Getting Started with SAS® Visual Data Mining and Machine Learning (VDMML)

Ask the Expert

Melodie Rush

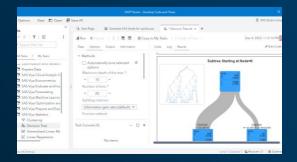
Global Customer Success Principal Data Scientist

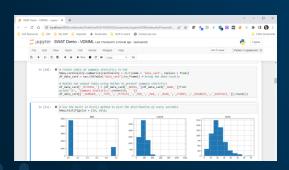
Connect with me:

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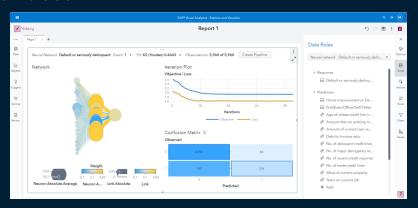
SAS® Visual Data Mining and Machine Learning



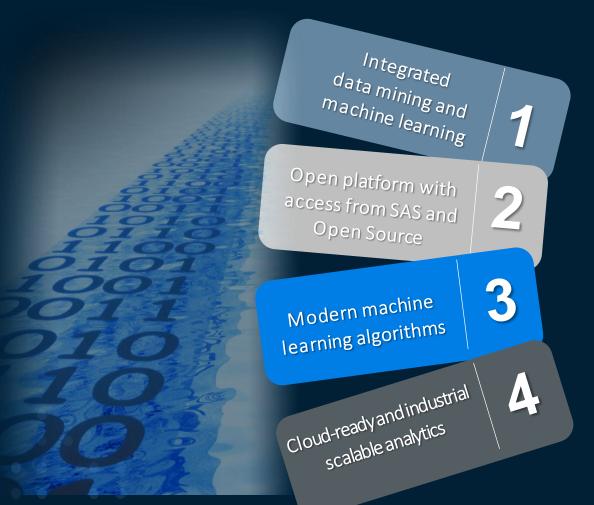


Presentation Content

- Introduction to SAS® Visual Data Mining and Machine Learning
- Value of SAS® Visual Data Mining and Machine Learning
- Included Algorithms
- Tour of the interfaces
 - Visual
 - Programming
 - Open Source







SAS® Visual Data
Mining and Machine
Learning is an end-to-end
machine learning solution
on the most advanced
analytics platform.



Collaboration and Personas



Data Scientists and Programmers Machine Learning

Statisticians and Citizen Data Scientists Predictive Analytics



SAS Visual Data Mining and Machine Learning

What does it include?

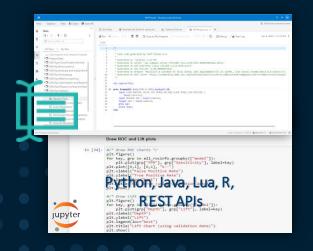


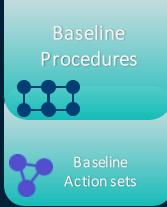
Visual Analytics

Visual Statistics

Requires Visual Statistics

Visual Data Mining and Machine Learning











SAS Visual Data Mining and Machine Learning What do you get?

Visualizations

- Forest
- Gradient Boosting
- Neural Networks
- Support Vector Machines
- Factorization Machines
- Bayesian Networks
- Interactive Decision Tree

From Visual Statistics

- Regression (linear and logistic)
- Decision Tree
- Clustering
- Nonparametric Logistic
- Generalized Additive Model
- Generalized Linear Model

VDMML PROCS

- FOREST
- GRADBOOST
- NNET
- SVMACHINE
- FACTMAC
- TEXTMINE
- TMSCORE
- BOOLRULE
- ASTORE
- CAS
- NETWORK
- BNET
- FASTKNN
- more...

VDMML CAS action sets

- MLEARNING
- TEXTMINE
- DMMLVISSET
- CRSBOOLRULE
- CRSNEURALNET
- CRSSVM
- CRSTKFACTMAC
- TKCAS
- CRSNETSOC
- CSRNETCOMMON
- CRSASTORE
- CRSCMPTRVSN
- CRSDTREEADVN
- CRSTXTMINADV
- more...





