

Building Advanced Analytics Pipelines with Azure Databricks
20 Sept 2018

Lace Lofranco Senior Software Engineer, Microsoft



Survey

Session objective

At the end of the this session, you should:

- Know the key capabilities of Spark and the Azure Databricks platform
- Have an understanding of building advance analytics workloads with Spark on Azure Databricks

Agenda

Apache Spark Fundamentals

Unified Computing Engine

Azure Databricks

Managed Apache Spark, Integrations with Azure Services

Demo

Anomaly Detection System

Spark Fundamentals





















Apache Spark

a unified computing engine and a set of libraries for parallel data processing on computer clusters









Spark SQL

Structured Streaming Mllib (machine learning) GraphX / GraphFrames (graph)



RDDs, DataFrame, Datasets













Apache Spark

a unified computing engine and a set of libraries for parallel data processing on computer clusters









Spark SQL

Structured Streaming ML Pipelines (Mllib/ml)

Graph Frames (graph) Deep Learning Pipelines

Tensor Frames





RDDs, DataFrame, Datasets



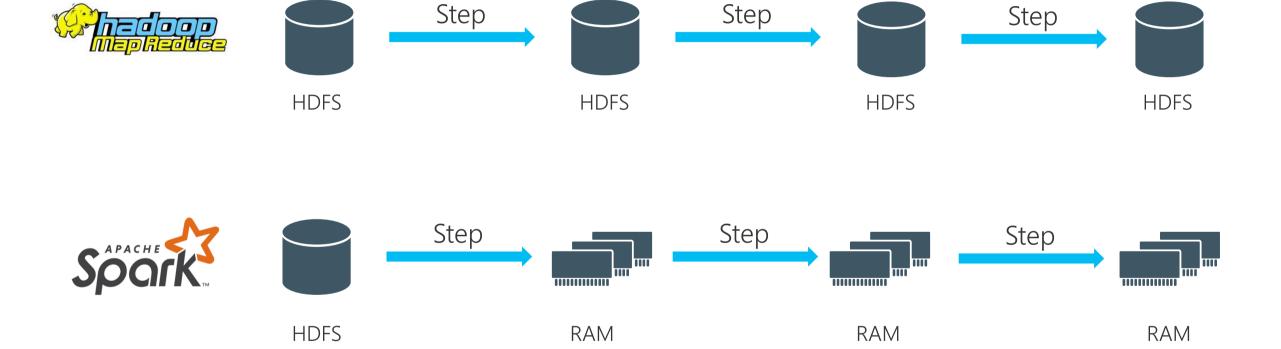




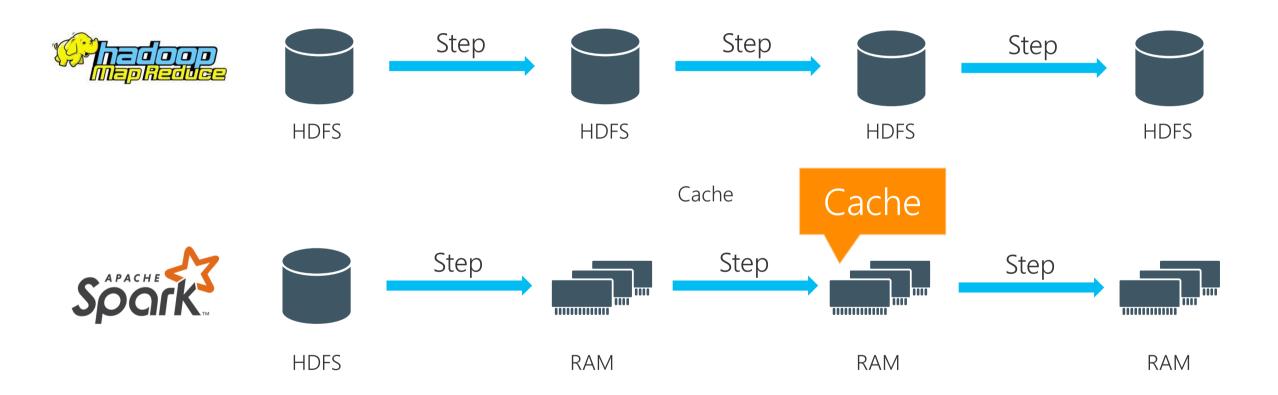




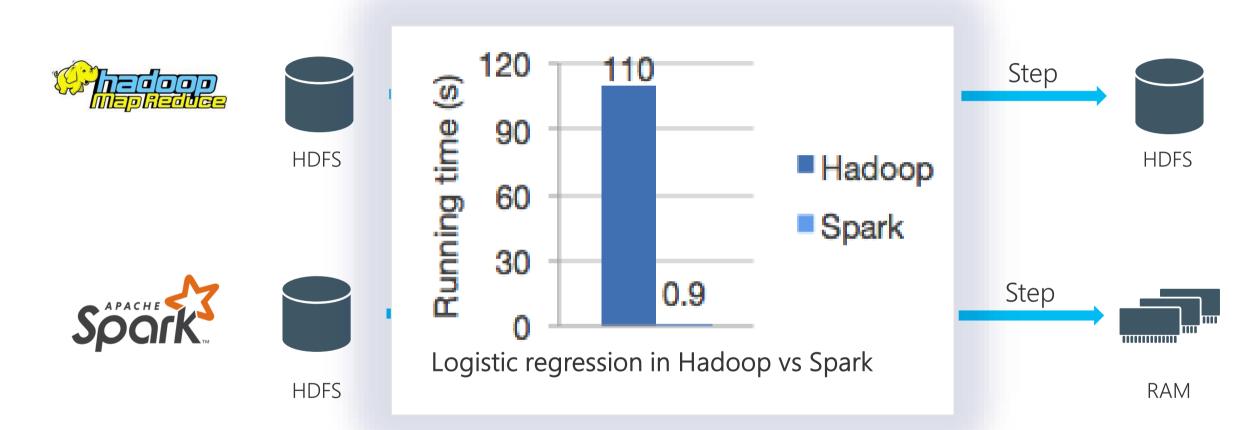
Why Spark is fast



Why Spark is fast



Why Spark is fast



Source: http://spark.apache.org/

Apache Spark: APIs

RDDs

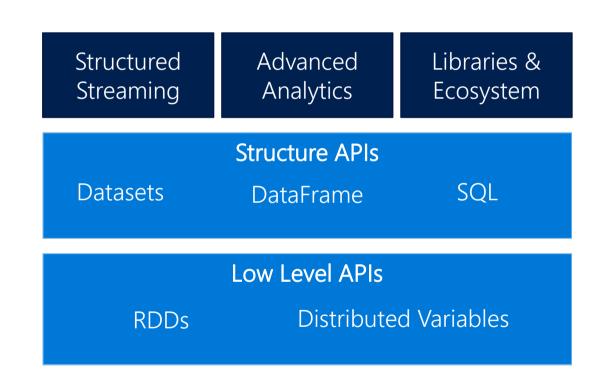
Core building block of data processing pipelines

DataFrames

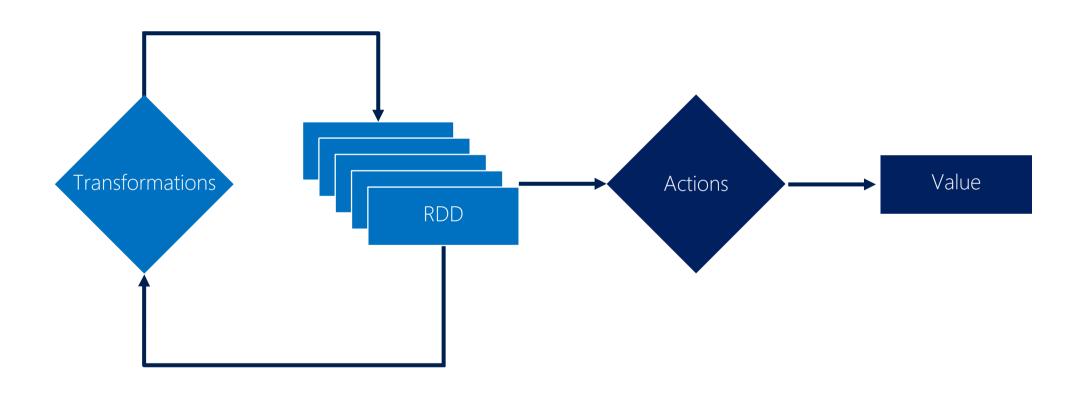
High level APIs that take advantage of query optimizer

