Deep Learning Walkthrough - 09

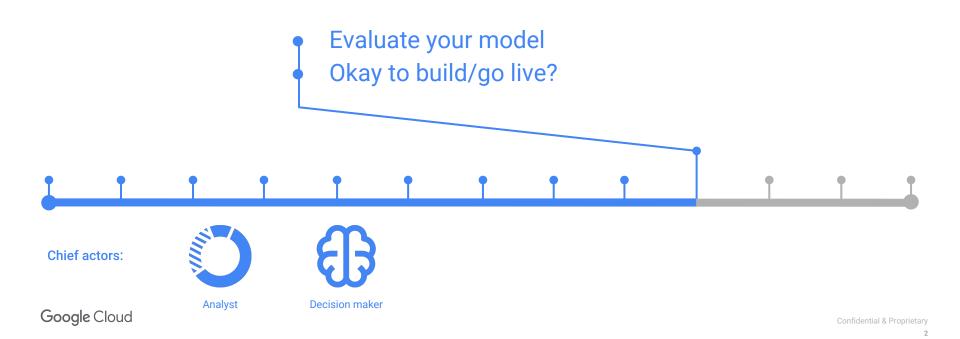
Code in github.com/google-aai/sc17

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Step 9 | Test your model



CAUTION: Entering Statistics Zone

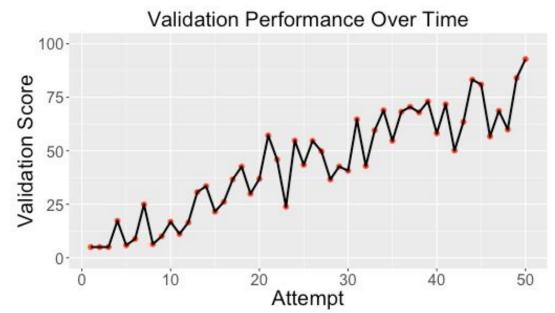


Testing and validation Why both?

You now have one best candidate model.

Everything looked good in validation.

Should we use it?



Testing and validation Why both?

Your validation dataset gets polluted the more you use it, so it stops being an honest measure of performance.

Only testing lets you know if your best is truly good enough.

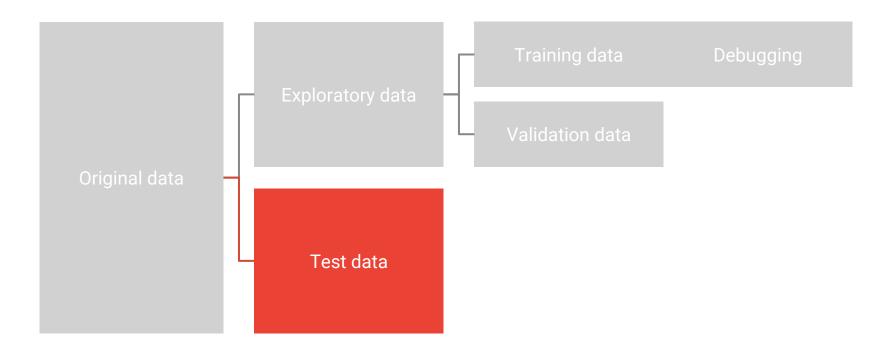


Testing, the final frontier

Now entering a cleanroom with precious, completely unpolluted (new) data and estimating the model's out-of-sample performance



Use this, not that



The decisions

Your mission: Make the most important decision

This model is the best you have Should you kill it?

Welcome to **statistics!** This is what you need **hypothesis testing for**.



