Scalable and Sustainable Feature Engineering with Hamilton

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TL;DR

I want to convince you that...

- 1. Maintaining feature engineering code is difficult
- 2. Hamilton can help you:
 - a. build sustainable code
 - b. build scalable code
- 3. Hamilton can model your ML workflow end to end
- 4. Hamilton is easy to get started with/easy to use!



At DAGWorks we're making ML pipelines easy to manage. Nobody should be afraid to inherit data science code.

>>> I'm not selling you anything in this talk! <<<

Hamilton is Open Source!!

> pip install sf-hamilton

Get started in <15 minutes!

Try it out

https://www.tryhamilton.dev/

Documentation

https://hamilton.readthedocs.io/

https://www.tryhamilton.dev/

Hamilton

Wrangle Pandas codebases into shape.

Learn (5 mins)

() Github 890+ 🙀

- Write always unit testable code
- Add runtime data validation easily
- Produce readable and maintainable code
- Visualize lineage (click the run button to see)
- Run anywhere python runs: in airflow, jupyter, fastapi, etc...
- Skip the CS degree to use it

```
Try Hamilton right here in your browser 👇
   1 # Declare and link your transformations as functions....
   2 import pandas as pd
   3
   4- def a(input: pd.Series) -> pd.Series:
   5
          return input % 7
   6
   7 - def b(a: pd.Series) -> pd.Series:
          return a * 2
   8
   9
  10 - def c(a: pd.Series, b: pd.Series) -> pd.Series:
  11
          return a * 3 + b * 2
  12
  13 - def d(c: pd.Series) -> pd.Series:
          return c ** 3
  14
   1 # And run them!
   2 import functions
                                                                                                         Run me!
   3 from hamilton import driver
      dr = driver.Driver({}, functions)
   5 result = dr.execute(
         ['a', 'b', 'c', 'd'],
   6
         inputs={'input': pd.Series([1, 2, 3, 4, 5])}
   7
   8)
   9 print(result)
  10 dr.display_all_functions("graph.dot", {})
```

The Agenda

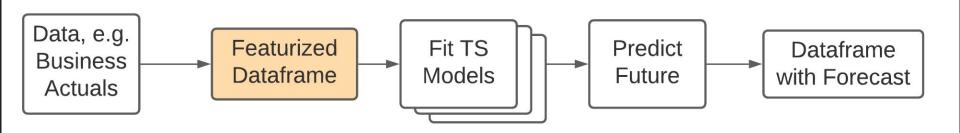
A motivating story of DS pain The solution: Hamilton Hamilton for feature engineering Sustainable feature management Scalable feature pipelines Hamilton for end-to-end ML workflows **OS progress + next steps**

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A Problem From my Last Job...

Forecasting the business (demand, signups, churn)



Some Business

Approach

- 0(1000+) operat
- Configurations b
- Multiple layers o

A world-class team

Amazon.com bestseller • New York Times bestseller Wall Street Journal bestseller

What Got You Here Won't Get You There

How Successful People Become Even More Successful!



MARSHALL GOLDSMITH

aframe

isualize data

STITCH FIX

Some Business-Critical Tech Debt

Problems with the code?

- **Unit testing**: *difficult*
- **Documentation**: unnatural, unenforced
- **Modularity**: non-existent
- Data catalogue: lots of grepping
- Debugging: run the whole pipeline
- **Data validation**: run the whole pipeline, not really done

Perfect solution to forecasting problem + time = spaghetti code

Some Business-Critical Tech Debt

Q: What happens when you have all of those problems, and...

- You want to expand your models to new regions?
- You have to add complex scenarios on management's whim?
- You have a data bug and very little time to solve it?

A: It wasn't fun.

+ This is not a unique experience to my prior role, time-series forecasting, or even pandas

I DON'T ALWAYS WRITE COMPLEX DATA PIPELINES

BUT WHEN I DO, ITS AN UNINTELLIGABLE MESS OF SPAGHETTI CODE

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Hamilton: the "A-ha" Moment

Idea: What if every column corresponded to exactly one python fn?

Idea 2: What if the way that function was written tells you everything you needed to know?

In Hamilton, the artifact (column) is determined by the **name of the function**. The dependencies are determined by **the parameters**.

