

Practical Guide

Alexander Guschin

Practical guide: intro



Before you enter a competition

Define your goals. What you can get out of your participation?

1. To learn more about an interesting problem
2. To get acquainted with new software tools
3. To hunt for a medal

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The Nature
Conservancy










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| ■ In the money | | | | | | |
|----------------|-----|-----------------|--|---------|---------|------|
| # | Δ1w | Team Name | Team Members | Score ? | Entries | Last |
| 1 | — | _dd_ |  | 0.00000 | 1 | 19d |
| 2 | — | pls_ignore_us:) |    | 0.15577 | 48 | 2d |
| 3 | — | LIVROCK |  | 0.44941 | 1 | 5d |
| 4 | ▲ 6 | Dandi |  | 0.47139 | 43 | 5h |
| 5 | ▼ 1 | MikhailS |  | 0.47408 | 39 | 9h |

After you enter a competition:

Working with ideas

1. Organize ideas in some structure
2. Select the most important and promising ideas
3. Try to understand the reasons why something does/doesn't work

After you enter a competition: Everything is a hyperparameter

Sort all parameters by these principles:

1. Importance
2. Feasibility
3. Understanding

Note: changing one parameter can affect the whole pipeline

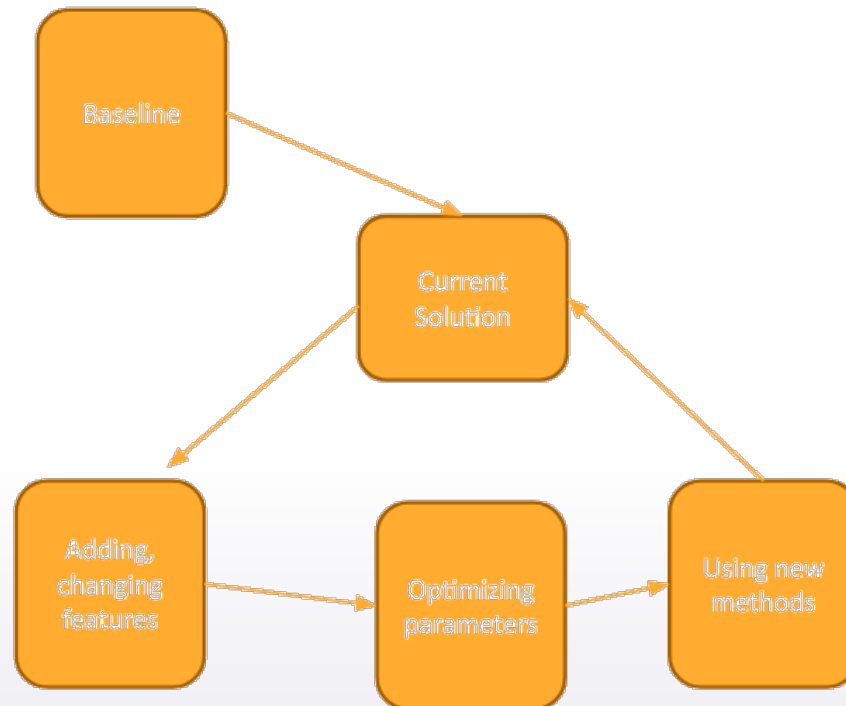
Dmitry Altukhov

Data loading

- Do basic preprocessing and convert csv/txt files into hdf5/npz for much faster loading
- Do not forget that by default data is stored in 64-bit arrays, most of the times you can safely downcast it to 32-bits
- Large datasets can be processed in chunks

Performance evaluation

- Extensive validation is not always needed
- Start with fastest models - LightGBM



Fast and dirty always better

- Don't pay too much attention to code quality
- Keep things simple: save only important things
- If you feel uncomfortable with given computational resources - rent a larger server

Mikhail Trofimov

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- Debug full pipeline
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- Debug full pipeline
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- “From simple to complex”
 - I prefer to start with Random Forest rather than Gradient Boosted Decision Trees

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 - Fix random seed
 - Write down exactly how any features were generated
 - Use Version Control Systems (VCS, for example, git)

Best Practices from Software Development

- Use good variable names
 - If your code is hard to read — you definitely will have problems soon or later
- Keep your research reproducible
 - Fix random seed
 - Write down exactly how any features were generated
 - Use Version Control Systems (VCS, for example, git)
- Reuse code
 - Especially important to use same code for train and test stages

Read papers

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 - For example, how to optimize AUC
- Way to get familiar with problem domain
 - Especially useful for feature generation

Dmitry Ulyanov

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- **Read forums and examine kernels first**
 - There are always discussions happening!

