Real-time Machine Learning Analytics Using Structured Streaming and Kinesis Firehose

Caryl Yuhas (@ckred) Myles Baker (@mydpy)



About Databricks

TEAM

Started Spark project (now Apache Spark) at UC Berkeley in 2009

MISSION

Making Big Data Simple

PRODUCT

Unified Analytics Platform



Impact of Real-Time Analytics

- Capturing customer interactions, user behavior, and sensor readings is rapidly increasing
- Businesses need to respond immediately to new information as it arrives
- Real-time analytics is at the core of next-generation IT systems



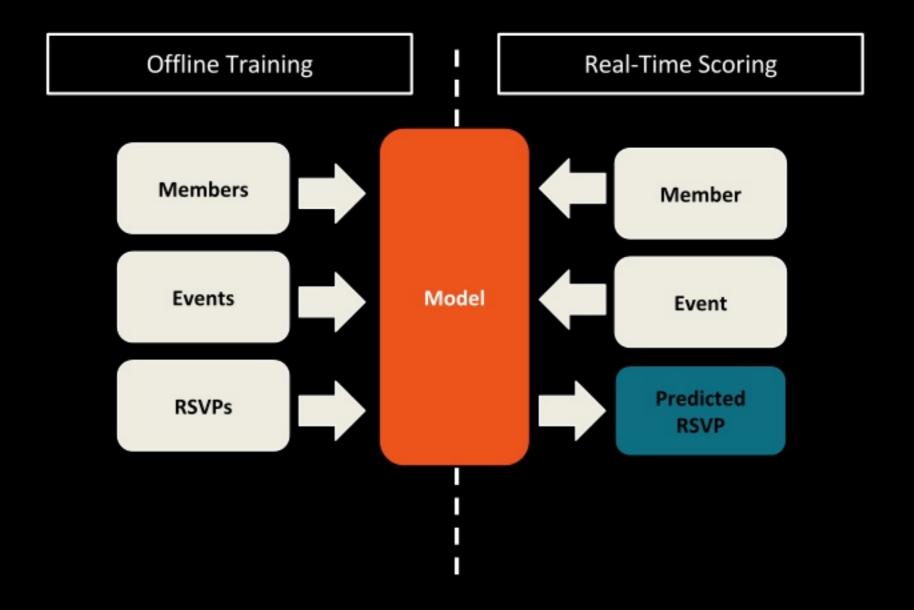
Challenges Building a Solution

- Performant, scalable real-time analytics requires connecting multiple tools
- Streaming data comes with all of the problems of static data with added complexity
- Machine learning models need to be trained on historical data and scored with real-time data

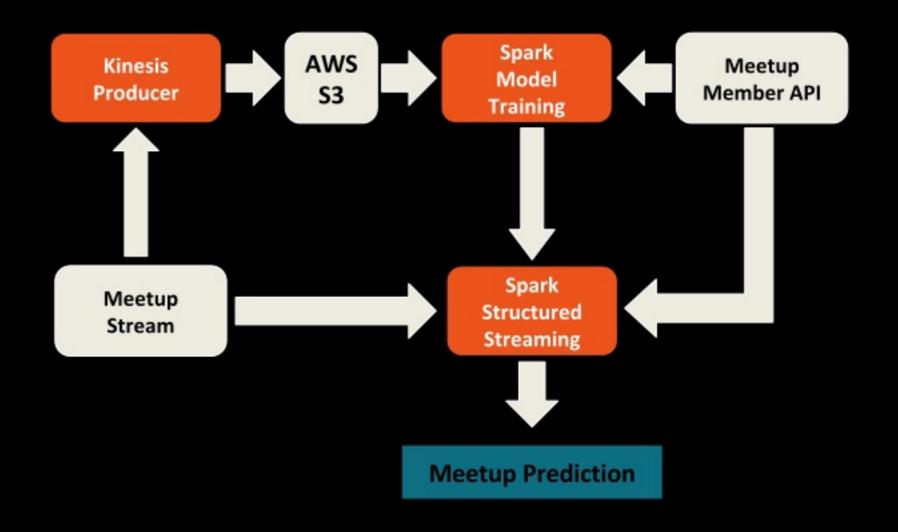
The Meetup Streaming API

- Can we explore Meetup data in real-time?
- Can we predict RSVPs for new Meetups using streaming data from the Meetup API?
 - Members
 - Events
 - RSVPs