Old Way vs Hamilton Way:

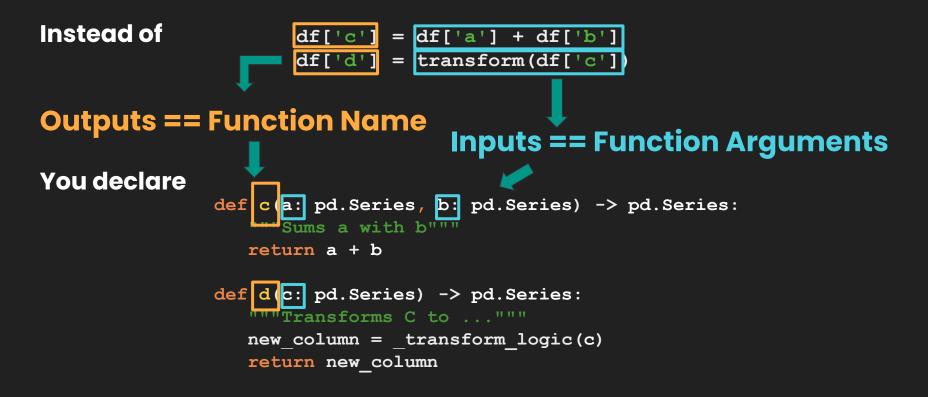
Instead of*

df['c'] = df['a'] + df['b']
df['d'] = transform(df['c'])

You declare def c(a: pd.Series, b: pd.Series) -> pd.Series: """Sums a with b""" return a + b def d(c: pd.Series) -> pd.Series: """Transforms C to ...""" new_column = _transform_logic(c) return new_column

*Hamilton supports *all* python objects, not just dfs/series!

Old Way vs Hamilton Way:



Full Hello World

Functions

```
# feature_logic.py
def c(a: pd.Series, b: pd.Series) -> pd.Series:
    """Sums a with b"""
    return a + b
```

```
def d(c: pd.Series) -> pd.Series:
    """Transforms C to ..."""
    new_column = _transform_logic(c)
    return new_column
```

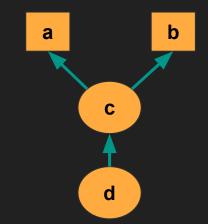
Driver says what/when to execute

```
# run.py
from hamilton import driver
import feature logic
dr = driver.Driver({'a': ..., 'b': ...}, feature_logic)
df_result = dr.execute(['c', 'd'])
print(df_result)
```

Hamilton TL;DR:

- 1. For each transform (=), you write a function(s)
- 2. Functions declare a DAG
- 3. Hamilton handles DAG execution

```
# feature_logic.py
def c(a: pd.Series, b: pd.Series) -> pd.Series:
    """Replaces c = a + b"""
    return a + b
```



```
def d(c: pd.Series) -> pd.Series:
    """Replaces d = transform(c)"""
    new_column = _transform_logic(c)
    return new_column
```

Hamilton: Extensions

Q: Doesn't Hamilton make your code more verbose?

A: Yes, but that's not always a bad thing. When it is, we have decorators!

- @tag # attach metadata
- □ **@parameterize** # curry + repeat a function
- Cextract_columns # one dataframe -> multiple series
- @check_output # data validation
- **Config.**when # conditional transforms
- **Gsubdag** # recursively utilize groups of nodes
- @... # new ones all the time

To Summarize...

Hamilton forces you to write transforms in python functions.

These python functions provide everything you need:

- **Unit testing**: simple plain python functions!
- **Documentation**: use the docstring
- □ Modularity: Small pieces -> by definition
- **Data catalogue**: Code = central feature definition store
- **Debugging**: Execute functions individually + breakpoints
- **Trustworthy data**: Validation included out of the box