Key message



Testing is the final frontier before you take your model live

This is where statistical rigor enters the picture

If testing fails, you can only start again if you can collect a new test dataset

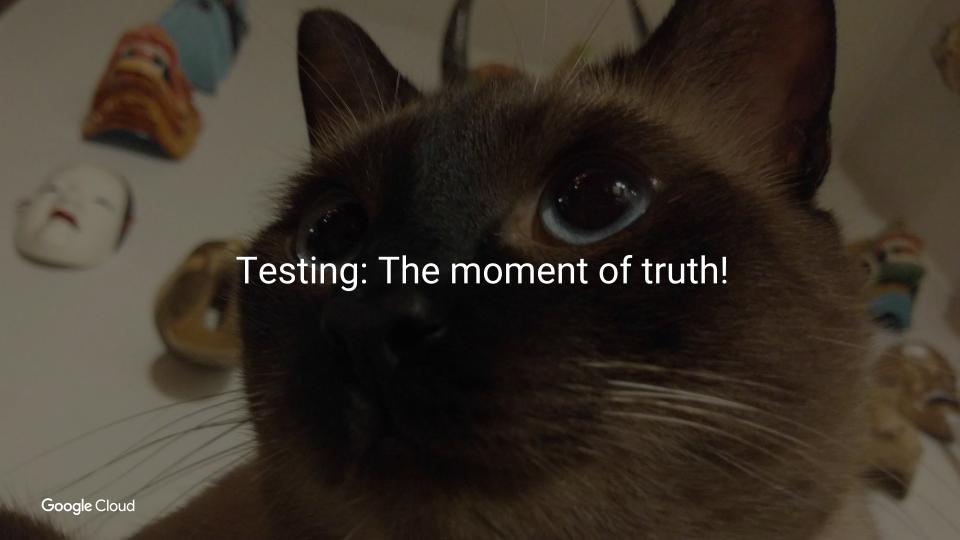
In practice



There is a way to try again.

Collect a new test dataset.





Step 9 - Statistical Testing

Apply cat_finder() to the test dataset ONE TIME ONLY. Since this is testing, we'll only look at the final performance metric (accuracy) and the results of the statistical hypothesis test.

```
In [24]: # Hypothesis test we'll use:
         from statsmodels.stats.proportion import proportions ztest
         # Testing setup:
         SIGNIFICANCE LEVEL = 0.05
         TARGET ACCURACY = 0.80
In [25]: files = os.listdir(TEST DIR)
         predicted = cat finder(TEST DIR, model version)
         observed = get labels(TEST DIR)
         print('\nTest accuracy is ' + str(get accuracy(observed, predicted, roundoff=4)))
         INFO:tensorflow:Restoring parameters from ../../
                                                                 /data/output cnn big/model.ckpt-3000
         1000 predictions completed (out of 15748) ...
         2000 predictions completed (out of 15748) ...
         3000 predictions completed (out of 15748) ...
         4000 predictions completed (out of 15748) ...
         5000 predictions completed (out of 15748)...
         6000 predictions completed (out of 15748) ...
         7000 predictions completed (out of 15748) ...
         8000 predictions completed (out of 15748)...
         9000 predictions completed (out of 15748)...
         10000 predictions completed (out of 15748)...
         11000 predictions completed (out of 15748)...
         12000 predictions completed (out of 15748)...
```

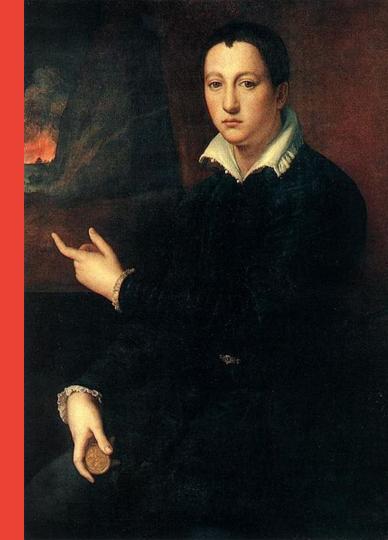
```
9000 predictions completed (out of 15748)...
         10000 predictions completed (out of 15748)...
         11000 predictions completed (out of 15748)...
         12000 predictions completed (out of 15748)...
         13000 predictions completed (out of 15748)...
         14000 predictions completed (out of 15748)...
         15000 predictions completed (out of 15748)...
         15748 predictions completed (out of 15748)...
         Test accuracy is 0.8416
In [26]:
         # Using standard notation for a one-sided test of one population proportion:
         n = len(predicted)
         x = round(get accuracy(observed, predicted, roundoff=4) * n)
         p value = proportions ztest(count=x, nobs=n, value=TARGET ACCURACY, alternative='larger')[1]
         if p value < SIGNIFICANCE LEVEL:
             print('Congratulations! Your model is good enough to build. It passes testing. Awesome!')
         else:
             print('Too bad. Better luck next project. To try again, you need a pristine test dataset.')
         Congratulations! Your model is good enough to build. It passes testing. Awesome!
```

5000 predictions completed (out of 15748) ... 6000 predictions completed (out of 15748) ... 7000 predictions completed (out of 15748)... 8000 predictions completed (out of 15748) ...

