ORACLE

MySQL HeatWave ML A Deep Dive into AutoML Capabilities

MySQL Belgian Days 2024

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Matteo Casserini

- Working on ML and Al since 2011
- Joined Oracle in August 2018
 - August 2018 October 2023: Oracle Labs
 - Since November 2023: MySQL HeatWave

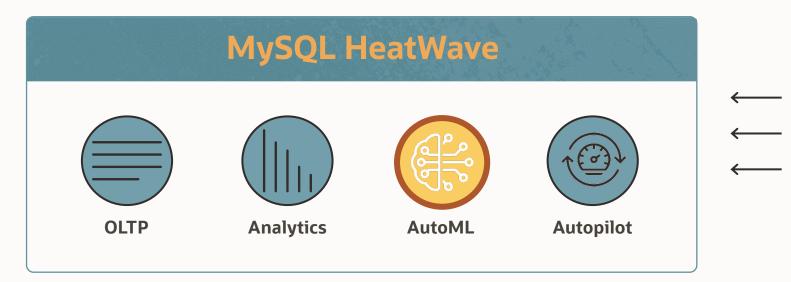
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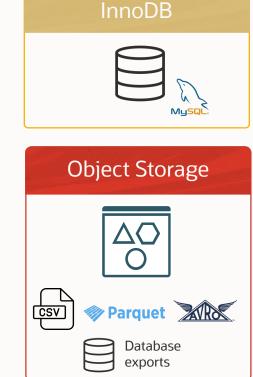
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MySQL HeatWave Lakehouse

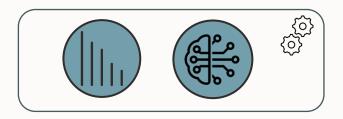
Process data inside database as well as object storage

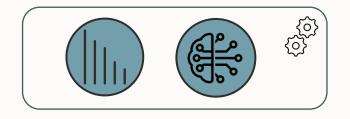
- Efficient support for analytics, machine learning, OLTP
- Helps with MySQL and non-MySQL workloads
- Scales to 512 nodes and can process 500TB of data





Leverage HeatWave Cluster for ML Workloads

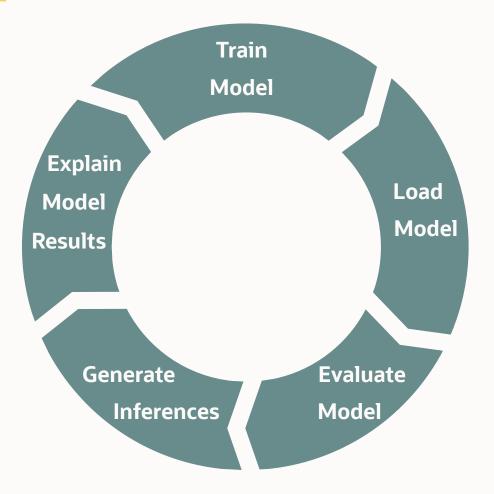




- - HeatWave cluster

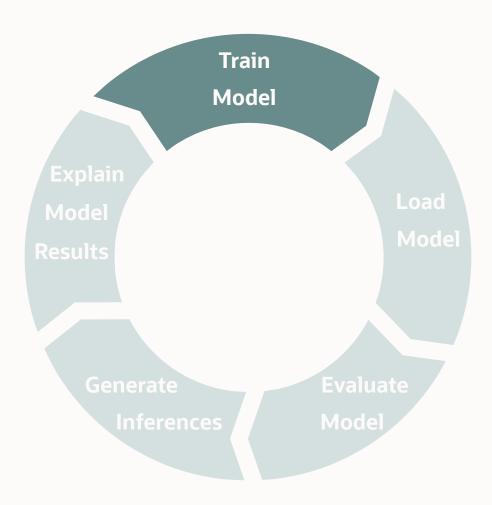
- Part of the resources of the HeatWave cluster available for AutoML workloads
- Tables must be loaded to HeatWave memory before any ML operations
- OLAP takes priority

In-database Training, Inference and Explanation



In-database Management of the Entire Model Lifecycle!