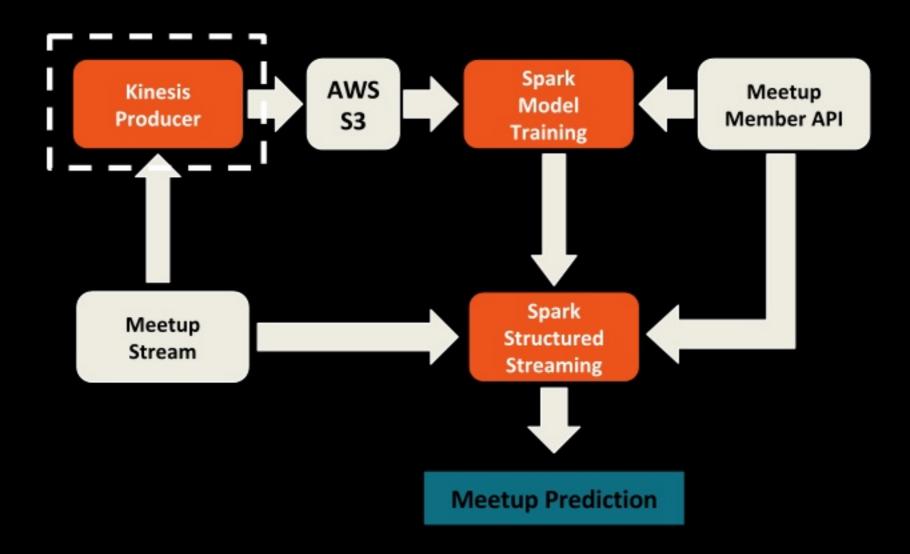
A Data Model for Training and Scoring













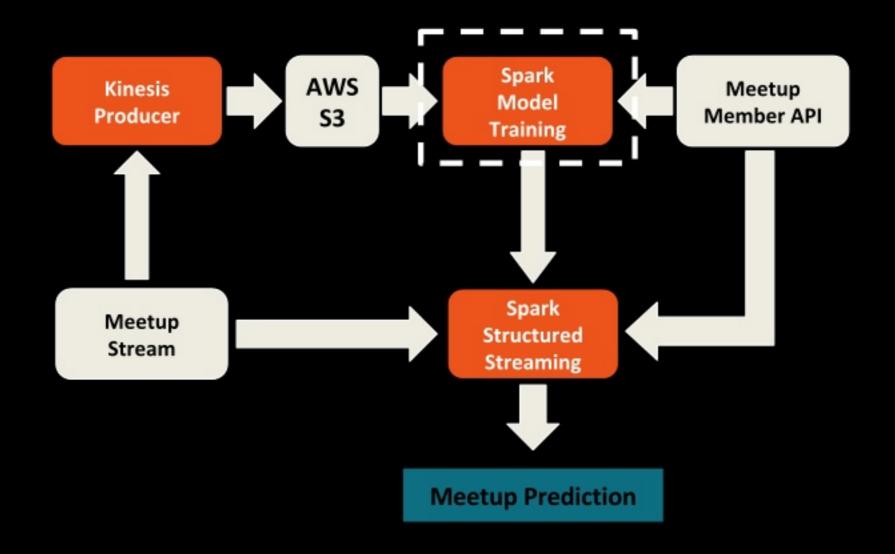
Producing the Kinesis Firehose Stream

```
requests.get(apiURL, stream = True)
kinesis = boto3.client('firehose')
```

```
kinesis.put_record_batch(
          DeliveryStreamName='meetup',
          Records=rsvps)
```

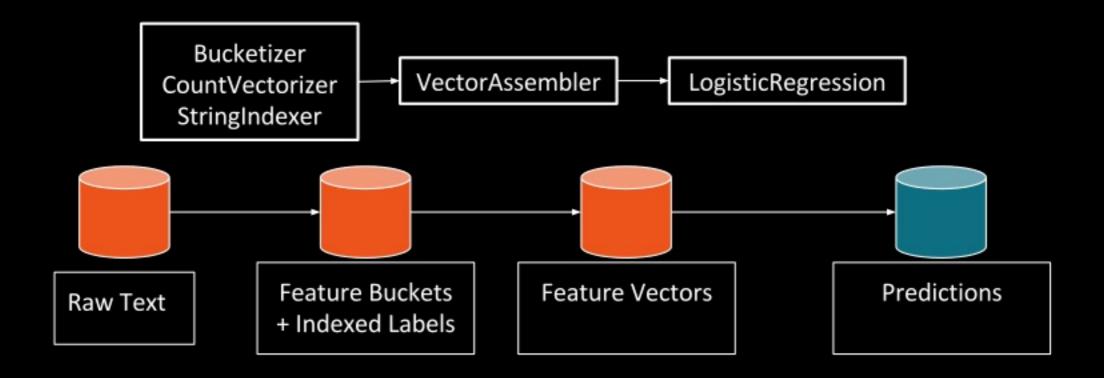
requests.get() makes a request to the Meetup API, keeping the stream open boto3.client creates a firehose kinesis client

kinesis.put_record_batch() writes the records streamed to S3 using the Kinesis Firehose delivery stream 'meetup'





