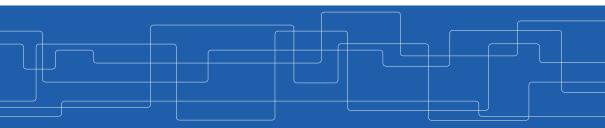


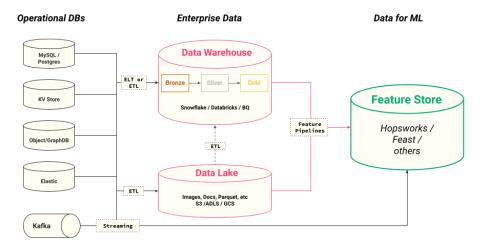
### Feature Stores for Machine Learning

Jim Dowling jdowling@kth.se





#### Enterprise Data and Feature Store





## Example e-commerce marketing data model

#### Facts

- Impressions
- Clicks
- Email sends
- Email opens
- Website Visits
- Website Visitors
  - Cost
  - Add-to-Carts
  - Conversions
  - Revenue
  - Profit

### Dimensions

- Campaign
- Channel
- Product Family
- Product
- User Profile
  - Opt Out
  - GDPR
  - Location
  - Persona

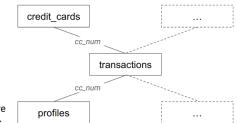
# Data modelling: Fact and Dimension Tables

- A popular Data Model for Data Warehouses is to have Fact and Dimension Tables
- Examples of Facts: purchases, user clicks, user searches, songs played, embeddings (recent user searches/sessions)
- Examples of Dimensions: click dimension, location dimension, time dimension, customer dimension, song dimension
- Business events are modelled as Facts (aka measurements)
- Idenify and save dimensions for your facts that are useful for analysis or prediction services
- Dimensions can be thought of as the columns you would expect to "group by"



# Example credit-card fraud facts and dimensions in a Star Schema

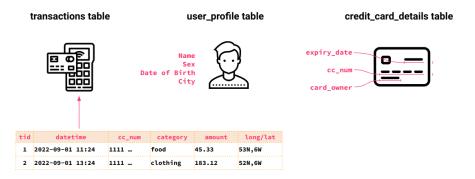
- Fact table
  - o transactions
- Dimension tables
  - profiles
  - credit\_cards
- This data modeling approach is known as building a Star Schema
  - Easy to add new Dimension tables
  - A Snowflake schema just hangs more dimensions off the Dimension tables





#### Example credit-card fraud tables

Data for a prediction service to identify if a credit card transaction is suspected of fraud or not.





### Our credit-card fraud tables are updated at different cadences

	tid	cc_num	datetime	category	amount	long/lat	fraud
<u>-</u>	1	11111	2022-09-01 11:24	food	45.33	53N,6W	No
Updated	2	11111	2022-09-02 09:17	clothing	183.12	52N,6W	No
once/hour	3	11111	2022-09-04 19:33	entertain	63.33	51N,7W	yes

