Big data: architectures and data analytics

Spark MLlib

Classification: Parameter Tuning

Classification: Parameter Tuning

- The setting of the parameters of an algorithm is always a difficult task
- A "brute force" approach can be used to find the setting optimizing a quality index
  - The training data is split in two subsets
    - The first set is used to build a model
    - The second one is used to evaluate the quality of the model
  - The setting that maximizes a quality index (e.g., the prediction accuracy) is used to build the final model on the whole training dataset

4

Classification: Parameter Tuning

- One single split of the training set usually is biased
- Hence, the cross-validation approach is usually used
  - It creates **k splits** and **k models**
  - The **parameter setting** that achieves, on the average, the **best result on the k models** is selected as **final setting** of the algorithm's parameters

Classification: Parameter Tuning

- Spark supports a **brute-force grid-based approach** to evaluate a set of possible parameter settings on a pipeline
- Input:
  - An MLlib pipeline
  - A set of values to be evaluated for each input parameter of the pipeline
    - All the possible combinations of the specified parameter values are considered and the related models are automatically generated and evaluated by Spark
  - A quality evaluation metric to evaluate the result of the input pipeline
- Output
  - The model associated with the best parameter setting, in term of quality evaluation metric

Classification: Parameter Tuning - Example

- The following example shows how a grid-based approach can be used to tune a logistic regression classifier on a structured dataset
  - The pipeline that is repeated multiple times is based on the cross validation component
- The following parameters of the logistic regression algorithm are considered
  - Maximum iteration
    - 10, 100, 1000
  - Regulation parameter
    - 0.1, 0.01
  - 6 parameter configurations are evaluated (3 x 2)

7

Classification: Parameter Tuning - Example

```
package it.polito.bigdata.spark.sparkmllib;

import org.apache.spark.api.java.*;
import org.apache.spark.sql.Dataset;
import org.apache.spark.sql.Row;
import org.apache.spark.sql.SparkSession;
import org.apache.spark.ml.Pipeline;
import org.apache.spark.ml.PipelineStage;
import org.apache.spark.ml.classification.LogisticRegression;
import org.apache.spark.ml.evaluation.BinaryClassificationEvaluator;
import org.apache.spark.ml.linalg.Vector;
import org.apache.spark.ml.linalg.Vectors;
import org.apache.spark.ml.feature.LabeledPoint;
import org.apache.spark.ml.param.ParamMap;
import org.apache.spark.ml.tuning.CrossValidator;
import org.apache.spark.ml.tuning.CrossValidatorModel;
import org.apache.spark.ml.tuning.ParamGridBuilder;
```

8

Classification: Parameter Tuning - Example

```
public class SparkDriver {
    public static void main(String[] args) {
        String inputFileTraining;     String inputFileTest;   String outputPath;
        inputFileTraining=args[0];
        inputFileTest=args[1];
        outputPath=args[2];

        // Create a Spark Session object and set the name of the application
        // We use some Spark SQL transformation in this program
        SparkSession ss = SparkSession.builder()
                .appName("MLlib - logistic regression - Cross Validation")
                .getOrCreate();

        // Create a Java Spark Context from the Spark Session
        // When a Spark Session has already been defined this method
        // is used to create the Java Spark Context
        JavaSparkContext sc = new JavaSparkContext(ss.sparkContext());
```


Classification: Parameter Tuning - Example

```
        // *************************
        // Training step
        // *************************

        // Read training data from a text file
        // Each line has the format: class-label, list of three numerical
        // attribute values.
        // E.g.,         1.0,5.8,0.51.7
        JavaRDD<String> trainingData=sc.textFile(inputFileTraining);
```

Classification: Parameter Tuning - Example

```
// Map each input record/data point of the input file to a LabeledPoint
JavaRDD<LabeledPoint> trainingRDD=trainingData.map(record ->
        {
                String[] fields = record.split(",");
                // Fields of 0 contains the id of the class
                double classLabel = Double.parseDouble(fields[0]);

                //The other three cells of fields contain the (numerical)
                // values of the three predictive attributes
                // Create an array of doubles containing those values
                double[] attributesValues = new double[3];

                attributesValues[0] = Double.parseDouble(fields[1]);
                attributesValues[1] = Double.parseDouble(fields[2]);
                attributesValues[2] = Double.parseDouble(fields[3]);
```

11

Classification: Parameter Tuning - Example

```
                // Create a dense vector based on the content of
                // attributesValues
                Vector attrValues= Vectors.dense(attributesValues);

                // Return a LabeledPoint based on the content of
                // the current line
                return new LabeledPoint(classLabel, attrValues);
        });
```

12

Classification: Parameter Tuning - Example

```
// Prepare training data.
// We use LabeledPoint, which is a JavaBean.
// We use Spark SQL to convert RDDs of JavaBeans
// into Dataset<Row>. The columns of the Dataset are label
// and features
Dataset<Row> training =
        ss.createDataFrame(trainingRDD, LabeledPoint.class).cache();
```

13

Classification: Parameter Tuning - Example

```
// Create a LogisticRegression object.
// LogisticRegression is an Estimator that is used to
// create a classification model based on logistic regression.
LogisticRegression lr = new LogisticRegression();

// Define the pipeline that is used to create the logistic regression
// model on the training data.
// In this case the pipeline contains one single stage/step (the model
// generation step).
Pipeline pipeline = new Pipeline()
                .setStages(new PipelineStage[] {lr});
```