Datasets

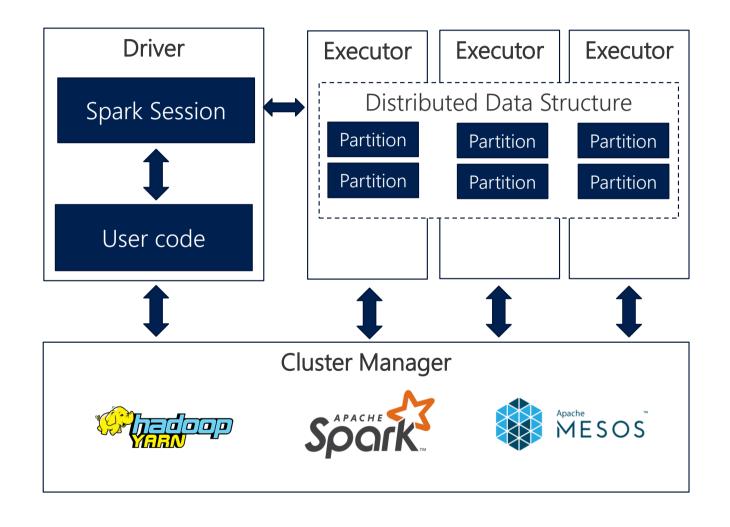
Data Frames with user objects and custom code



Transformations and Actions



Inside a Spark Application



Azure Databricks Spark as a managed service on Azure



Azure Databricks

Managed Apache Spark platform optimized for Azure

First party service

Not an Azure Marketplace or 3rd party hosted service

Azure Integration

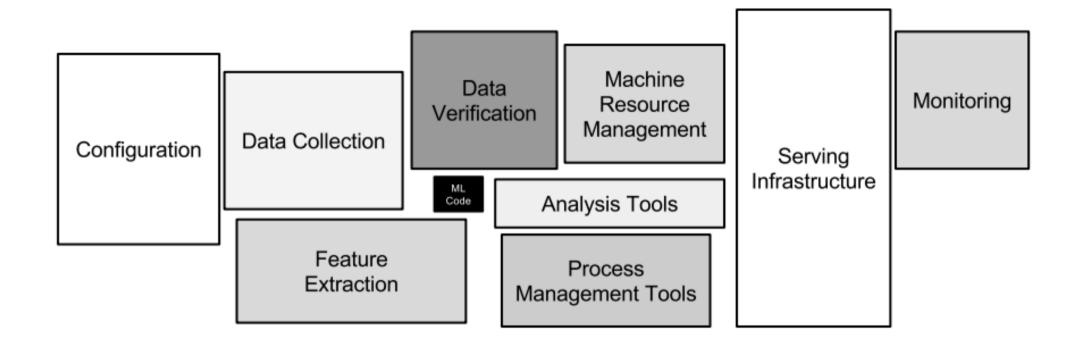
- Azure Active Directory
- Azure data connectors
- Azure Billing
- Power BI



