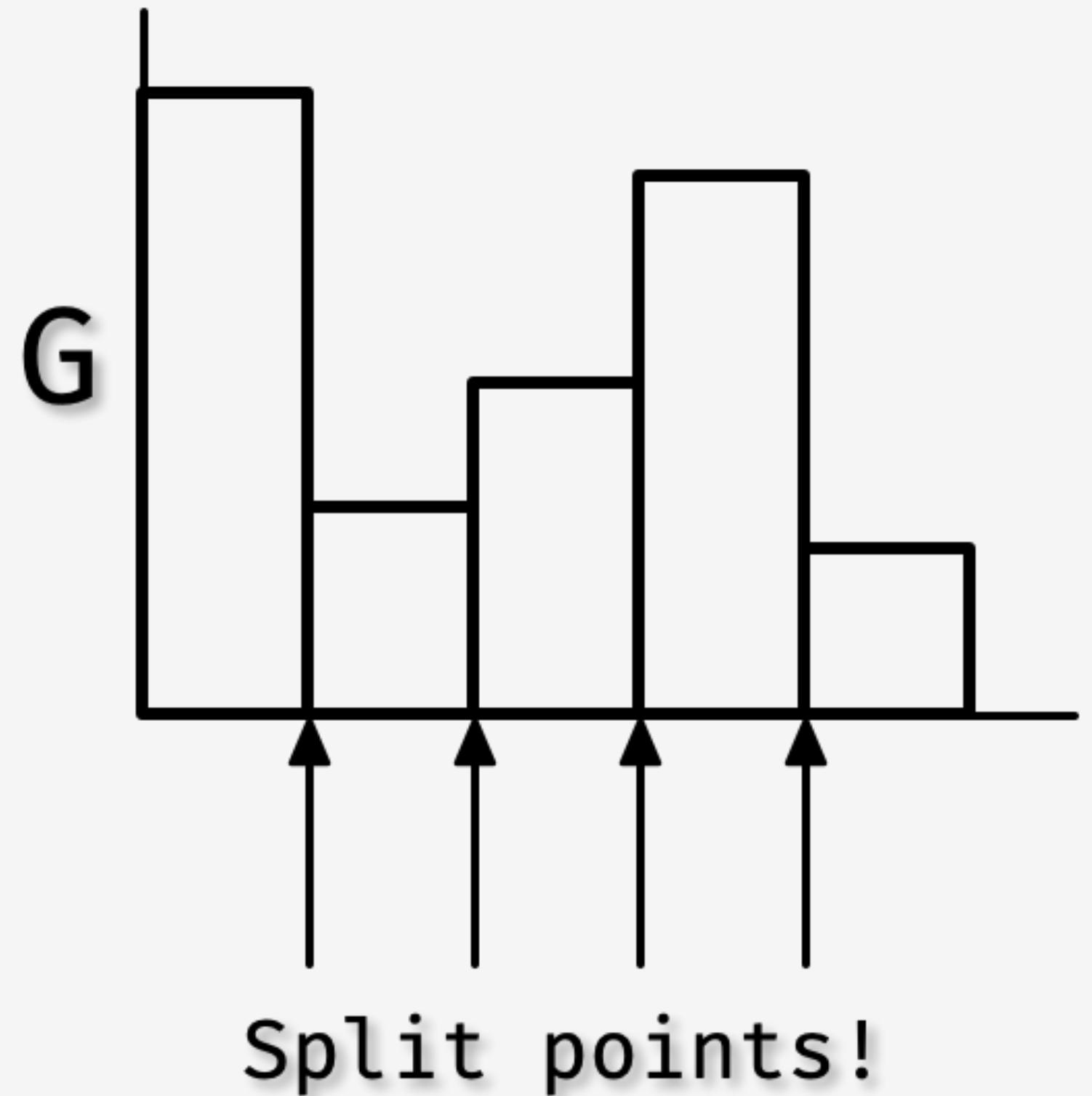
HistGradientBoosting

G
H



HistGradientBoosting (overview)

1. Bin data
2. Make initial predictions
(constant)
3. Calculate gradients and hessians
4. Grow Trees For Boosting
 1. Find best splits
 2. Add tree to predictors
 3. Update gradients and hessians



Implementation? 🤔

- Pure Python?
- Cython?
- Cython + OpenMP!

OpenMP! (Bin data 🗑, Pt 1)

1. **Bin data**
2. Make initial predictions (constant)
3. Calculate gradients and hessians
4. Grow Trees For Boosting
 1. Find best splits by building histograms
 2. Add tree to predictors
 3. Update gradients and hessians

OpenMP! (Bin data 🗑, Pt 2)

```
for i in range(data.shape[0]):  
    left, right = 0, binning_thresholds.shape[0]  
    while left < right:  
        middle = (right + left - 1) // 2  
        if data[i] <= binning_thresholds[middle]:  
            right = middle  
        else:  
            left = middle + 1  
    binned[i] = left
```

OpenMP! (Bin data 🗑, Pt 3)

```
# sklearn/ensemble/_hist_gradient_boosting/_binning.pyx
for i in prange(data.shape[0],
                  schedule='static',
                  nogil=True):
    left, right = 0, binning_thresholds.shape[0]
    while left < right:
        middle = (right + left - 1) // 2
        if data[i] <= binning_thresholds[middle]:
            right = middle
        else:
            left = middle + 1
    binned[i] = left
```

OpenMP! (Find best splits , Pt 1)

1. Bin data
2. Make initial predictions (constant)
3. Calculate gradients and hessians
4. Grow Trees For Boosting
 1. **Find best splits** by building histograms
 2. Add tree to predictors
 3. Update gradients and hessians

OpenMP! (Find best splits ✂, Pt 2)

```
# sklearn/ensemble/_hist_gradient_boosting/splitting.pyx
for feature_idx in prange(n_features, schedule='static'):
    # For each feature, find best bin to split on
```

OpenMP! (Update gradients and hessians , Pt 1)

1. Bin data
2. Make initial predictions (constant)
3. Calculate gradients and hessians
4. Grow Trees For Boosting
 1. Find best splits by building histograms
 2. Add tree to predictors
 3. **Update gradients and hessians**

OpenMP! (Update gradients and hessians 🏔, Pt 2)

- least_squares

```
# sklearn/ensemble/_hist_gradient_boosting/_loss.pyx
for i in prange(n_samples, schedule='static', nogil=True):
    gradients[i] = raw_predictions[i] - y_true[i]
```

Hyperparameters (Boosting

```
from sklearn.experimental import enable_hist_gradient_boosting  
from sklearn.ensemble import HistGradientBoostingClassifier  
from sklearn.ensemble import HistGradientBoostingRegressor
```

```
HistGradientBoostingClassifier(  
    learning_rate=0.1, max_iter=100, ... )
```

- export OMP_NUM_THREADS=12

Benchmarks 🚀 (HIGGS Pt 1)

- 8800000 samples
- 28 features
- binary classification (1 for signal, 0 for background)

Benchmarks 🚀 (HIGGS Pt 2)

- `export OMP_NUM_THREADS=12`

library	time	roc auc	accuracy
sklearn	38s	0.8125	0.7324
lightgbm	39s	0.8124	0.7322
xgboost	48s	0.8126	0.7326
catboost	100s	0.8004	0.7222

Benchmarks 🚀 (HIGGS Pt 3)

- `export OMP_NUM_THREADS=4`

library	time (12 cores)	time (4 cores)
sklearn	38s	85s
lightgbm	39s	86s
xgboost	48s	115s
catboost	100s	164s

Parallelization

- `RandomForest` - Cython + joblib
- `HistGradientBoosting` - Cython + OpenMP

Model Inspection

```
from sklearn.inspection import permutation_importance  
from sklearn.inspection import partial_dependence  
from sklearn.inspection import plot_partial_dependence
```

Permutation Feature Importance (Pt 1)

```
x_train = [  
    [0, 1, 2],  
    [1, 2, 3],  
    [2, 1, 4],  
    [3, 1, 9],  
    [4, 3, 1]  
]  
y_train = [1, 0, 1, 1, 0]  
  
model.fit(x_train, y_train)  
model.score(x_train, y_train)  
# 0.90
```

Permutation Feature Importance (Pt 2)

```
x_train_perm_1 = [  
    [1, 1, 2],  
    [0, 2, 3],  
    [2, 1, 4],  
    [4, 1, 9],  
    [3, 3, 1]  
]  
model.score(x_train_perm_1, y_train)  
# 0.70
```

Permutation Feature Importance (Pt 3)

```
x_train_perm_2 = [  
    [1, 1, 2],  
    [3, 2, 3],  
    [4, 1, 4],  
    [2, 1, 9],  
    [0, 3, 1]  
]  
model.score(x_train_perm_1, y_train)  
# 0.73
```

Permutation Feature Importance (Pt 4)

```
model.score(x_train_perm_3, y_train)  
# 0.80
```

- Recall: `model.score(x_train, y_train) = 0.90`
- permutation feature importance for the 0th feature:

```
[0.90 - 0.70, 0.90 - 0.73, 0.90 - 0.80]  
# [0.20, 0.17, 0.10]
```

Permutation Feature Importance (Pt 5)

```
from sklearn.inspection import permutation_importance

result = permutation_importance(model, X, y, n_repeats=3)

result['importances']
# [[0.20, 0.17, 0.10], [0.5, 0.4, 0.6], ...]
result['importances_mean']
# [ 0.157, 0.5, ...]
result['importances_std']
# [0.0419 0.0816, ...])
```

Permutation vs Impurity based Feature Importance

```
from sklearn.datasets import fetch_openml
X, y = fetch_openml("titanic", version=1,
                     as_frame=True, return_X_y=True)

rng = np.random.RandomState(seed=42)
X['random_cat'] = rng.randint(3, size=X.shape[0])
X['random_num'] = rng.randn(X.shape[0])
```

Permutation vs Impurity (Pt 2)

```
categorical_columns = ['pclass', 'sex', 'embarked', 'random_cat']
numerical_columns = ['age', 'sibsp', 'parch', 'fare', 'random_num']

X = X[categorical_columns + numerical_columns]

X_train, X_test, y_train, y_test = train_test_split(X, y, stratify=y)
```

Permutation vs Impurity (Pt 3)

```
categorical_pipe = Pipeline([
    ('imputer', SimpleImputer(strategy='constant',
                                fill_value='missing')),
    ('onehot', OneHotEncoder(handle_unknown='ignore'))
])
numerical_pipe = Pipeline([
    ('imputer', SimpleImputer(strategy='mean'))
])

col_transformer = ColumnTransformer(
    [('cat', categorical_pipe, categorical_columns),
     ('num', numerical_pipe, numerical_columns)])
```

Permutation vs Impurity (Pt 4)

