Deep Learning Walkthrough - 08

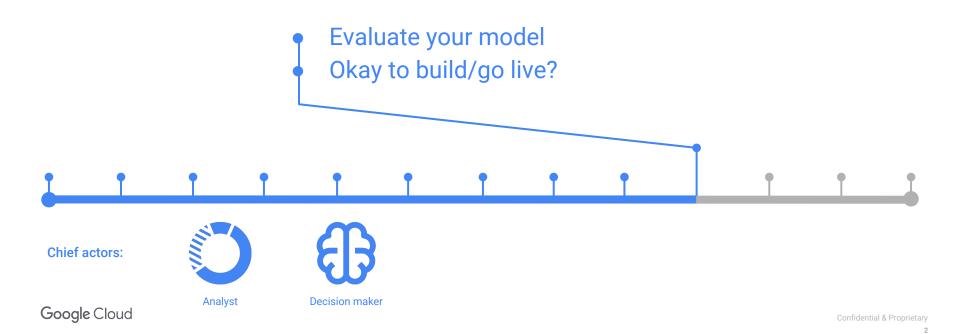
Cassie Kozyrkov

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Step 9 | Test your model



CAUTION: Entering Statistics Zone

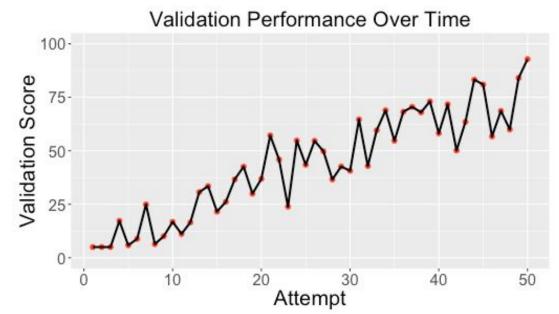


Testing and validation Why both?

You now have one best candidate model

Everything looked good in validation

Should we take it live?



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

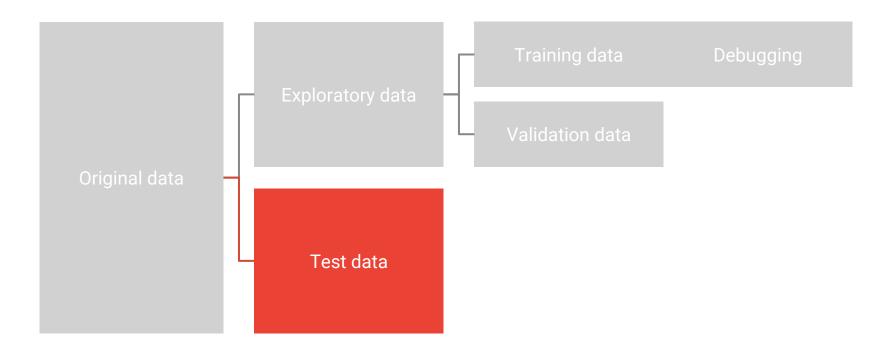


Testing, the final frontier

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



Use this, not that



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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

