Uddeholm Data Architecture/ML Workshop Feature Store: the missing data layer in ML pipelines?¹

Kim Hammar

kim@logicalclocks.com

May 8, 2019





¹Kim Hammar and Jim Dowling. Feature Store: the missing data layer in ML pipelines? https://www.logicalclocks.com/feature-store/. 2018.

APIs

ML/AI Assets



Frameworks

(ML/Data)





PYTÖRCH



HopsYARN

(GPU/CPU as a resource)













Distributed Metadata

(Available from REST API)



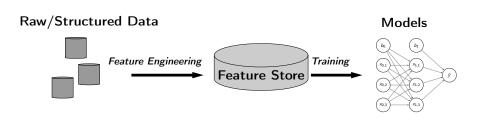




Outline

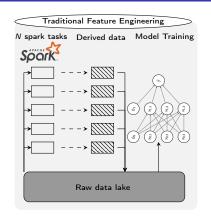
- What is a Feature Store
- Why You Need a Feature Store
- O How to Build a Feature Store (Hopsworks Feature Store)
- Oemo

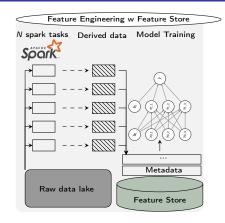
Solution: Disentangle ML Pipelines with a Feature Store



- A feature store is a central vault for storing documented, curated, and access-controlled features.
- The feature store is the interface between data engineering and data model development

Make ML-Features A First-Class Citizen in Your Data Lakes





- Make your features first-class citizens:
 - Document features
 - Version features
 - Invest in a data layer specifically for features (feature store)
 - Make features access-controlled and searchable

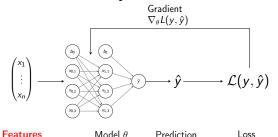
What is a Feature?

A feature is a measurable property of some data-sample

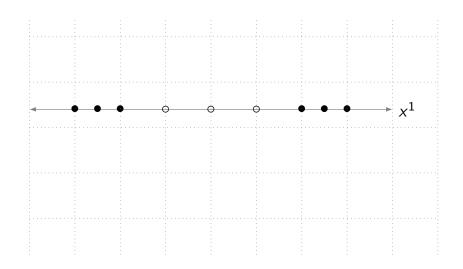
A feature could be..

- An aggregate value (min, max, mean, sum)
- A raw value (a pixel, a word from a piece of text)
- A value from a database table (the age of a customer)
- A derived representation: e.g an embedding or a cluster

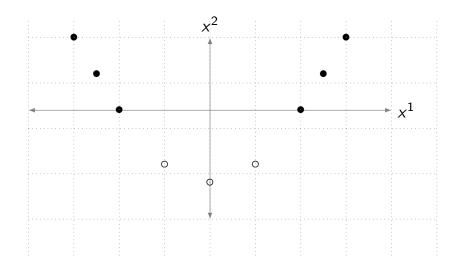
Features are the fuel for AI systems:



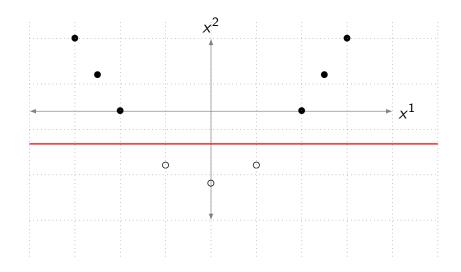
Feature Engineering is Crucial for Model Performance

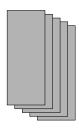


Feature Engineering is Crucial for Model Performance

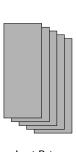


Feature Engineering is Crucial for Model Performance

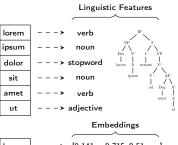




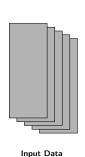
Input Data

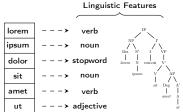


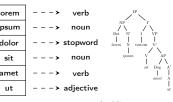
Input Data

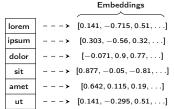


Feature Engineering





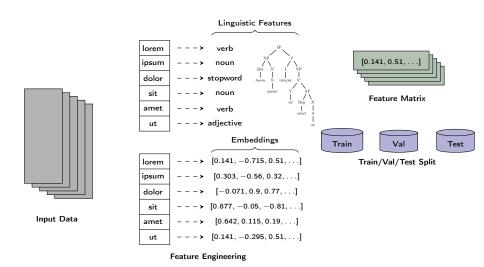


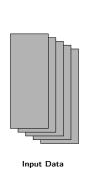


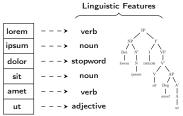
Feature Engineering



Feature Matrix









>	$\hbox{\tt [0.141,-0.715,0.51,\ldots]}$
>	$[0.303, -0.56, 0.32, \ldots]$
>	$[-0.071, 0.9, 0.77, \ldots]$
>	$\hbox{\tt [0.877,-0.05,-0.81,\ldots]}$
>	$[0.642, 0.115, 0.19, \ldots]$
>	$\pmb{[0.141, -0.295, 0.51, \ldots]}$
	> > >