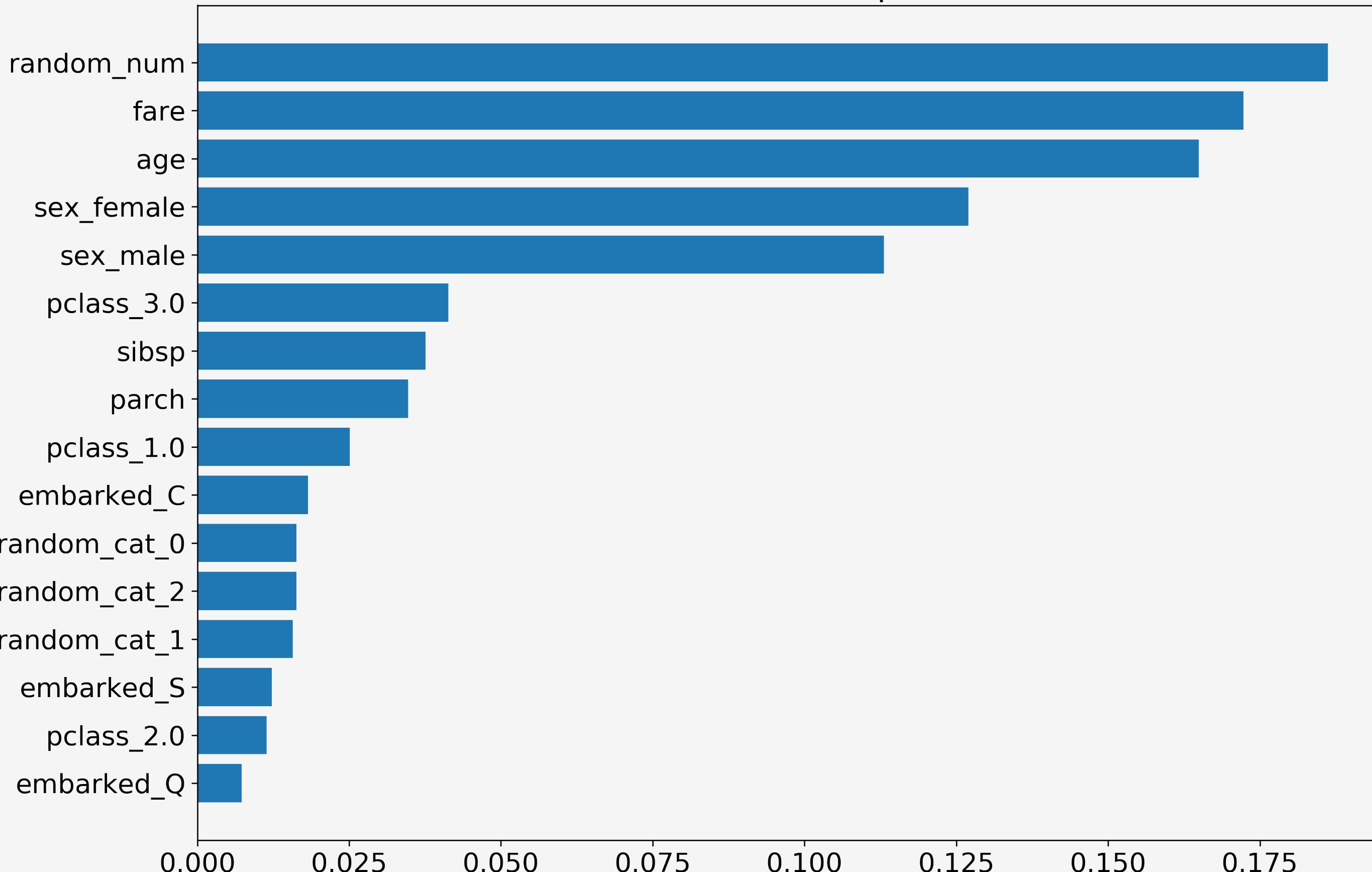
```
rf = Pipeline([
    ('preprocess', col_transformer),
    ('classifier', RandomForestClassifier())
])

rf.fit(X_train, y_train)

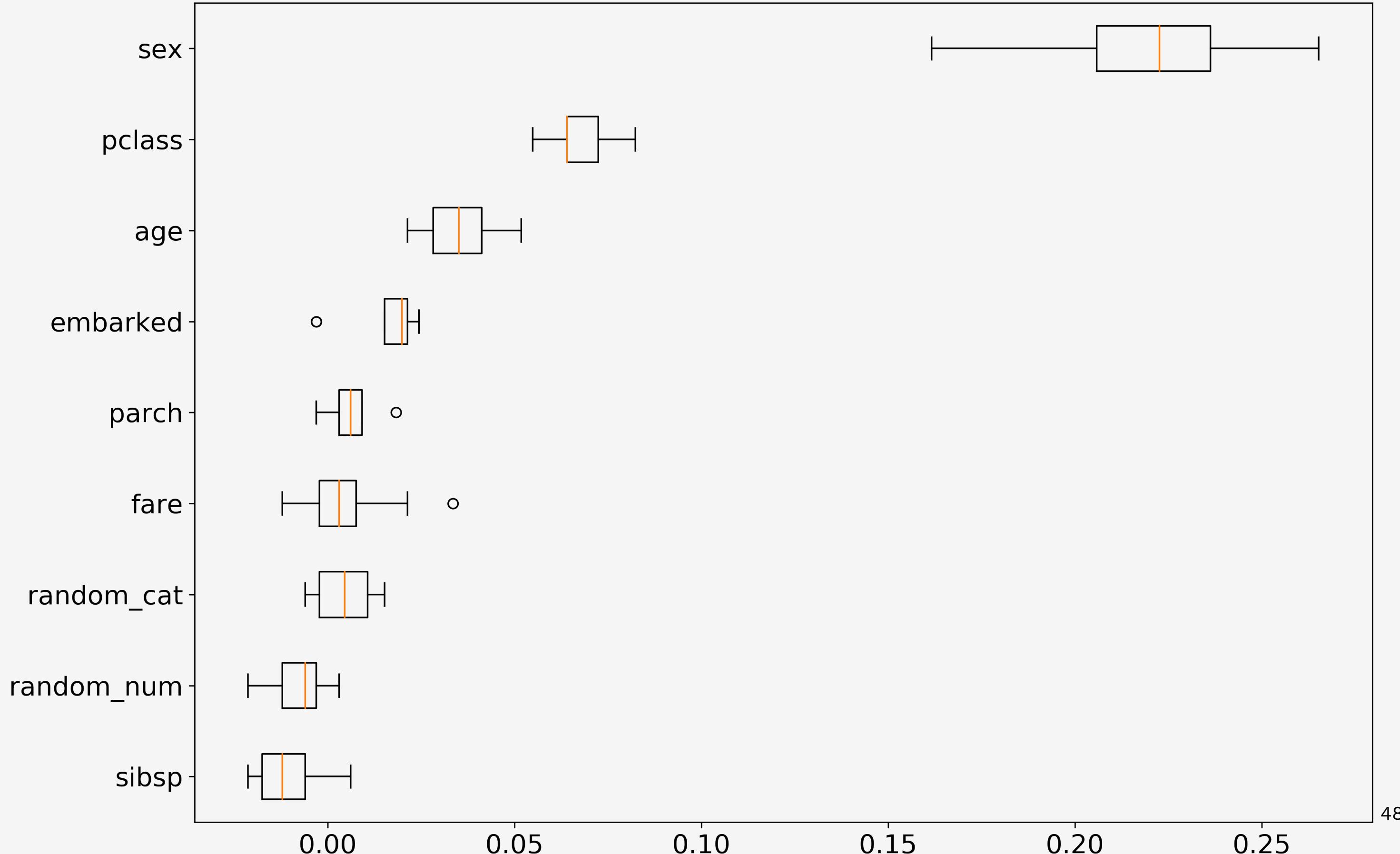
print("RF train accuracy: %0.3f" % rf.score(X_train, y_train))
# RF train accuracy: 1.000

print("RF test accuracy: %0.3f" % rf.score(X_test, y_test))
# RF test accuracy: 0.817
```

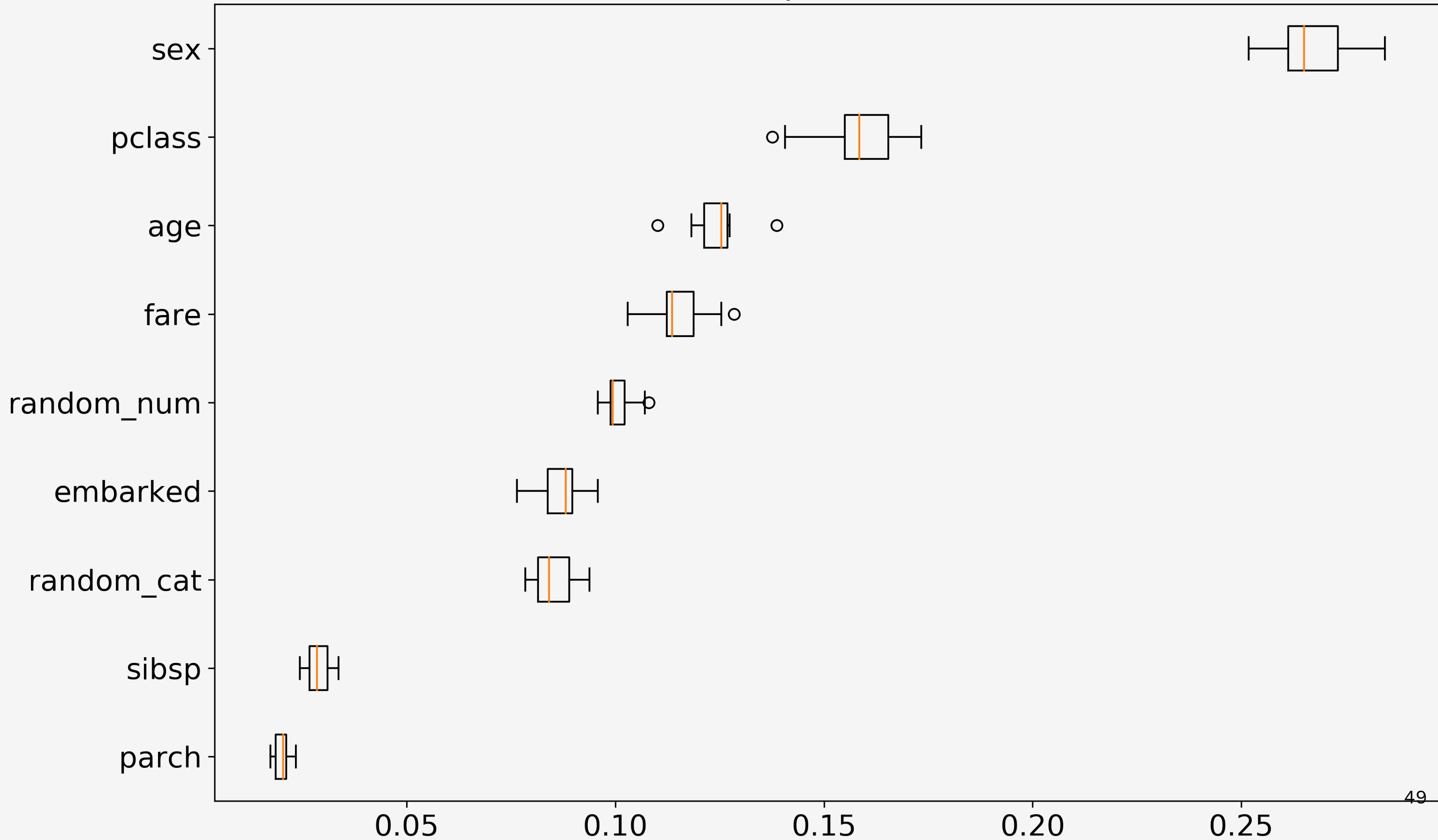
Random Forest Feature Importances (MDI)



Permutation Importances (test set)



Permutation Importances (train set)



Permutation Importance, Correlated features (Pt 1)

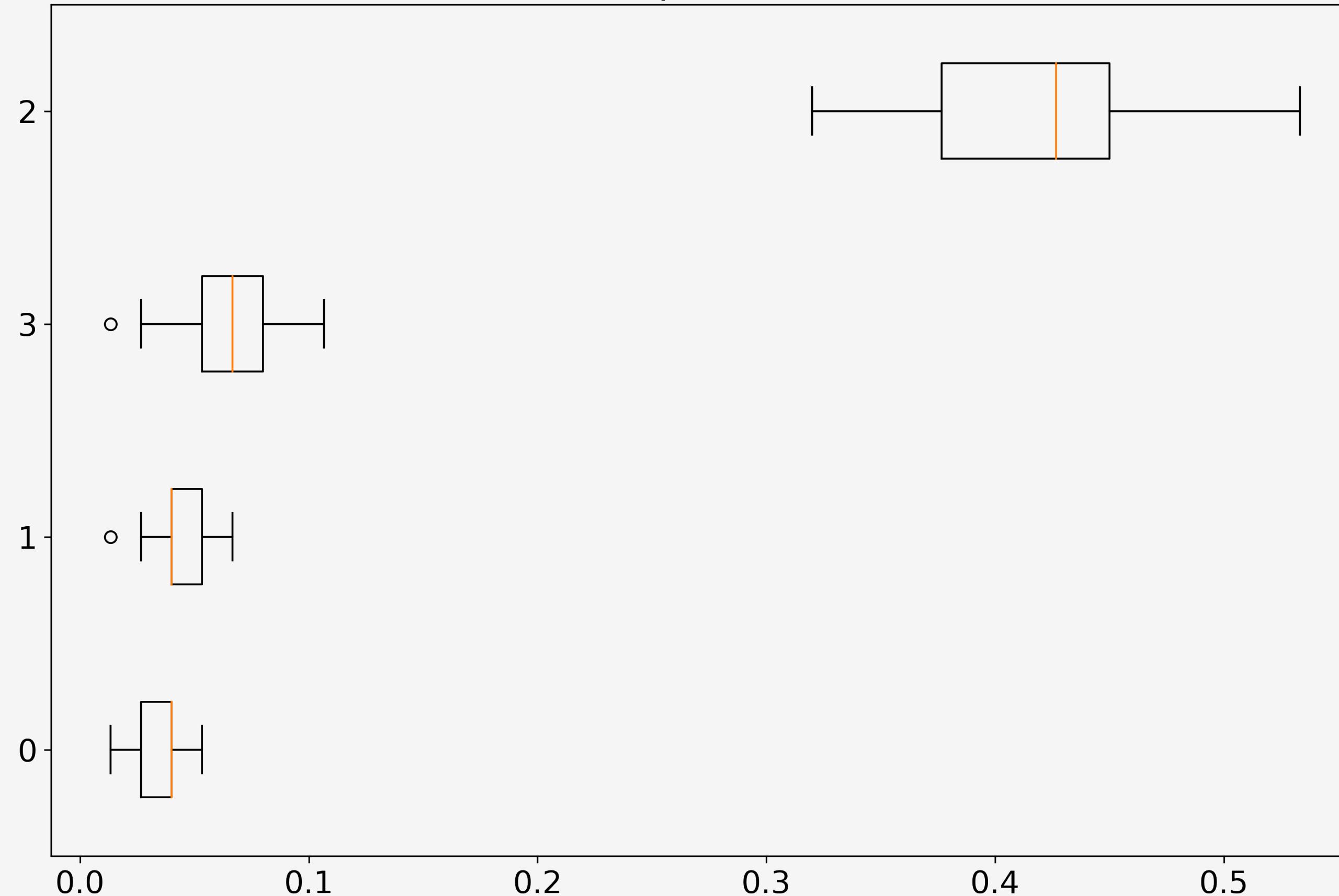
```
from sklearn.datasets import make_classification
X, y = make_classification(n_features=4)
X.shape
# (100, 4)

X_train, X_test, y_train, y_test = train_test_split(X, y)

tree = RandomForestClassifier().fit(X_train, y_train)
tree.score(X_test, y_test)
# 0.8

result = permutation_importance(tree, X_train, y_train, n_repeats=30)
```