- Fully automated ML with minimal number of required parameters → no advanced ML/data science expertise needed
- Data and ML model never leave the database
- Familiar SQL Interface
- Performance and Scalability



Bela be all

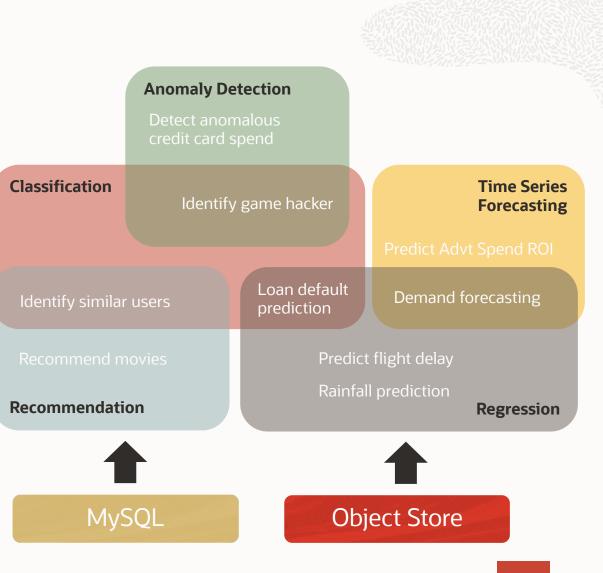
Model Training

Model training in machine learning usually requires

- Extensive computational resources
- Considerable ML expertise

HeatWave ML greatly enhances and simplifies this step

- High automation of model training for different tasks as classification, regression, anomaly detection...
- User only needs to prepare training data containing key data attributes for the relevant task
- Automatically perform all steps necessary for training depending on the task: preprocess data, feature selection, hyperparameter tuning and model selection
- Already creates the corresponding explanation model
- High-performing architecture that scales with the cluster
 - 25x faster than Redshift
 - Faster training \rightarrow more frequent re-training \rightarrow better quality



Model Training API



'*table_name*': fully qualified name of the table containing the training dataset.

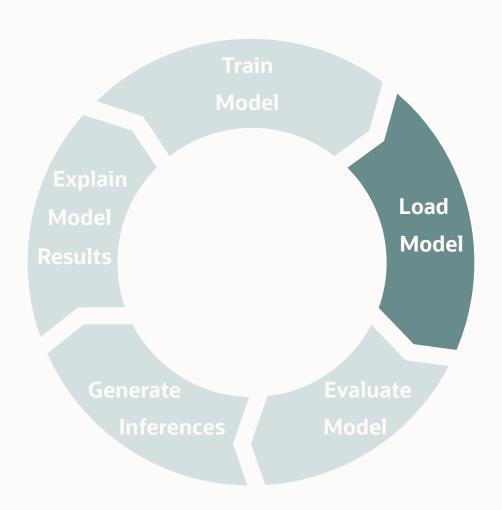
'*target_column_name*': name of the column in '*table_name*' representing the target, i.e. ground truth values (required for some tasks). [*options*]: *optional* training parameters as key-value pairs in JSON format.

- The most important parameter is 'task', which specifies the ML task to be performed (if not specified, 'classification' is assumed);
- Other parameters allow finer-grained control on the training task.

model_handle: user-defined session variable storing the ML model handle for the duration of the connection.

Examples:

mysql> CALL sys.ML_TRAIN('heatwaveml_bench.census_train', 'revenue', JSON_OBJECT('task', 'classification'), @census_model);



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Model Management

The ML model generated by ML_TRAIN routine is stored in the Model Catalog

- Table MODEL_CATALOG within the user ML schema (ML_SCHEMA_<username>) created by ML_TRAIN
- Each row contains ML model + metadata
- ML models become 1st class citizens
 - Can be integrated in standard DB procedures: backup, restore, encryption...
 - Sharing models between users follows usual access control management

Model handles created by ML_TRAIN are also stored in the model catalog, so that they can be conveniently be reused (or reassigned to session variables) when the connection is terminated, e.g.

mysql> SET @my_mode1 = (SELECT model_handle FROM ML_SCHEMA_user1.MODEL_CATALOG ORDER BY model_id DESC LIMIT 1);

Model Load/Unload API

Used to load the model in memory (required before model can be used, even immediately after ML_TRAIN!)

mysql> CALL sys.ML_MODEL_LOAD(model_handle, user);

model_handle: explicit model handle string or session variable containing the model handle. *user*: MySQL user name of the model owner (if NULL, defaults to current user).