Feature Engineering



Feature Matrix



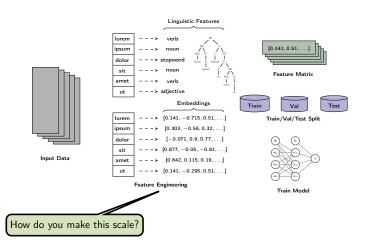


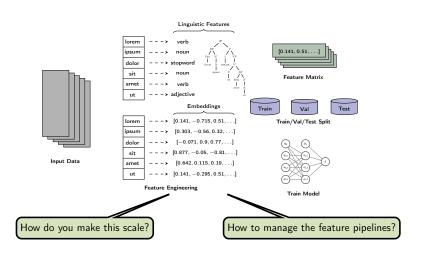


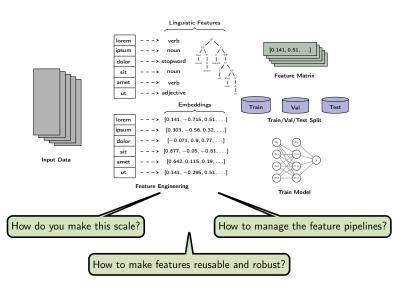
Train/Val/Test Split



Train Model









Feature Engineering is Complex Yet Crucial for Model Performance

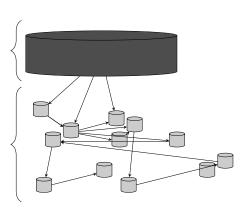
Treat your features accordingly!

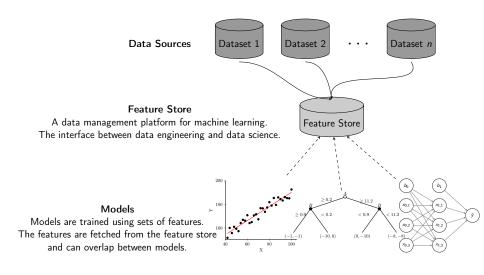


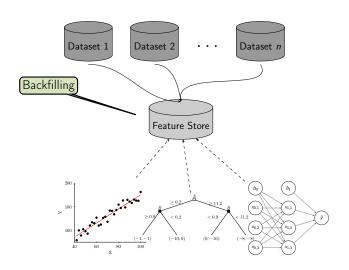
Feature Pipeline Jungles

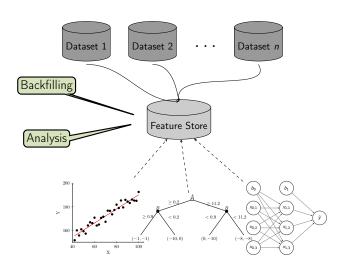
Data Lake (Raw/Structured Data)

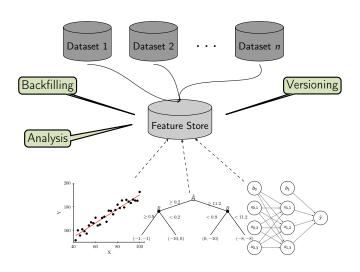
Feature Data (Derived Data)

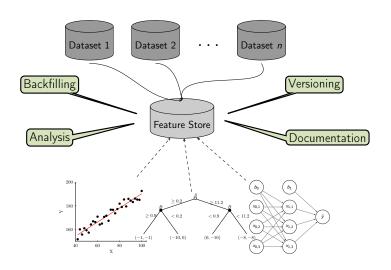












```
from hops import featurestore
features_df = featurestore.get_features(
                 "average_attendance",
                 "average_player_age"
                 1)
featurestore.create_featuregroup(
              f df. "t features".
              description="...". version=2)
d_dir = featurestore.get_training_dataset_path(td_name)
tf_schema = featurestore.get_tf_record_schema(td_name)
```

Read from the feature store

```
from hops import featurestore
features_df = featurestore.get_features(
                 "average_attendance",
                 "average player age"
                 1)
featurestore.create_featuregroup(
              f df. "t features".
              description="...", version=2)
d_dir = featurestore.get_training_dataset_path(td_name)
tf_schema = featurestore.get_tf_record_schema(td_name)
```

```
Read from the feature store
                                from hops import featurestore
                                features_df = featurestore.get_features(
                                                  "average_attendance",
                                                 "average player age"
 Write to the feature store
                                                 1)
                                featurestore.create_featuregroup(
                                              f df. "t features".
                                              description="...", version=2)
                                d_dir = featurestore.get_training_dataset_path(td_name)
                                tf schema = featurestore.get tf record schema(td name)
```

```
Read from the feature store
                                from hops import featurestore
                                features_df = featurestore.get_features(
                                                  "average_attendance",
                                                 "average player age"
 Write to the feature store
                                                 1)
                                featurestore.create_featuregroup(
                                              f df. "t features".
                                              description="...", version=2)
Metadata operations
                                d_dir = featurestore.get_training_dataset_path(td_name)
                                tf schema = featurestore.get tf record schema(td name)
```

Existing Feature Stores

- Uber's feature store²
- Airbnb's feature store³
- Comcast's feature store⁴
- Facebook's feature store⁵
- GO-JEK's feature store⁶
- Twitter's feature store⁷
- Branch International's feature store⁸

Hopsworks' feature store⁹ (the only open-source one!)