14

Classification: Parameter Tuning - Example

```
// We use a ParamGridBuilder to construct a grid of parameter values to
// search over.
// We set 3 values for lr.setMaxIter and 2 values for lr.regParam.
// This grid will evaluate 3 x 2 = 6 parameter settings for
// the input pipeline.
ParamMap[] paramGrid = new ParamGridBuilder()
  .addGrid(lr.maxIter(), new int[]{10, 100, 1000})
  .addGrid(lr.regParam(), new double[]{0.1, 0.01})
  .build();
```

15

Classification: Parameter Tuning - Example

```
// We use a ParamGridBuilder to construct a grid of parameter values to
// search over.
// We set 3 values for lr.setMaxIter and 2 values for lr.regParam.
// This grid will evaluate 3 x 2 = 6 parameter settings for
// the input pipeline.
ParamMap[] paramGrid = new ParamGridBuilder()
  .addGrid(lr.maxIter(), new int[]{10, 100, 1000})
  .addGrid(lr.regParam(), new double[]{0.1, 0.01})
  .build();
```

There is one call to the addGrid method for each parameter that we want to set.
Each call to the addGrid method is characterized by
- The parameter we want to consider
- The list of values to test/to consider

16

Classification: Parameter Tuning - Example

```
// We now treat the Pipeline as an Estimator, wrapping it in a
// CrossValidator instance. This allows us to jointly choose parameters
// for all Pipeline stages.
// CrossValidator requires
// - an Estimator
// - a set of Estimator ParamMaps
// - an Evaluator.
CrossValidator cv = new CrossValidator()
 .setEstimator(pipeline)
 .setEstimatorParamMaps(paramGrid)
 .setEvaluator(new BinaryClassificationEvaluator())
 .setNumFolds(3);
```

17

Classification: Parameter Tuning - Example

Here, we set
- The pipeline to be evaluated
- The set of parameter values to be considered
- The evaluator (i.e., the object that is used to compute the quality measure that is used to evaluate the quality of the model)
- The number of folds to consider (i.e., the number or repetitions)

```
// - an Evaluator.
CrossValidator cv = new CrossValidator()
 .setEstimator(pipeline)
 .setEstimatorParamMaps(paramGrid)
 .setEvaluator(new BinaryClassificationEvaluator())
 .setNumFolds(3);
```

18

Classification: Parameter Tuning - Example

```
// Run cross-validation. The result is the logistic regression model
// based on the best set of parameters (based on the results of the
// cross-validation operation).
CrossValidatorModel model = cv.fit(training);

// Now, the classification model can be used to predict the class label
// of new unlabeled data
```


Classification: Parameter Tuning - Example

```
// Run cross-validation. The result is the logistic regression model
// based on the best set of parameters (based on the results of the
// cross-validation operation).
CrossValidatorModel model = cv.fit(training);

// Now, the classification model can be used to predict the class label
// of new unlabeled data
```

The returned model is the one associated with the best parameter setting, based on the result of the cross-validation test

Classification: Parameter Tuning - Example

```
// ************************
// Prediction step
// ************************

// Read unlabeled data
// For the unlabeled data only the predictive attributes are available
//The class label is not available and must be predicted by applying
// the classification model inferred during the previous phase
JavaRDD<String> unlabeledData=sc.textFile(inputFileTest);
```


Classification: Parameter Tuning - Example

```
// Map each unlabeled input record/data point of the input file to
// a LabeledPoint
JavaRDD<LabeledPoint> unlabeledRDD=unlabeledData.map(record ->
{
        String[] fields = record.split(",");

        //The last three cells of fields contain the (numerical) values of the
        // three predictive attributes
        // Create an array of doubles containing those three values
        double[] attributesValues = new double[3];

        attributesValues[0] = Double.parseDouble(fields[1]);
        attributesValues[1] = Double.parseDouble(fields[2]);
        attributesValues[2] = Double.parseDouble(fields[3]);
```

Classification: Parameter Tuning - Example

```
        //Create a dense vector based in the content of attributesValues
        Vector attrValues= Vectors.dense(attributesValues);

        //The class label in unknown.
        //To create a LabeledPoint a class label value must be specified
        // also for the unlabeled data. I set it to -1 (an invalid value).
        //The specified value  does not impact on the prediction because
        // the label column is not used to perform the prediction
        double classLabel = -1;

        // Return a new LabeledPoint
        return new LabeledPoint(classLabel, attrValues);
});

// Create the DataFrame based on the new test data
Dataset<Row> test =
        ss.createDataFrame(unlabeledRDD, LabeledPoint.class);
```

23

Classification: Parameter Tuning - Example

```
// Make predictions on test documents using the transform()
// method.
//The transform will only use the 'features' columns
Dataset<Row> predictions = model.transform(test);

//The returned Dataset<Row> has the following schema (attributes)
// - features: vector (values of the attributes)
// - label: double (value of the class label)
// - rawPrediction: vector (nullable = true)
// - probability: vector (The i-th cell contains the probability that the
//                           current record belongs to the i-th class
// - prediction: double (the predicted class label)

// Select only the features (i.e., the value of the attributes) and
// the predicted class for each record
Dataset<Row> predictionsDF=predictions.select("features", "prediction");
```

24

Classification: Parameter Tuning - Example

```
        // Save the result in an HDFS file
        JavaRDD<Row> predictionsRDD = predictionsDF.javaRDD();
        predictionsRDD.saveAsTextFile(outputPath);

        // Close the Spark Context object
        sc.close();
    }
}
```