Examples:

mysql> CALL sys.ML_MODEL_LOAD('ml_data.iris_train_user1_1636729526', NULL); mysql> CALL sys.ML_MODEL_LOAD(@iris_model, NULL);

Model Load/Unload API

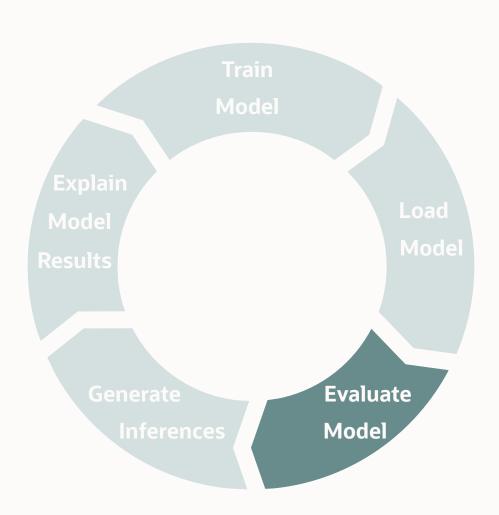
Used to remove models from memory to free it up when they are not needed anymore

mysql> CALL sys.ML_MODEL_UNLOAD(model_handle);

model_handle: explicit model handle string or session variable containing the model handle.

Examples:

mysql> CALL sys.ML_MODEL_UNLOAD('ml_data.iris_train_user1_1636729526');
mysql> CALL sys.ML_MODEL_UNLOAD(@iris_model);



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Model Evaluation

Before using models in production, best practice is to evaluate and test the model!

- Necessary to ensure *model quality*, in particular by evaluating its *generalization performance* (how well does it perform on data unseen during training?)
- Requires a dataset with the *same columns* as the dataset used for training, but *different data points*
 - Usual approach: *randomly split* the data available in a subset that will be used for training, and another that will be used for testing
- Requires to choose an appropriate *score* metric
 - No unique answer on the most appropriate metric, depends on the business need (e.g. prioritize low false positive rate? Or rather detect as many true positive as possible?)
 - Common choices: accuracy, f1-score

Model Score API

mysql> CALL sys.ML_SCORE(table_name, target_column_name, model_handle, metric, score, [options]);

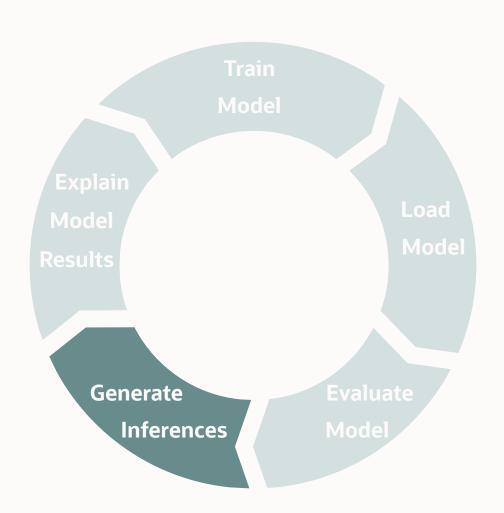
'table_name': fully qualified name of the table containing the dataset used to compute model quality.
'target_column_name': name of the target column in 'table_name' containing ground truth values.
model_handle: explicit model handle string or session variable containing the model handle.
metric: specifies which metric should be used to evaluate model quality. Different values can be used depending on ML task and
target variable (e.g. f1, precision, recall, roc_auc, f1_weighted, balanced_accuracy...).
score: user-defined session variable name storing the computed score for the duration of the connection.
[options]: a set of optional key-value pairs, can be specified only starting in MySQL 8.0.32 and only for some tasks.

Examples:

mysql> CALL sys.ML_SCORE('ml_data.iris_validate', 'class', @iris_model, 'balanced_accuracy', @score, NULL);

mysql> SELECT @score; +----+ | @score | +----+

0.958333313 |



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Model Inference

Apply trained model on new data points to generate *inference* results

HeatWave ML offers significant advantages:

- Inference performed in-database (where the data for inference resides)
- Inference scales with cluster size

2 different needs depending on application:

- Generate inference results for a single observation at a time
- Generate inference results for an entire table of observations

Model Inference API

Stored function to generate in-line inference for one or more rows of data specified in JSON format

mysql> SELECT sys.ML_PREDICT_ROW(input_data, model_handle);

input_data: specifies data for which inference results should be generated. Must contain all columns used during ML_TRAIN

- If a single row: specify the row data in JSON format
- If multiple rows: specify the columns where data resides as key-value pairs in JSON format, and select from a table

model_handle: explicit model handle string or session variable containing the model handle.