²Li Erran Li et al. "Scaling Machine Learning as a Service". In: Proceedings of The 3rd International Conference on Predictive Applications and APIs. Ed. by Claire Hardgrove et al. Vol. 67. Proceedings of Machine Learning Research. Microsoft NERD, Boston, USA: PMLR, 2017, pp. 14–29. URL: http://proceedings.mlr.press/v67/1i17a.html.

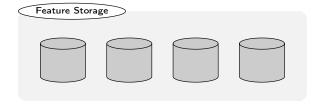
³Nikhil Simha and Varant Zanoyan. Zipline: Airbnb's Machine Learning Data Management Platform. https://databricks.com/session/zipline-airbnbs-machine-learning-data-management-platform. 2018.

⁴Nabeel Sarwar. Operationalizing Machine Learning—Managing Provenance from Raw Data to Predictions. https://databricks.com/session/operationalizing-machine-learning-managing-provenance-from-raw-data-to-predictions. 2018.

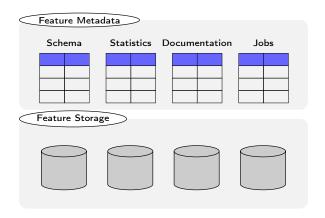
⁵Kim Hazelwood et al. "Applied Machine Learning at Facebook: A Datacenter Infrastructure Perspective". In: Feb. 2018, pp. 620–629. DOI: 10.1109/HPCA.2018.00059.

⁶Willem Pienaar. Building a Feature Platform to Scale Machine Learning | DataEngConf BCN '18. https://www.youtube.com/watch?v=01CXY6VnpCc. 2018.

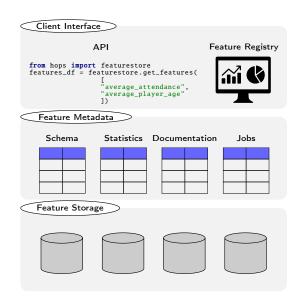
The Components of a Feature Store

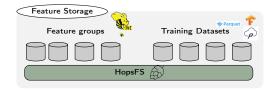


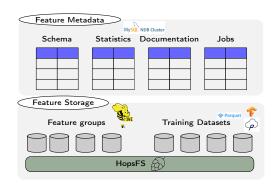
The Components of a Feature Store

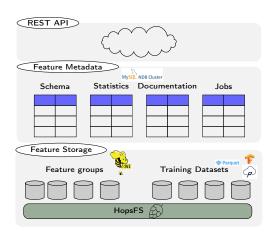


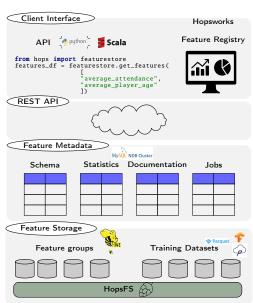
The Components of a Feature Store







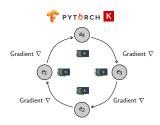




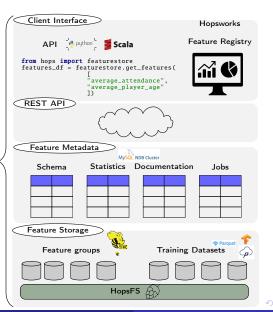
16 / 17



Feature Engineering



Model Training/Serving

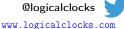


Summary

- Machine learning comes with a high technical cost
- Machine learning pipelines needs proper data management
- A feature store is a place to store curated and documented features
- The feature store serves as an interface between feature engineering and model development, it can help disentangle complex ML pipelines
- Hopsworks¹⁰ provides the world's first open-source feature store









We are open source:

https://github.com/logicalclocks/hopsworks https://github.com/hopshadoop/hops

¹⁰ Jim Dowling. Introducing Hopsworks. https://www.logicalclocks.com/introducing-hopsworks/. 2018.

¹¹ Thanks to Logical Clocks Team: Jim Dowling, Seif Haridi, Theo Kakantousis, Fabio Buso, Gautier Berthou, Ermias Gebremeskel, Mahmoud Ismail, Salman Niazi, Antonios Kouzoupis, Robin Andersson, Alex Ormenisan, Rasmus Toivonen, and Steffen Grohsschmiedt

References

- Hopsworks' feature store¹²
- HopsML¹³
- Hopsworks¹⁴

¹²Kim Hammar and Jim Dowling. Feature Store: the missing data layer in ML pipelines? https://www.logicalclocks.com/feature-store/. 2018.

¹³Logical Clocks AB. HopsML: Python-First ML Pipelines. https://hops.readthedocs.io/en/latest/hopsml/hopsML.html. 2018.

¹⁴ Jim Dowling. Introducing Hopsworks. https://www.logicalclocks.com/introducing-hopsworks/ 2018