credit\_cards

profiles	5
----------	---

#### city +1d DoB cc\_num name sex 11111 Jim D М 26/09/74 Dublin Updated once/day ---------------

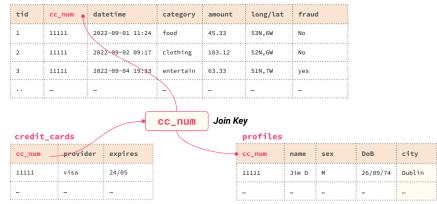
Upo once/

+1w	cc_num	provider	expires
dated	11111	visa	24/05
/week	-		



# Our credit-card fraud tables are in 3rd normal form

#### transactions



Note: the Join Key is a part of the Primary Key of all our tables



# The primary keys for our credit-card fraud tables

Composite Primary Key							
cc_num	datetime	category	amount	long/lat	fraud		
11111	2022-09-01 11:24	food	45.33	53N,6W	No		
11111	2022-09-02 09:17	clothing	183.12	52N,6W	No		
11111	2022-09-04 19:33	entertain	63.33	51N,7W	yes		
	ary Key cc_num 11111 11111	ary Key         datetime           cc_num         datetime           11111         2022-09-01 11:24           11111         2022-09-02 09:17           11111         2022-09-04 19:33	ary Key         datetime         category           cc_num         datetime         category           11111         2022-09-01 11:24         food           11111         2022-09-02 09:17         clothing           11111         2022-09-04 19:33         entertain	ary Key         datetime         category         amount           11111         2022-09-01 11:24         food         45.33           11111         2022-09-02 09:17         clothing         183.12           11111         2022-09-04 19:33         entertain         63.33	ary Key         datetime         category         amount         long/lat           11111         2022-09-01 11:24         food         45.33         53N,6W           11111         2022-09-02 09:17         clothing         183.12         52N,6W           11111         2022-09-04 19:33         entertain         63.33         51N,7W		

Primary Key	credit_cards							
cc_num	provider	expires						
11111	visa	24/05						

Primary Key				profile
cc_num	name	sex	DoB	city
11111	Jim D	М	26/09/74	Dublin

Note: the Join Key is a part of the Primary Key of all our tables

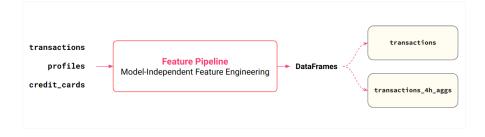


# Credit card number - the Join key for our credit-card fraud tables

	mposite nary Key					tran	sactions		
tid	cc_num	datetime	category	amount	long/lat	frau	d		
1	11111	2022-09-01 11:24	food	45.33	53N,6W	No			
2	11111	2022-09-02 09:17	clothing	183.12	52N,6W	No			
3	11111	2022-09-04 19:33	entertain	63.33	51N,7W	yes			
••	-	-	-	-		-			
			cc_num	Join Ke	₽ <b>y</b>				
Primary	(Key	credit_cards			Primary Key				profiles
cc_nu	n prov	ider expires			cc_num	name	sex	DoB	city
11111	visa	24/05			11111	Jim D	м	26/09/74	Dublin
		-					-	-	-



## Feature Pipeline for Credit Card Fraud Features





## Credit Card Transactions Feature Group

Key ↓	Primary K ↓	ey Event Time ↓	_	Features	_	Label ↓		Features		
tid	cc_num	datetime	category	amount	long/lat	fraud	<pre>days_until_card_expires</pre>	age_at_transaction	sex	lives_city
1	1111	2022-09-01 11:24	food	45.33	53N,6W	No	1011	47	м	Dublin
2	1111	2022-09-02 09:17	clothing	183.12	52N,6W	No	1010	47	м	Dublin
3	1111	2022-09-04 19:33	entertain	63.33	51N,7W	yes	1008	47	м	Dublin



## Credit Card Transactions Feature Group - One Big Table

Our main Feature group is transactions. The columns for this one big table (OBT) have different data sources, that are updated at different cadences. It is inefficient to update all columns in every update, but less JOINs will be required for training data.

	Updated Frequently						Updat	ed Less Frequently		
	Source: cc_transactions						Source: credit_card	Source:	profile	
tid	cc_num	datetime	category	amount	long/lat	fraud	days_until_card_expires	age_at_transaction	sex	lives_city
1	1111	2022-09-01 11:24	food	45.33	53N,6W	No	1011	47	м	Dublin
2	1111	2022-09-02 09:17	clothing	183.12	52N,6W	No	1010	47	м	Dublin
3	1111	2022-09-04 19:33	entertain	63.33	51N,7W	yes	1008	47	м	Dublin