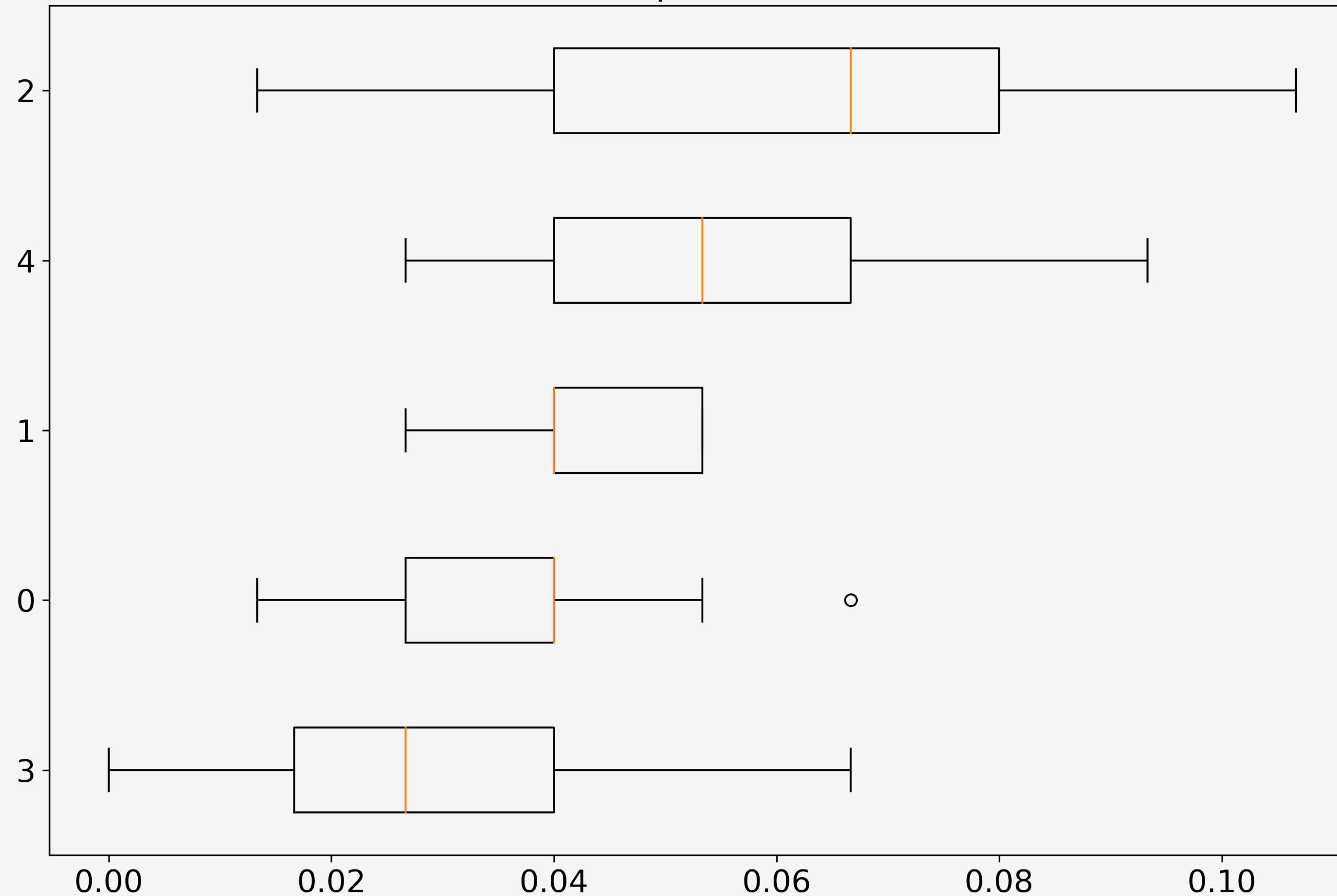
Permutation Importances (train set)



Permutation Importance, Correlated features (Pt 2)

```
x = np.c_[x, x[:, 2]]  
x.shape  
# (100, 5)  
  
x_train, x_test, y_train, y_test = train_test_split(x, y)  
  
tree2 = RandomForestClassifier().fit(x_train, y_train)  
tree2.score(x_test, y_test)  
# 0.8  
  
result = permutation_importance(tree2, x_train, y_train, n_repeats=30)
```

Permutation Importances (train set)



Permutation Importance, Correlated Features (Pt 3)

```
from sklearn.datasets import load_breast_cancer

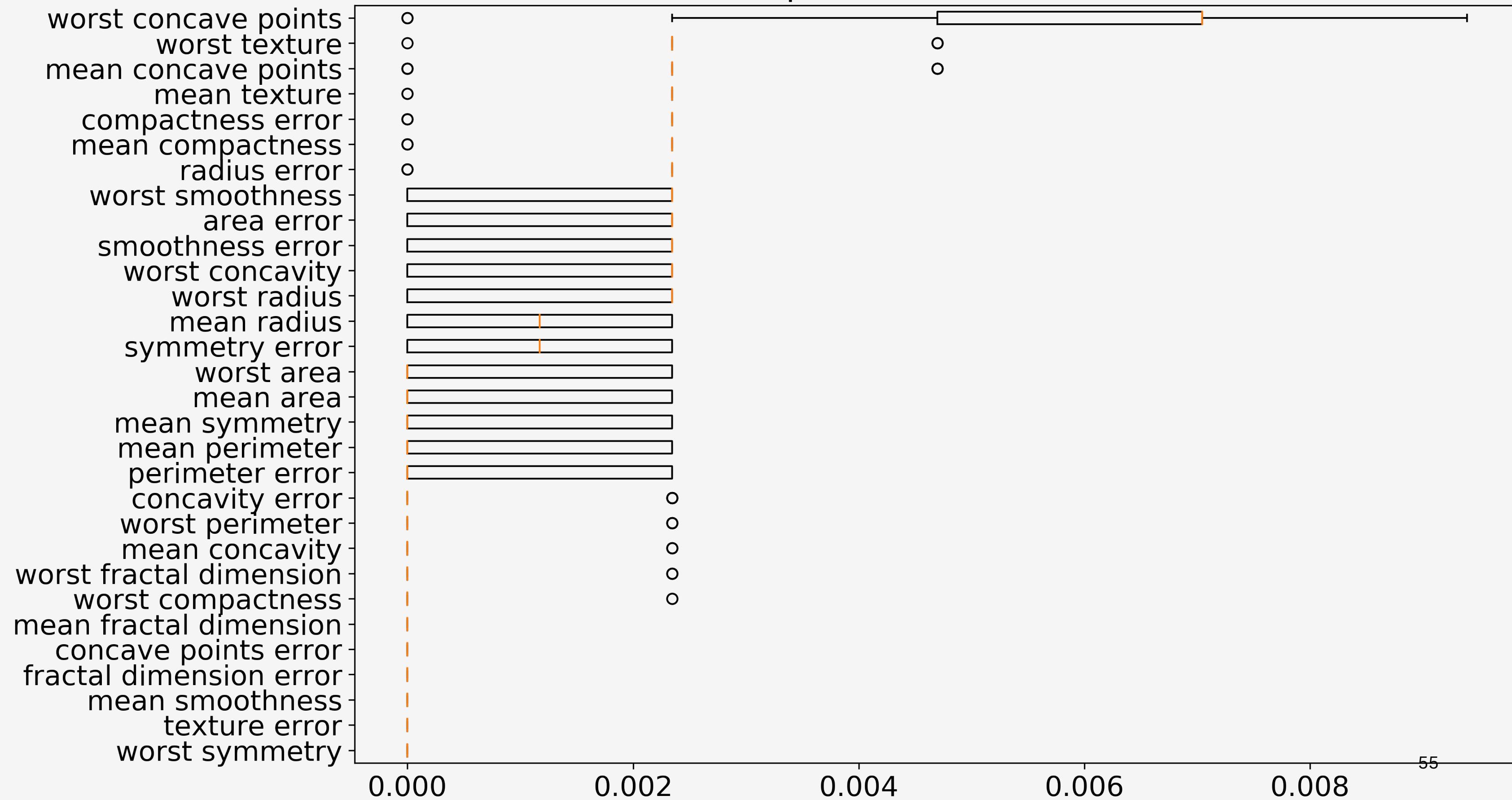
data = load_breast_cancer()
X, y = data.data, data.target
X_train, X_test, y_train, y_test = train_test_split(X, y)

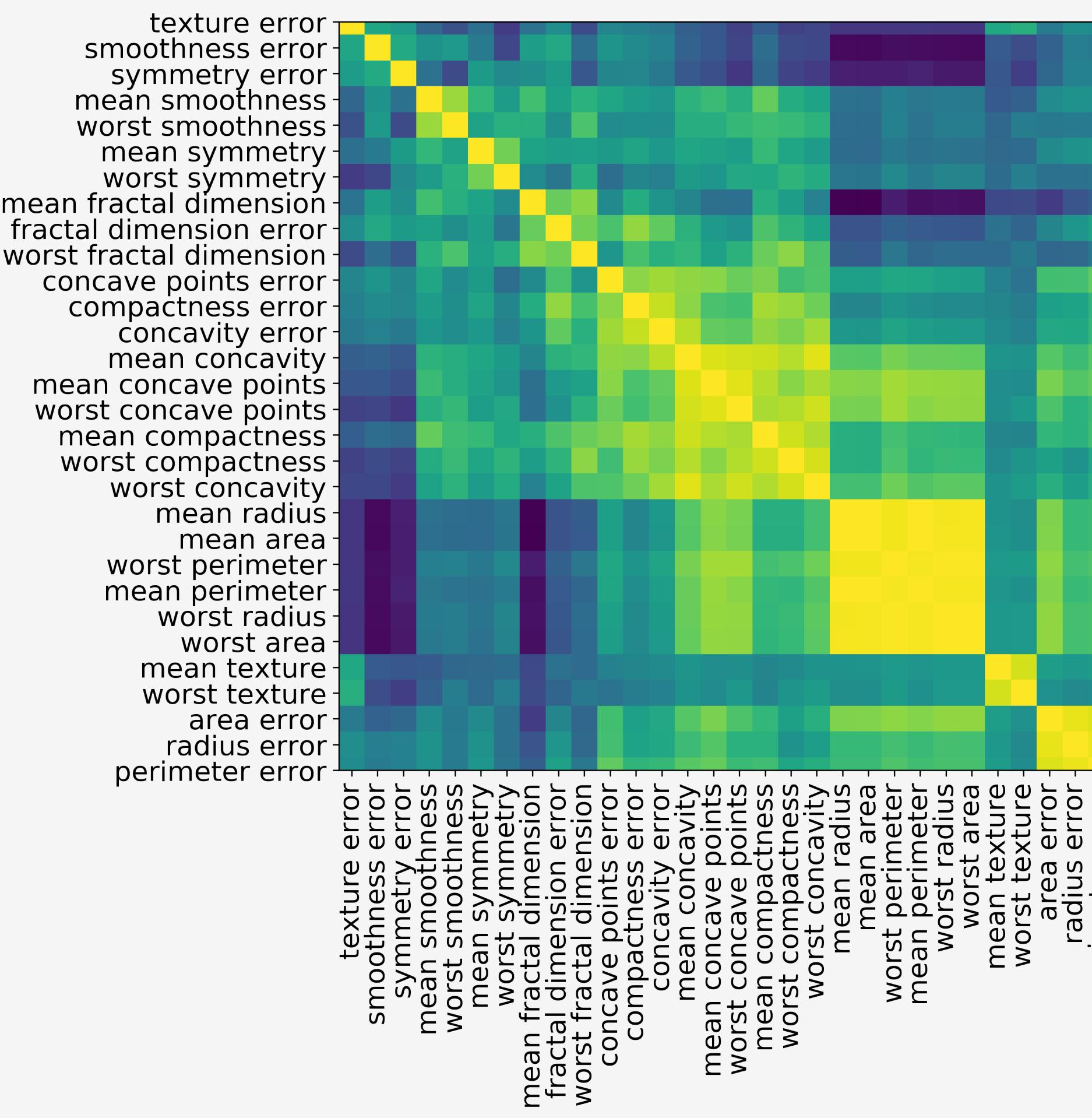
clf = RandomForestClassifier(n_estimators=100)
clf.fit(X_train, y_train)

print("Accuracy on test data: {:.2f}".format(clf.score(X_test, y_test)))
# Accuracy on test data: 0.97

result = permutation_importance(clf, X_train, y_train, n_repeats=30)
```

Permutation Importance with correlated features





Permutation Importance, Correlated Features (Pt 4)

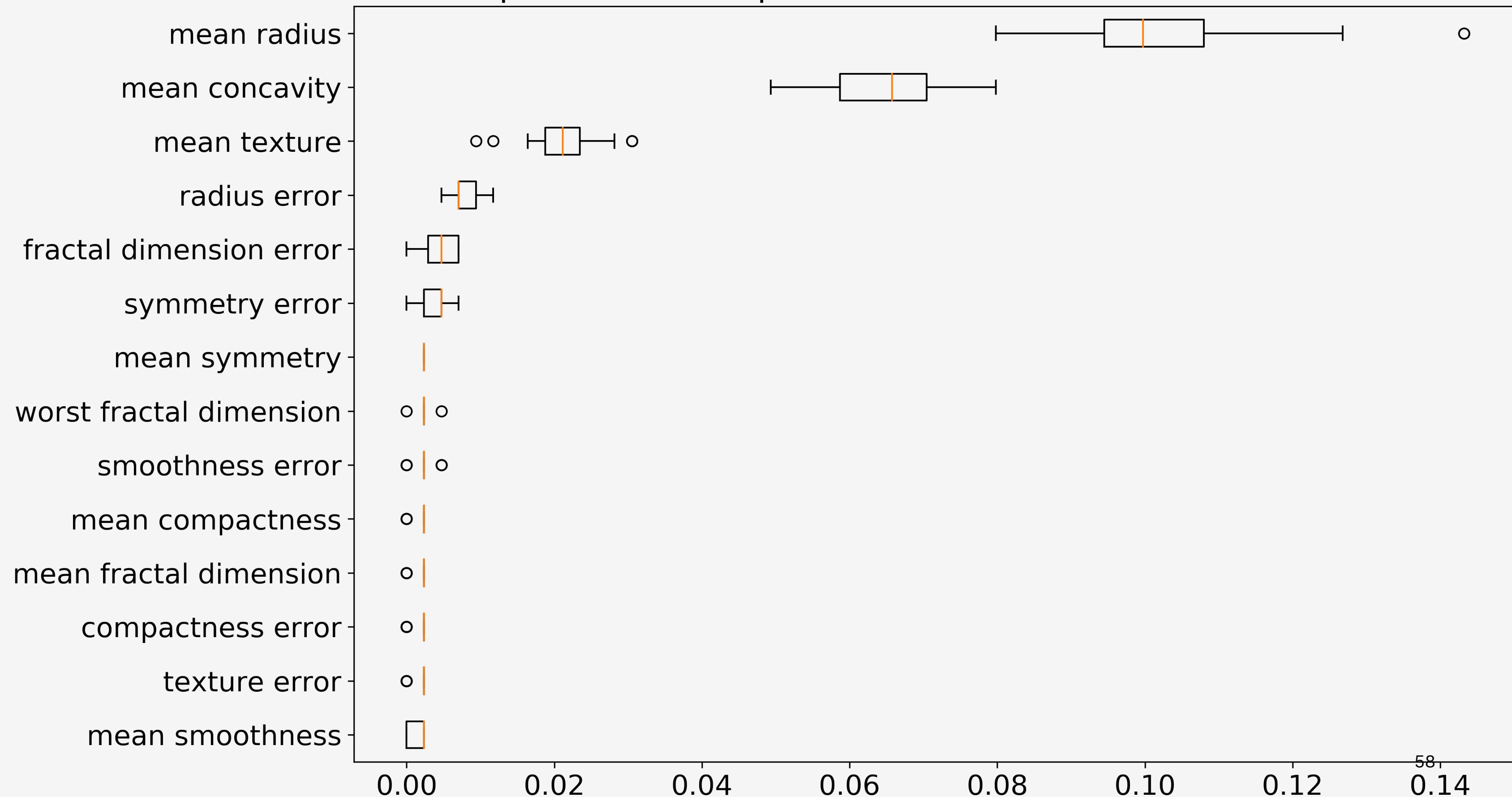
```
x_train_sel = X_train[:, selected_features]
X_test_sel = X_test[:, selected_features]

clf_sel = RandomForestClassifier(n_estimators=100)
clf_sel.fit(X_train_sel, y_train)

print("Accuracy on test data with features removed: {:.2f}".format(
    clf_sel.score(X_test_sel, y_test)))
# Accuracy on test data with features removed: 0.97

result = permutation_importance(clf_sel, X_train_sel, y_train,
                                 n_repeats=30)
```

permutation importance without correlated features



Partial Dependence Plots (Pt 1)

```
x_train = [  
    [0, 1, 2],  
    [1, 2, 3],  
    [2, 4, 4],  
    [3, 1, 9],  
    [4, 3, 1]  
]  
y_train = [0.1, 0.2, 0.3, 0.4, 0.5]  
  
model.fit(x_train, y_train)
```