Decorators \rightarrow powerful, higher-order operations

Driver \rightarrow decouple transform definition from execution

Initial Use Case

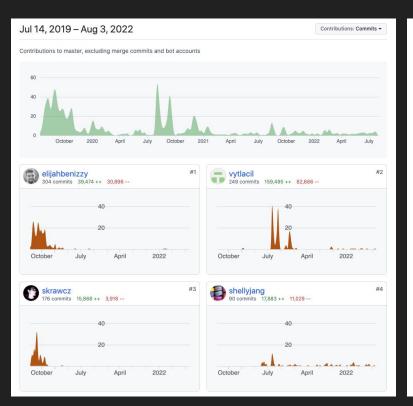
Running in production for **3+** years

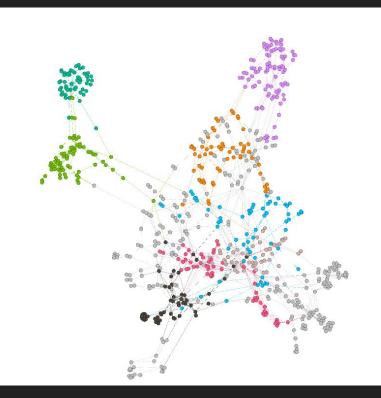
Initial use-case manages **4000+** feature definitions

Data science teams 🤎 it

- Enabled 4x faster monthly model + feature update
- Easy to onboard new team members
- Code reviews are simple
- □ Finally have unit tests
- □ Fewer bugs/quicker resolutions
- Better features + models

Initial Use Case



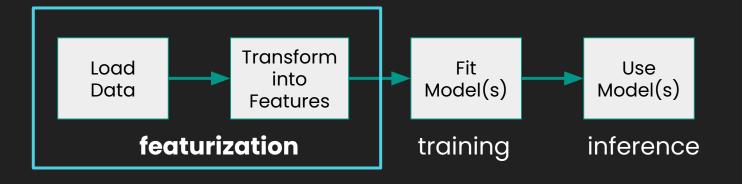


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OS progress + next steps

Hamilton + Feature Engineering: Overview



Note:

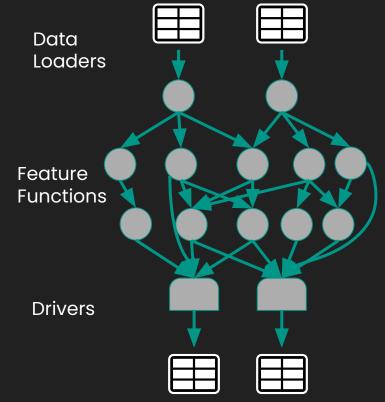
- □ Works for any python object type (not just dataframes!)
- Embeddable anywhere python runs orchestration systems (airflow, kubeflow, metaflow, flytekit, prefect, dagster, ...) + web services!

Modeling Feature Engineering

Code that needs to be written:

- 1. Functions to load data
- 2. Transform/feature functions
- 3. Driver to materialize data

Execute only what's needed...

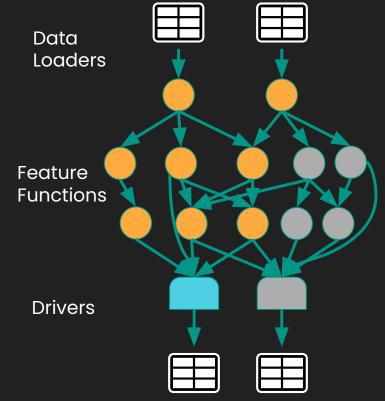


Modeling Feature Engineering

Code that needs to be written:

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Execute only what's needed...



Feature Engineering Challenges

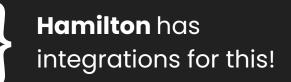
Sustainable code

- □ Highly coupled code
- Difficulty debugging/understanding flows
- Messy collaboration on complex pipelines
- Validating your data

Scaling the data

- Data is too big to fit in memory
- Cannot easily parallelize computation

Hamilton solves this!



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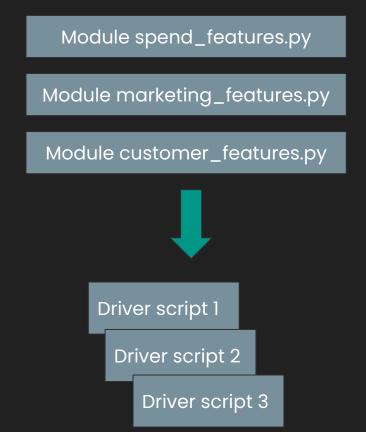
Decoupling Code

From infrastructure

- Driver handles execution
- Functions handle business logic

From itself

- Code organized into functions
- **G** Functions organized into modules
- Functions do not know about Hamilton