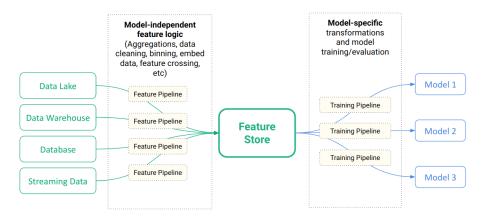


# **transactions\_4h\_aggs** contains aggregated features computed over a 4h time window for each credit card

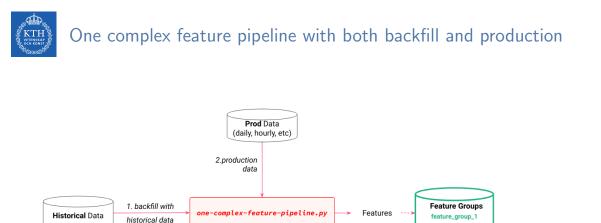
Primary Key	Event Time	Features						
. ↓	¥	¥	+	+	+			
cc_num	datetime	loc_delta_mavg	trans_volume_mstd	trans_volume_mavg	trans_freq			
1111	2022-09-01 11:24	53N,6W	3.4	8	6			
1111	2022-09-02 09:17	52N,6W	3.6	3	5			
1111	2022-09-04 19:33	51N,7W	4.1	33	45			



# Decouple feature pipelines from Models with a Feature Store



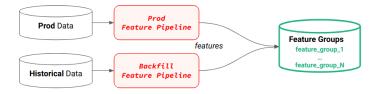
The number of models is independent of the number of feature pipelines - features can be reused in different models.



feature\_group\_N



## Separate feature pipeline for backfill and production



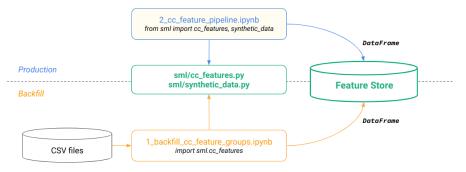
#### DRY code warning!

Do not re-implement (or copy!) the feature logic from you backfill feature pipeline to your production (prod) data feature pipeline, as there is a risk of them becoming inconsistent over time.



# Separate feature pipeline for backfill and production with shared code

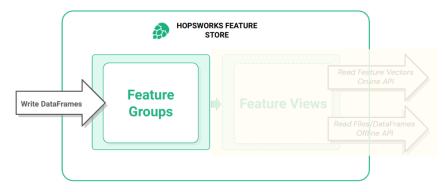
- 1. Move all feature engineering code to shared Python module(s)
- 2. Write features to the same feature groups from backfill and production feature pipelines





## Feature pipelines write DataFrames to Feature Groups

- A Feature Group is a table that stores feature data and metadata in a Feature Store
- Feature pipelines use DataFrames to insert/update/delete rows in Feature Groups
- Feature Groups are versioned breaking schema changes requires a new version



# Create a Feature Group in Hopsworks with Python

```
fg = feature_store.create_feature_group(name="transactions",
   version=1.
   description="Credit Card Holder Details",
   online_enabled=True,
   primary_key=['cc_num'],
   partition_key=['city'],
   event time='datetime',
   statistics_config={
        "enabled": True.
        "histograms": True,
        "correlations": True,
        "exact_uniqueness": False,
        "columns": ["amount", "category"]
    }
fg.insert(df)  # The DataFrame provides the Schema
```



### Feature Group - primary keys

- A Feature Group should define one or more columns as its **primary key**, such that every row in the table can be uniquely identified
- A primary key prevents duplicate data as each row is unique
- A primary key enables a row of features to be retrieved with the Online API



#### Feature Group - Event Time

Rows can be updated, but *event\_time* columns enables a history of their values over time.

cc_num	datetime	sex	lives_city
1111 2222	1974-09-26 06:00	м	Dublin
1111 2222	2005-10-01 00:00	м	Stockholm
1111 2222	2023-01-10 10:00	F	Stockholm

We can now make **time-travel queries** about our credit card holder:

- Where did the cc holder live on 2000-01-01?
- What was the cc holder's gender on 2022-01-1?

