# DATAXDAYS

azureml: a python SDK to train, package and deploy ML models

**Another story of MLOps...** 





# To get value, algorithms must live outside the laptop!



#### What side are you on ? DATA SCIENTIST or DATA ENGINEER ?

Remember the wall between devs and ops. Should we build a new one between the data scientists and the data engineers?

We understand each other better when we use common tools...



**NEVERMIND! LET'S MERGE!** 

Microsoft AI MVP since 2018 Meetup organizer and speaker Formed as a Data Miner (an old buzzword...) Senior Data Consultant @AZEO



https://www.linkedin.com/in/paul-peton-datascience



https://github.com/methodidacte/azureml



# **AGENDA**



**Paul Péton** 

Tuesday June 2 at 17:30

Azureml : Python SDK to train, package and deploy models (another story of MLOps)

Intro: Why and how to industrialize ML

Partie 01 : Azure Machine Learning "new" Studio

Partie 02: The MLOps approach

Partie 03: The azureml python SDK

Partie 04 : **DEMO - 3 workflows**, gridsearch and pipelines

Partie 05 : ... if we have enough time!





# WHY INDUSTRIALIZE?

#### BECAUSE IT IS RETURN ON INVESTISSEMENT!

Check versioning
Have backups
Plan jobs execution
Monitor services
Integrate organizational security
Deploy on light terminals (edge)



# WHAT DO WE NEED FOR PRODUCTION?

#### MY WISH LIST (try to do yours)

A scheduler to plan

Data cleansing
Training / re-training of the model
The forecast calculation (in batch mode)

A storage system to archive models Per algorithm, per version, per training dataset

In a serialized (not proprietary) binary format

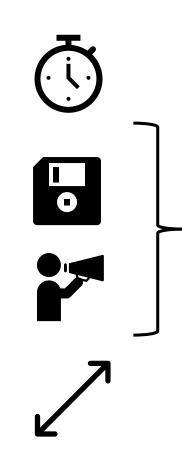
A tool for exposing the model

Via REST API

Secure access (key, token, LDAP...)

Resources that can be deployed at scale

With the help of the containers In the (public) Cloud



Serving





# WHAT IS AZURE MACHINE LEARNING?

# Set of Azure Cloud Services



Python SDK & R

# That enables you to:

- ✓ Prepare Data
- ✓ Build Models
- ✓ Train Models

- ✓ Manage Models
- ✓ Track Experiments
- ✓ Deploy Models

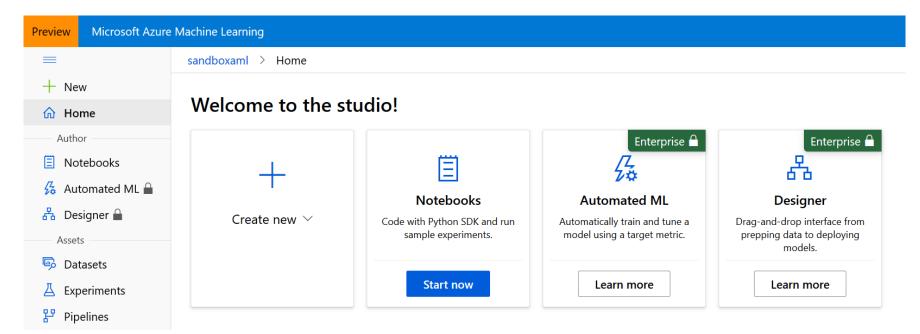




# AZURE MACHINE LEARNING « new studio »

The studio is the User Interface on the URL: https://ml.azure.com/

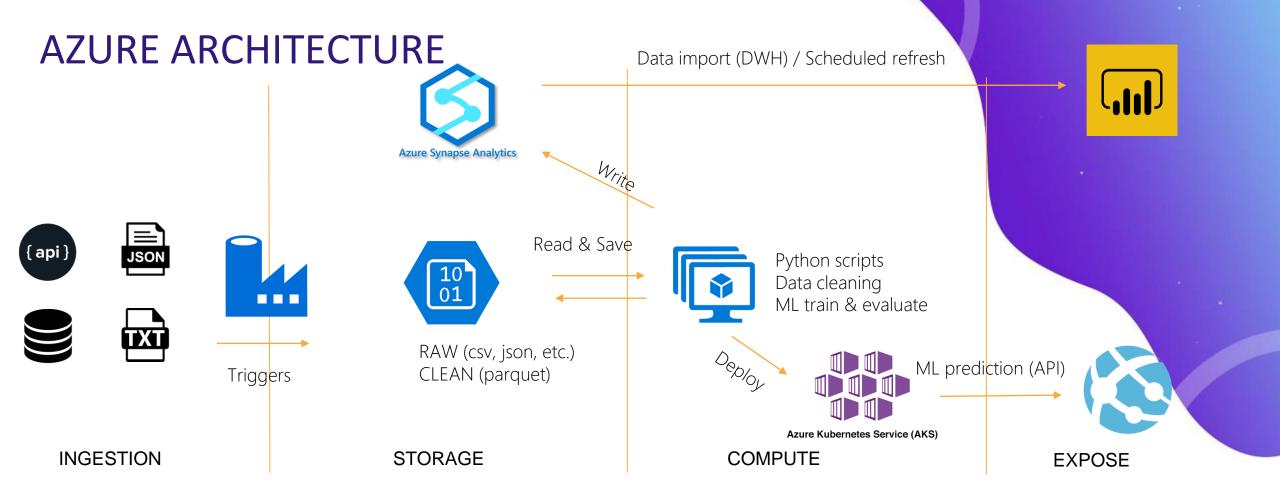
But we can do better with some code!