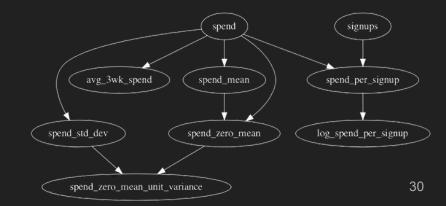
Ease of Debugging

Knocking bugs

- Rerun just the broken paths
- $\hfill \ensuremath{\square}$ Python functions \rightarrow unit tests + natural debugging
- Runtime data quality checks
- Quickly narrow search space of data bugs

Understanding/visualizing

- □ Visualize dataflow/execution path
- □ Clearly track dependencies



Natural Collaboration

Centralized feature definition store

- □ Forces alignment on naming
- Documentation is included/natural
- □ Minimize conflicts when collaborating

Change management

- **G** Feature versions in git
- □ All change \in git history
- □ PRs are easy to read trace changes back to functions

	1. Aut 14			
1	lint all files (#677) 3	8 months ago	53	<pre>def first_fix_from_do_choose_manual(</pre>
			54	first_fix_demand_from_do_clients: pd.Series,
			55	first_fix_from_do_choose_autoship: pd.Series,
			56) -> pd.Series:
(Q))	20220122 model fitting (#580) 10) months ago	57	<pre>return first_fix_demand_from_do_clients - first_fix_from_do_choose_autoship</pre>
			58	
			59	
())	lint all files (#677) 3	8 months ago	60	<pre>def recovered_clients_choose_manual(</pre>
			61	<pre>demand_manual_by_dormant_clients: pd.Series,</pre>
			62	recovered_clients_choose_autoship: pd.Series,
-			63) -> pd.Series:
O	Renames module demand_nanual due to clash wit		64	"""T0D0:
à	renamed and rerouted demand_from_churned_clie	2 years ago	65	:param demand_manual_by_dormant_clients:
0	Renames module demand_manual due to clash wit	3 years ago	66	:param recovered_clients_choose_autoship:
			67	:return:
			68	***
à	renamed and rerouted demand_from_churned_clie	2 years ago	69	<pre>return demand_manual_by_dormant_clients - recovered_clients_choose_autoship</pre>
0	Renames module demand_nanual due to clash wit	3 years ago	70 71	
0	Fixes some demand_manual* cols	3 years ago	72	# @does(sum_series) need to be able to pass in the ability to specify fill value.
-	lint all files (#677) 3	8 months ago	73	<pre>def first_time_autoship_clients_for_demand_tf(</pre>
			74	new_signups_choose_autoship_tf: pd.Series,
			75	<pre>new_signups_choose_autoship_delayed_tf: pd.Series,</pre>
			76	<pre>manual_to_autoship_always_manual_tf: pd.Series,</pre>
			77	<pre>no_demand_to_date_choose_autoship_tf: pd.Series,</pre>
			78	first_fix_from_do_choose_autoship_tf: pd.Series,
			79	D_FUTURE: pd.Series,
			80) -> pd.Series:
			81	out = (
			82	new_signups_choose_autoship_tf
			83	+ new_signups_choose_autoship_delayed_tf
			84	+ manual_to_autoship_always_manual_tf
			85	+ no_demand_to_date_choose_autoship_tf
			86	<pre>+ first_fix_from_do_choose_autoship_tf</pre>
			87)

Handling Data Validation

Garbage in/garbage out

□ How can you build reliable pipelines if the data is bad?

Solution

Runtime data validation decorator!

```
@check_output(
    data_type=np.float64, # data type
    range=(-1.0, 1.0), # range
    allow_nans=False, # no nans
    importance="warn") # warn, don't fail
def some_data_we_care_about() -> pd.Series:
    return ...
```

Basic Checks

A few custom-built checks for a quick-start:

- 🖵 Range
- □ Nan-checks (any or percentage)
- Valid categories
- Null outputs
- □ Plenty more...

For pandas + primitives

Highly pluggable!

Pandera Integration

But wait, there's more! Pandera + Hamilton = happy, powerful checks

```
import pandera as pa
import pandas as pd
from hamilton import function modifiers
@function modifiers.check output(schema=pa.DataFrameSchema(
            'column1': pa.Column(int),
            'column2': pa.Column(float, pa.Check(lambda s: s < -1.2)),</pre>
            # you can provide a list of validators
            'column3': pa.Column(str, [
                pa.Check(lambda s: s.str.startswith('value')),
                pa.Check(lambda s: s.str.split('_', expand=True).shape[1] == 2)
            ]),
        },
        index=pa.Index(int),
        strict=True,
    ))
def dataframe_with_schema(...) -> pd.DataFrame:
    . . .
```

Data Check Extensibility

Implement base-class to write your own...

