### sklearn\_talk.dataiku.LeaveNoOneOut

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#### LeaveNoOneOut Machine Learning Accessible to Everybody?

# scikit-learn

Machine Learning in Python

- · Simple and efficient tools for data mining and data analysis
- · Accessible to everybody, and reusable in various contexts

#### What about the other (non-Python-literate) *Everybody* ?



#### LeaveNoOneOut Why make Machine Learning Accessible to Everybody?

Expansion of ML applications



Predictive Maintenance Fraud detection

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Pricing





#### LeaveNoOneOut Why make Machine Learning Accessible to Everybody?

Expansion of ML applications





#### LeaveNoOneOut Not Just ML experts





#### LeaveNoOneOut ML Stack of Babel



## sklearn\_talk.dataiku Common Ground



#### LeaveNoOneOut Common Grounds Abstraction







Simplicity

Universality

Empowerment



#### LeaveNoOneOut Story 1: Building ML Pipelines Together



Business Analyst knows about the use case and the data

Data Scientist knows about ETL and ML

They need to build a ML model that optimizes a business metric



#### LeaveNoOneOut Story 1: Building ML Pipelines Together





#### LeaveNoOneOut Story 1: Building ML Pipelines with a *Clickodrome*

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.230	Montenegro	POINT(19 42)	6.0	false	31	57	0 F	150	low	11610	
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196.70	United States	POINT(-97.822 37.751)	8.0	false	28	44	0 M	224	high	51704	
128.214	Germany	POINT(7.8378 49.8484)	5.0	false	36	44	0 M	188	high	38666	
138.230	United States	POINT(-86.2379 41.7002)	9.0	false	51	22	0 M	188	high	51704	

#### Visual ML powered by scikit-learn



#### LeaveNoOneOut Story 1: Building ML Pipelines with a *Clickodrome*

Visual ML = articulation of functions and objects taken from scikit-learn:

- Many sklearn.feature\_extraction.\*Vectorizer
- Many sklearn.\* {Classifier, Regressor}
- Many sklearn.model\_selection.\*{Split, KFold}
   working around GridSearchCV to add live visual feedback
- Many sklearn.metrics.\*{score,error,loss}



#### LeaveNoOneOut Story 1: Building ML Pipelines with a *Clickodrome*

Pushing towards ML Best Practices

- Proper Train/Test split with metrics always computed on Test
- Automatic Handling of imbalanced data through class\_weight

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The AUC (Area Under the Curve) for this model is 1.000, which is ...too good to be true?.



#### LeaveNoOneOut Story 2: Deploy ML Models to Production



Data Scientist needs to retrain periodically its ML models

Data Engineer needs to deploy ML models to a production REST API

They need to monitor performance in real time



### LeaveNoOneOut Story 2: Deploy machine learning model to production

DSS Production features – from ML model to:

- automatic retraining
- batch scoring
- designing a REST API
- full-fledged production deployment (Kubernetes)
- python and java runtime
- exports as .jar or .pmml files

New scoring API from the second se	om model	- ×
♦ wine_quality		
API service	<ul> <li>New API Service</li> <li>Use existing</li> <li>deployment - view</li> </ul>	
Endpoint ID	predict_wine_quality should be unique in a given service	
	CANCEL	APPEND



#### LeaveNoOneOut Story 2: deploy machine learning model to production

Under the hood, a scikit-learn model is converted to a java object





#### LeaveNoOneOut Story 3: Packaging reusable Code

Handling of "text"					
Role	Reject			Variable type	A Categorical
	Input				#Numerical
					O I Text
					[] Vector
Text handling	TF/IDF vectorization	•			
Min. rows fraction %	0,1		Words tha	t don't appear in this fraction	of rows will not be considered
Max. rows fraction	80				
96	Words that appear in more than in	this frac	tion of rows	will not be considered (too c	ommon words don't bring in valuable information).
Max. total words	0		If not 0, or	ly this many words (the mos	t frequent ones) will be considered.
Ngrams	1		words to	1	words
Stop words	None	•			
Customize code	0				