Examples:

mysql> SELECT sys.ML_PREDICT_ROW(JSON_OBJECT("sepal length", 7.3, "sepal width", 2.9, "petal length", 6.3, "petal width", 1.8), @iris_model);

mysql> SELECT sys.ML_PREDICT_ROW(JSON_OBJECT("sepal length", iris_test.`sepal length`, "sepal width", iris_test.`sepal width`, "petal length`, "petal length`, "petal width`), @iris_model, NULL) FROM ml_data.iris_test LIMIT 5;

Model Inference API

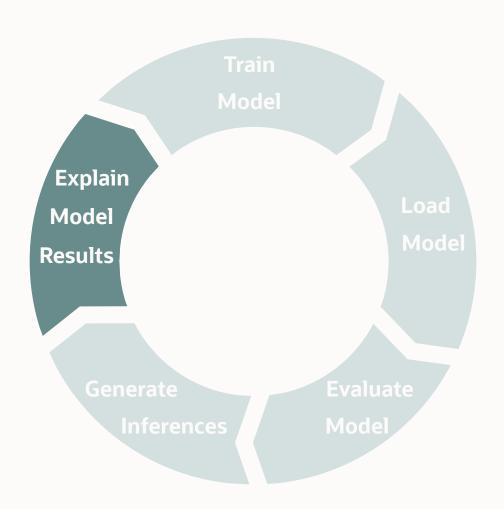
Stored procedure to generate inference for an entire table, saving the inference results in another table

mysql> CALL sys.ML_PREDICT_TABLE('table_name', model_handle, 'output_table_name'), [options]);

'table_name': fully qualified name of the table containing the input dataset.
model_handle: explicit model handle string or session variable containing the model handle.
'output_table_name': fully qualified name of the table where to store inference results. An error is thrown if the table already exists.
[options]: a set of optional key-value pairs, can be specified only starting in MySQL 8.0.32 and only for some tasks.

Examples:

mysql> CALL sys.ML_PREDICT_TABLE('ml_data.iris_test', @iris_model, 'ml_data.iris_predictions');



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Model Explanations

Explanations help understand which features have the biggest impact on a model's decisions

2 types of model explainers in HeatWave ML

- *Prediction explainers*: generate explanations for specific inference results
 - Allow to understand what features contributed the most to a model's inference result for each specific data point
- *Model explainers*: identify features that had *globally* the most impact on a model (based on the training set)
 - Allow to better understand the model characteristics

Explanations are generated as *feature importances*, ranging from -1 to 1:

- Magnitude indicates the *strength* of the feature impact;
- Sign indicates whether it contributes *towards* the prediction, or *away* from it.

Model Explain API

Stored function to generate in-line explanations for one or more rows of data specified in JSON format

mysql> SELECT sys.ML_EXPLAIN_ROW(input_data, model_handle, [options]);

input_data: specifies data for which inference results should be generated. Must match exactly columns used during ML_TRAIN

- If a single row: specify the row data in JSON format
- If multiple rows: specify the columns where data resides as key-value pairs in JSON format, and select from a table

model_handle: explicit model handle string or session variable containing the model handle.

[options]: a set of optional key-value pairs, currently only supports prediction_explainer (model used to generate explanations).

Examples:

mysql> SELECT sys.ML_EXPLAIN_ROW(JSON_OBJECT("sepal length", 7.3, "sepal width", 2.9, "petal length", 6.3, "petal width", 1.8), @iris_model, JSON_OBJECT('prediction_explainer', 'permutation_importance'));

mysql> SELECT sys.ML_EXPLAIN_ROW(JSON_OBJECT('sepal length', `iris_test`.`sepal length`, 'sepal width', `iris_test`.`sepal width`, 'petal width`, 'petal width`, `iris_test`.`petal width`), @iris_model, JSON_OBJECT('prediction_explainer', 'shap')) FROM `iris_test` LIMIT 4;

Model Explain API

Stored procedure to generate explanations for an entire table, saving the explanation results in another table

mysql> CALL sys.ML_EXPLAIN_TABLE('table_name', model_handle, 'output_table_name'), [options]);

'table_name': fully qualified name of the table containing the input dataset.
model_handle: explicit model handle string or session variable containing the model handle.
'output_table_name': fully qualified name of the table where to store explanation results. An error is thrown if the table already exists.
[options]: a set of optional key-value pairs, supports prediction_explainer and batch_size.

Examples:

mysql> CALL sys.ML_EXPLAIN_TABLE('ml_data.iris_test', @iris_model, 'ml_data.iris_predictions');

Thank you!

Q&A