**Note:** with time-travel, the primary key no longer uniquely identifies each row. Now, you need the combination of (*primary\_key, event\_time*). For this reason, we often call the primary key the **entity ID**.



# Feature Group - Event Time is not Ingestion Time

#### Event time is not the same as ingestion time

cc_num	datetime	ingestion_time	sex	lives_city
1111 2222	1974-09-26 06:00	1994-10-10 11:15	м	Dublin
1111 2222	2005-10-01 10:00	2005-10-12 00:00	м	Stockholm
1111 2222	2023-01-10 10:00	2023-10-10 11:00	F	Stockholm



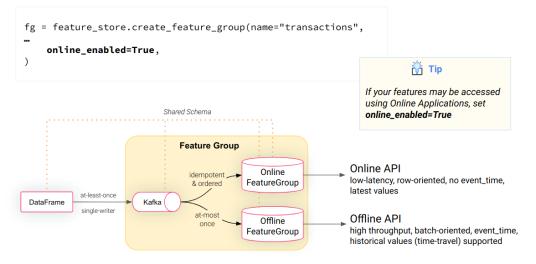
+1d batch job inserts ingestion\_time

Move from Dublin to Stockholm 2005-10-01 10:00 | event\_time Update my details (including event\_time for moving from Dublin to Stockholm)

2005-10-12 00:00 ingestion\_time



### Feature Group - Online Enabled





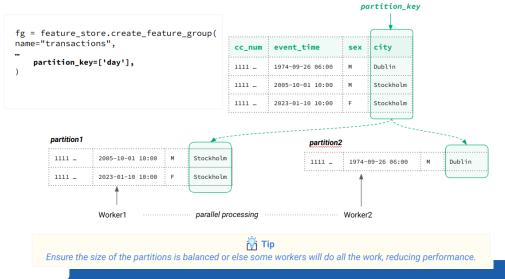
# Feature Groups are stored internally with Hive (offline), MySQL (online) schemas

Pandas DType	Hive Type	MySQL Type
bool	BOOLEAN	TINYINT
int8	INT	TINYINT
uint8/16, int16/32	INT	INT
int, uint32, int64	BIGINT	BIGINT
float, float16, float32	FLOAT	FLOAT
float64	DOUBLE	DOUBLE
decimal.decimal	DECIMAL(PREC, SCALE)	DECIMAL(PREC, SCALE)
datetime64[ns]	TIMESTAMP	TIMESTAMP
object (datetime.date)	DATE	DATE
<pre>object (str), object(np.unicode)</pre>	STRING	VARCHAR(100)
object (list), object (np.ndarray)	ARRAY <type></type>	VARBINARY(100)/BLOB
object (dict)	STRUCT <name: type,=""></name:>	VARBINARY(100)/BLOB
object (binary)	BINARY	VARBINARY(100)/BLOB
-	MAP <string,type></string,type>	VARBINARY(100)/BLOB

Source: https://docs.hopsworks.ai/3.0/user\_guides/fs/feature\_group/data\_types/

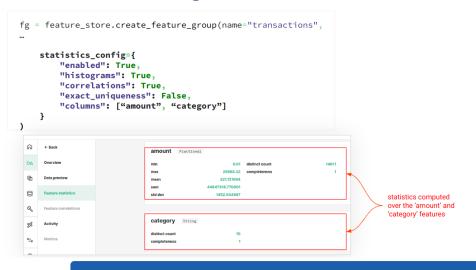


# Partitions: Efficient Queries over Offline Feature Groups storing large amounts of data





# Compute descriptive statistics over numerical features, distributions for categorical features





## Storing Labels in Feature Groups

- A Feature Group that contains labels looks like any other feature group
  - The label column is a column like any other column
- A "Label Feature Group" typically contains an **event\_time** column, indicating when the label value was observed, and it is typically not *onlined\_enabled*. Labels are defined in *Feature Views*.

```
fg = feature_store.create_feature_group(name="transactions",
    version=1,
    description="Credit Card Fraud Labels",
    primary_key=['tid', 'cc_num'],
    event_time='datetime',
)
```