**Licensing:** standard or enterprise (more UI features)



·DATAXDAYS







Template ARM (Data Factory) Notebooks (Databricks) Infra as code









# MLOPS: quick and concrete definition

# **DevOps**



Code reproducibility



Code testing



App deployment

# **MLOps**



Model reproducibility



Model validation



Model deployment



Model retraining





# **DEMO: DIABETES USE CASE**



#### Modeling Y value by the others (regression)

Authors of dataset: Bradley Efron, Trevor Hastie, Iain Johnstone and Robert Tibshirani

	AGE	SEX	ВМІ	ВР	<b>S</b> 1	S2	<b>S3</b>	<b>S4</b>	<b>S</b> 5	<b>S6</b>	Υ
0	59	2	32.1	101.0	157	93.2	38.0	4.0	4.8598	87	151
1	48	1	21.6	87.0	183	103.2	70.0	3.0	3.8918	69	75
2	72	2	30.5	93.0	156	93.6	41.0	4.0	4.6728	85	141
3	24	1	25.3	84.0	198	131.4	40.0	5.0	4.8903	89	206
4	50	1	23.0	101.0	192	125.4	52.0	4.0	4.2905	80	135

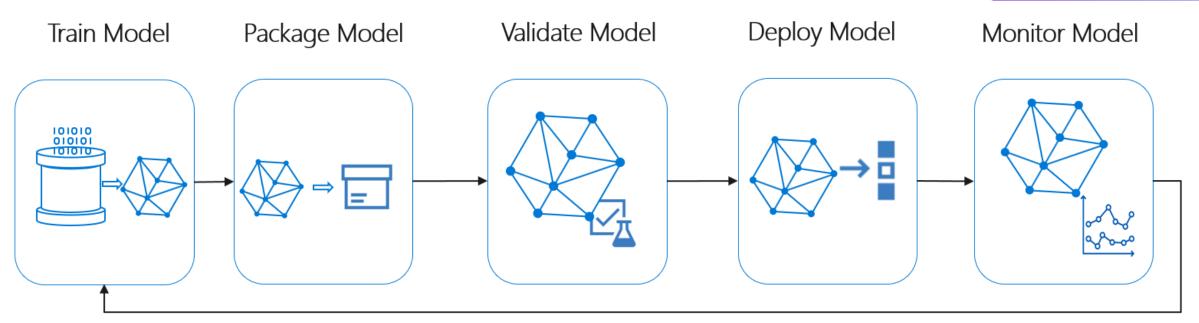
Ten baseline variables, age, sex, body mass index, average blood pressure, and six blood serum measurements were obtained for each of **n** = **442** diabetes patients, as well as the response of interest, a quantitative measure of disease progression one year after baseline.



# THE DATA SCIENCE WORKFLOW

You know the theory, let's apply!

Each part of the process must be code.



Retrain Model







# The Python SDK: azureml

R version available (not tested)





# WHAT IS THE AZUREML PYTHON SDK?

#### A set of libraries that facilitate access to:

- Azure components (Virtual Machine, Cluster, Image...)
- Runtime components (ServiceBus using HTTP, Batch, Monitor...)

#### Official GitHub repository:

https://github.com/Azure/azure-sdk-for-python

Full list of available packages and their latest version:

https://docs.microsoft.com/fr-fr/python/api/overview/azure/?view=azure-python

#### Installation:

```
!pip install --upgrade azureml-sdk
```

#### Or clone th GtiHub reporsitory:

```
git clone git://github.com/Azure/azure-sdk-for-python.git
cd azure-sdk-for-python
python setup.py install
```

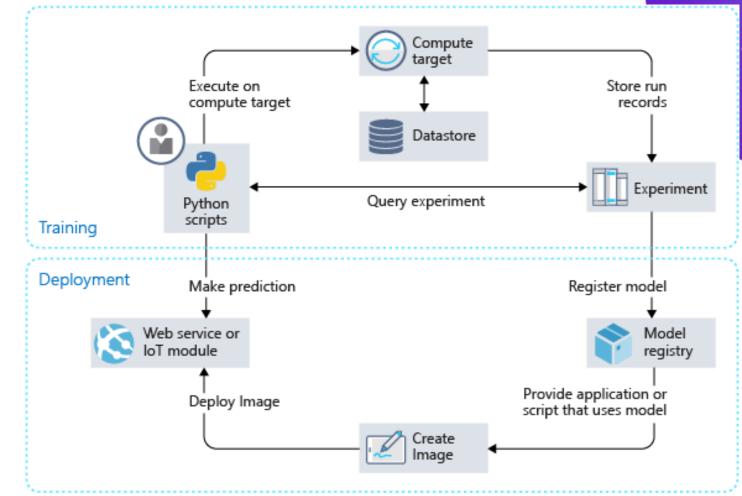




# THE MAIN OBJECTS

Inside the workspace (your Azure resource)

- ☐ Datastore & Dataset
- ☐ Compute target
- Experiment
  - Pipeline
  - Run
- Model
  - ☐ Environment
  - Estimator
- ☐ Inference
- Endpoint