SAS Visual Data Mining and Machine Learning

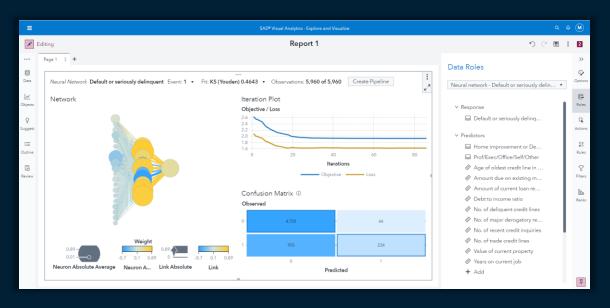
Visual Interface

Machine Learning Techniques

- Forest
- Factorization Machine
- Gradient Boosting
- Neural Network
- Support Vector Machine
- Bayesian Network

Common Features

- Training-Validation
- Model Assessment
- Model Comparison
- Score Code or Astore Table
- Ability to export model statistics

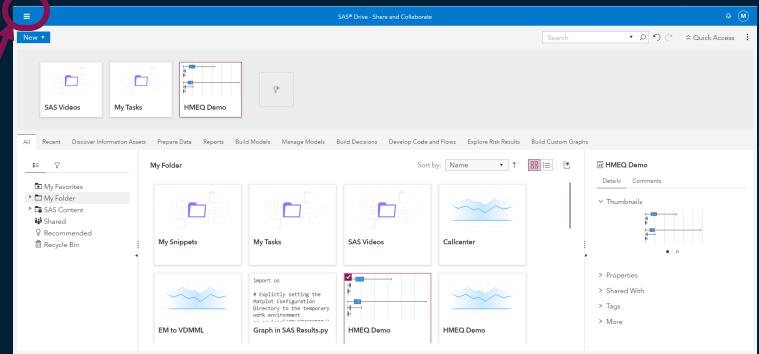




SAS® Drive

Explore and Visualize Data

Click on applications menu and select Explore and Visualize Data

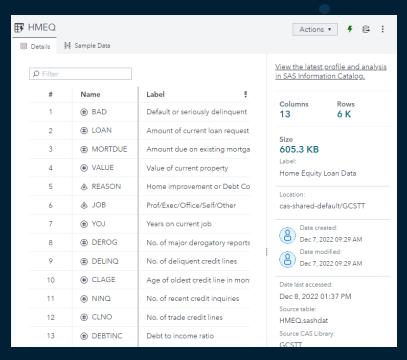




Classification

Our example today

- The dataset is from a financial institution with customer demographics and loan/credit behavior.
- The goal of this modeling exercise is to predict which people are likely to default on a home equity loan.
- The data are at the customer-level (subject-level).
- n=5960
- columns = 13





Visual Interface Demo

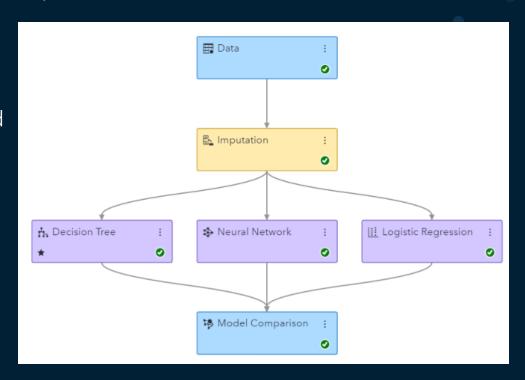
SAS Visual Analytics





SAS® Visual Data Mining and Machine Learning Pipelines

- Drag-and-drop pipelines including preprocessing and machine learning techniques
- Customizable and portable nodes and SAS best practice pipelines (Toolbox)
- Support for SAS coding (macro, data step, procs, batch Enterprise Miner) within pipelines
- Collaboration using the "Toolbox" a collection of SAS Best Practice
 Pipelines, in addition to usergenerated templates



Example Code for Pipeline



SAS® Visual Data Mining and Machine Learning Pipelines

∨ □ Data Mining Preprocessing

Anomaly Detection

Clustering

Feature Machine

7 Filtering

♣ Imputation

■ Manage Variables

Reject Inference

Replacement

T Text Mining

f() Transformations

☆ Variable Clustering

■ Variable Selection

Supervised Learning

Batch Code

🕺 Bayesian Additive Regre...

X Bayesian Network

♣ Decision Tree

└─ Factorization Machine

🐝 Forest

GAM

🔀 Gaussian Process Classifi...