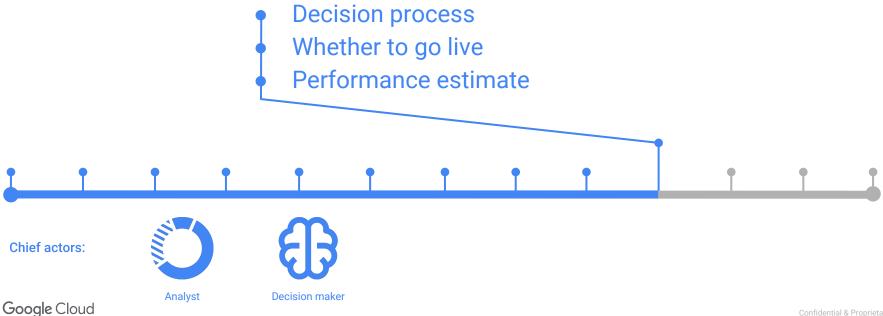
Danger! Pitfall alert

Never test on data that was involved in any way in training or validation!

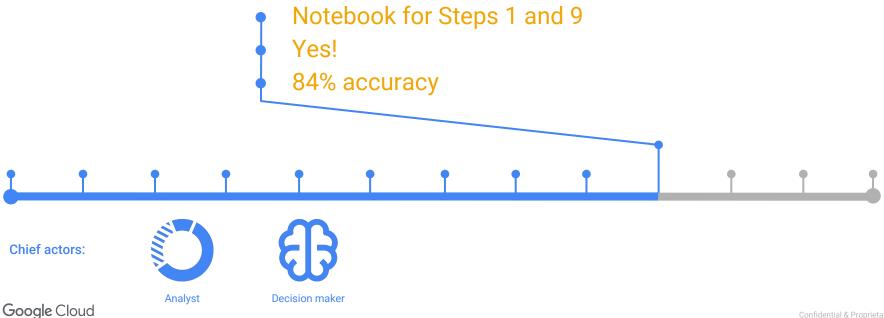
Otherwise, you will trick yourself into launching something that doesn't work.



Step 9 is finished | You have a document clearly detailing:



Step 9 is finished | You have a document clearly detailing:



End of demo!

If you found it useful, share the love and say hi on twitter.com/quaesita.

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In practice

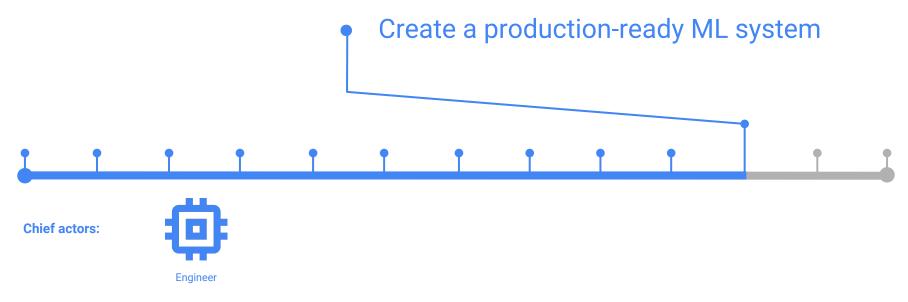


ML doesn't only have to involve big launches in industry production systems. Use it at home too.

For you, a "launch" might refer to a decision to rely on some model from now on.



Step 10 | Build your ML system



You can find a tutorial on Step 10 at:

github.com/google-aai/tf-serving-k8s-tutorial

Authors: Brian Foo and Ron Bodkin



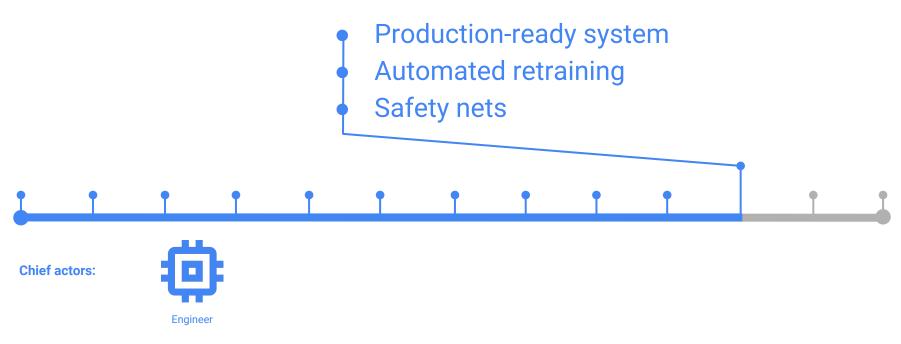
Brian Foo



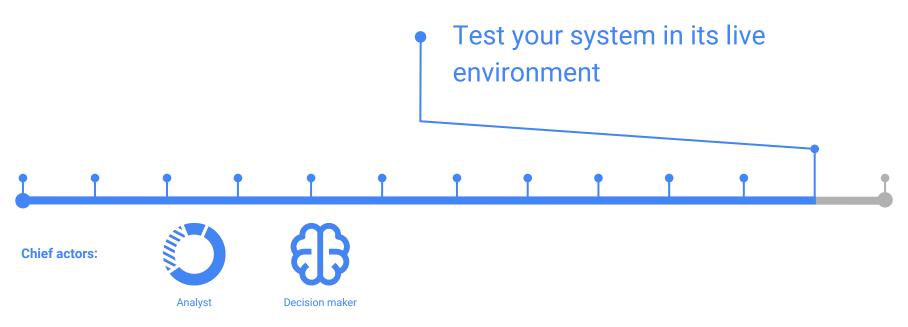
Ron Bodkin



Step 10 is finished | Your engineering effort got you:



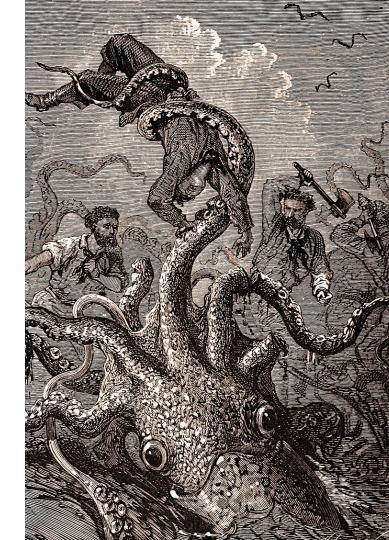
Step 11 | Make launch decision



Training-serving skew

Beware the training-serving skew

To ensure your model works where you'll be serving it, test again in **production**!



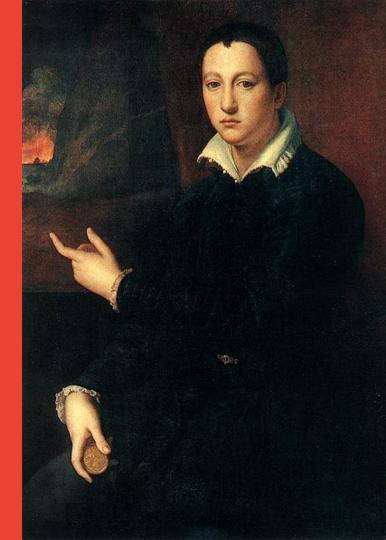
Danger! Pitfall alert

Don't launch all at once.

It's better to look before you leap, because what if your users change their behavior in an unexpected way as a result of your launch?

Plan a gradual ramp-up where you start serving the model to a small fraction of traffic.

Live-traffic experiments are a great idea!



Live traffic experiments

Second time we'll need **statistics** for decision-making: Launch it or don't launch it?

Make this choice rigorously by running an experiment.



Live traffic experiments

Components of a real experiment:

- 1. Hypothesis
- 2. Different treatments
- 3. Randomization to treatments



Live traffic experiments

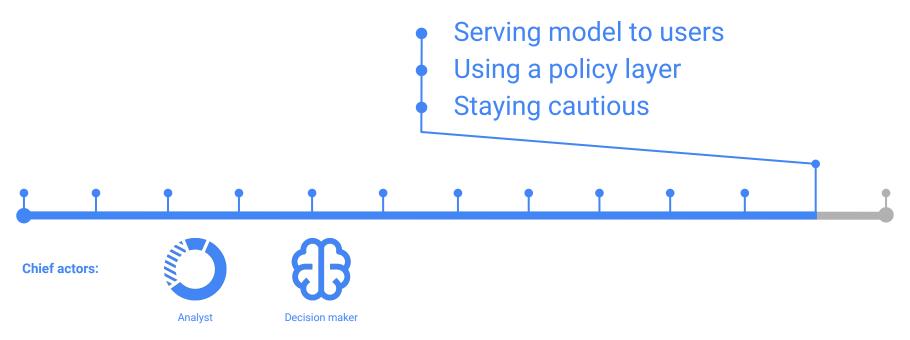
You can do real experiments here

- 1. Performance good enough?
- 2. ML system vs no ML system
- Live traffic sent at random to ML system or old system*

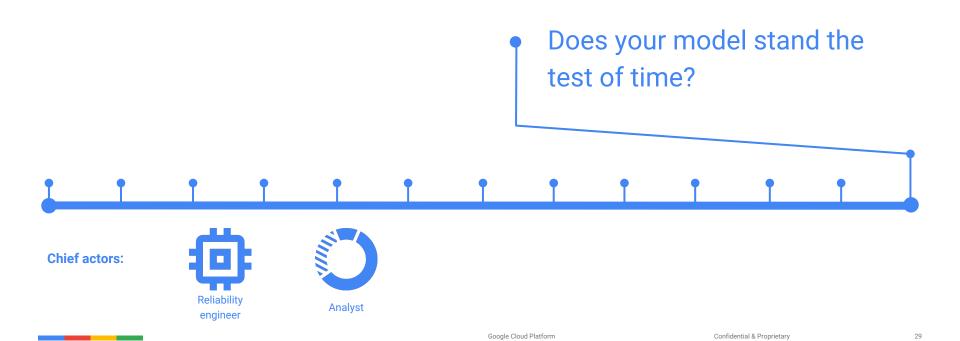
*When you're dealing with massive scale, a good idea is to do a 1% live traffic experiment. (1% your ML system, 99% unchanged)



Step 11 is finished | You've ramped up and gradually you're:



Step 12 | Monitor and maintain

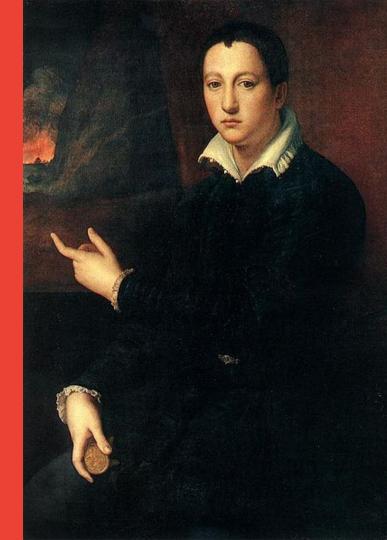




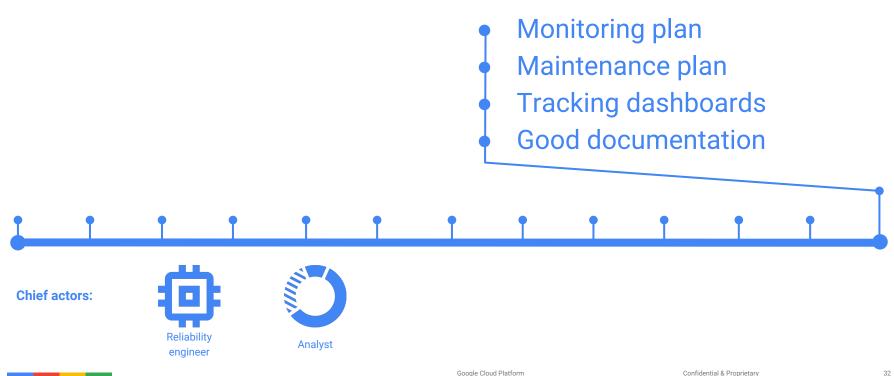
Danger! Pitfall alert

Don't forget to do performance checks.

Monitoring and maintenance plans for ML systems help keep them working reliably.



Step 12 is never finished | But a good start is having:



Google Cloud Platform Confidential & Proprietary Thank you for learning!

If you found this useful, share the love and say hi on twitter.com/quaesita.

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