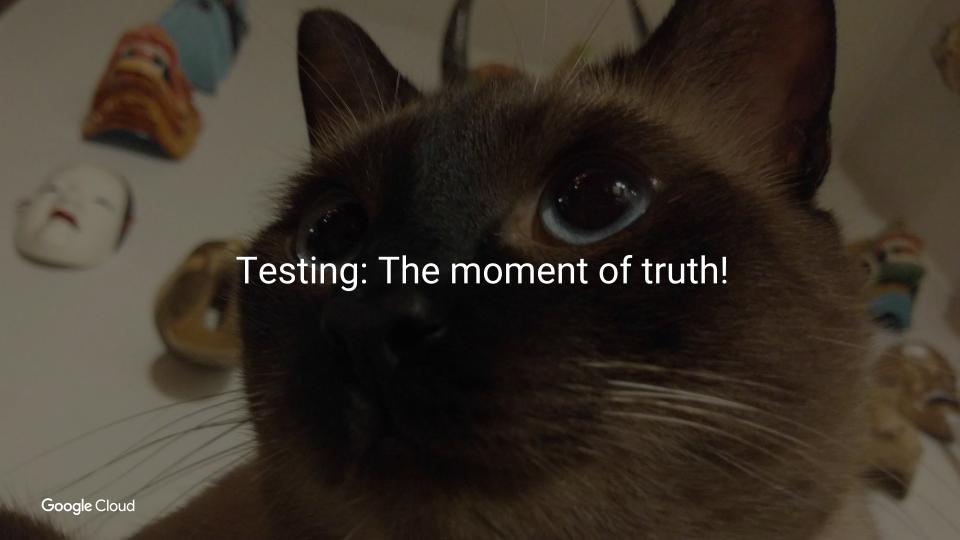
In practice



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) ...
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         8000 predictions completed (out of 15748)...
         9000 predictions completed (out of 15748)...
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         11000 predictions completed (out of 15748)...
         12000 predictions completed (out of 15748)...
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9000 predictions completed (out of 15748)...
         10000 predictions completed (out of 15748)...
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         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!
```

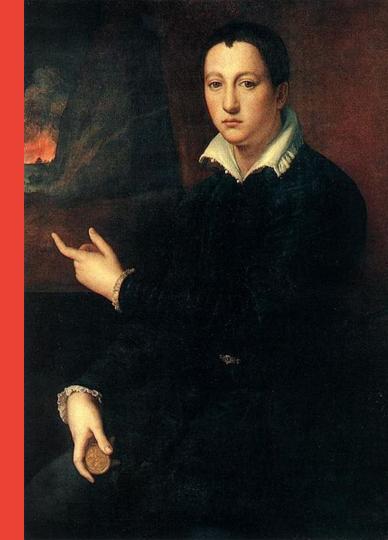
5000 predictions completed (out of 15748)... 6000 predictions completed (out of 15748) ... 7000 predictions completed (out of 15748)... 8000 predictions completed (out of 15748) ...

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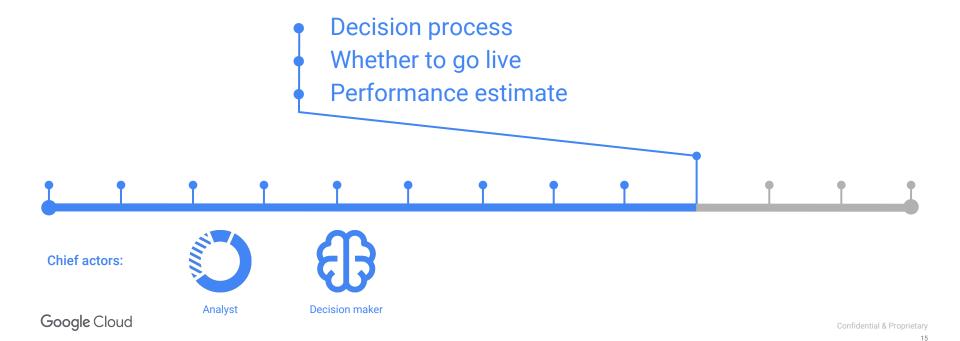
Danger! Pitfall alert

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

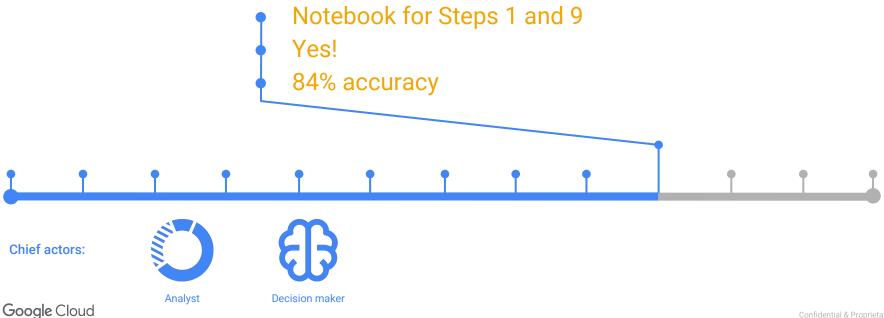
You will fool yourself into launching something horrible



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

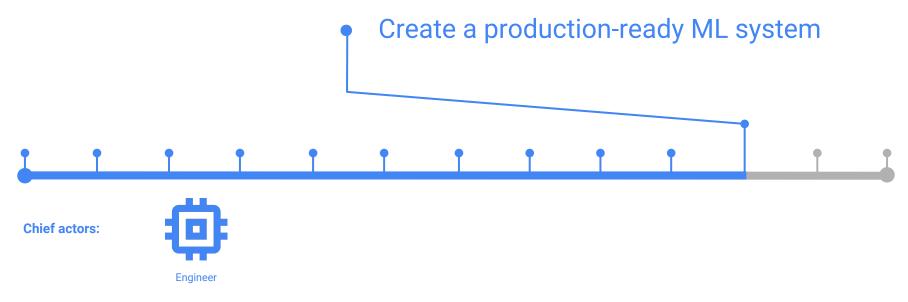