tid	cc_num	datetime	is_fraud
12345	1111 2222	1974-09-26 06:00	False
12346	1111 2222	2005-10-01 00:00	False
12347	1111 2222	2023-01-10 10:00	True



#### Feature Selection

	month	inflation_rate	income_gr	rowth	day	electricit	ty_price
2~							
: ;;)							
$\mathbf{U}$	user_id	event_time	income	age	day	weather	

- Identify (1) features with predictive power for your prediction problem and (2) the JOIN keys
- Avoid Feature Debt features once added to a model are rarely removed and tend to accumulate
- Feature selection is as either part of a training pipeline or as offline experimentation

Which features from which Feature Groups have predictive power for my prediction problem?



### Feature Selection with Scikit-Learn

- Remove features with low variance
- Recursive feature elimination
- Feature selection using SelectFromModel
- Sequential Feature Selection

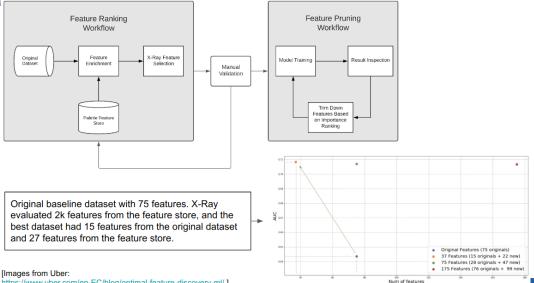
```
https://scikit-learn.org/stable/modules/feature_selection.html#
```

Select the best features based on univariate statistical tests

```
from sklearn.datasets import load_iris
from sklearn.feature_selection import SelectKBest
from sklearn.feature_selection import chi2
X, y = load_iris(return_X_y=True)
X.shape
(150, 4)
X_new = SelectKBest(chi2, k=2).fit_transform(X, y)
X_new.shape
(150, 2)
```

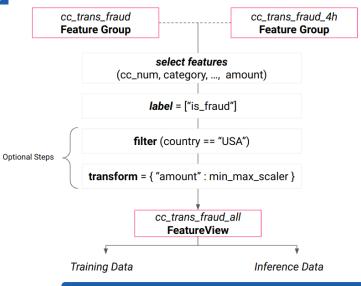
#Which 2 features were selected for the Iris Dataset?

# Feature Selection with Uber's XRay Framework



https://www.uber.com/en-EC/blog/optimal-feature-discovery-ml/]

# Feature Selection with a Feature View





#### Join Features together to create a Feature View

#### cc\_trans\_fraud

#### cc\_trans\_fraud\_4h

cc_num	datetime	amount	category	 cc_num	datetime	loc_delta_mavg	trans_freq
1111 2222	2004-01-01 10:00			 1111 2222	2004-01-01 00:00		
1111 2222	2004-01-02 11:00			 1111 2222	2004-01-02 06:00		
1111 2222	2004-01-03 12:00			 1111 2222	2004-01-03 12:00		

Join on cc\_num

#### Feature View (cc\_trans\_fraud\_all)

	amount	category	loc_delta_mavg	trans_freq	
Datatype	float	string	float	float	
Transformation Function		<none></none>	<none></none>	<min_max_scalar></min_max_scalar>	

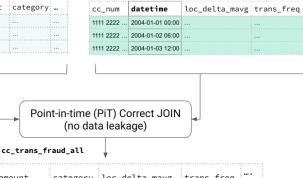


## Point-in-Time Correct Joins needed to create Training Data

#### cc\_trans\_fraud

#### cc\_trans\_fraud\_4h

cc_num	datetime	amount	category	
1111 2222	2004-01-01 10:00			
1111 2222	2004-01-02 11:00			
1111 2222	2004-01-03 12:00			