센 GLM

🝇 Gradient Boosting

Linear Regression

III Logistic Regression

∄* Model Composer

♦ Neural Network

Quantile Regression

☑ Ratemaking

12; Score Code Import

SVM

∨ Postprocessing

Ensemble

∨

■ Miscellaneous

■ Data Exploration

🖹 Open Source Code

SAS Code

Save Data

Score Data

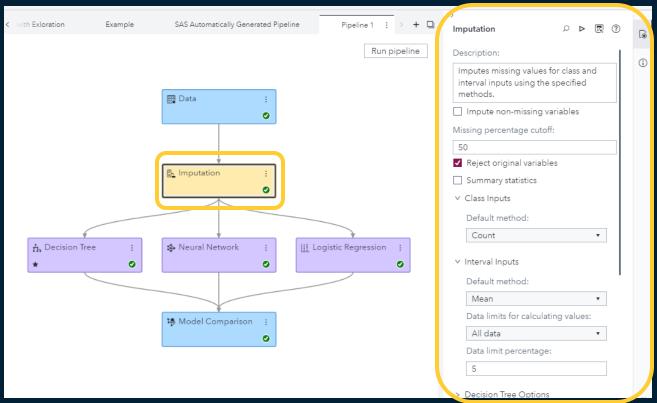
Scorecard

器 Segment Profile



SAS® Viya

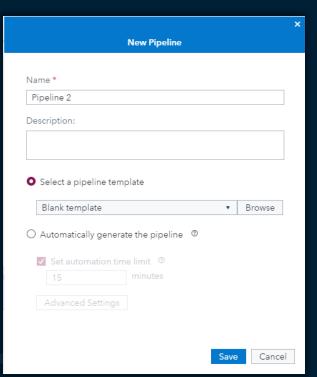
Pipelines

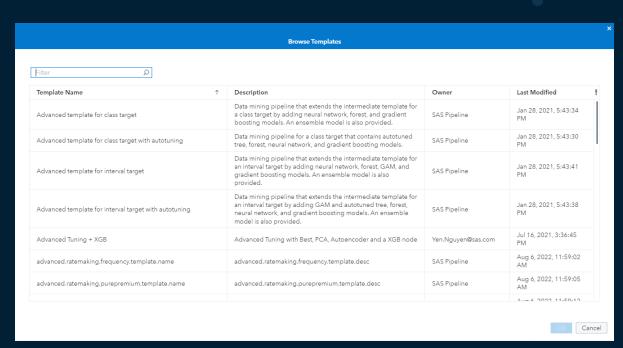




Build Pipelines

Use prebuilt templates or automatically generate the pipeline

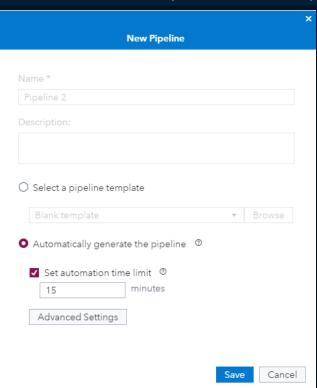


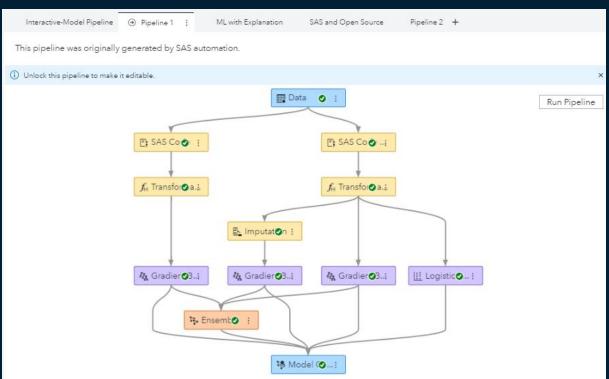




Build Pipelines

Use prebuilt templates or automatically generate the pipeline





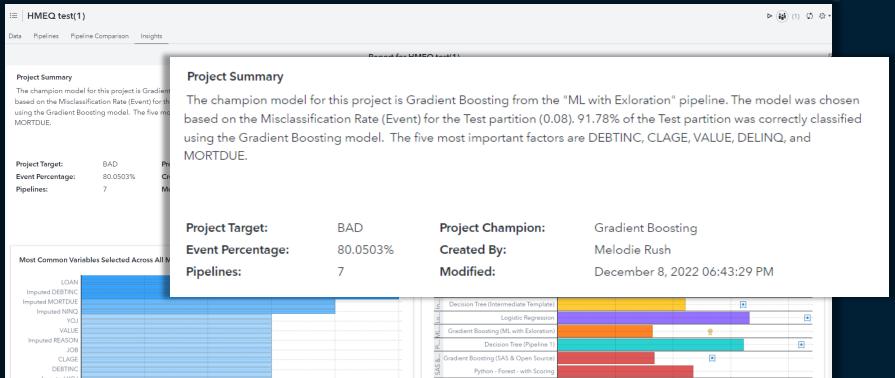


Model Interpretability – What and Why?

A machine learning algorithm's interpretability refers to how **easy** it is for **humans** to **understand the cause of a decision**



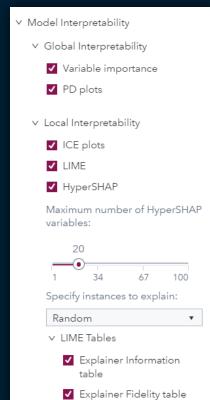
Description in simple language

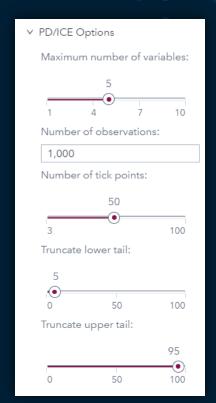


Model Interpretability Charts

To better understand model inputs/outputs

- Variable Importance Plots and Rankings
- Partial Dependence (PD) Plots
- LIME (Local Interpretable Modelagnostic Explanations)