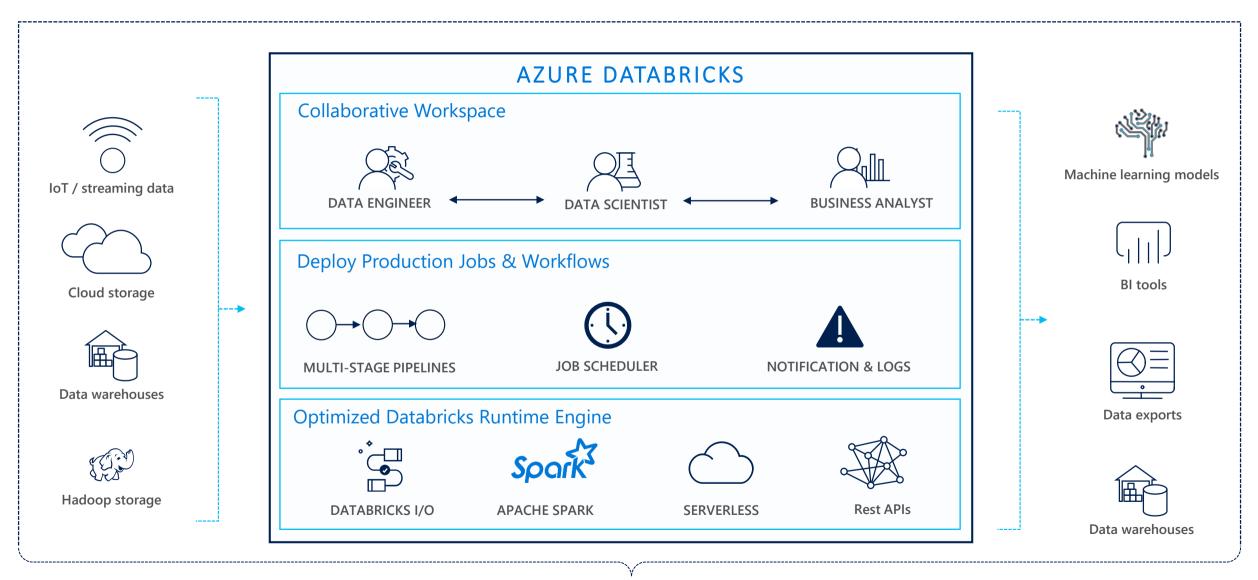
Demo

Hello Azure Databricks!

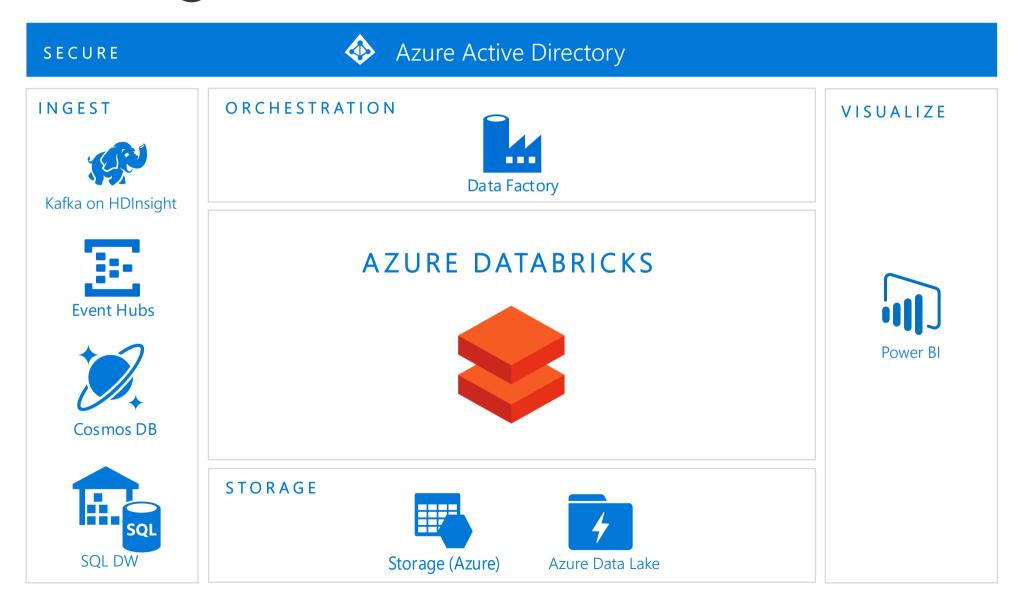
Hidden Technical Debt in ML Systems



Azure Databricks



Azure Integration



Databricks Core Concepts













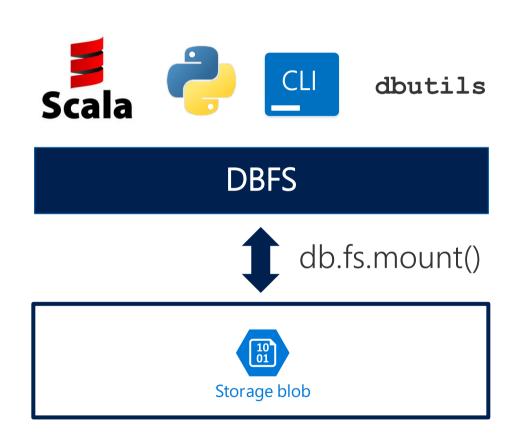
Libraries





Databricks File System (DBFS)

- Distributed file system that is a layer over Azure Blob Storage
- Data is persisted even after cluster termination
- Data can be cached locally on the SSD of the worker nodes
- Available in Python and Scala and accessible via DBFS CLI