@check_output_custom(MyDataValidationClass(...))

Goal – add integrations for

- Any type of dataframe/datatype
- Multiple validation frameworks (great expectations, deequ, whylogs...)

Sky's the limit!

```
@check_output_custom(AllPrimeValidator(...))
def prime_number_generator(number_of_primes_to_generate: int) -> pd.Series:
    pass
```

Summing up Sustainability with some Code...

Summing up Sustainability with some Code...

The feature client_height_normalized is owned by the client recommendations team, contains no PII, is of type float, depends on 2 upstream features, has no Nan values and produces values in [-5.0, 5.0]. VCS shows its change over time. Grep the codebase for downstream deps. Knowing nothing else about this code besides what you have, how would you translate it $\hfill \hfill \hfi$

S

This is a Python code that defines a function called `client_height_normalized`. The the purpose of this function is to return the zero mean unit variance value of height, based on two input variables: `height_zero_mean` and `height_std_dev`, which are both pandas Series objects.

Before the function definition, there are two function decorators that are applied to the `client_height_normalized` function. These decorators modify the behavior of the function in some way.

The first decorator, `@tag(owner='client_recs', pii='False')`, adds metadata to the function, indicating that it is owned by a client record system and that it does not handle personally identifiable information (PII).

The second decorator, `@check_output(data_type=np.float64, range=(-5.0, 5.0), allow_nans=False)`, performs input/output validation for the function. It checks that the output of the function is a NumPy float64 data type, falls within the range of -5.0 and 5.0, and does not allow NaN (not-a-number) values.

In the function definition, `height_zero_mean` is divided by `height_std_dev` to calculate the zero mean unit variance value of height. The resulting value is returned as a pandas Series object.

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Scaling Compute/Data

Approach: delegate

Ray/Dask

💑 RAY



- **Q** Run in parallel

Pandas on Spark (ex-koalas)

Scale horizontally per dataset



Switching only requires making a **driver-side change***

*pandas on spark requires changing of data loaders as well...

Scaling with Ray

```
# run.py
from hamilton import driver
import data loaders
import date features
import spend features
config = {...} # config, e.g. data location
dr = driver.Driver(config,
                  data loaders,
                  date features,
                  spend features)
features wanted = [...] # choose subset wanted
feature df = dr.execute(features wanted)
save(feature df, 'prod.features')
```

Scaling with Ray

```
# run on ray.py
from hamilton import base, driver
from hamilton.experimental import h ray
ray.init()
config = \{\ldots\}
rga = h ray.RayGraphAdapter(
    result builder=base.PandasDataFrameResult())
dr = driver.Driver(config,
                  data loaders, date features, spend features,
                   adapter=rga)
features wanted = [...] # choose subset wanted
feature df = dr.execute(features wanted,
                       inputs=date features)
save(feature df, 'prod.features')
ray.shutdown()
```

Scaling with Dask

```
# run_on_dask.py
```

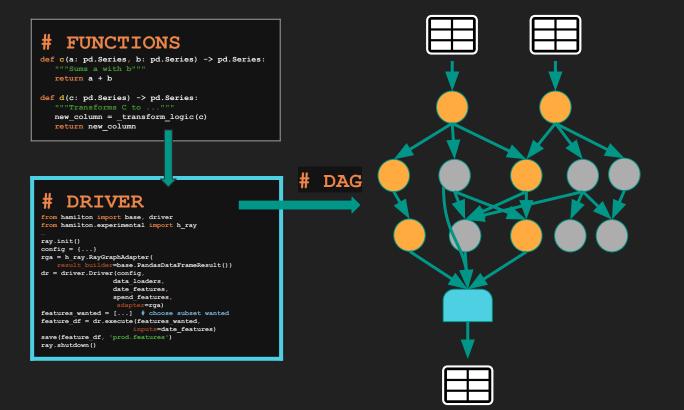
```
from hamilton import base, driver
from hamilton.experimental import h dask
client = Client(Cluster(...)) # dask cluster/client
config = \{\ldots\}
dga = h dask.DaskGraphAdapter(client,
    result builder=base.PandasDataFrameResult())
dr = driver.Driver(config,
                  data loaders, date features, spend features,
                  adapter=dga)
features wanted = [...] # choose subset wanted
feature df = dr.execute(features wanted,
                       inputs=date features)
save(feature df, 'prod.features')
client.shutdown()
```