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- **I add features in bulks**
 - At start I create all the features I can make up
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- **Hyperparameters optimization**
 - First find the parameters to overfit train dataset
 - And then try to trim model

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```
In [521]: pr = bst.predict(X_val)
          smape(y_val, pr)
```

```
Out[521]: 0.042878536778555423
```

Code organization: keeping it clean

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 - Keep important code clean
- **Long execution history leads to mistakes**

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In [521]: pr = bst.predict(X_val)
          smape(y_val, pr)





Out[521]: 0.042878536778555423
```

- **Your notebooks can become a total mess**

```
s = qq.sum(1)
ss = s[:,3]/qq.var()
sss = ss[0]
```

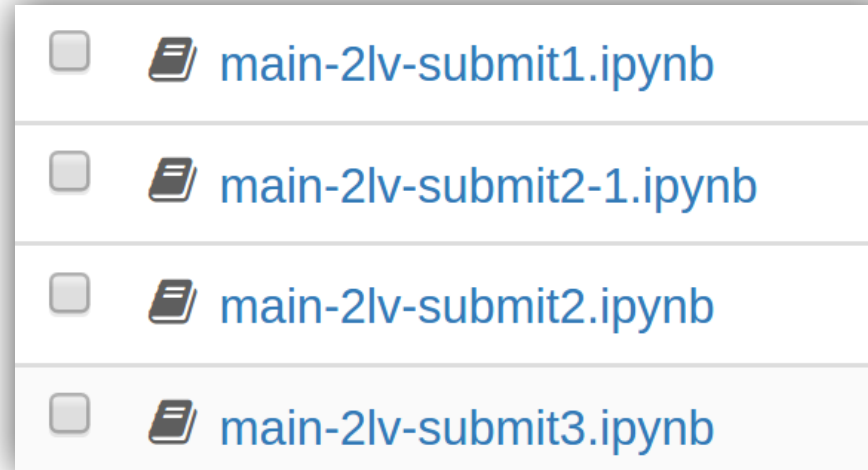

Code organization: keeping it clean

- **One notebook per submission** (and use git)

| | |
|--------------------------|--|
| <input type="checkbox"/> |  main-2lv-submit1.ipynb |
| <input type="checkbox"/> |  main-2lv-submit2-1.ipynb |
| <input type="checkbox"/> |  main-2lv-submit2.ipynb |
| <input type="checkbox"/> |  main-2lv-submit3.ipynb |

Code organization: keeping it clean

- **One notebook per submission** (and use git)



- **Before creating a submission restart the kernel**
 - Use “Restart and run all” button

Code organization: test/val

- Split *train.csv* into *train* and *val* with structure of *train.csv* and *test.csv*

```
1. train = pd.read_csv('data/train.csv')
   test = pd.read_csv('data/test.csv')

2. from sklearn.model_selection import train_test_split

   # train set into new train and validation
   train_train, train_val = train_test_split(train, random_state=660)

   # save to disk
   train_train.to_csv('data/val/train.csv')
   train_val.to_csv('data/val/val.csv')
```

Code organization: test/val

- When validating, set it at the top of the notebook

```
train_path = 'data/val/train.csv'  
test_path = 'data/val/val.csv'
```

- To retrain models on the whole dataset and get predictions for test set just change

```
train_path = 'data/train.csv'  
test_path = 'data/test.csv'
```

Code organization: macros

I use macros for a frequent code

```
In [2]: __imp
```

```
In [5]: __fsmall
```

Code organization: macros

```
In [3]: print __imp

import os
PYTHON_UTILS_PATH = os.environ['PYTHON_UTILS_PATH']

import numpy as np
import pandas as pd
from tqdm import tqdm_notebook

import matplotlib.pyplot as plt
get_ipython().magic(u'matplotlib inline')
plt.rcParams['figure.figsize'] = (14, 14)

# This will populate `globs_to_run`
get_ipython().magic(u'run {PYTHON_UTILS_PATH}/config.py')

for g in globs_to_run:
    files_to_run = get_ipython().getoutput(u'ls {os.path.join(PYTHON_UTILS_PATH,g)}')

    for f in files_to_run:
        if 'Macro.py' not in f:
            get_ipython().magic(u'run {f}')

import matplotlib as mpl

mpl.rcParams['axes.color_cycle'] = ['#ff0000', '#0000ff', '#00ffff', '#ffa300', '#00ff00',
    '#ff00ff', '#990000', '#009999', '#999900', '#009900', '#009999']
from matplotlib import rc
rc('font', size=16)
rc('font', **{'family': 'serif', 'serif': ['Computer Modern']})
rc('text', usetex=False)
rc('figure', figsize=(16, 14))
rc('axes', linewidth=.5)
rc('lines', linewidth=1.75)
```

Code organization: custom library

- **I use a library with frequent operations implemented**
 - Out-of-fold predictions
 - Averaging
 - I can specify a classifier by it's name

```
param = {  
    'C':1.2,  
}  
res = trylib(train_2lv, y_train,  
             'lsvc', param,  
             one = False, skf_seed = 660, skf = 4,  
             test_mode='whole', X_test=test_2lv).res
```