- ICE (Individual Conditional Expectation) Plots
- Kernel SHAP Method (Shapley Values)

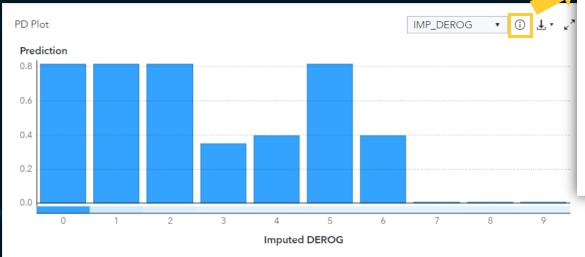






Model Interpretability Charts

Each interpretability chart has insights included



IMP_DEROG

This plot shows the relationship between IMP_DEROG and the predicted target, averaging out the effects of the other inputs. It displays values of IMP_DEROG on the x-axis and the corresponding average prediction for the target variable on the y-axis.

The highest average target prediction is 0.81 and occurs when IMP_DEROG = 0; the lowest average target prediction is 0 and occurs when IMP_DEROG = 8.

When the input variable is nominal, the graph is a bar chart, and when the input variable is interval, the graph is a line plot. For interval inputs, the 95% confidence interval for the average target prediction is indicated by the shaded band around the line.

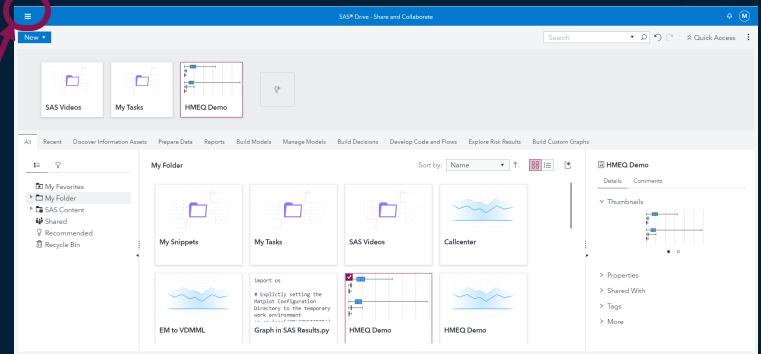
The x-axis includes a heatmap that shows the distribution of IMP_DEROG. When the input variable is interval, its extreme values are eliminated by truncating the lower and upper tails of its distribution. The amount of truncation can be controlled by the properties under "PD and ICE Options".