Demo

Mount Blob Storage in DBFS

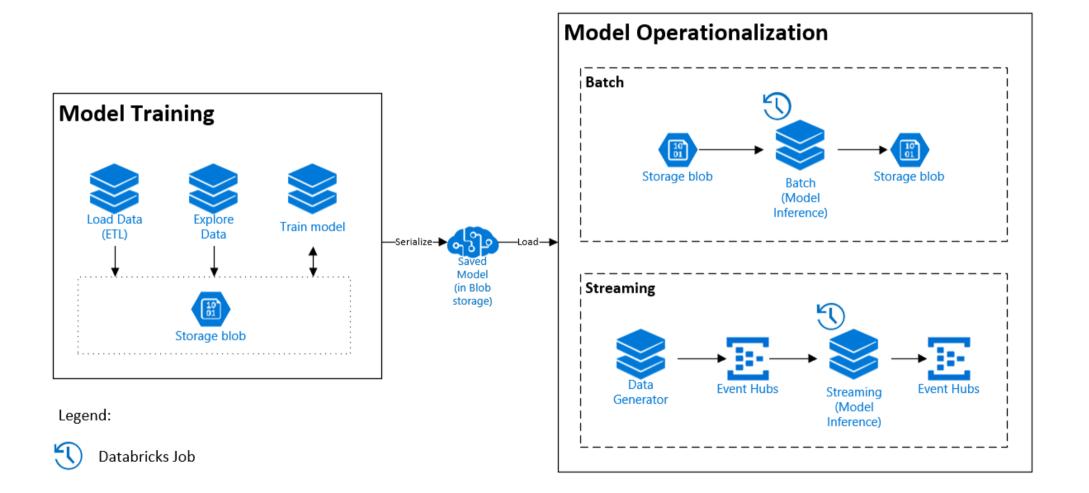
Anomaly Detection – Network Intrusion

KDD Cup 1999 Data

DARPA Intrusion Detection Evaluation Program TCP dump data with 'normal' connections and 'attacks'