# DATASTORE : supported storages

Azure file systems or managed databases

- ☐ Azure Blob Container
- ☐ Azure File Share
- ☐ Azure Data Lake
- ☐ Azure Data Lake Gen2
- ☐ Azure SQL Database
- ☐ Azure Database for PostgreSQL
- ☐ Azure Database for MySQL
- ☐ Databricks File System







from azureml.core import Dataset

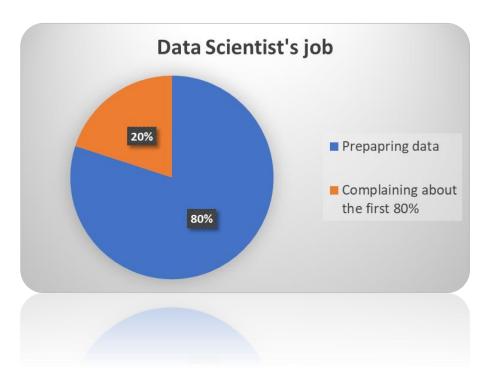




# FIND THE BEST MODEL WITH BRUT FORCE

#### AutomatedML vs Data Scientist, who's best?

- ☐ Parallel compute
- ☐ Stop criteria
- $\square$  It's up to you to prepare the datas!



```
from azureml.train.automl import AutoMLConfig
automl settings = {
    "iteration timeout minutes" : 10,
    "iterations" : 2,
    "primary metric" : 'spearman correlation',
    "preprocess" : True,
    "verbosity" : logging.INFO,
    "n cross validations": 5
automl config = AutoMLConfig(task = 'regression',
          debug log = 'automated ml errors.log',
          path = train model folder,
          compute target = aml compute,
          run configuration = aml run config,
          data script = train model folder+"/get data.py",
          **automl settings)
```

# WHERE TO DEPLOY IN AZURE?

Everywhere we can use a Docker image

☐ Azure Web App



☐ Azure Function : serverless, but 5 minutes maximum



☐ Azure Container Instance : DEV scenario, authentication by key or token



☐ Azure Kubernetes Services : PROD scenario, 12 cores minimum, AD authentication









# THREE COMPLETE WORKFLOWS

Notebooks available (github.com/methodidacte/azureml)





# FIRST AZUREML WORKFLOW

#### **Default model**

#### Initialize workspace

# Load workspace configuration from the config.json file in the current folder. ws = Workspace.from\_config()

#### Create an experiment

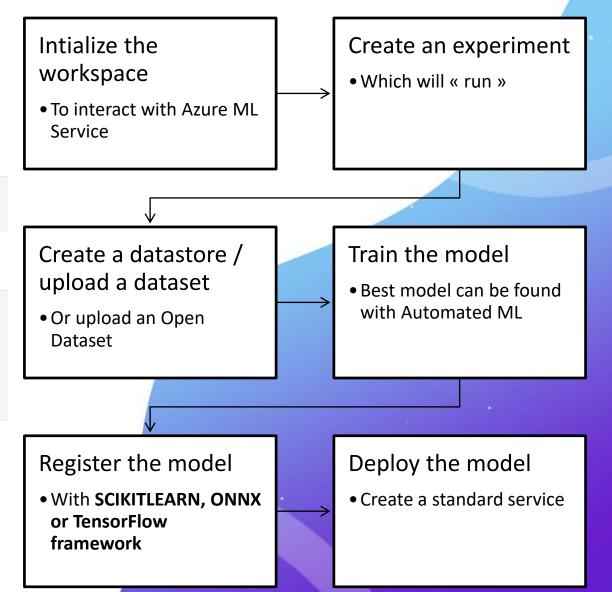
```
experiment_name = 'diabetes_exp'
from azureml.core import Experiment
exp = Experiment(workspace=ws, name=experiment_name)
exp
```

#### Upload dataset

```
from azureml.core import Dataset

dataset = Dataset.get_by_name(ws, name='diabetes')

diabetes = dataset.to_pandas_dataframe().drop("Path", axis=1)
```



```
[18]: print(service.state)
    Healthy

[19]: print(service.scoring_uri)
    http://1859b69e-d0fb-4aee-a65f-46b0e2452e4a.westus2.azurecontainer.io/score

[20]: print(service.swagger_uri)
    http://1859b69e-d0fb-4aee-a65f-46b0e2452e4a.westus2.azurecontainer.io/swagger.json
```

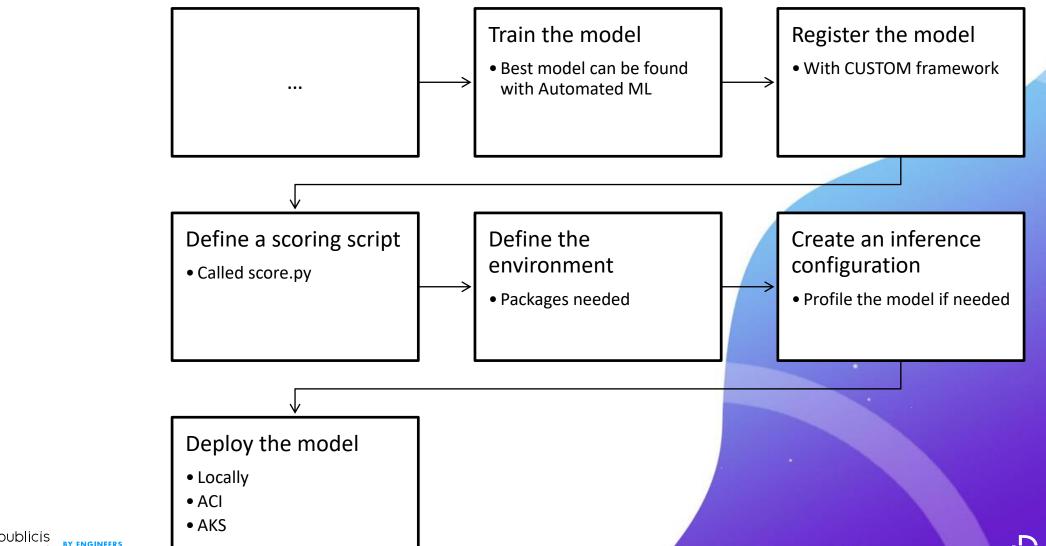
#### Test the service

```
import json
input_payload = json.dumps({
    'data': [
        [59, 2, 32.1, 101.0, 157, 93.2, 38.0, 4.0, 4.8598, 87],
        [69, 2, 32.1, 101.0, 157, 93.2, 38.0, 4.0, 4.8598, 87]
],
    'method': 'predict' # If you have a classification model, you can get probabilities by changing this to 'predict_r'
})
output = service.run(input_payload)
print(output)
{
'predict': [[210.74209144739257], [212.1189695974167]]}
```