Data Scientist has a cool custom code

Data Analyst wants to try and tune it



#### LeaveNoOneOut Story 3: Packaging reusable Code





data

#### Native Visual TF-IDF Processor

#### Sentence Embedding Plugins

### sklearn\_talk.dataiku.CommonGroundBuilder



#### Project 1: Benchmarking Machine Learning Techniques ML Models against PennML



#### **Over 165 PennML Classification Datasets**

#### How many times model X outperformed model Y (out of 165)

Gradient Tree Boosting	0	52			110			126			148	157	156	150
Random Forest	15	0	54	38	102						140	156	149	
Support Vector Machine	20	35	0	41	91							156	154	
Extra Random Forest	14	23	50	0	95							154	150	120
Linear Model trained via Stochastic Gradient Descent	13	27	15	25	0	62			68			147	144	
K-Nearest Neighbors	7	13	11	14	58	0						146	141	90
Decision Tree	3	4	33	14	69	63	0						135	
AdaBoost	2	12	17	24	49			0	65			126	127	
Logistic Regression	8	16	5	14	18	51			0			130	134	60
Passive Aggressive	4	10	2	9	0	30	46	47	22	0	82	134	131	
Bernoulli Naive Bayes	0	3	4	7	16	21	29	25	37	42	0	103	113	30
Gaussian Naive Bayes	0	2	5	3	10	10	18	19	15	17	37	0	74	
Multinomial Naive Bayes	2	2	3	4	4	8	16	23	6	8	22	64	0	
	GTB	RF	SVM	ERF	SGD	KNN	DT	AB s	LR	PA	BNB	GNB	MNB	0

Wins

Data-driven Advice for Applying Machine Learning to Bioinformatics Problems, Olson et al.



#### Project 1: Benchmarking Machine Learning Techniques Feature Representation Benchmark

Dela	200 2000-000	Madablabas	
Role	Reject	variable type	A Categorical     A     Categorical     Categorical     A     Categorical     Categoricate     Categoricate     Categorical     Categorical     Cate
	Input		# Numerical
			◎ I Text
			O [] Vector
Category handling	Dummy-encoding (vectorization)	Missing values	Treat as a regular value
Drop dummy	Dummy-encoding (vectorization)		
Clipping	Replace by 0/1 flag indicating presence		
cupping	Feature hashing (for high cardinality)		
Max. Nb. Categories	Custom preprocessing		
	Impact-coding		
Distribution			
100 distinct values, wit	h 0.1% empty cells		
Venezuela (12.4%)			
Ecuador (11.2%)			
Peru (9.6%)			
Madagascar (8.4%)			
Dominican Republic	(8.2%)		
Nicaragua (3.5%)			
Dennil (2,40()			







### Project 1: Benchmarking Machine Learning Techniques Imbalance Learning Benchmark

Scikit-learn-contrib / imbalanced-learn

15 strategies from imbalanced-learn



32 datasets from OpenML

#### **Project 1: Benchmarking Machine Learning Techniques Imbalance Learning Benchmark**



**Distribution of Strategies Ranking Across Datasets** 



#### LeaveNoOneOut Project 2: Adding Sample Weights *Everywhere*

- Feature request: enable sample weights for (supervised) ML training and scoring
- Roadblock: sample weights are not supported *everywhere* in scikit-learn

```
Solution 1:
if sample_weights is not None:
    import statsmodels
    ...
```

#### Solution 2:

[MRG+1] Add sample weights support to kernel density estimation (fix #4394) #10803

≽ Merged 🛛 jnothman merged 19 commits into scikit-learn:master from samronsin:sample-weights-in-KDE 😰 on 26 Jun 2018

#### Some Ongoing Projects Research at Dataiku

Distributed Hyperparameter search with Dask and Joblib

Automatic Feature Generation

**Drift Detection** 

ML Interpretability

Reinforcement Learning (Beyond Video Games)

Active Learning for Smarter Annotations