http://kdd.ics.uci.edu/databases/kdd cup99/kddcup99.html

Demo Architecture



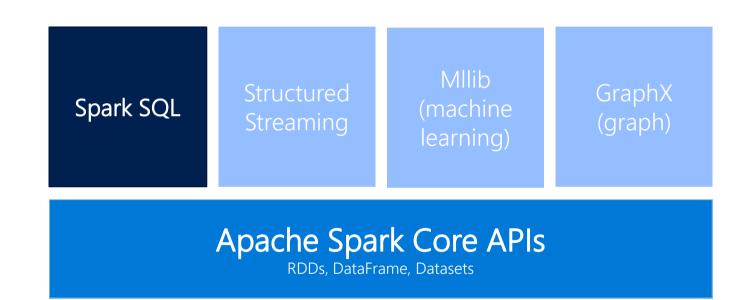
Spark SQL

Spark's interface for working with structured and semistructured data

Built on the DataFrame & Datasets API

Hive Integration

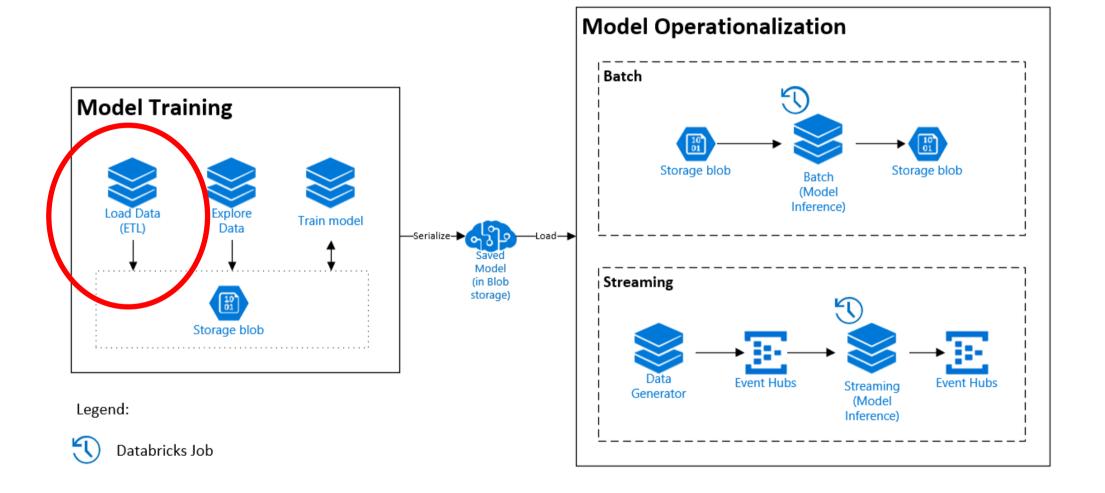
Provides JDBC/ODBC access



Demo

ETL with SparkSQL

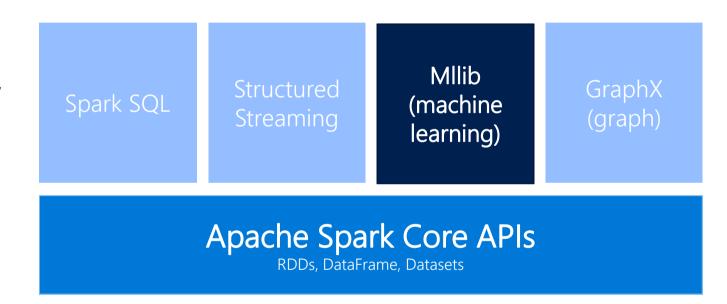
Demo Architecture



Spark MLlib

Scalable Machine Learning library on Spark

- Common ML algorithms
 - classification, regression, clustering,
 & collaborative filtering
- Featurization
 - · Feature extraction, Transformation, dimensionality reduction
- ML Pipelines
 - Combine Transformers and Estimators



Models and Features

Feature Extractors

TF-IDF, Word2Vec, CountVectorizer

Feature Transformers

Tokenizer, PCA, StringIndexer, OneHotEncoder, VectorAssember, Normalizer, StandardScaler, SQLTransformer, QuantileDiscretizer, and *more*.

Feature Selectors

VectorSlicer, Rformula, ChiSqSelector

Locality Sensitive Hashing (LSH)

Approx. Similarity Join, Nearest Neighbor Search, Bucketed Random Projection

Classification / Regression

GLMs, Decision tree, Random Forest, Gradientboosted Tree, Linear SVM, Naïve Bayes

Clustering

K-means, Latent Dirichlet Allocation (LDA), Gaussian Mixture Model

Collaborative Filtering

Alternating Least Square (ALS)

Frequent Pattern Mining

FP-Growth

Model Selection

CrossValidation, Regression/ClassificationEvaluator

DataFrame

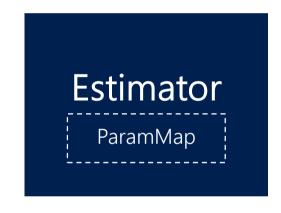
DataFrame

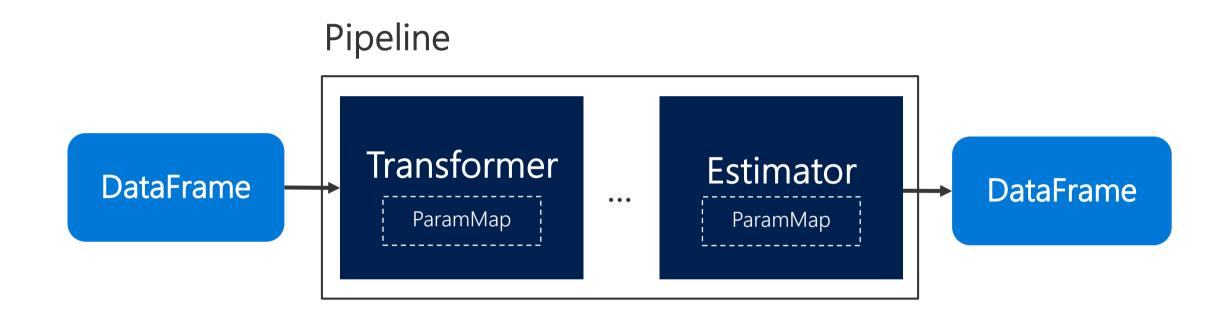
Transformer

Estimator

DataFrame

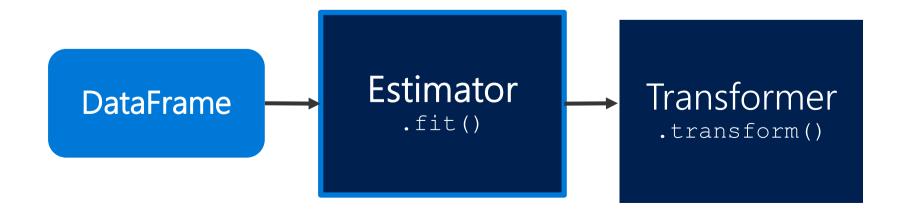






Estimators and Transformers





Custom Transformers and Estimators

Spark MLlib is extensible

Microsoft Machine Learning for Spark (MMLSpark)