# **CLASSICAL WORKFLOW**

#### **Custom model**



#### Define the (inference) environement

```
from azureml.core import Environment
from azureml.core.conda_dependencies import CondaDependencies

environment = Environment('diabetes-deployment-env')
environment.python.conda_dependencies = CondaDependencies.create(pip_packages=[
    'azureml-defaults',
    'inference-schema[numpy-support]',
    'joblib',
    'numpy',
    'sklearn'
])
```

#### Define a inference configuration

```
from azureml.core.model import InferenceConfig
inference_config = InferenceConfig(entry_script='score.py', environment
```

```
from azureml.core import Webservice
from azureml.core.webservice import AciWebservice
from azureml.exceptions import WebserviceException
service name = 'diabetes-custom-service'
# Remove any existing service under the same name.
try:
   Webservice(ws, service_name).delete()
except WebserviceException:
    pass
aci_config = AciWebservice.deploy_configuration(cpu_cores=1, memory_gb=1, auth_enabled=True)
service = Model.deploy(workspace=ws,
                       name=service_name,
                       models=[model],
                       inference_config=inference_config,
                       deployment config=aci config)
service.wait_for_deployment(show_output=True)
```

```
Running.....

Succeeded

ACI service creation operation finished, operation "Succeeded"
```



## PROFILING OF THE INFERENCE CONFIGURATION

#### Find the best values for vCPU and RAM

Give a sample of data

recommended\_memory=0.5, recommended cpu=0.5

It takes (compute) time but you will optimize your inference compute.

profile

ModelProfile(workspace=Workspace.create(name='eacbmlservicews', subscription id='f80606e5-788f-4dc3-a9ea-2eb9a783608 2', resource\_group='adlsgen2'), name=sklearn-06012020-071100, create\_operation\_id=1cba6f63-a6b0-47fc-9344-6e20473e6e1 1, image id=None, description=None, created time=2020-06-01 07:11:01.326865+00:00, id=621904fc-c1b3-4433-8693-28c51bf0 6095, requested cpu=1.0, requested memory in gb=0.5, requested queries per second=0, input dataset id=7b76435d-c354-46 29-8141-0680b8f6d4b3, state=Succeeded, model ids=['diabetes regression model:6'], max utilized memory=0.03806481066666 6664, max\_utilized\_cpu=0.003, measured\_queries\_per\_second=218.9621195533173, environment={'name': 'my-sklearn-environm ent', 'version': 'Autosave\_2020-06-01T07:11:02Z\_8611b891', 'python': {'interpreterPath': 'python', 'userManagedDepende ncies': False, 'condaDependencies': {'channels': ['anaconda', 'conda-forge'], 'dependencies': ['python=3.6.2', {'pip': ['azureml-defaults', 'inference-schema[numpy-support]', 'joblib', 'numpy', 'scikit-learn']}], 'name': 'azureml\_0bc8cb4 f185b37c328a427a1e38cbb9b'}, 'baseCondaEnvironment': None}, 'environmentVariables': {'EXAMPLE ENV VAR': 'EXAMPLE VALU E'}, 'docker': {'baseImage': 'mcr.microsoft.com/azureml/base:intelmpi2018.3-ubuntu16.04', 'baseDockerfile': None, 'bas eImageRegistry': {'address': None, 'username': None, 'password': None}, 'enabled': False, 'arguments': []}, 'spark': {'repositories': [], 'packages': [], 'precachePackages': True}, 'inferencingStackVersion': None}, error=None, error\_lo gs url=None, total queries=100.0, success queries=100.0, success rate=100.0, average latency in ms=4.56699999999999, latency\_percentile\_50 in\_ms=3.39, latency\_percentile\_90 in\_ms=5.35, latency\_percentile\_95 in\_ms=9.07, latency\_percentile\_90 in\_ms=9.07, latenc le\_99\_in\_ms=18.06, latency\_percentile\_999\_in\_ms=18.06, recommended\_memory=0.5, recommended\_cpu=0.5)



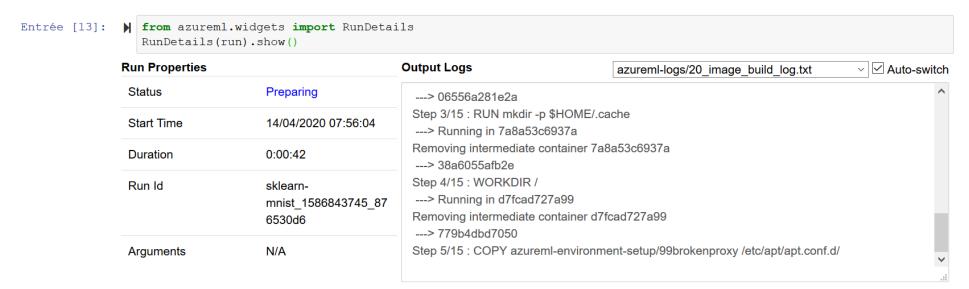


# JUPYTER WIDGET

#### Allows to follow the run of the experiment in the notebook

#### Jupyter widget

Watch the progress of the run with a Jupyter widget. Like the run submission, the widget is asynchronous and provides live updates every 10-15 seconds until the job completes.