SAS® Drive

Model Studio Pipelines

Click on applications menu and select Build Models





Visual Interface Demo

Model Studio - Pipelines





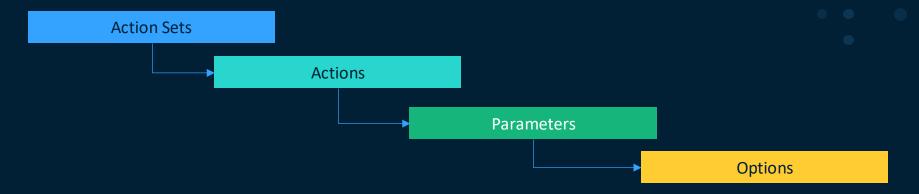
Cloud Analytic Services Language (CASL)

- CASL is the language specification that enables you to access the CAS server.
- Designed to offer easy access to SAS Viya functionality
- Modeled after DATA step and IML
- Available via PROC CAS





CAS Actions Hierarchies



```
table.attribute <result =results> <status=rc> /
attributes={{
    column="string",
    * key="string",
    value="string" | 64-bit-integer | integer | double | binary-large-object
}, {...}}
```



PROC versus CAS Action

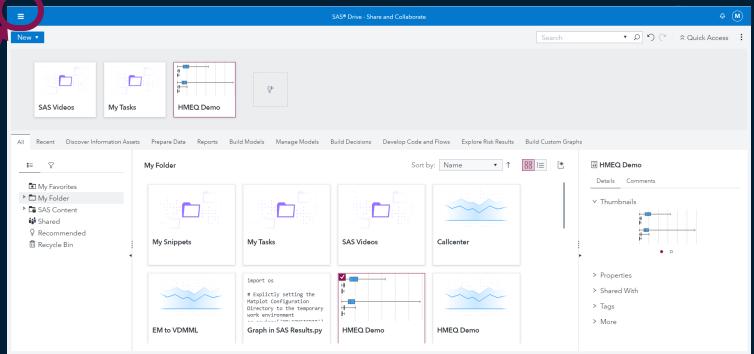
```
proc treesplit data=PUBLIC.HMEQ maxdepth=10;
    input LOAN MORTDUE VALUE YOJ DEROG NINQ CLNO DEBTINC / level=interval;
    input REASON JOB / level=nominal;
    target BAD / level=nominal;
    grow igr;
    prune none;
run;
```



SAS® Drive

SAS Studio Programming

Click on applications menu and select
Develop Code and Flows





SAS Programming Interface

SAS Studio



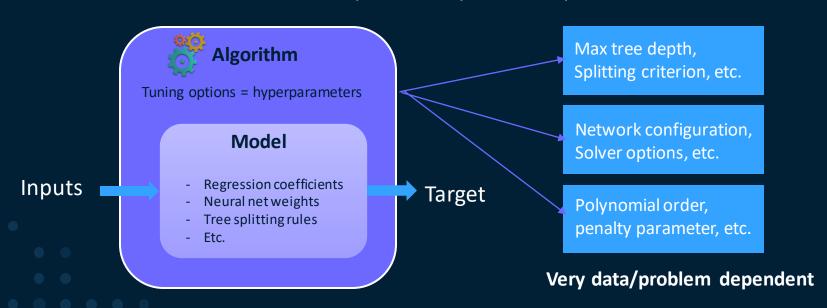




Automating

Autotuning: Hyperparameters

- <u>Training a model</u> involves using an algorithm to determine model parameters or other logic to map inputs to a target
- <u>Tuning a model</u> involves determining the <u>algorithm hyperparameters</u> (tuning options) that result in the model which maximizes predictability on an independent data set





Autotuning

Methods

- SAS Visual Data Mining and Machine Learning offers:
 - Random search (highly parallelizable)
 - Latin Hypercube (highly parallelizable)
 - Genetic Algorithm LH + proprietary SAS/OR algorithm (sequential in nature)
 - Bayesian builds a kriging surrogate model, used in search process
 - Grid Search uses all combinations

<u>Autotuning Documentation</u>



Autotune Statement

How SAS proprietary tuning is done

Decision tree: PROC TREESPLIT

- · Depth of tree
- · Splitting criterion
- · Number of bins for interval variables