Deep learning and data science tools on Spark

https://github.com/Azure/mmlspark



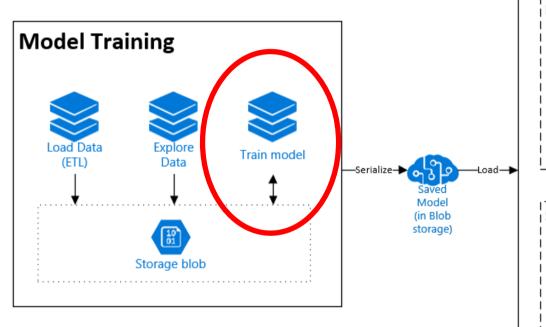
Third-party Spark packages

https://spark-packages.org/

Demo

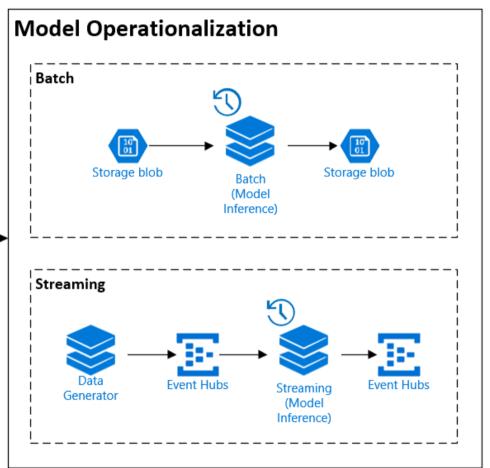
Train an Anomaly Detection model

Demo Architecture



Legend:





Productionizing Machine Learning Workloads

In Spark...

- 1. Batch inference
- 2. Structured Streaming

Out of Spark...

Export model

- Mleap, MLFlow Models

Containerized Web Service







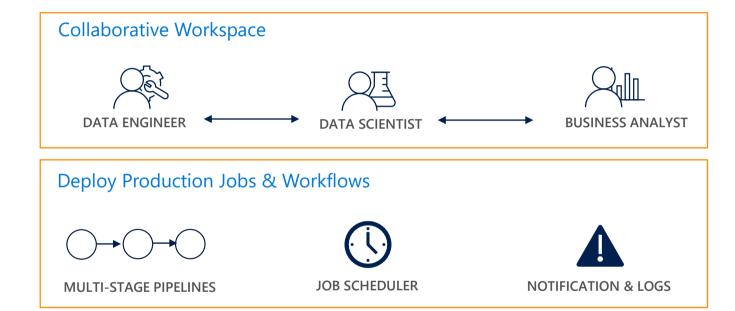


Productionizing Machine Learning Workloads

ML persistence

 Sparks support saving multistage models built by Data Scientist in Python/R and loading in Scala/Java

Schedule pipelines with Jobs Notification and alerting

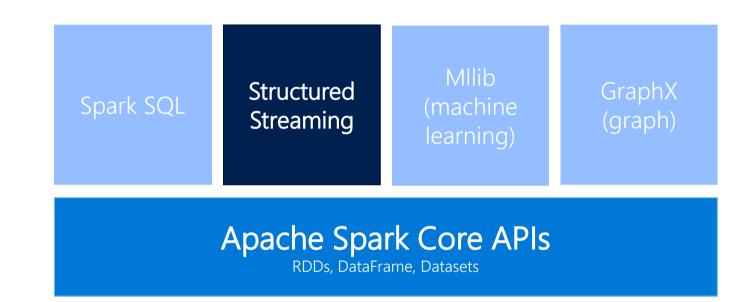


Spark Structured Streaming

Scalable and fault-tolerant stream processing engine

Successor of Spark Streaming (DStreams API)