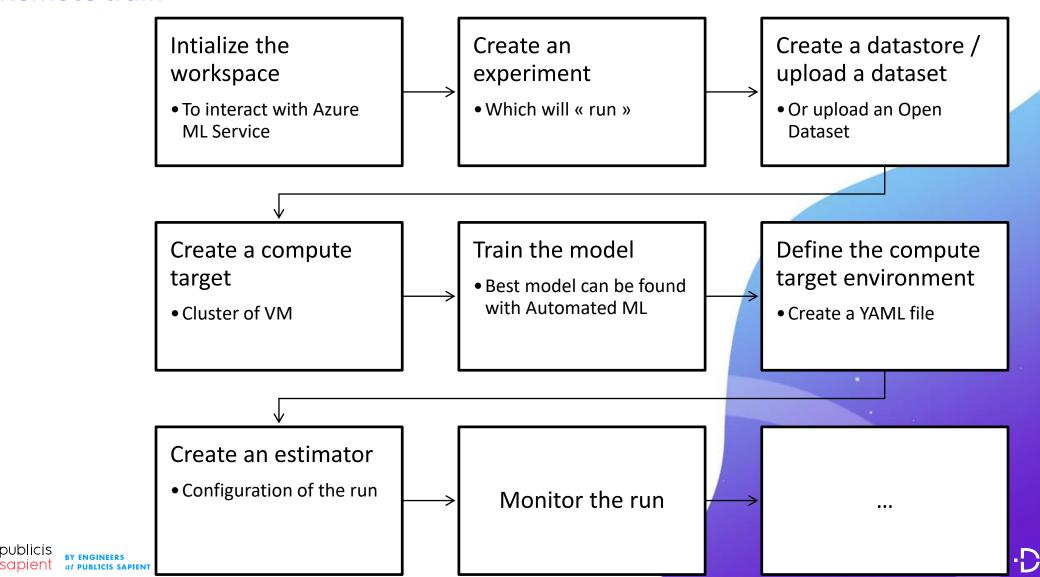
Click here to see the run in Azure Machine Learning studio





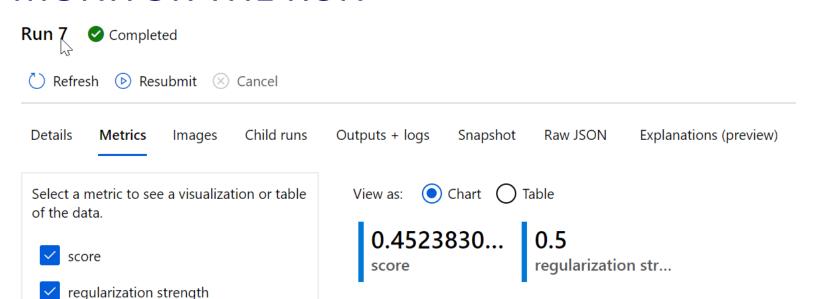
# **BIG DATA WORKFLOW**

#### **Remote train**



```
[25]: # Set up the (compute target) environnement
      from azureml.core import Environment
      from azureml.core.conda_dependencies import CondaDependencies
      env = Environment("diabetes_remote_env")
      env.docker.enabled = True
      env.python.conda_dependencies = CondaDependencies.create(conda_packages=['scikit-learn',
                                                                                 'pandas',
                                                                                 'numpy',
                                                                                 'joblib',
                                                                                 'matplotlib'
      env.python.conda_dependencies.add_pip_package("inference-schema[numpy-support]")
      env.python.conda_dependencies.save_to_file(".", "diabetes_env.yml")
[25]: 'diabetes_env.yml'
[26]: from azureml.train.estimator import Estimator
      script params = {
          '--regularization': 0.5
      estimator = Estimator(source_directory=script_folder,
                    script_params=script_params,
                    compute target=cpu cluster name,
                    environment_definition=env,
                    entry_script='train.py')
[27]: run = exp.submit(config=estimator)
      run
```

