

## **Oracle AutoMLx**

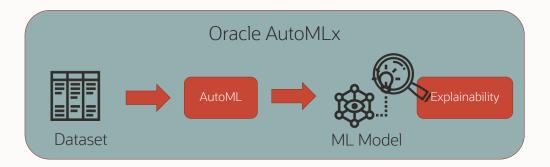
Giulia Carocari

Member of Technical Staff, Oracle Labs Zurich



## The data scientist pipeline





#### Creating a model:

- Which model?
- Are my features good (enough)?
- What hyper-parameter configuration?

#### Using a model:

- Can I trust my model?
- Is my model "fair"?
- Does it meet regulatory requirements?



# AutoMLx

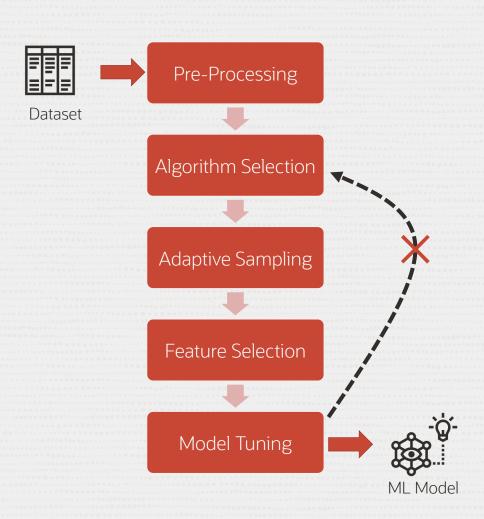
```
from automl import Pipeline

# 'regression', 'forecasting' and 'anomaly detection' also supported
pipeline = Pipeline(task='classification')

pipeline.fit(X, y)
y_pred = pipeline.predict(X_test)
```



## Oracle's AutoML pipeline



#### Traditional AutoML uses:

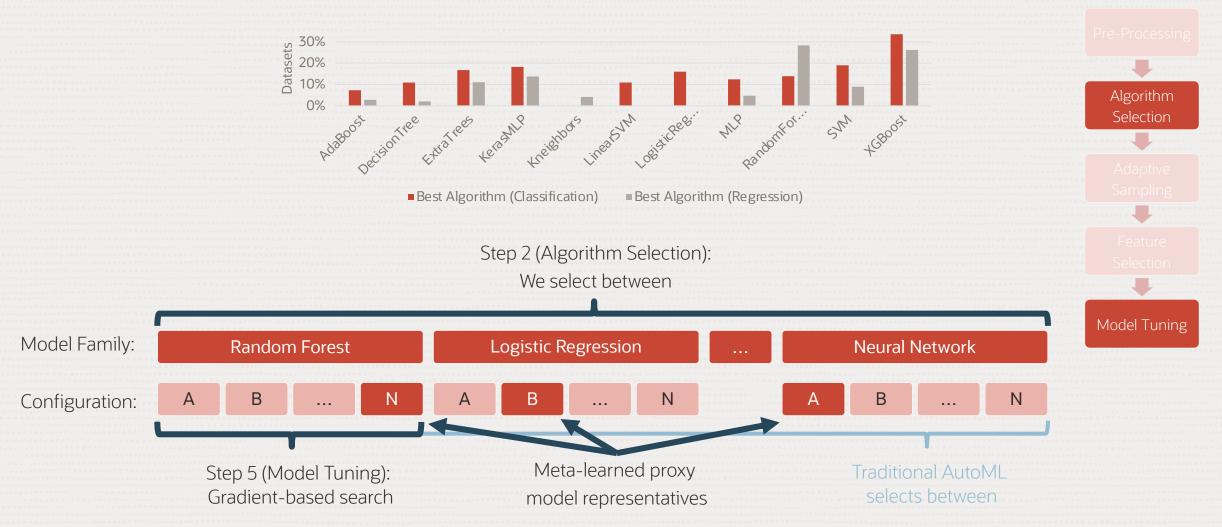
 Combined algorithm selection and hyper-parameter configuration

#### Our secret sauce?

• We never look back!



## Algorithm selection & model tuning

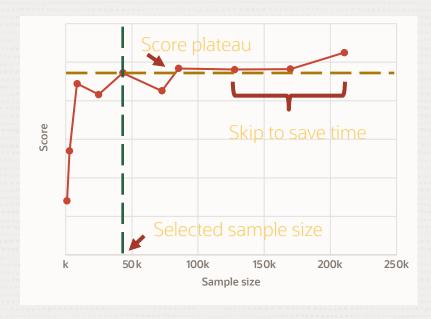




#### Adaptive data reduction

#### Adaptive Sampling

- Subsample rows for faster training
- Speeds up model search



#### Feature Selection

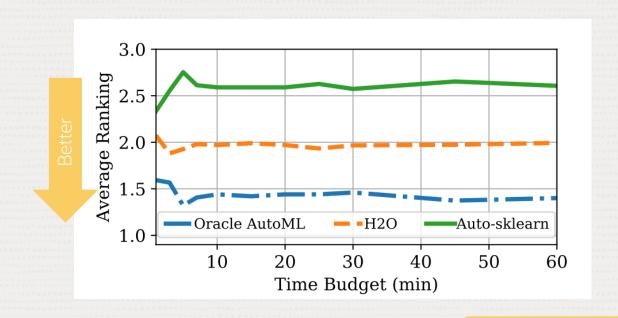
- Subsample columns for faster training
- Can also reduce overfitting

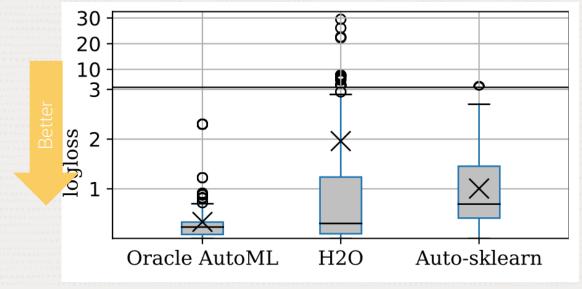






## Oracle AutoML Benchmarking





3.5 – 4× faster and better scores

Yakovlev, Anatoly, et al. "Oracle automl: a fast and predictive automl pipeline." Proceedings of the VLDB Endowment 13.12 (2020): 3166-3180.