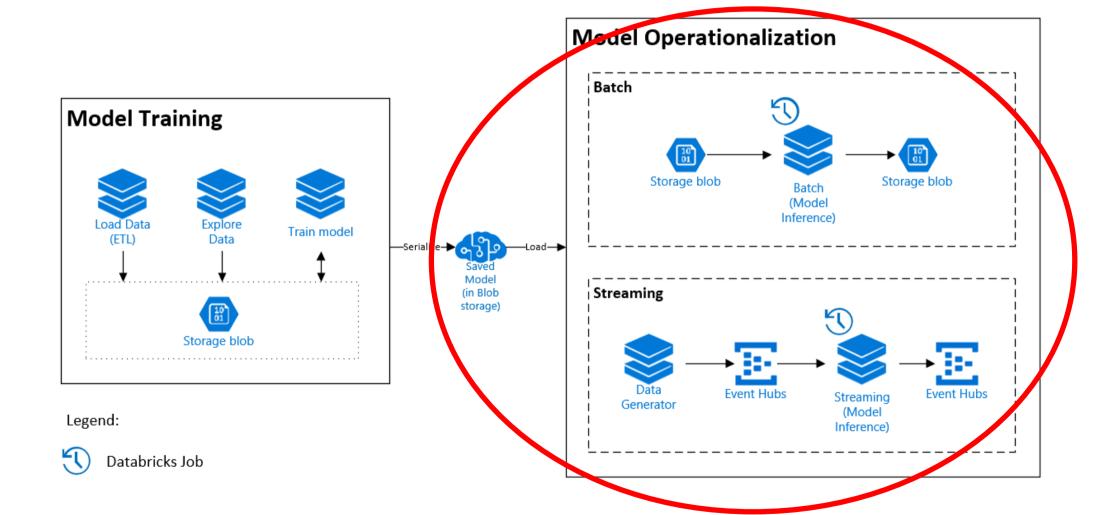
Same code for Batch and Streaming



Demo

Productionize workflow with Spark Jobs

Demo Architecture



Databricks Developer Tooling

Databricks CLI
Databricks REST API

Commands:

```
clusters
configure

Configures host and authentication info for the CLI.

Utility to interact with DBFS.

Utility to interact with jobs.
```

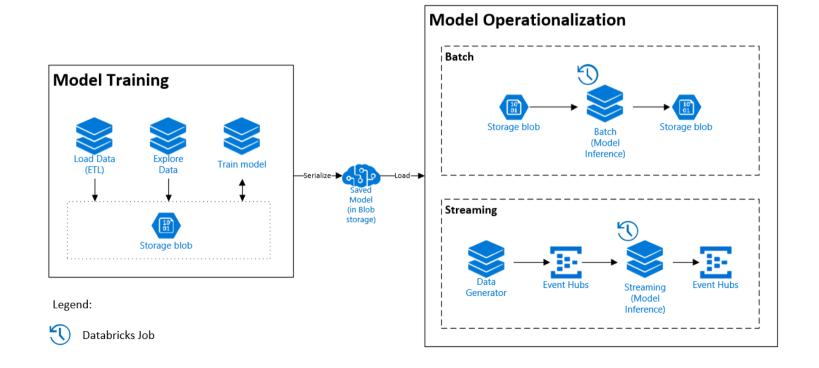
libraries Utility to interact with libraries.
runs Utility to interact with the jobs runs.

secrets Utility to interact with Databricks secret API. workspace Utility to interact with the Databricks workspace.

Try the demo!

https://github.com/devlace/azure-databricks-anomaly

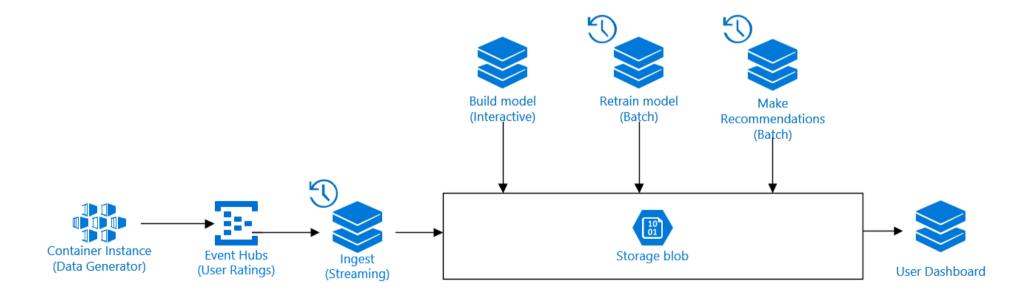
To deploy... docker -it devlace/azdatabricksanomaly



Other Databricks Demos...

https://github.com/devlace/azure-databricksrecommendation-system

To deploy... docker -it devlace/azdatabricksrecommend



More resources

Official Apache Spark website

Azure Databricks Documentation

[Book] Spark: The Definitive Guide



Thank you!

Lace Lofranco Senior Software Engineer, Microsoft lace.lofranco@microsoft.com

Twitter: @LaceLofranco

Github: https://github.com/devlace



Different Big Data Solutions