# MONITOR THE RUN



# IF YOU LIKE IT, USE mlflow

```
import mlflow
from azureml.core import Workspace
ws = Workspace.from_config()
mlflow.set_tracking_uri(ws.get_mlflow_tracking_uri())
```

```
# Output the Mean Squared Error to the notebook and to the run
print('Mean Squared Error is', mean_squared_error(data['test']['y'], preds))
run.log('mse', mean_squared_error(data['test']['y'], preds))

# Save the model to the outputs directory for capture
model_file_name = 'outputs/model.pkl'

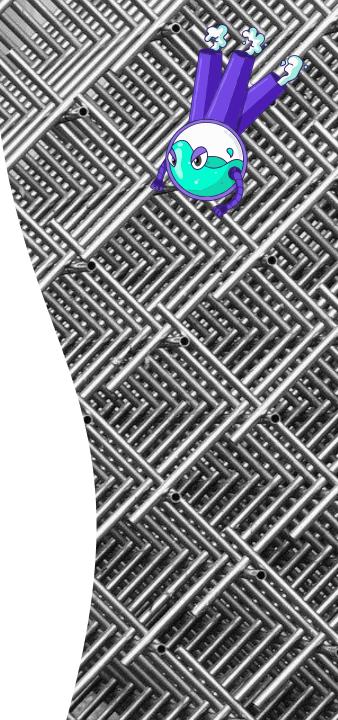
joblib.dump(value = regression_model, filename = model_file_name)

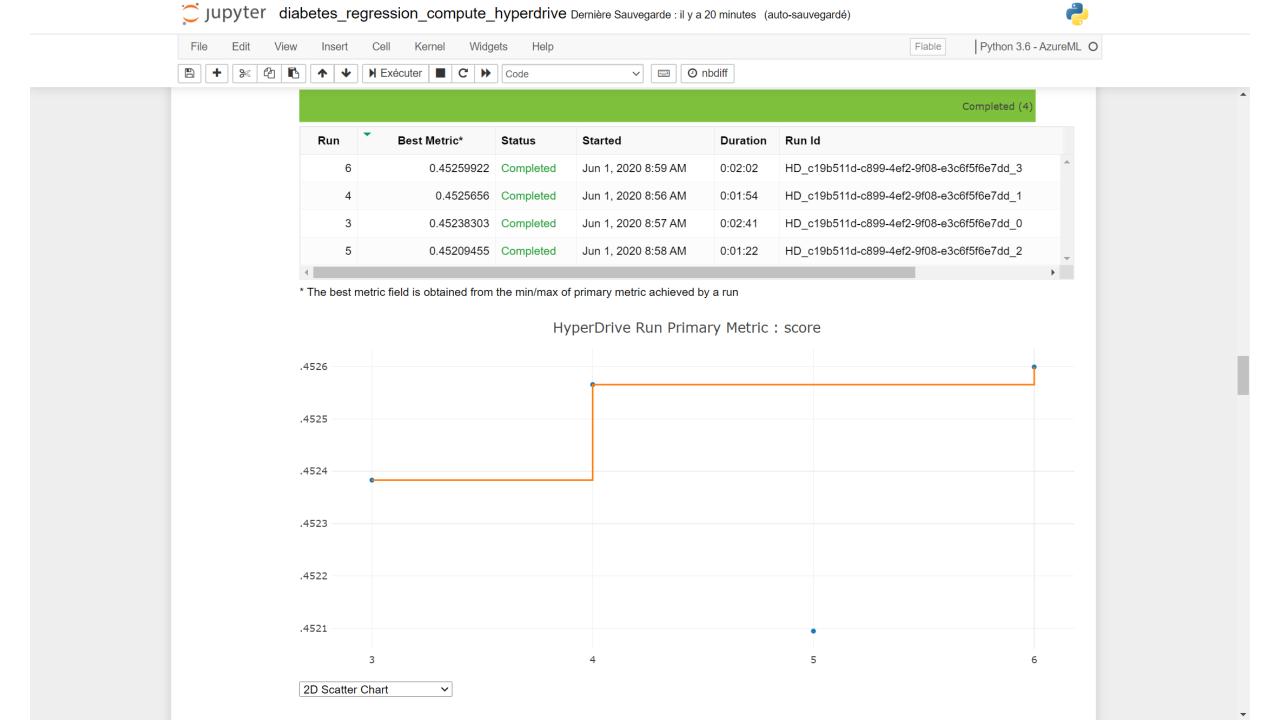
# upload the model file explicitly into artifacts
run.upload file(name = model file name, path or stream = model file name)
```

# HYPERDRIVE: GRIDSEARCH in azureml

## Tune hyperparameters for your model

Define the parameter search space
Specify a primary metric to optimize
Specify early termination criteria for poorly performing runs
Allocate resources for hyperparameter tuning
Launch an experiment with the above configuration
Visualize the training runs
Select the best performing configuration for your model





```
best_run = hd_run.get_best_run_by_primary_metric()
best run metrics = best run.get metrics()
parameter values = best run.get details()
parameter values['runDefinition']
parameter values = best run.get details()['runDefinition']['arguments']
parameter_values
['--regularization', '0.01']
print('Best Run Id: ', best run.id)
print('\n Score:', best_run_metrics['score'])
print('\n regularization: ',parameter_values[1])
Best Run Id: HD be49cad5-8bf0-40e8-9f73-b27a14510b9f 1
Score: 0.45259921776197887
regularization: 0.01
```

