

Big data: architectures and data analytics

Regression algorithms

Regression algorithms

- Spark MLlib provides also a set of regression algorithms
 - E.g., Linear regression
- A regression algorithm is used to predict the value of a continuous attribute (the target attribute) by applying a model on the predictive attributes
- The model is trained on a set of training data
 - i.e., a set of data for which the value of the target attribute is know

3

Regression algorithms

- The regression algorithms available in Spark work only on numerical data
 - They work similarly to classification algorithms, but they **predict continuous numerical values** (the target attribute is a continuous numerical attribute)
- The input data must be transformed in a DataFrame having the following attributes:
 - label: double
 - The continuous numerical value to be predicted
 - features: Vector of doubles
 - Predictive features

4

Linear regression and structured data

Linear regression and structured data

- Linear regression is a popular, effective and efficient regression algorithm
- The following slides show how to instantiate a linear regression algorithm in Spark and apply it on unlabeled data
- The input dataset is a structured dataset with a fixed number of attributes
 - One attribute is the target attribute (the label)
 - We suppose the first column contains the target attribute
 - The others are predictive attributes that are used to predict the value of the target attribute

Linear regression and structured data

- Consider the following example file
2.0,0.0,1.1,0.1
5.0,2.0,1.0,-1.0
5.0,2.0,1.3,1.0
2.0,0.0,1.2,-0.5
- It contains four records
- Each record has three predictive attributes and the target attribute
 - The first attribute (column) is the target attribute
 - The other attributes (columns) are predictive attributes

7

Linear regression and structured data: 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.PipelineModel;
import org.apache.spark.ml.PipelineStage;
import org.apache.spark.ml.linalg.Vector;
import org.apache.spark.ml.linalg.Vectors;
import org.apache.spark.ml.regression.LinearRegression;
import org.apache.spark.ml.feature.LabeledPoint;
```

8

Linear regression and structured data: 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").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());
    }
}
```

9

Linear regression and structured data: Example

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

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

10

Linear regression and structured data: 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 target attribute
        double targetLabel = 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

Linear regression and structured data: 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(targetLabel , attrValues);
    }
};
```

12

Linear regression and structured data: 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

Linear regression and structured data: Example

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

//We can set the values of the parameters of the
//Linear Regression algorithm using the setter methods.
//There is one set method for each parameter
//For example, we are setting the number of maximum iterations to 10
//and the regularization parameter. to 0.01
lr.setMaxIter(10);
lr.setRegParam(0.01);

//Define the pipeline that is used to create the linear 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

Linear regression and structured data: Example

```
//Execute the pipeline on the training data to build the
// classification model
PipelineModel model = pipeline.fit(training);

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

15

Linear regression and structured data: Example

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

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

16

Linear regression and structured data: 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]);
}
```

17

Linear regression and structured data: Example

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

//The class label is unknown.
//To create a LabeledPoint a label value must be specified
//also for the unlabeled data. I set it to 0.
//The specified value does not impact on the prediction because
//the label column is not used to perform the prediction
double targetLabel = 0;

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

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

18

Linear regression and structured data: 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)
// - prediction: double (the predicted target attribute)

// 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");
```

19

Linear regression and structured data: Example

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

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

20

Linear regression

Linear regression and textual data

- The linear regression algorithms can be used also when the input dataset is a collection of documents/texts
- Also in this case the text must be mapped to a set of continuous attributes

Linear regression and parameter setting

- The tuning approach that we used for the classification problem can also be used to optimize the regression problem
- The only difference is given by the used evaluator
 - In this case the difference between the actual value and the predicted one must be computed