Partial Dependence Plots (Pt 2)

```
x_train_0 = [
    [0, 1, 2],
    [0, 2, 3],
    [0, 4, 4],
    [0, 1, 9],
    [0, 3, 1]
]
model.predict(x_train_0).mean()
# 0.1
```

Partial Dependence Plots (Pt 3)

```
x_train_1 = [  
    [1, 1, 2],  
    [1, 2, 3],  
    [1, 4, 4],  
    [1, 1, 9],  
    [1, 3, 1]  
]  
model.predict(x_train_1).mean()  
# 0.2
```

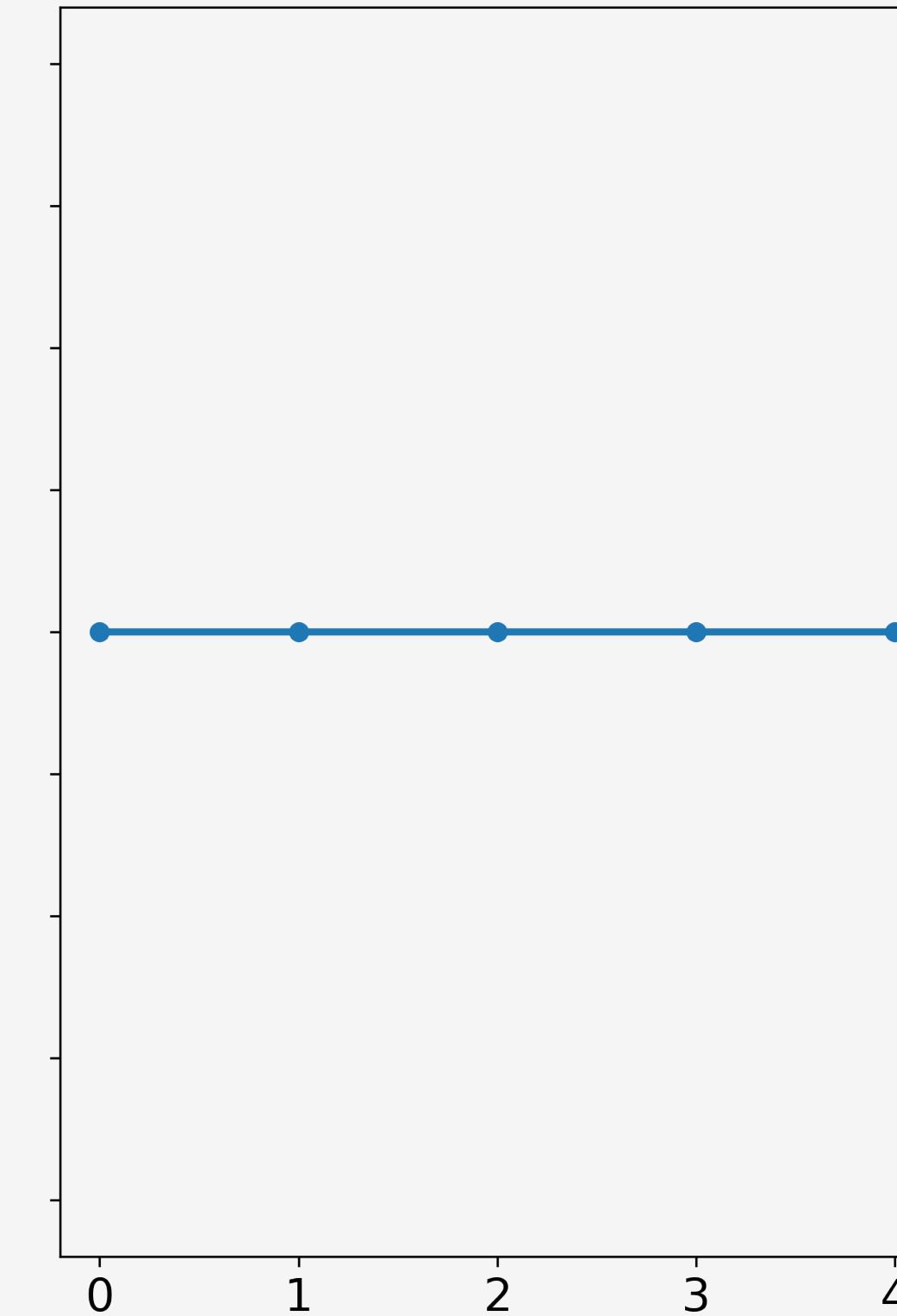
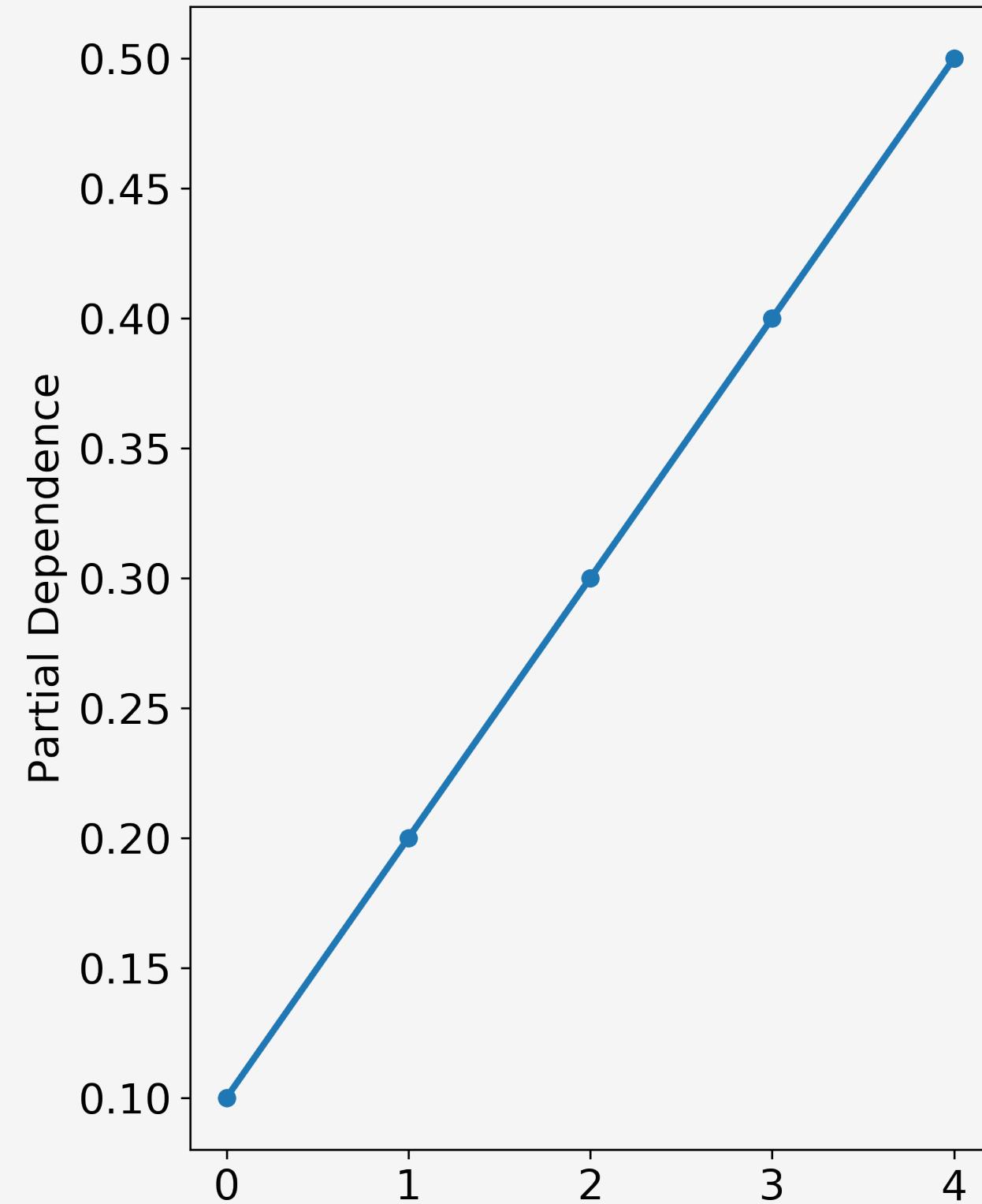
Partial Dependence Plots (Pt 4)

```
model.predict(x_train_0).mean()  
# 0.1
```

```
model.predict(x_train_1).mean()  
# 0.2
```

```
model.predict(x_train_2).mean()  
# 0.3
```

```
model.predict(x_train_3).mean()  
# 0.4
```



Partial Dependence With Cancer Data (Pt 1)