#### Register the BEST model

```
print(best_run.get_file_names())

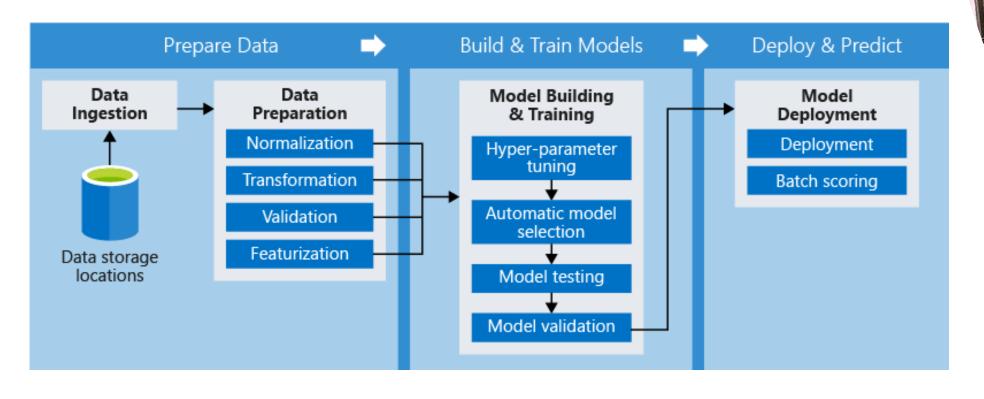
['azureml-logs/55_azureml-execution-tvmps_09d7d0d9b617f765ff09ce467e41ed0dc9207fb726d1c4feddce8efadb0ae365_d.txt', 'azureml-logs/65_job_pre
p-tvmps_09d7d0d9b617f765ff09ce467e41ed0dc9207fb726d1c4feddce8efadb0ae365_d.txt', 'azureml-logs/70_driver_log.txt', 'azureml-logs/75_job_pos
t-tvmps_09d7d0d9b617f765ff09ce467e41ed0dc9207fb726d1c4feddce8efadb0ae365_d.txt', 'azureml-logs/process_info.json', 'azureml-logs/process_st
atus.json', 'logs/azureml/109_azureml.log', 'logs/azureml/job_prep_azureml.log', 'logs/azureml/job_release_azureml.log', 'outputs/diabetes_
HD_remote_model.pkl']

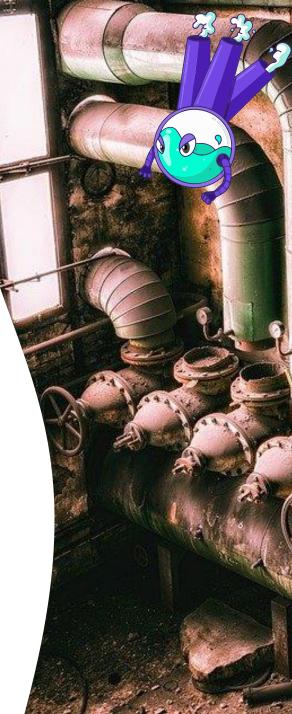
# register model
model = best_run.register_model(model_name='diabetes_HD_best_model', model_path='outputs/diabetes_HD_remote_model.pkl')
```



# **WORK WITH PIPELINES**

Several ways to do DS but the same sequence of steps





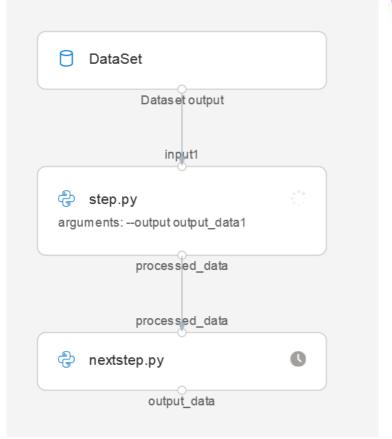
# A PIPELINE EXAMPLE

## Define the steps and sequence them

+ use arguments to specify the process

Inputs and outputs can have different formats

```
[60]: from azureml.pipeline.steps import PythonScriptStep
      from azureml.pipeline.core.graph import PipelineParameter
      step = PythonScriptStep(
          script name="step.py",
          arguments=["--output", processed_data],
          inputs=[input_named],
          outputs=[processed_data],
          compute_target=compute_target,
          source directory="scripts"
           ,allow_reuse=True
       nextstep = PythonScriptStep(
          script_name="nextstep.py",
          arguments=["--output_data", output_data], #"--input_data", processed_data,
          inputs=[processed_data.parse_delimited_files(file_extension=None)],
          outputs=[output_data],
          compute target=compute target,
          source_directory="scripts"
          ,allow reuse=True
      steps = [ step, nextstep ]
[31]: pipeline = Pipeline(workspace=ws, steps=[step])
      pipeline_run = experiment.submit(pipeline)
      pipeline run.wait for completion()
```







# SCHEDULE A PIPELINE

# Pipeline is the only available for scheduling

+ API endpoint to launch the pipeline

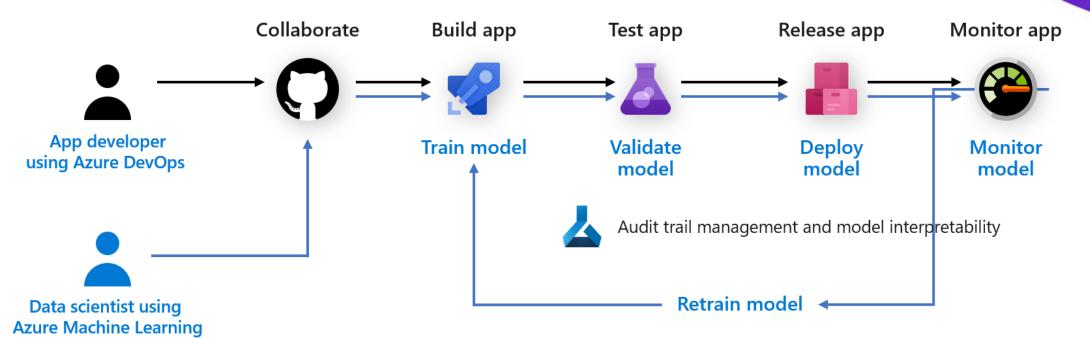




# THE MLOPS PIPELINE

## Sky Cloud is the limit!

Let's imaginate a A/B testing: retrain and deploy if metrics are better



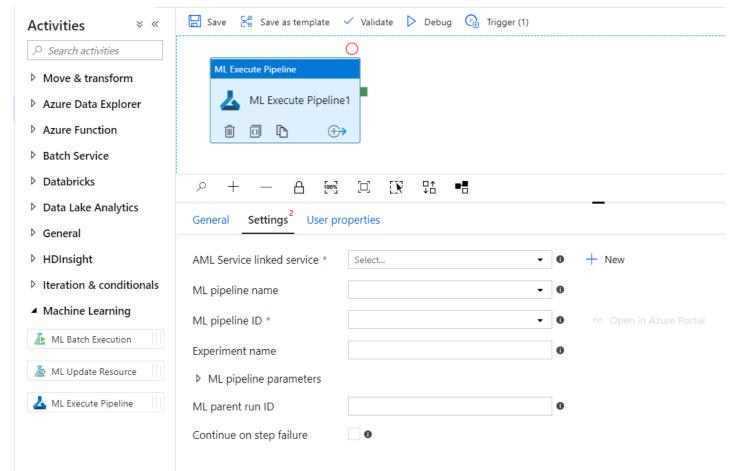




# LAUNCH FROM AZURE DATA FACTORY



Choose the ML Execute Pipeline activity and give the ID of the pipeline







# TIME TO CONCLUDE

This is my opinion. Try and make yours!