ML doesn't only have to involve big launches in industry production systems. Use it at home too.

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

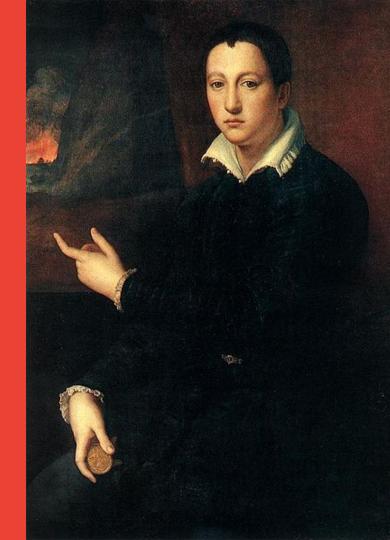


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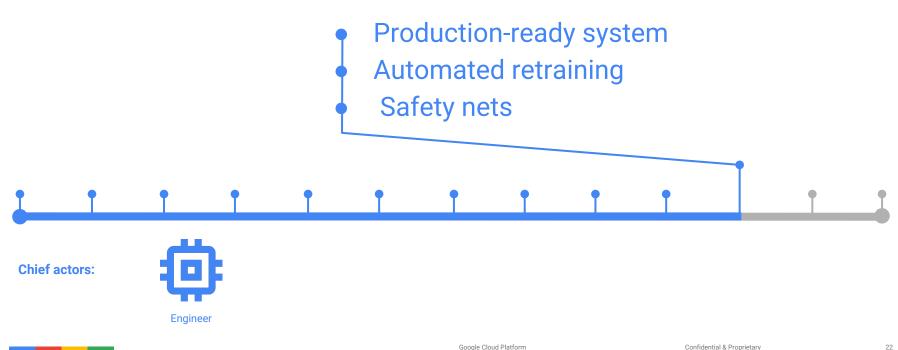
Danger! Pitfall alert

Your system might learn all kinds of things you would be embarrassed to show users, e.g. use of profanity in speech.

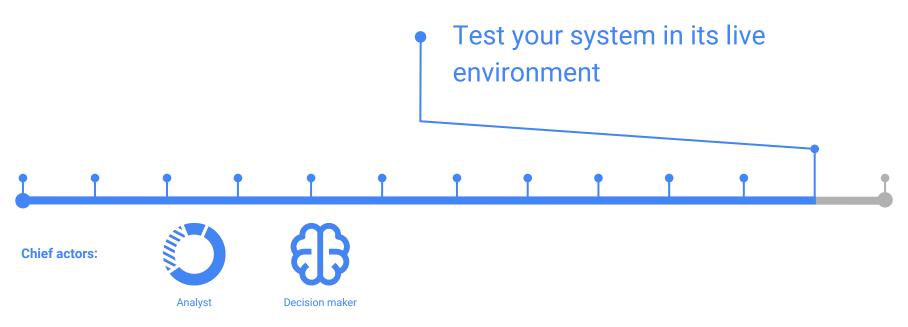
Don't forget to use a **policy layer** on top of your model's output to check the output and keep undesirable things from surfacing.



Step 10 is finished | Your engineering effort got you:



Step 11 | Make launch decision



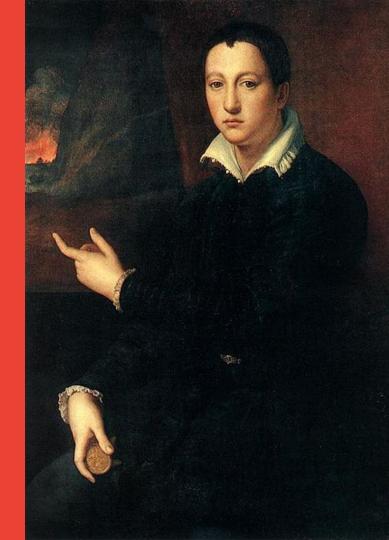
Danger! Pitfall alert

Don't launch all at once.

It's better to look before you leap.

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

Live-traffic experiments are a great idea!



Training-serving skew

Beware the training-serving skew

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



Live traffic experiments

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

Don't be sloppy on this one. 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

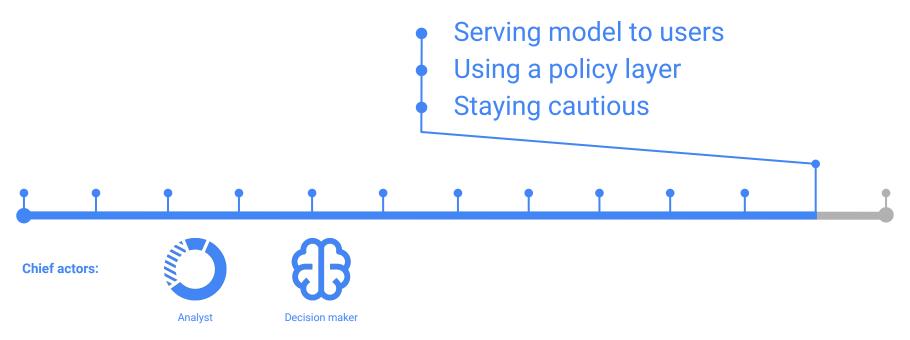
You can do real experiments here

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

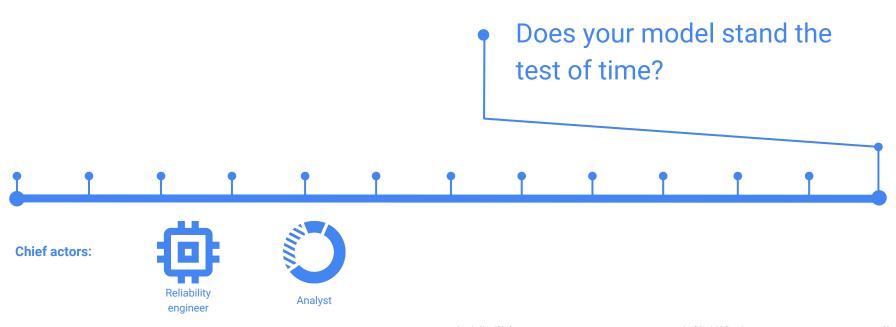