Forest: PROC FOREST

- Number of trees
- Number of levels in each tree
- · Bootstrap sampling rate
- Number of inputs used for splitting a node

Gradient Boosting: PROC GRADBOOST

- · Number of iterations (trees)
- Sampling proportion
- LASSO (L1) regularization
- Ridge (L2) regularization
- · Number of inputs used for splitting a node
- Learning Rate

Neural Networks: PROC NNET

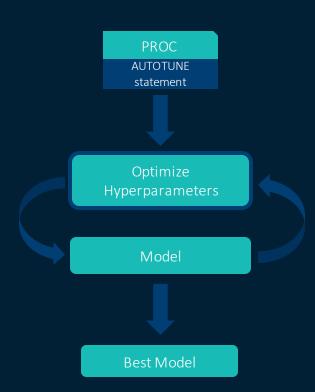
- Number of hidden layers
- Number of neurons in each hidden layer
- L1 regularization
- L2 regularization
- SGD options (annealing rate, learning rate)

Support Vector Machines: PROC SVMACHINE

- Polynomial degree
- Penalty value

Factorization Machine: PROC FACTMAC

- Number of factors
- Step size (learning rate)
- Number of iterations



Uses Standard Grid, Random Search or Latin Hypercube to seed the Genetic algorithm

LOOP until stop criterion (e.g max time, max models, max iterations, population size etc.)



SAS Programming Interface - AutoTuning Demo

SAS Visual Analytics & SAS Studio





SAS® Scripting Wrapper for Analytics Transfer (SWAT)

Python and R

- Integration of SAS® Analytics in Python and R code
- R Studio and Jupyter Notebook support
- SWAT packages are available for Python and R free on GitHub or developer.sas.com.
- Download and install SWAT, connect to a CAS server, then write code to drive CAS actions.
- The SWAT package mimics much of the APIs of the native packages making it an easy addition for programmers familiar these languages.

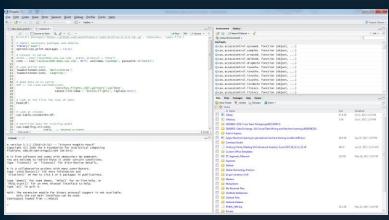








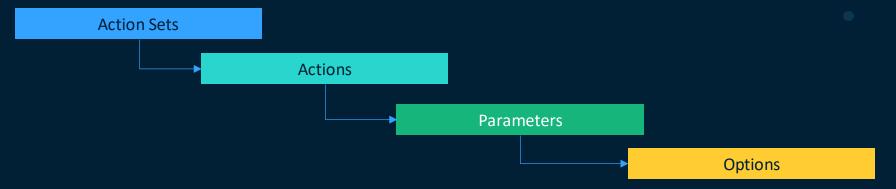






Programming Interfaces

CAS Actions Hierarchies



```
sas.datapreprocess.impute(
   table = dict(),
   inputs = value_list,
   methodContinuous = "median",
   methodNominal="mode",
   casOut = dict()
   replace=TRUE)
)
```

How SAS Viya Single Code Source Works

Ssas

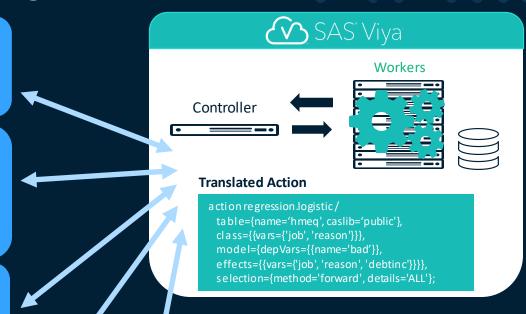
```
proclogselect data=public.hmeq;
  classjob reason;
  model bad=debtinc job reason;
  selection method=forward details=all plots=all;
run;
```

Ssas

```
proc cas;
regression.logistic/ table={name='hmeq', caslib='public'},
    class={{vars={'job', 'reason'}}},
    model={depVars={{name='bad'}},
    effects={{vars={'job', 'reason', 'debtinc'}}}},
    selection={method='forward', details='ALL'};
run; quit;
```







curl -X POST http://.../cas/sessions/.../actions/regression.logistic \
 -u sasdemo:XXXXXXX-H 'Content-Type:application/json' \
 -d ="{\"table\":{\"caslib\":\"public\",\"name\":\"hmeq\"}
,\"class\":\"C\",\"mode\":{\"depvar\":\"bad\",\"effects\":[\"job\",\"reason\",\"debtinc\"]}
,\"selection\":{\"method\":\"forward\",\"details\":\"all\"}\"