# STRENGHTS AND WEAKNESSES OF AZURE MACHINE LEARNING

#### What I love

Code / UI duality
Jupyter and RStudio in one click
Split storage and compute resources but easy to link the services together

When notebooks templates are ready, we save a lot of time!

#### What I need to work better

Other connectors (JDBC, ODBC?)

Data preparation UI (does it make sense?)

Monitor parallel compute (something like Spark UI?)

Integrate a feedback loop

#### The good scenario:

- Data in Azure storage
- Data Scientists know Python
- Azure resources management to contain cost





NOW, WE CAN SPEND TIME ON...

The most interesting part of our job!





## INTERPRET THE BLACK BOX

The more efficient the model is, the more complex it is to interpret.

eXplainable AI is an approach that aims to understand what happens inside the black box.

It is essential to convince people of the interest of using algorithms and to know how to influence a forecast. Predictive becomes prescriptive.

It helps to answer the following questions:

- Model debugging Why did my model make this mistake?
- Detecting fairness issues Does my model discriminate?
- Human-AI cooperation How can I understand and trust the model's decisions?
- Regulatory compliance Does my model satisfy legal requirements?

Microsoft Research works on the **Interpret Community SDK** <a href="https://github.com/interpretml/interpret-community">https://github.com/interpretml/interpret-community</a>

Interpretability Technique

**Explainable Boosting** 

**Decision Tree** 

**Decision Rule List** 

Linear/Logistic Regression

SHAP Kernel Explainer

SHAP Tree Explainer

LIME

Morris Sensitivity Analysis

Partial Dependence





```
from interpret.ext.blackbox import TabularExplainer
# "features" and "classes" fields are optional
explainer = TabularExplainer(model,
                             X train,
                             features=np.array(['age', 'sex', 'bmi', 'bp', 's1', 's2', 's3', 's4', 's5', 's6'], dtype='<U23')
                             #,classes=['Y']
global explanation = explainer.explain global(X test)
```

```
# Corresponding feature names
print('ranked global importance names: {}'.format(global explanation.get ranked global names()))
# Sorted SHAP values
print('ranked global importance values: {}'.format(global_explanation.get_ranked_global_values()))
# Feature ranks (based on original order of features)
print('global importance rank: {}'.format(global_explanation.global importance rank))
ranked global importance names: ['s1', 's5', 'bmi', 's2', 'bp', 'sex', 's4', 's3', 's6', 'age']
ranked global importance values: [34.175703187057636, 29.19342523864581, 22.56742133583082, 19.725798776315216, 13.066054697621201, 11.47827
4591665915, 10.136964208294199, 6.62116297286142, 1.7154433363372315, 1.6745392477467216]
global importance rank: [4, 8, 2, 5, 3, 1, 7, 6, 9, 0]
```

#### **Shapley values**: based on game theory

It allows you to order features according to their contribution



# THE SILENT FAILURE OF THE MODEL

## Data drift (enterprise preview feature)

Change in new input data that leads to model performance degradation

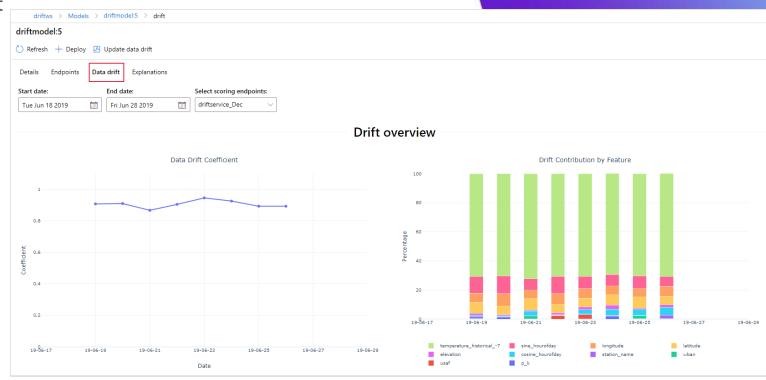
Only on Azure Kubernetes Service (AKS) deployment

#### **Drift coefficient:**

based on Matthews correlation coefficient (equivalent to Pearson's phi coefficient)

#### Monitor:

- Measures the magnitude of data drift
- Measures the data drift contribution by feature, indicating which features caused data drift
- Send alerts to data drift by email







# TIME FOR QUESTION & ANSWER







# ·DATA DAYS

# Programme du mardi 2 juin



## 13h - 13h45

Data Security

#### Johan Jublan & Giulia Bianchi:

Dévoiler les secrets d'un modèle de machine learning : une menace crédible ?

Niveau 3 : Securmax



## 17h30 - 18h15

DataScience en prod.

#### Paul Péton :

Azureml: Python SDK to train, package and deploy models (another story of MLOps)

Niveau 3 : SciProdank



Data Architecture

#### Florent Ramière:

Retour aux fondamentaux : des bases de données aux plateformes à base d'évènement

Niveau 1 : Prototys



# THANK YOU

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