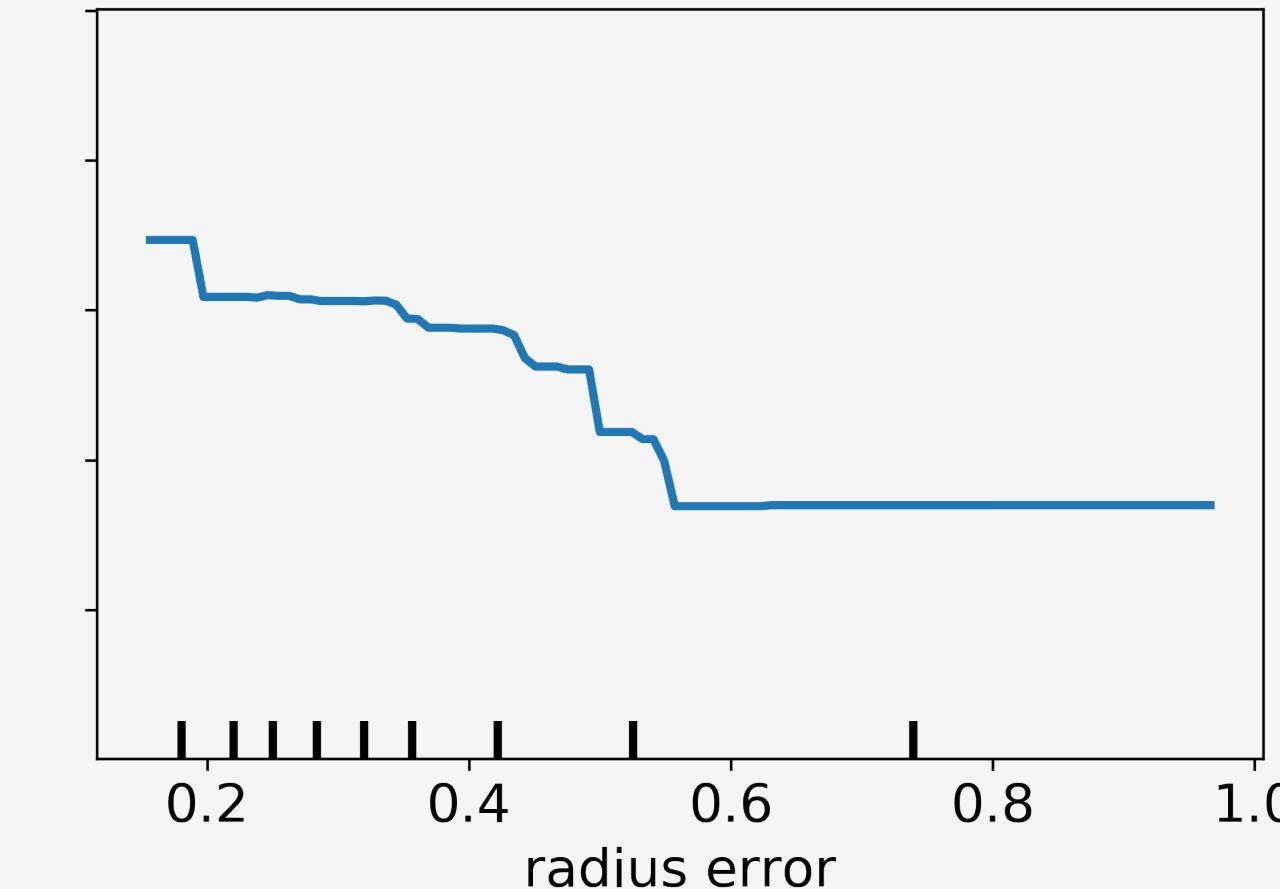
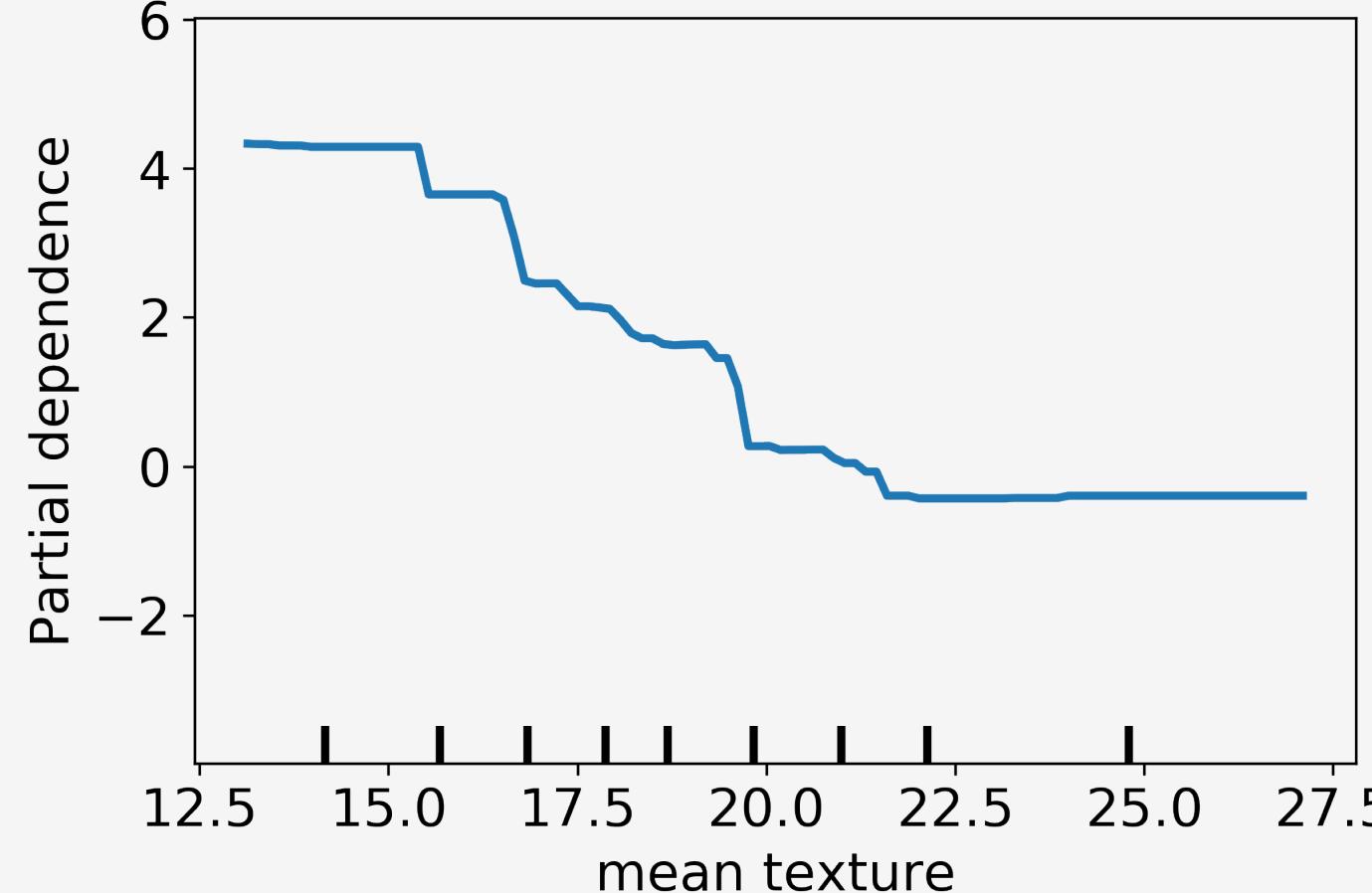
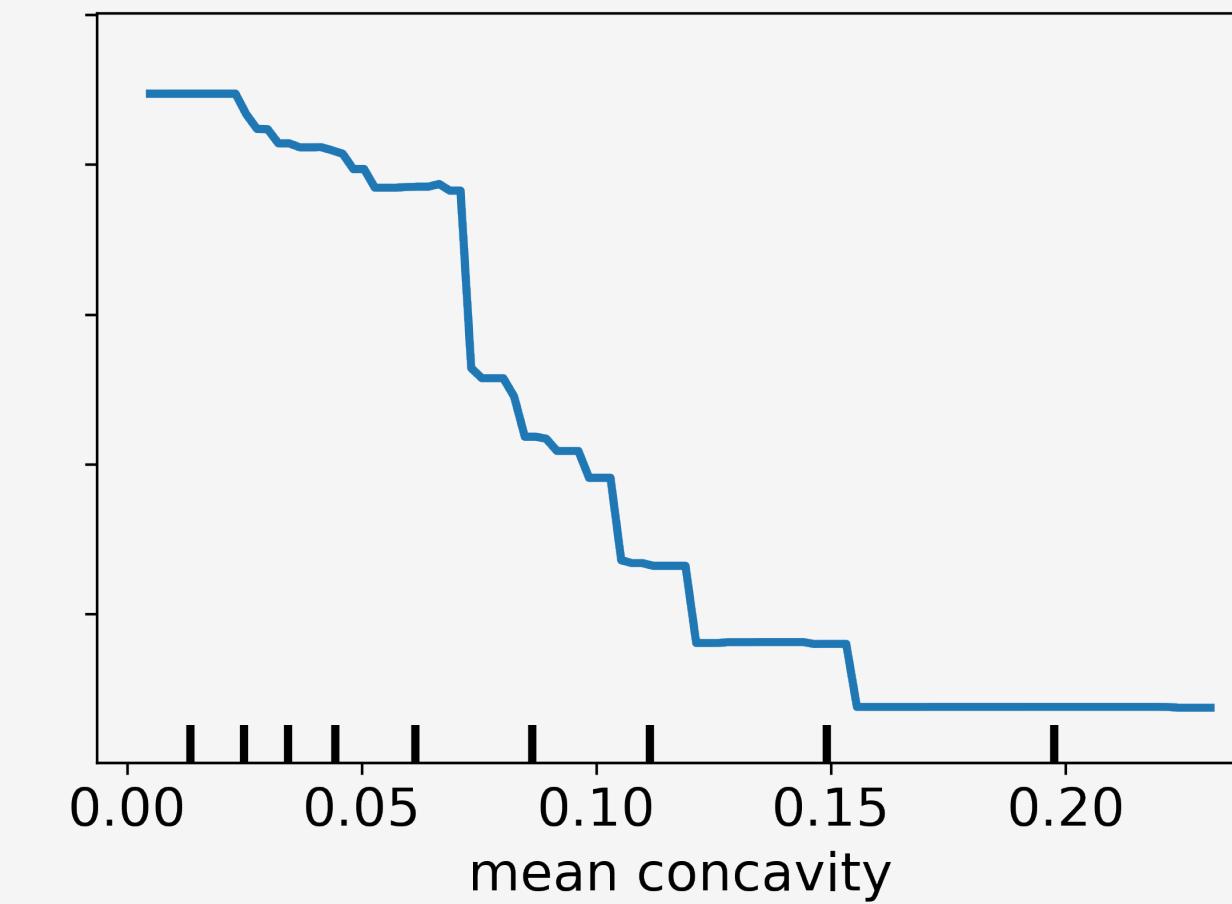
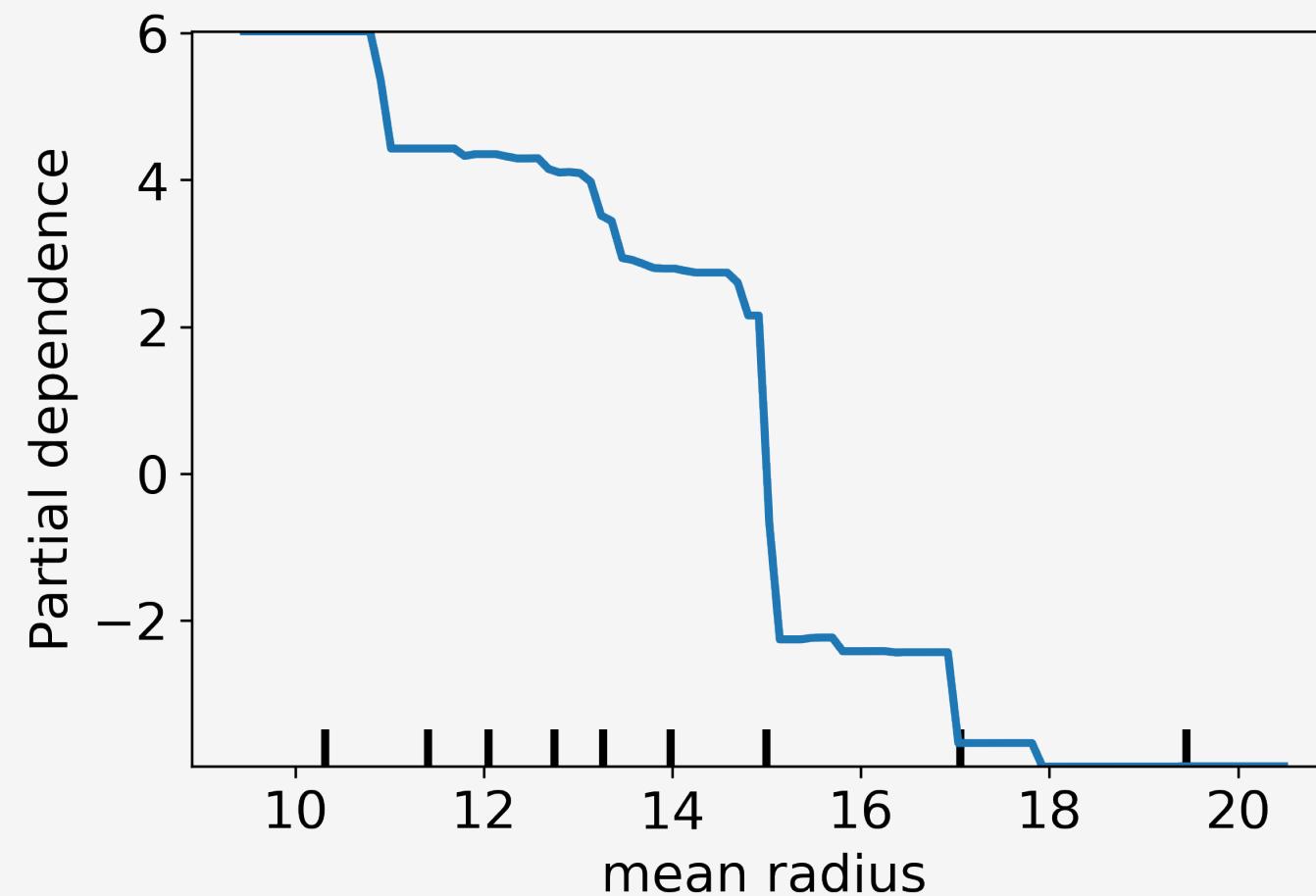
```
from sklearn.experimental import enable_hist_gradient_boosting
from sklearn.ensemble import HistGradientBoostingClassifier

hist = HistGradientBoostingClassifier()
hist.fit(x_train_sel, y_train)

hist.score(x_test_sel, y_test)
# 0.965
```

Partial Dependence With Cancer Data (Pt 2)

```
from sklearn.inspection import plot_partial_dependence  
  
disp = plot_partial_dependence(  
    hist, X_train_sel, n_cols=2,  
    features=['mean radius', 'mean concavity',  
              'mean texture', 'radius error'],  
    feature_names=selected_feature_names)  
  
disp.figure_.tight_layout()
```