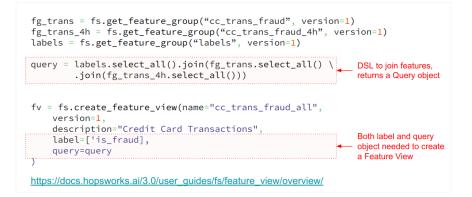


datetime	amount	category	loc_delta_mavg	trans_freq	
2004-01-01 10:00					
2004-01-02 11:00					
2004-01-03 12:00					

**Training Data** 

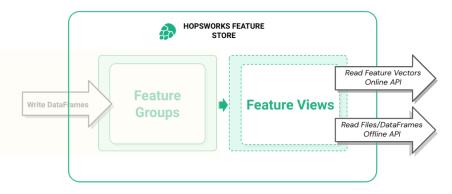


#### Create a Feature View



# Create a Feature View from your Selected Features

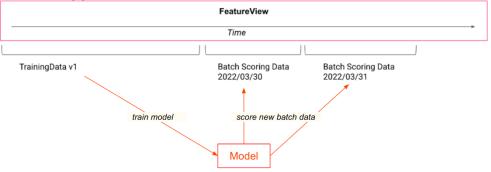
- A Feature View contains a model's input features (for training and inference)
- A Feature View is metadata the actual feature data is stored in Feature Groups
- The Feature View provides both an Offline and an Online API
  - $\circ$  ~ The Offline API is a batch API for reading historical feature data
  - The Online API is a row-oriented API for reading feature vectors using a primary key





#### Feature View Offline API: Create Training Data or Batch Inference Data

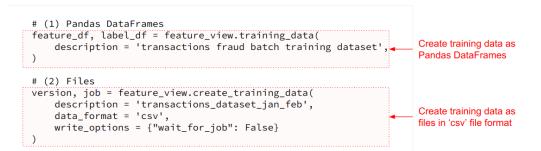
- Create Training Data for Models
- Create Batch Inference (Scoring) Data for new data that arrives in Feature Groups via feature pipelines





### Feature View Offline API: Create Training Data

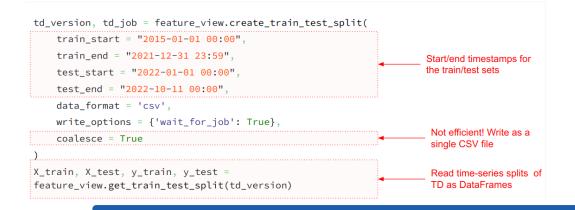
- Create Training Data for Models as (1) Pandas DataFames or (2) Files
- You can also create train/validation/test splits (random or temporal)
- For (2) files, you can specify the output file format and where the files should be stored.





### Random or Time-Series Split into Train/Test sets?

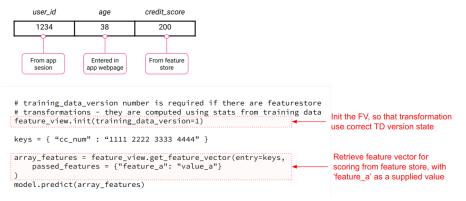
- In the Iris lab, we performed a random split on the training data into train and test sets
- For time-series data, like credit-card data, it is better to do a temporal split on the training data
  - E.g., the train set is for the years 2015-2021, test set is for data from the year 2022





### Feature View Online API: Retrieve Feature Vectors for Online Models

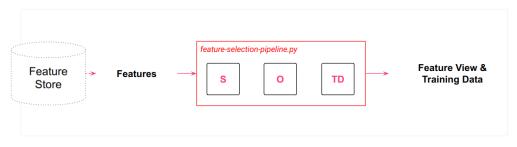
- Retrieve a row containing features using the feature view and the primary key(s).
- Optionally specify passed\_features that are features that come from the application, not from the feature store.