Scaling with Pandas-on-Spark

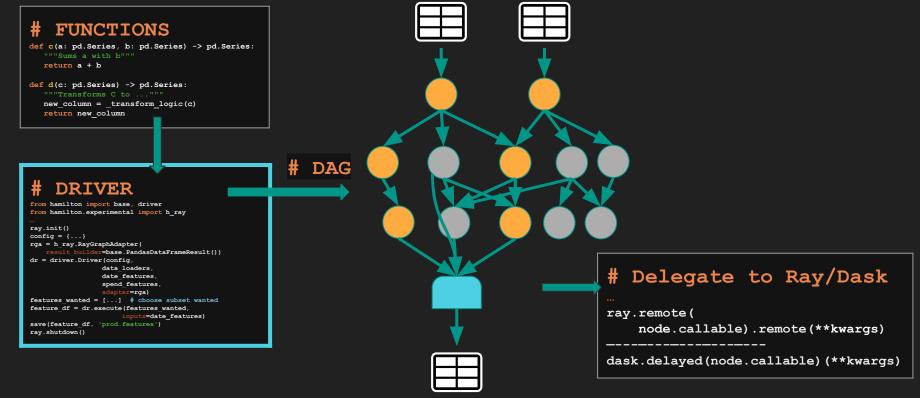
run_on_pandas_on_spark.py

```
import pyspark.pandas as ps
from hamilton import base, driver
from hamilton.experimental import h spark
spark = SparkSession.builder.getOrCreate()
ps.set option(...)
config = \{\ldots\}
skga = h dask.SparkKoalasGraphAdapter(spark, spine='COLUMN NAME',
    result builder=base.PandasDataFrameResult())
dr = driver.Driver(config,
                  spark data loaders, date features, spend features,
                  adapter=skqa)
features wanted = [...] # choose subset wanted
feature df = dr.execute(features wanted,
                       inputs=date features)
save(feature df, 'prod.features')
spark.stop()
```

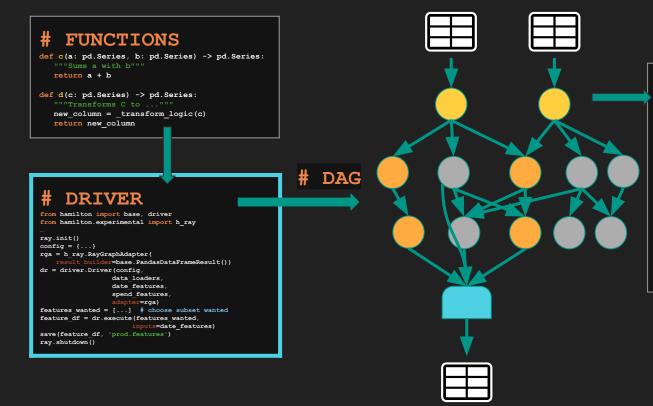
Hamilton + Ray/Dask: How Does it Work?



Hamilton + Ray/Dask: How Does it Work?



Hamilton + Spark: How Does it Work?



With Spark

Change these to load Spark "Pandas" equivalent object instead.

Spark will take care of the rest.

Hamilton + Ray/Dask/Pandas on Spark: Caveats

Serialization

Uses serialization methodology of delegated frameworks Memory:

Defaults should work – fine tuning at fn level not yet supported Python dependencies:

□ You need to manage them

Looking to graduate these APIs from experimental status

Contributions wanted here to extend support in Hamilton!