## Auto<u>MLx</u>

```
from automl import MLExplainer

# Can be an AutoML pipeline or scikit-learn model
explainer = MLExplainer(model, X, y, task)

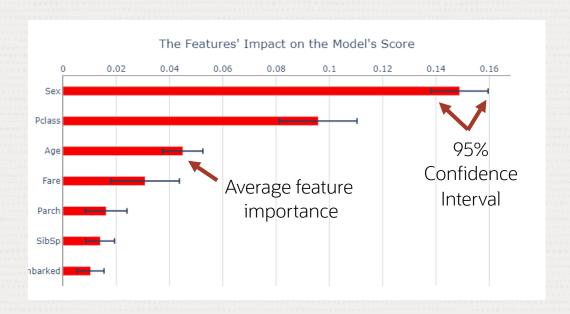
# Global feature importance
explainer.explain_model()

# Local feature importance
explainer.explain_prediction(X_test)

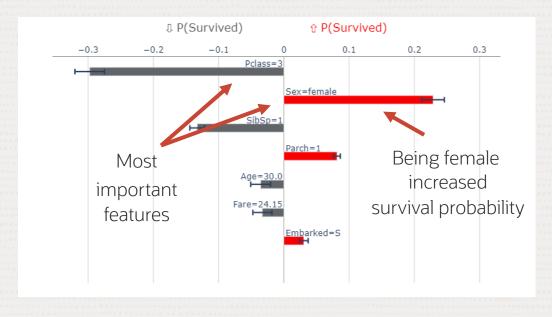
# Partial dependence plot
explainer.explain_feature_dependence(feature)
```



#### Feature importance examples – titanic dataset



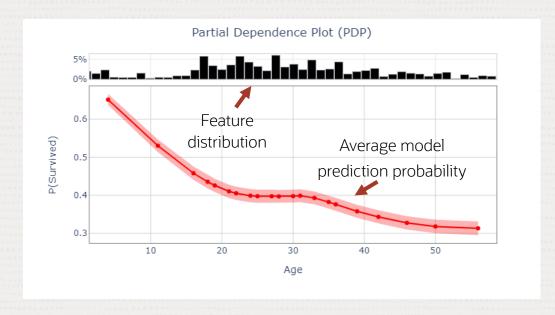
Global (model) feature importance explainer.explain\_model()



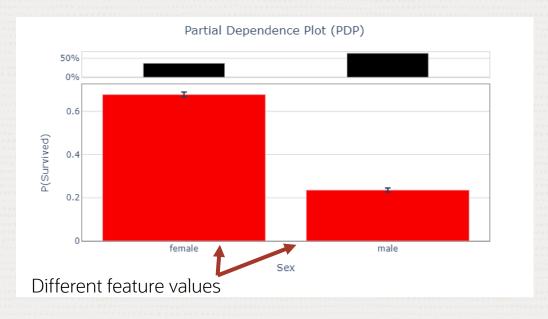
Local (prediction) feature importance explainer.explain\_prediction(X\_test)



## Feature dependence examples – titanic dataset



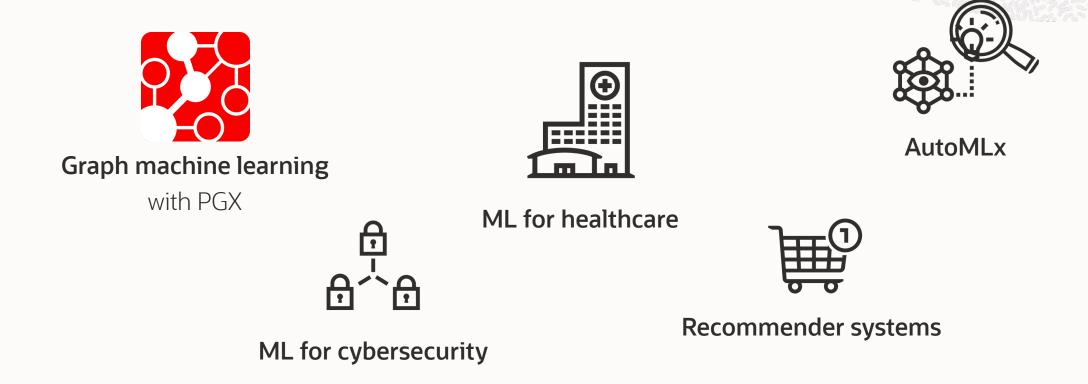
Continuous feature PDP explainer.explain\_feature\_dependence('age')



Categorical feature PDP explainer.explain\_feature\_dependence('sex')



## **Machine learning projects at Oracle Labs**



Oracle Labs internship page: <a href="https://labs.oracle.com/">https://labs.oracle.com/</a> > Internships