#### Feature Selection Pipeline

If you want to automate feature selection, you should build a **feature selection pipeline** that takes as input a set of candidate features, a feature selection algorithm, an optional specification for **training data** (file format, splits) and writes as output a **Feature View** and Training Data.



S0 = Select features, Optimize Features, Training Data.

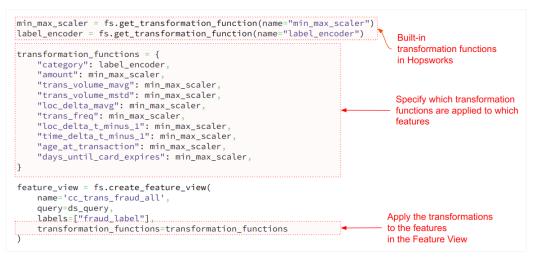


# Model-Specific Transformations can be applied by Feature Views (1/3)

- Transformation functions are applied to features to (1) make their data compatible with the model training algorithm or (2) to improve model performance
- Transformation functions typically use state computed on the train set (e.g., the arithmetic mean is used to normalize a numerical feature or the number of categories is used to one-hot encode acategorical variable)
- Model-specific transformations functions need identical implementations in the training and inference pipelines. If the implementations differ, you may introduce training-inference skew.
- Training-inference skew is difficult to diagnose and fix, and causes models to perform poorly.

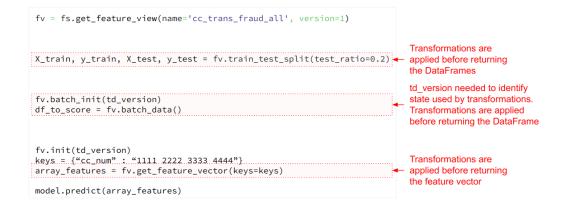


# Model-Specific Transformations can be applied by Feature Views (2/3)





# Model-Specific Transformations can be applied by Feature Views (3/3)





### Consistent Training/Inference Transformations with Scikit-Learn

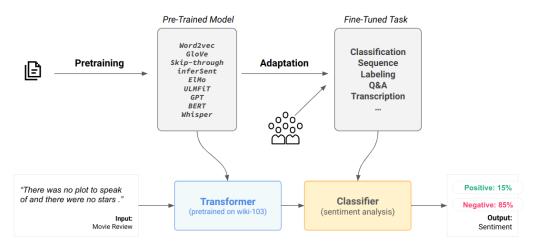
- Save the transformation pipeline object in the model registry along with the model
- In the inference pipeline, deserialize the transformation pipeline object
  - $\circ$   $\;$  Note: ensure the same version of scikit-learn that was used in training and is used in the

```
joblib.dump(model, model_dir + "cc_fraud/cc_fraud_model.pkl")
joblib.dump(transformer, model_dir + "cc_fraud/cc_fraud_trans.pkl")
iris_model = mr.python.create_model( ... )
iris_model.save(model_dir)
Same transformation pipeline
object used in training and
online inference
with the_model = mr.get_model("cc_fraud_model", version=1)
model_dir = the_model.download()
transformer = joblib.load(model_dir + "cc_fraud/cc_fraud_trans.pkl")
model = joblib.load(model_dir + "cc_fraud/cc_fraud_model.pkl")
```

Example Notebook: https://github.com/logicalclocks/hopsworks-tutorials/blob/master/iris/iris\_sklearn.ipynb

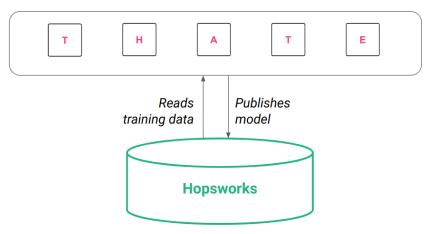


# Use Pretrained Models and Transfer Learning, where appropriate





### Typical steps in a training pipeline that uses a Feature Store



T-HATE = Model-Specific feature Transformations, Hyperparameter tuning, compile
model Architecture, Train model (fit to the data), Evaluate your model.