*When you're dealing with massive scale, a good idea is to do a 1% live traffic experiment. (1% your ML system, 99% unchanged)



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

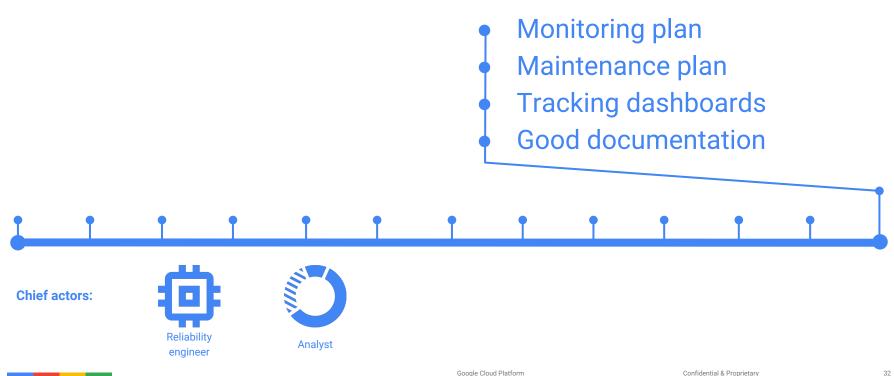


Step 12 | Monitor and maintain





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



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Classic learning resources

- More things from Cassie announced here: http://twitter.com/quaesita
- ML course on YouTube: work.caltech.edu/lectures.html#lectures
- ML course on Coursera: <u>coursera.org/learn/machine-learning</u>
- Intro ML textbook (clear math, R code): bcf.usc.edu/~gareth/ISL/
- Intro ML guide (sense of humor, Python code): <u>guidetodatamining.com/</u>
- Intro ML book (older classic, WEKA examples): <u>Data Mining by Ian Witten</u>
- Online intro to neural networks: <u>neuralnetworksanddeeplearning.com/</u>
- Read more about neural networks: <u>colah.github.io/</u>
- Tinker with neural networks: <u>playground.tensorflow.org/</u>
- Bayesian ML intro with Python code: <u>Bayesian Methods for Hackers</u>
- Reference book PDFs (can give beginners indigestion): <u>Bishop</u>, <u>Elements of SL</u>

Thank you for learning!

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

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