Open Source Interface Demo

Jupyter Notebooks



Other Exciting Features in SAS VDMML

Additional Analytical Algorithms and Options

- Tensor Factorization
- Neural Network Autoencoders
- Clustering mixed variables
- Deep Learning and Reinforcement Learning algorithms Deep forward neural networks (DNNs), convolutional neural networks (CNNs) and recurrent neural networks (RNNs)
- Bayesian Network
- Market Basket Analysis
- Image Processing (CAS Actions)
 - Load images recursively & at random
 - Retrieve Image labels across all folders when importing
 - Convert image table action (wide format)
 - Support image processing with Deep Learning



- Convert Color
- E; Display Image
- E; Load Images
- (E) Mutate Images
- 🖹 Rescale Images
- 🖹 Resize Images
- Save Images





SAS Viya Resources

Overview, Training, Samples and Tips

- SAS Viya Overview
- SAS Viya Training
- A Beginner's Guide to Programming in the SAS® Cloud Analytics Services Environment





SAS® Visual Data Mining and Machine Learning

Where to Learn More

Documentation

Getting Started
Learning Resources

Video Tutorials





SAS® Visual Statistics

Where to Learn More

Documentation

Getting Started
Learning Resources

Video Tutorials





Resources

Autotuning

- Local search optimization for hyperparameter tuning
- Optimization for machine learning and monster trucks
- The OPTLSO procedure
- SAS communities discussion check out some of the current problems with auto-tuning, long run-times and SAS Studio locking you out etc.



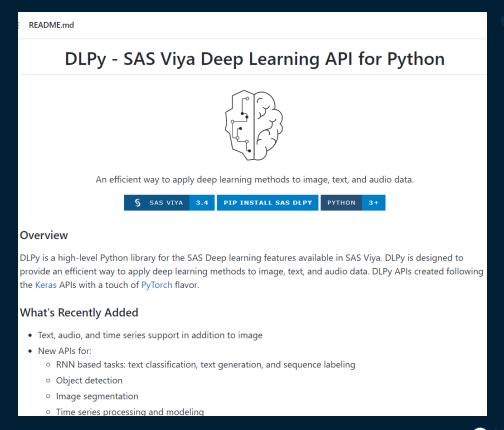


DLPy Resources

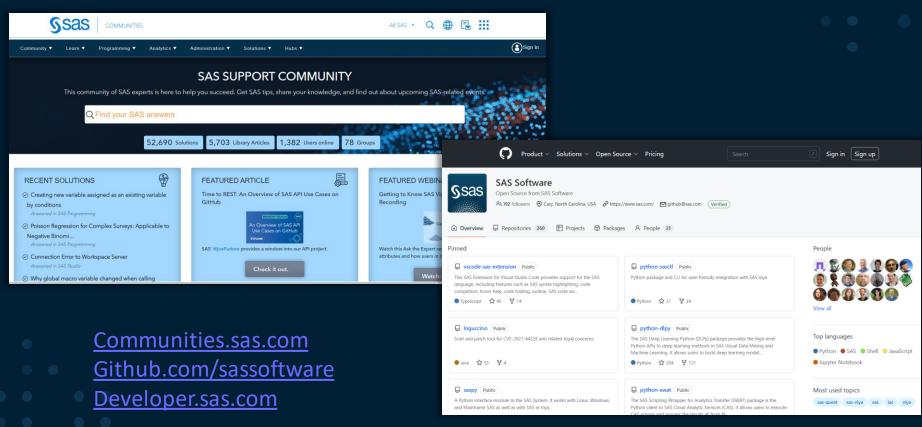
DLPy Documentation DLPy Github DLPy Blog

Introduction to DLPy and examples (YouTube):

- Introduction Deep Learning with Python (DLPy) and SAS Viya
- Image classification using CNNs
- Object detection using TinyYOLOv2
- Import and export deep learning models with ONNX
- <u>Text classification and text generation</u> <u>using RNNs</u>
- Time series forecasting using RNNs



Communities







Questions? Thank you for your time and attention!

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