### Experiment tracking tools help manage your training pipelines

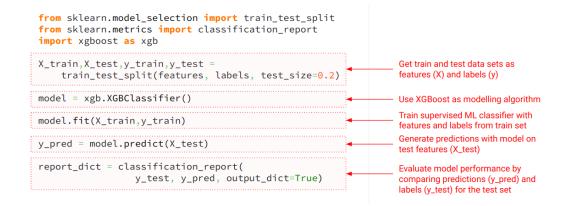
- Use Experiment Tracking Platforms to track and organize training pipeline outputs
- Free Serverless Experiment Tracking Systems
  - Weights and Biases
  - <u>Comet ML</u>
  - <u>Neptune</u>
  - MLFlow with Infinstor
- Open-source
   Experiment Tracking Tools
  - MLFlow
  - Tensorboard



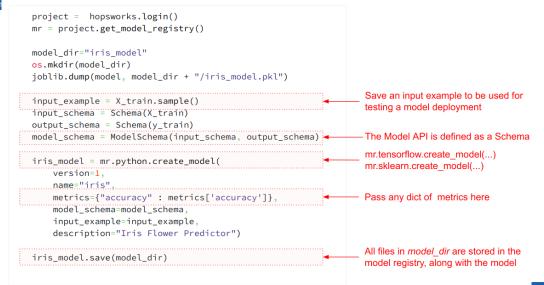
[Image from Neptune]



### Common training pipeline pattern when using a Feature Store

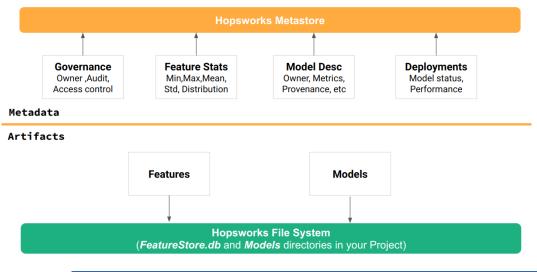


### Training Pipeline output - save your model to a Model Registry



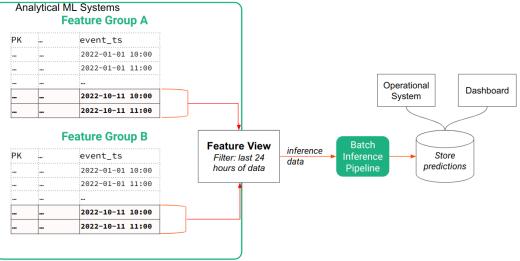


#### Hopsworks is both a Metadata and Artifact Store



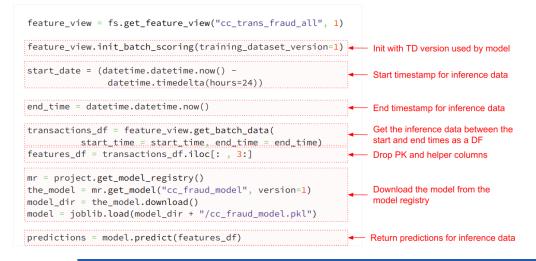


#### Batch Inference Pipeline uses features from the Feature Store





### Batch Inference Pipeline Code for Scoring Data from Last 24 hours





- ► Feature Group Concepts, Feature Group Guide, API Docs for Feature Groupshttps://docs.hopsworks.ai
- Data models star schema https://www.databricks.com/glossary/star-schema
- ► Credit Card Fraud https://www.kaggle.com/datasets/kartik2112/fraud-detection