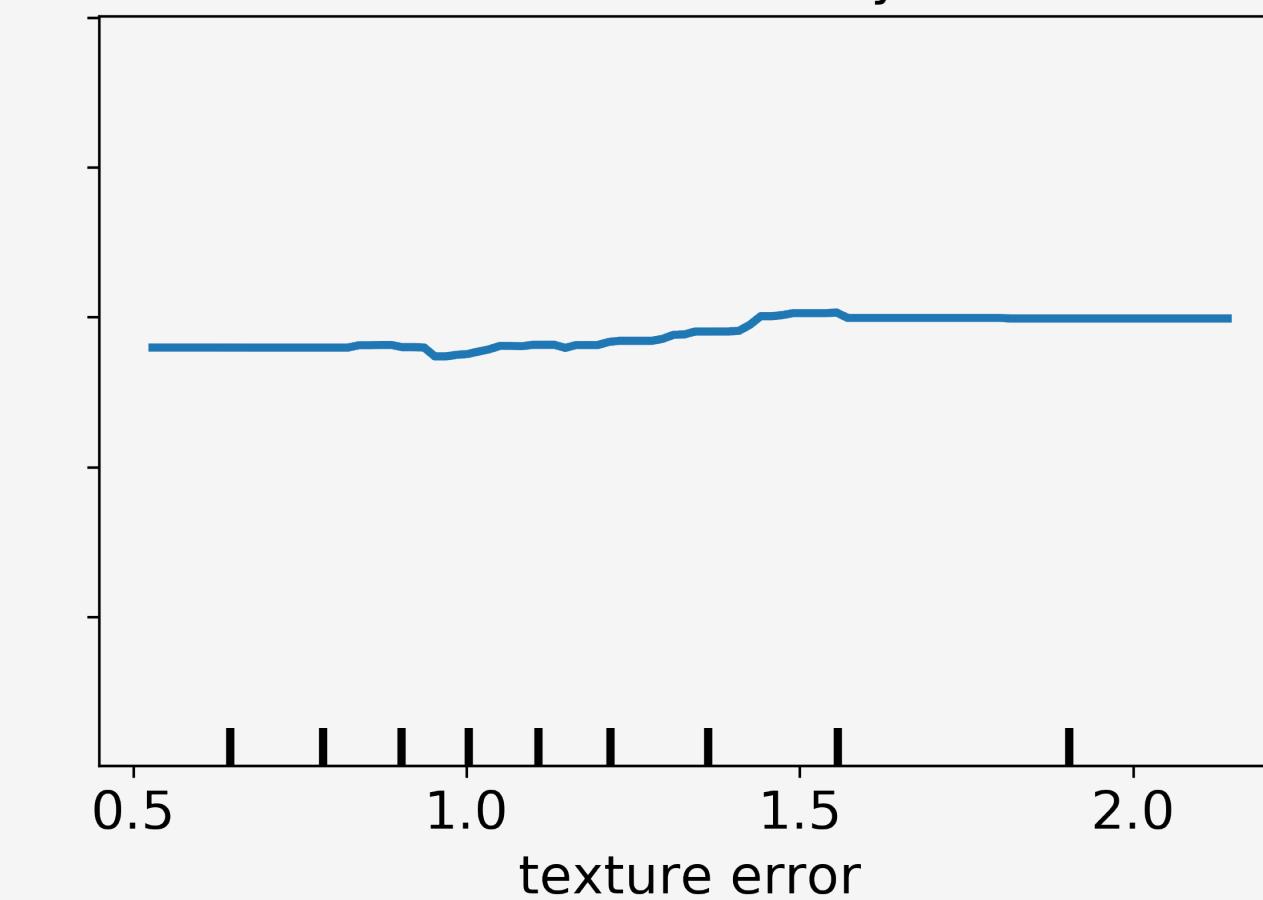
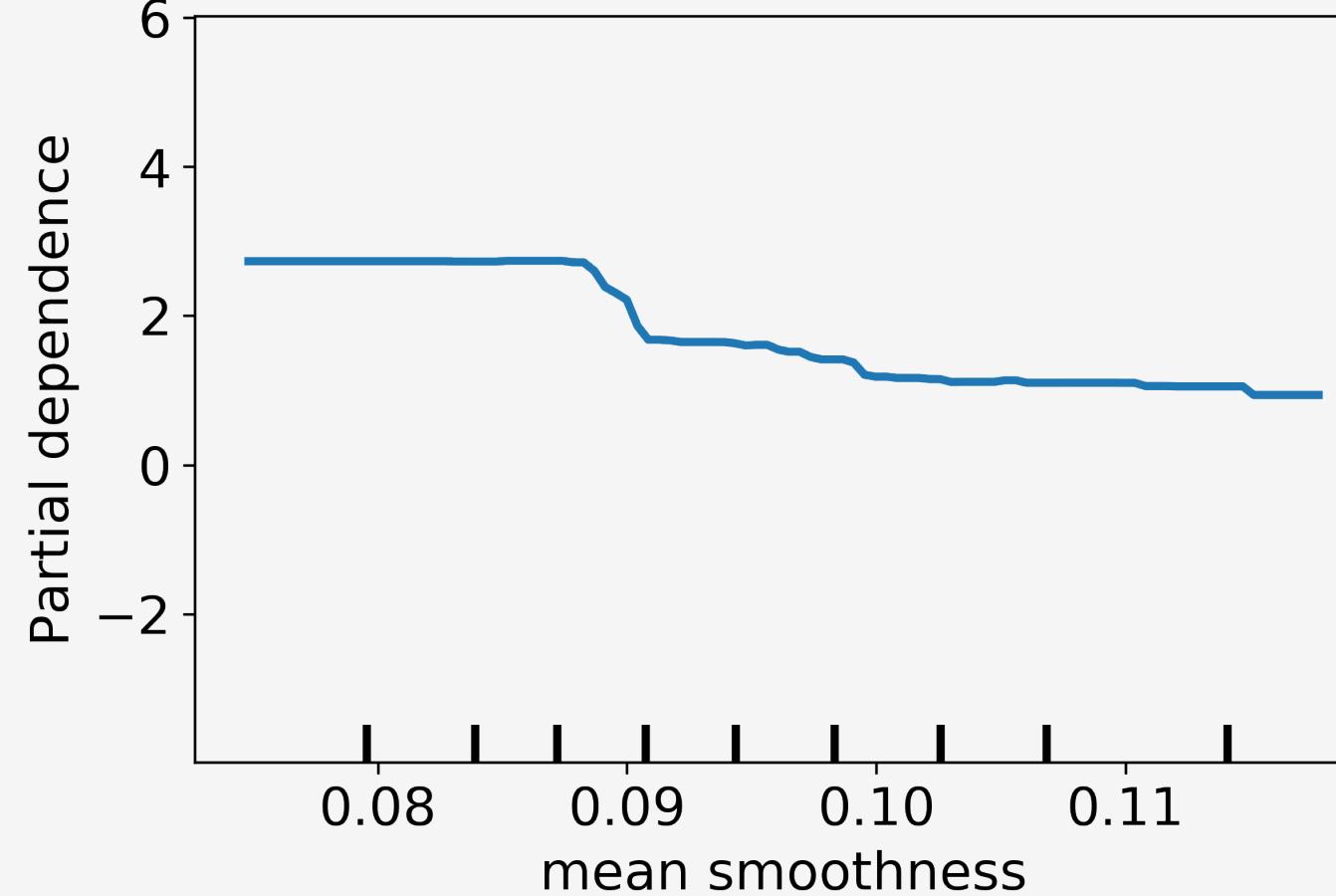
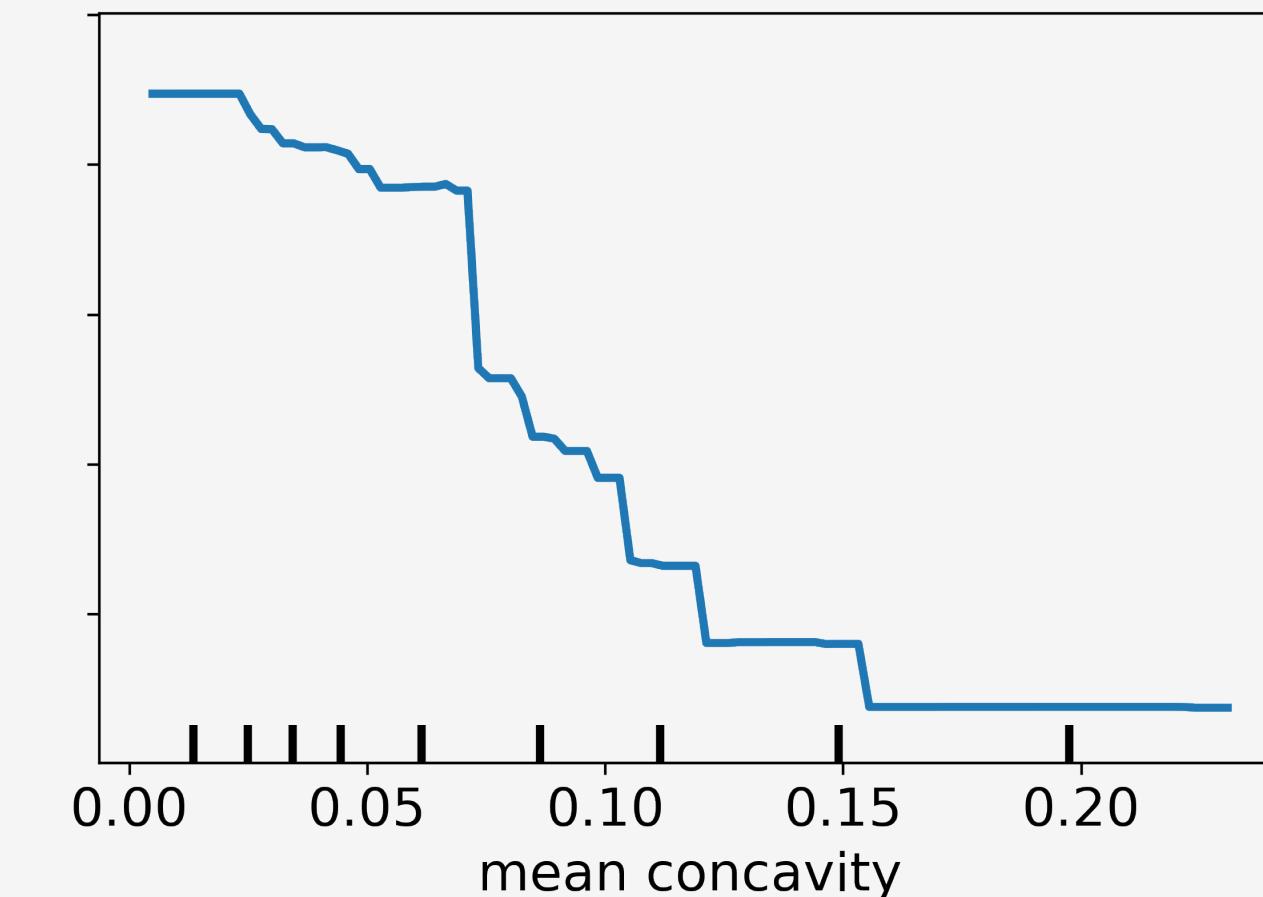
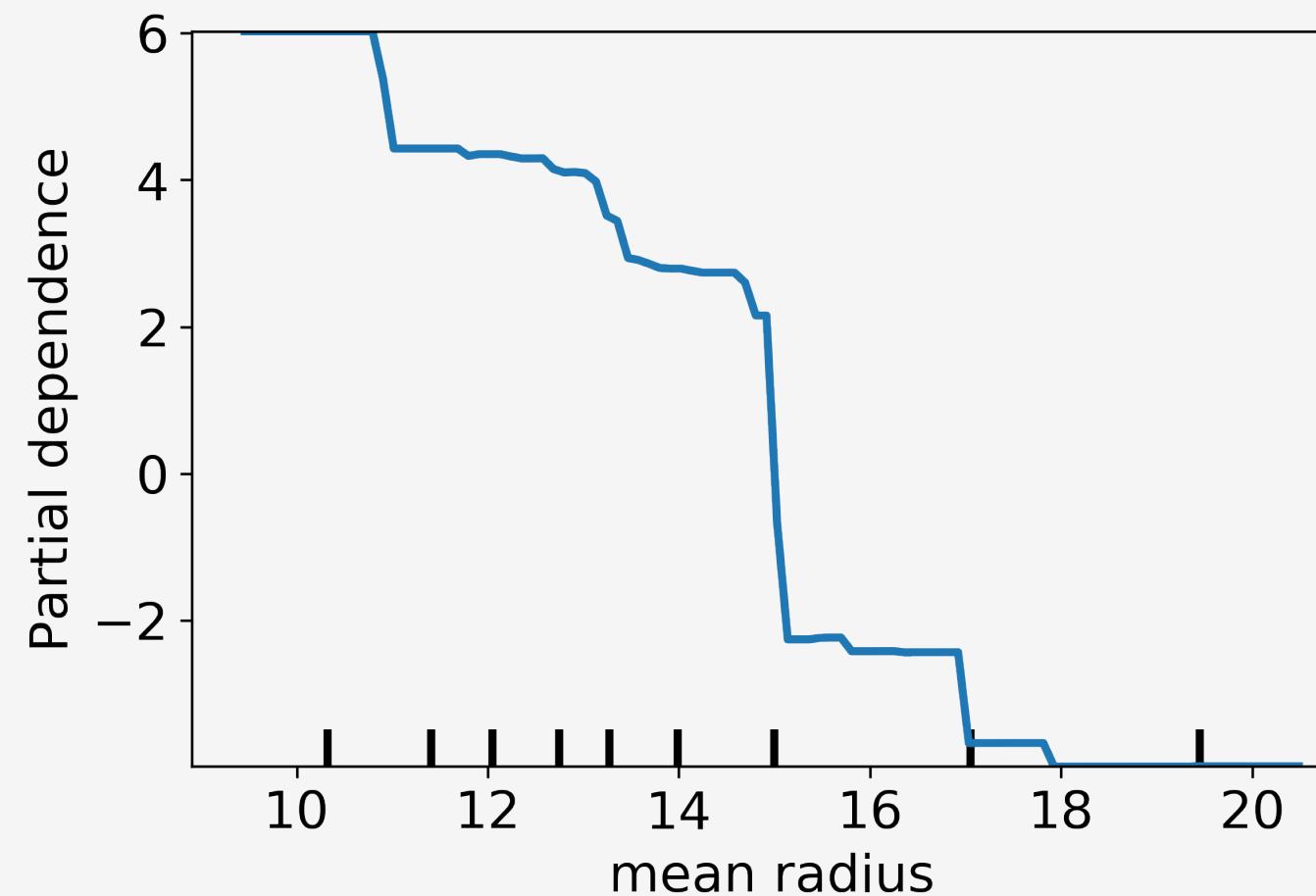