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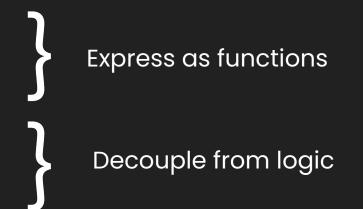
OS progress + next steps

What does an ML pipeline look like? Fancy ETL:

- **E** Load data from a feature store
- **[T]** Transform features
- **[T]** Train model
- **[T]** Run model Inference
- **[T]** Evaluate model performance
- □ [L] Save metrics
- □ [L] Save artifacts
- **L** Save training data

Centralize logic, abstract integrations

- [E] Load data from a feature store
- **[T]** Transform features
- **[T]** Train model
- **[T]** Run model Inference
- **[T]** Evaluate model performance
- [L] Save metrics
- **L** Save artifacts
- [L] Save training data



Decouple from logic

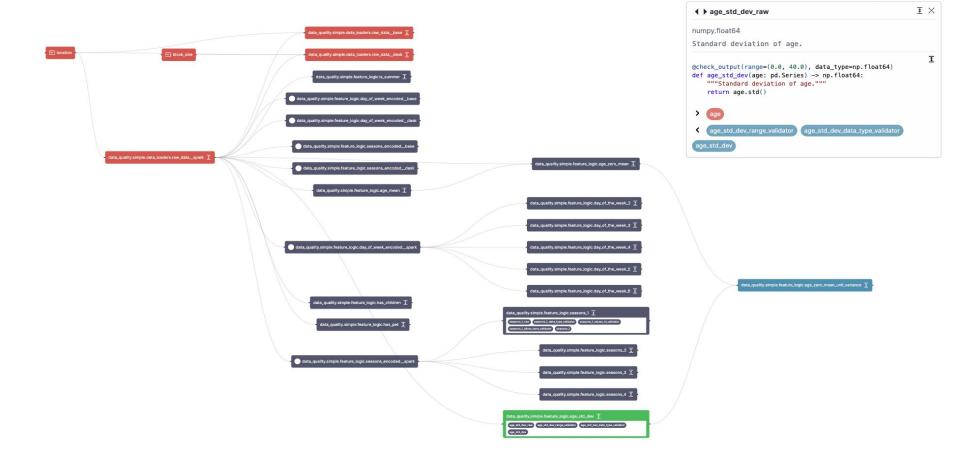
- Swap out
 - Model store
 - □ Metrics store
 - Feature source/store
- Execute same code online/offline
 - Map ops 1:1
 - □ Join -> data load using DAG config
 - aggregation -> data load/hardcoded

Gain Visibility

- □ Lineage
 - Trace fn params for managing dependencies
 - □ Trace data from source -> transforms -> sinks
 - □ Tag metadata-> understand properties of dependencies

Catalogue

- Browse features == browse through code
- Documentation attached to artifact name



By node No grouping

- By function Group nodes by the function in which they were defined
- By namespace Group nodes by their namespace(s) (useful for subdags)
- By module Group nodes by module



Our Vision

Unifying layer for ML ETLs



The Agenda

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OS Progress

Early stages, but thriving community

- □ Some exciting users
- Growing set of core contributors
- □ Full company dedicated to building it!

Looking for

- Contributors
- Bug hunters
- User feedback



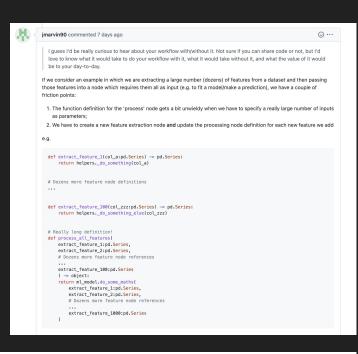
In Progress

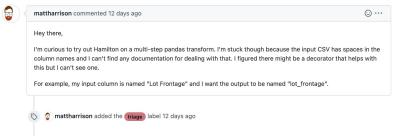
Expressive APIs

- Schema for artifact metadata
- Adapter for SQL
- Your idea here!>

Execution

Compilation/dataflow specification
 Streaming/generator support
 First-class pyspark integration
 <Your idea here!>





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Give Hamilton a Try! We'd Love Your Feedback.

www.tryhamilton.dev

- > pip install sf-hamilton
- 🔶 ON github (https://github.com/dagworks-inc/hamilton)
- 🔽 create & vote on issues on github

join us on on <u>Slack</u>

https://join.slack.com/t/hamilton-opensource/shared_invite/zt-1bjs72asx-wcUTgH7q7QX1igiQ5bbdcg

Thank you.

Questions?

Yell at me online https://twitter.com/elijahbenizzy

Connect with me https://www.linkedin.com/in/elijahbenizzy/

Code with me https://github.com/dagworks-inc/hamilton

Use sparingly:) elijah@dagworks.io