Partial Dependence With Cancer Data (Pt 3)

```
from sklearn.inspection import plot_partial_dependence

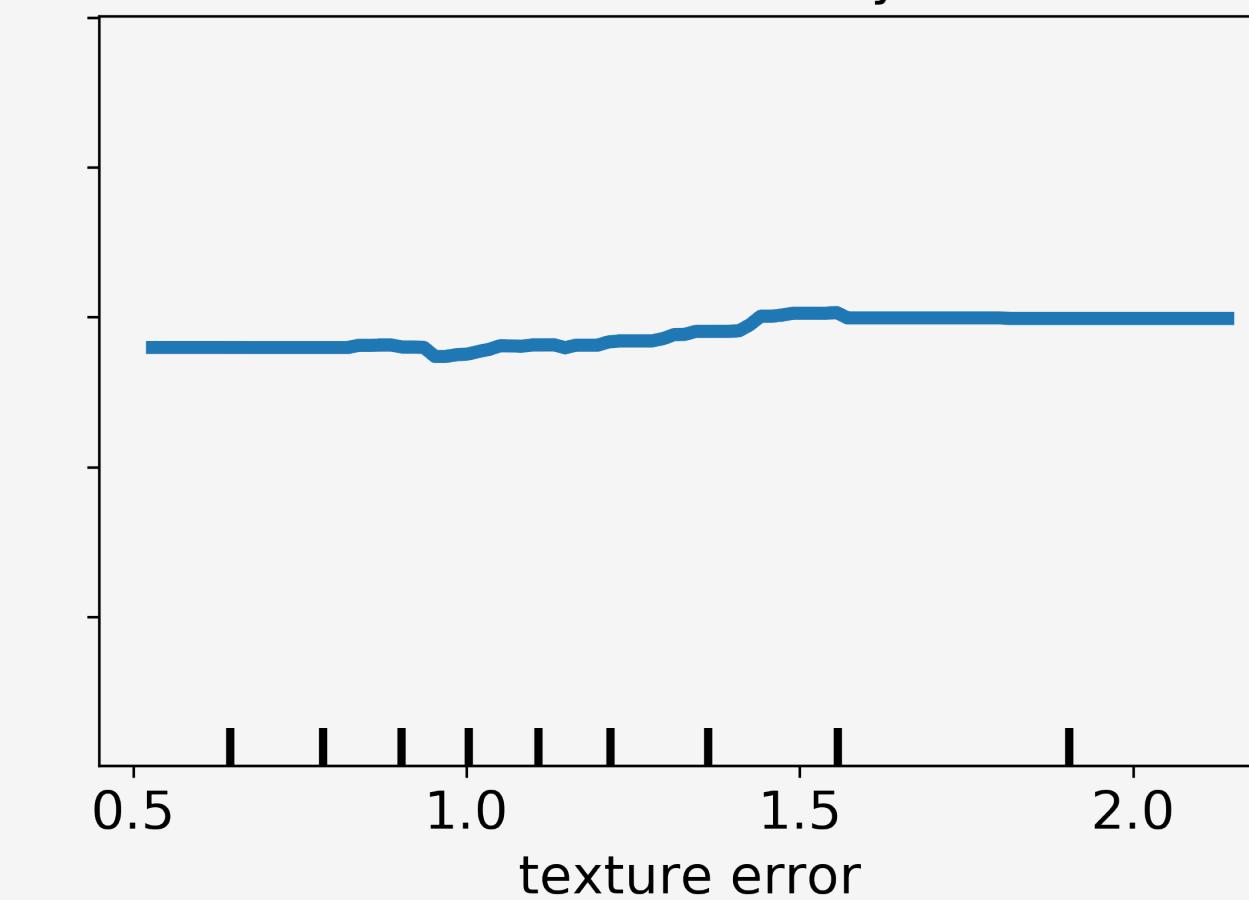
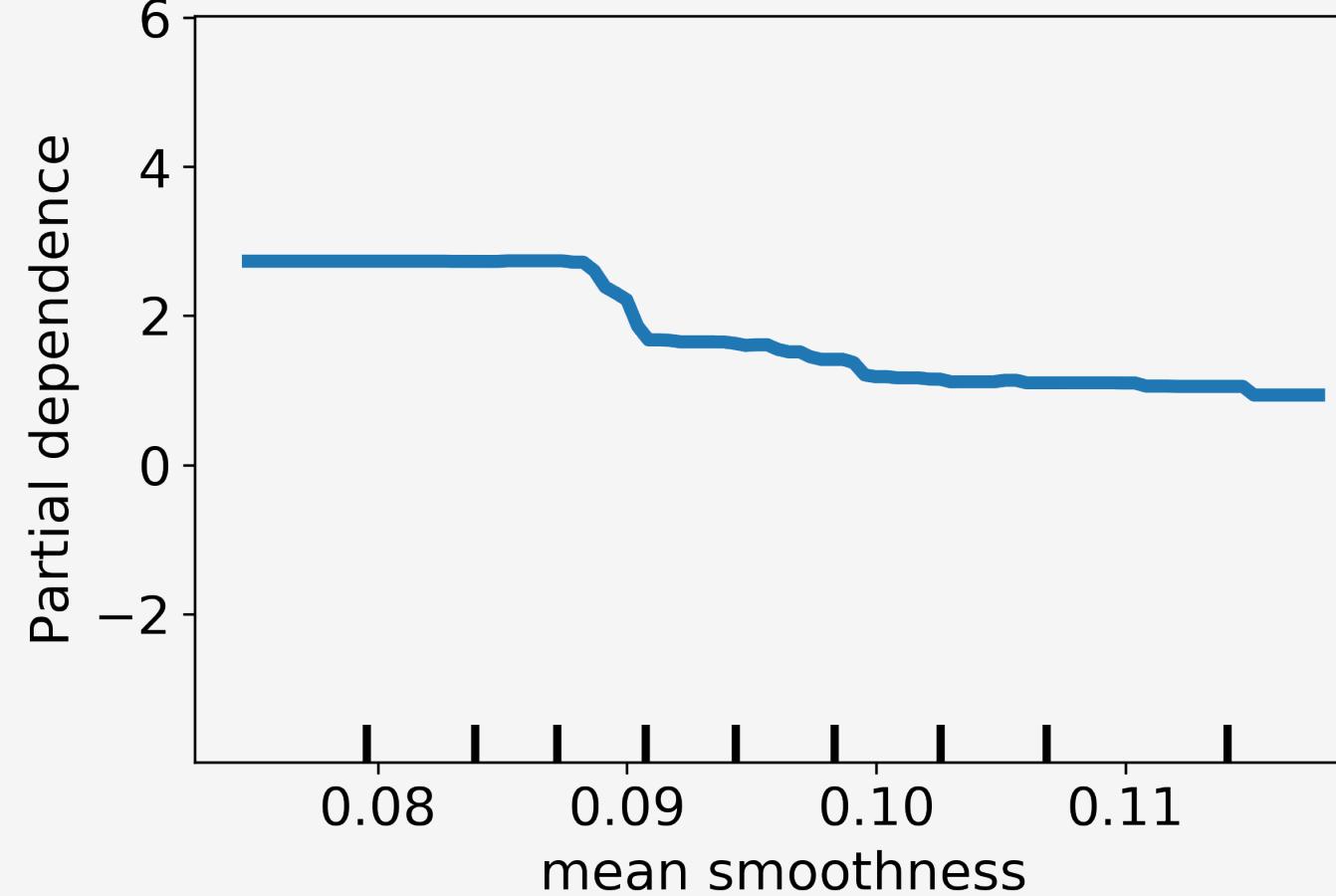
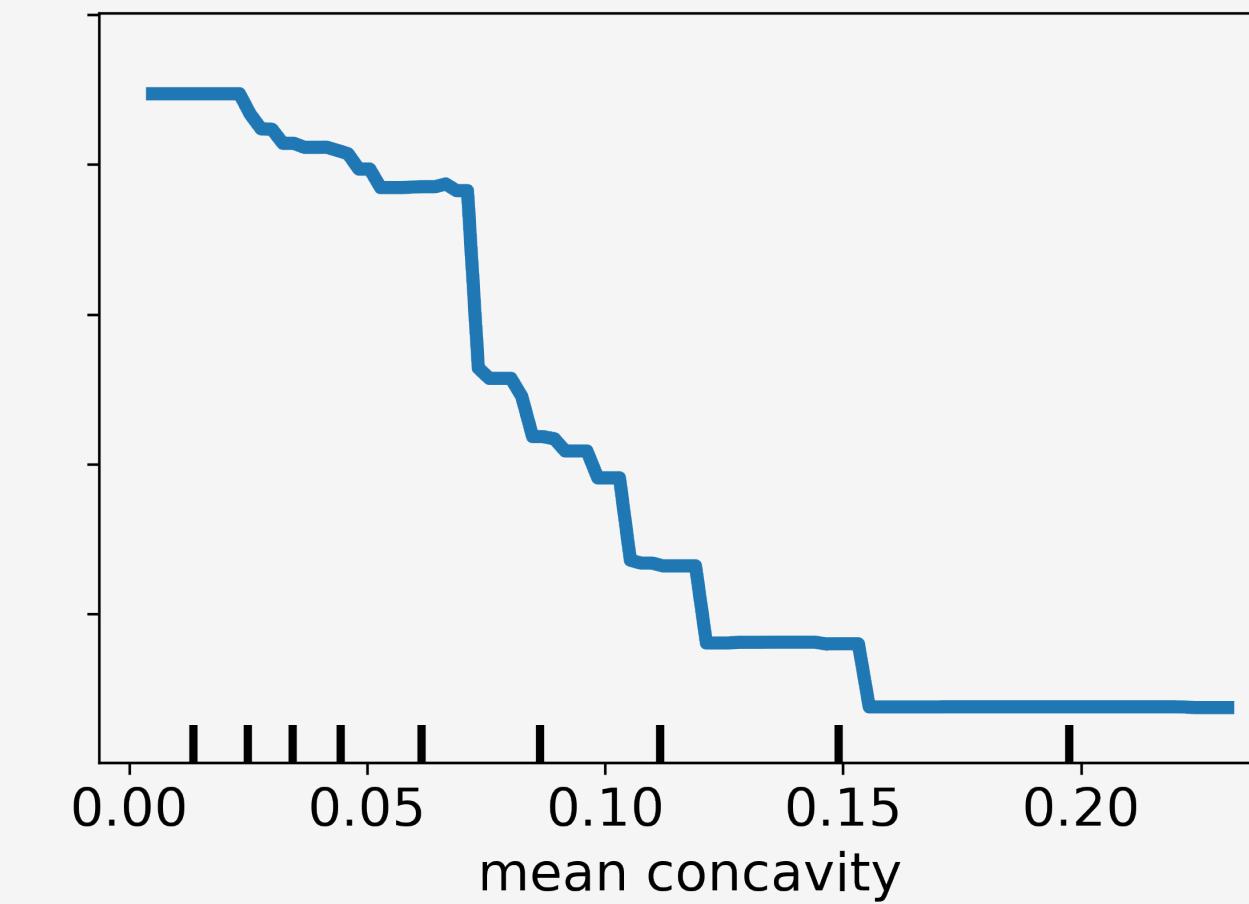
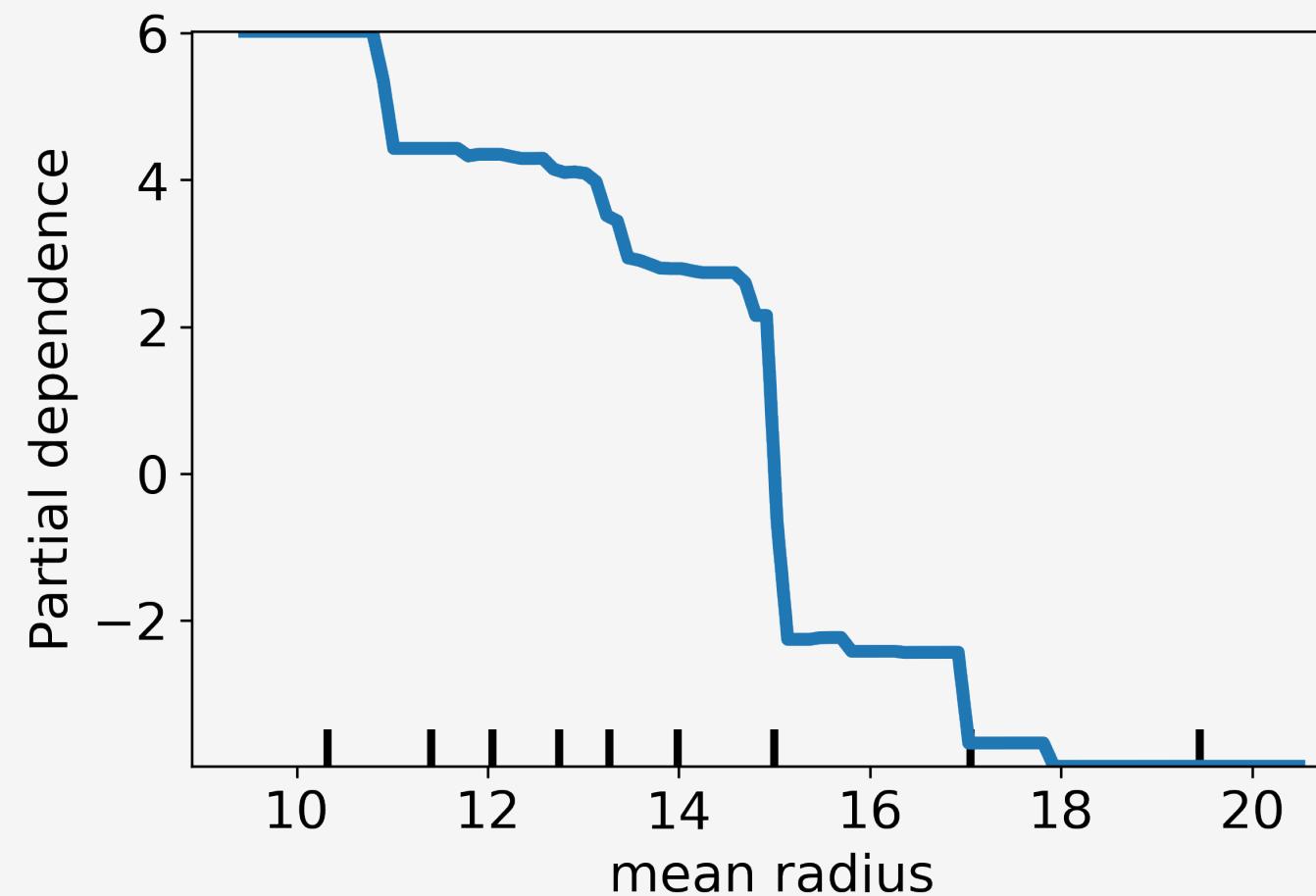
disp = plot_partial_dependence(
    hist, X_train_sel, n_cols=2,
    features=['mean radius', 'mean concavity',
              'mean smoothness', 'texture error'],
    feature_names=selected_feature_names)

disp.figure_.tight_layout()
```



Partial Dependence With Cancer Data (Pt 5)

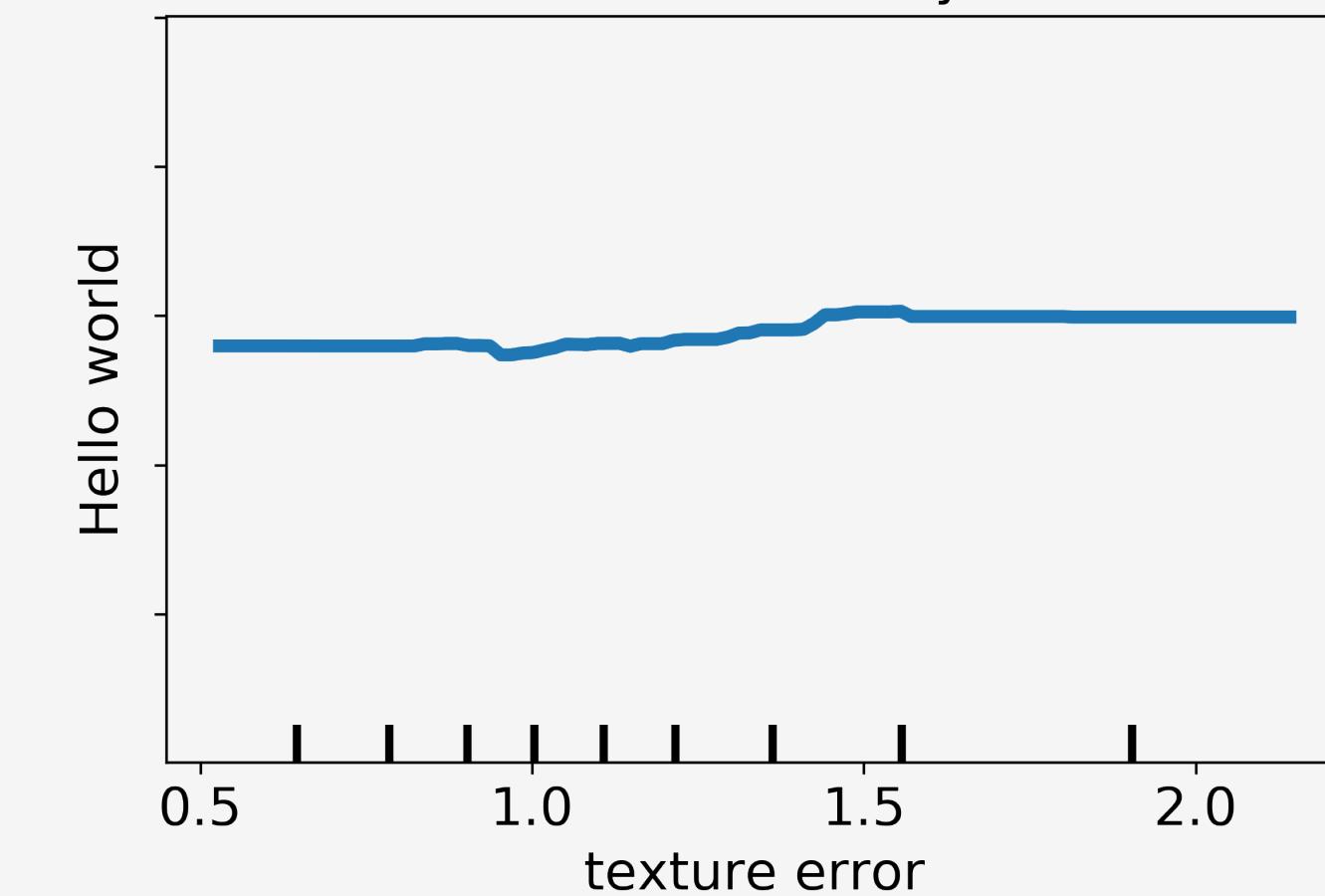
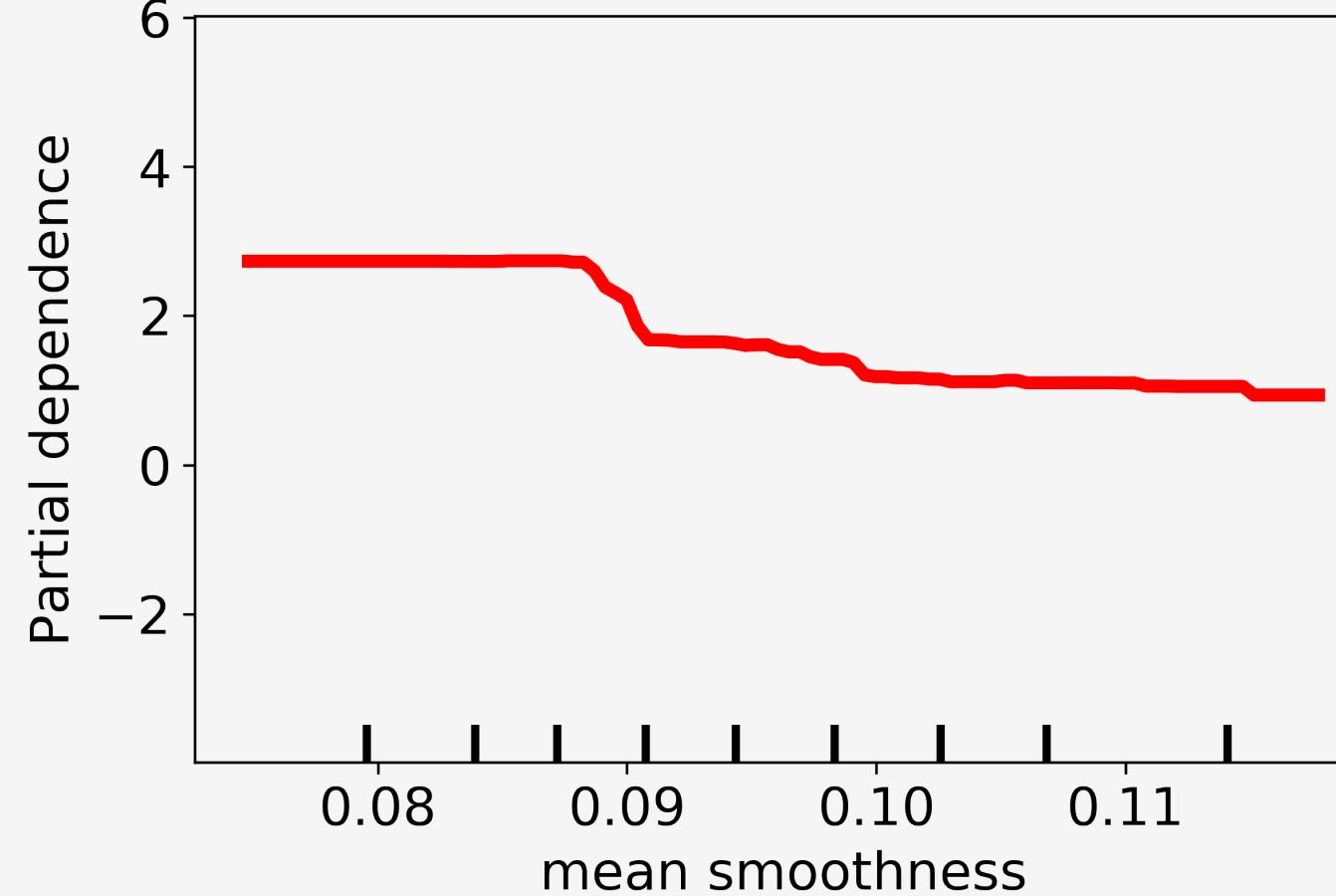
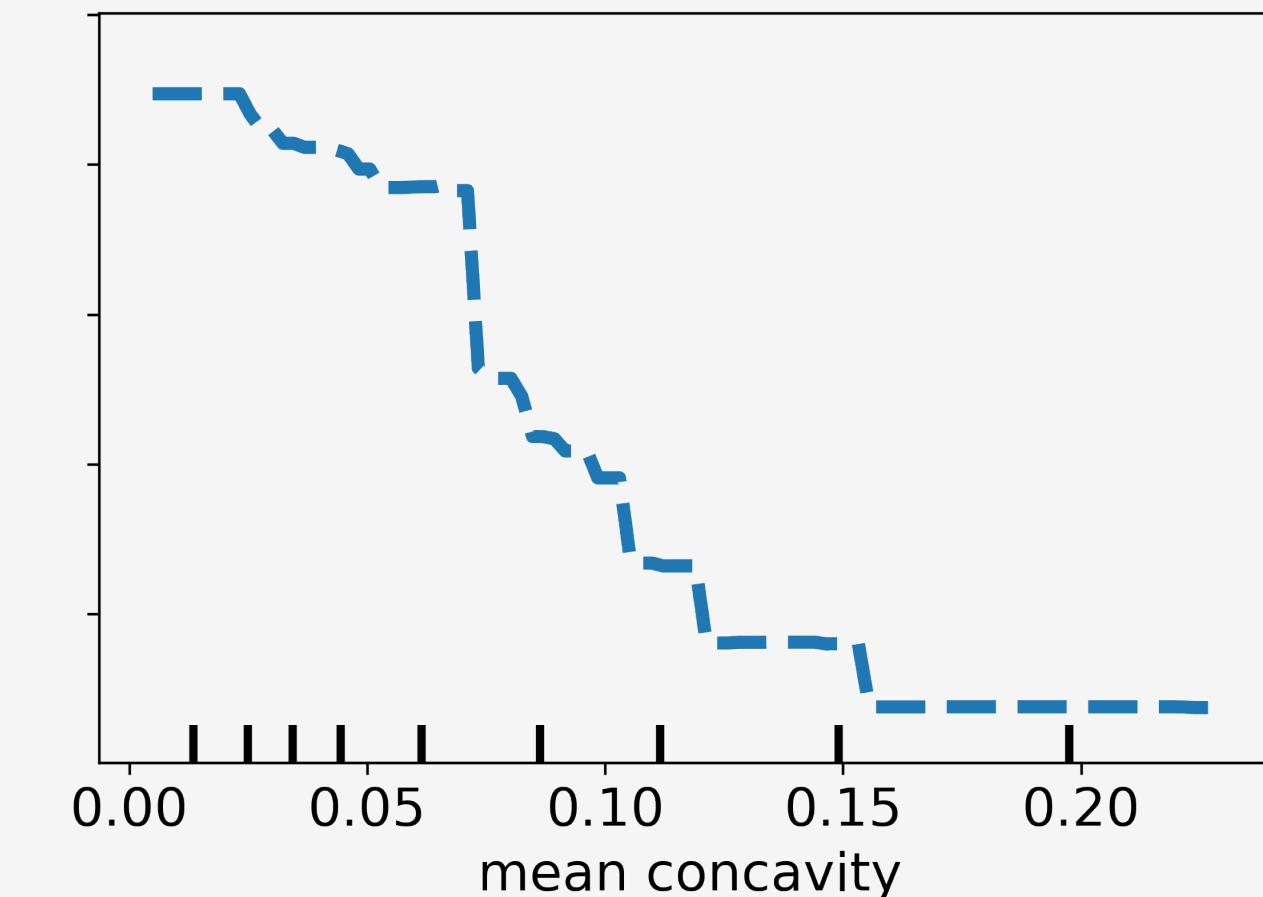
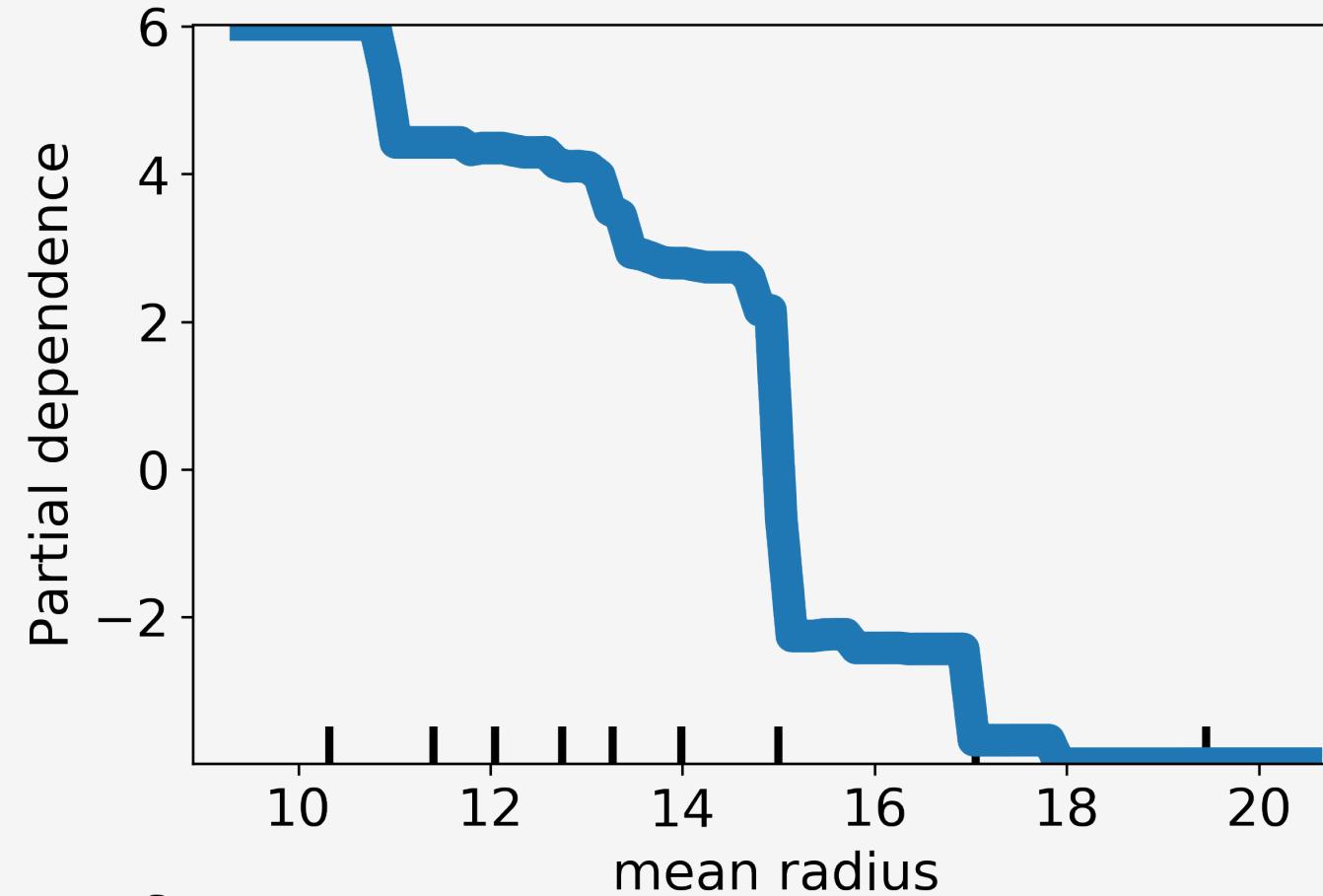
```
disp.plot(n_cols=2,  
         line_kw={'linewidth': 4})  
  
disp.figure_.tight_layout()
```



Partial Dependence With Cancer Data (Pt 6)

```
disp.lines_[0, 0].set_linewidth(10)
disp.lines_[0, 1].set_linestyle('--')
disp.lines_[1, 0].set_color('r')

disp.axes_[1, 1].set_ylabel("Hello world")
disp.figure_
```



Do You Want To Build a Forest?

```
# Cython + Joblib
from sklearn.ensemble import RandomForestClassifier
from sklearn.ensemble import RandomForestRegressor

# Cython + OpenMP
from sklearn.experimental import enable_hist_gradient_boosting
from sklearn.ensemble import HistGradientBoostingClassifier
from sklearn.ensemble import HistGradientBoostingRegressor

from sklearn.inspection import permutation_importance
from sklearn.inspection import plot_partial_dependence
```

- github.com/thomasjpfan/pydata-2019-forest
- **@thomasjpfan**