Our Meetup ML Pipeline



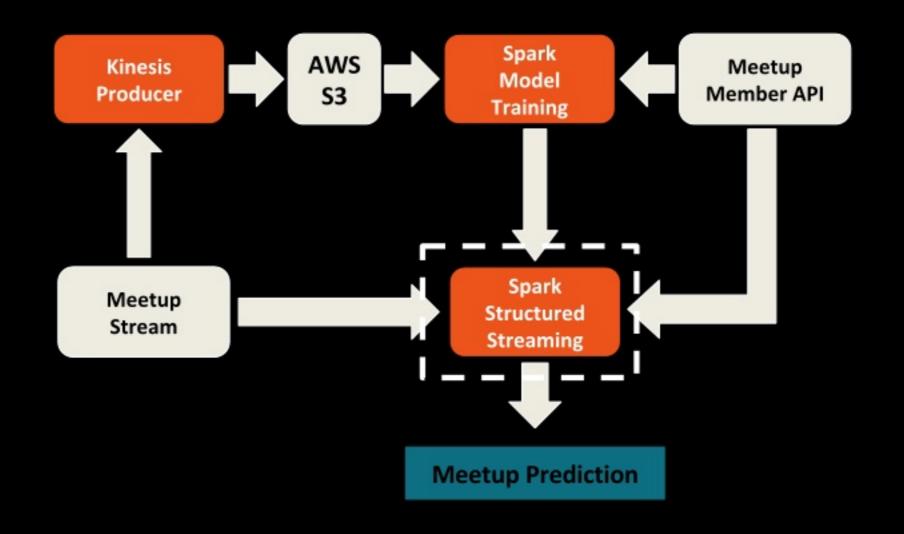


Create an ML Pipeline

```
val pipeline = new Pipeline()
    .setStages(Array(
         transformers,
         estimators,
         models))
```

A **Pipeline** allows us to simply chain a series of transformations and estimators

```
val model = pipeline.fit(meetup) Fit a model based on the pipeline
model.write.overwrite().save(...) Save the model to disk for scoring
```





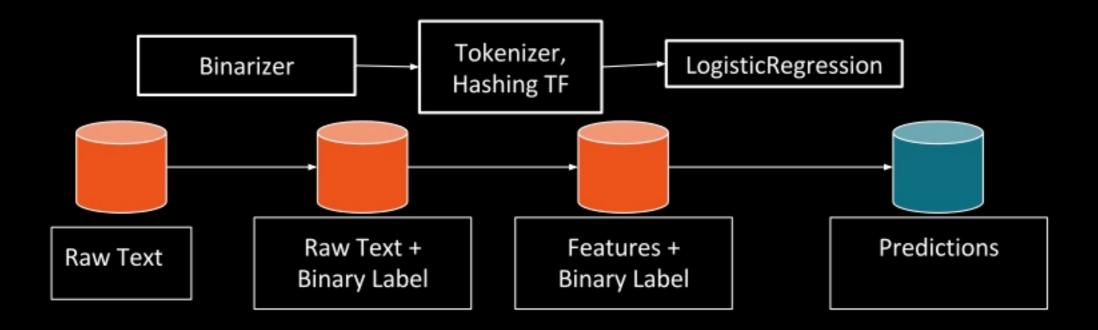
Scoring the Model in Real-time



ML Limitations in Structured Streaming

- Structured streaming does not support operations needed by ML methods
 - count, collect, round, aggregate*, etc.
- Many models, transformers, and estimators are not supported
 - K-Means, SVM, CountVectorizer,
 VectorAssembler, StringIndexer, etc.

Our Streaming Meetup ML Pipeline





Alternative Scoring: Model Export

- 1) Fit ML model in Databricks using Spark MLlib.
- 2) Export model (as JSON files) in Databricks

```
val lrModel = new LogisticRegression().fit(myData)
ModelExporter.export(lrModel, "s3a:/...")
```

3) Deploy model in external system

```
import com.databricks.ml.local.ModelImport
val lrModel = ModelImport.import("s3a:/...")
val jsonInput = json(...)
val jsonOutput = lrModel.transform(jsonInput)
```

Try Apache Spark in Databricks!

UNIFIED ANALYTICS PLATFORM

- Collaborative cloud environment
- Free version (community edition)

DATABRICKS RUNTIME 3.0

- Apache Spark optimized for the cloud
- Caching and optimization layer DBIO
- Enterprise security DBES

Try for free today. databricks.com



mydpy/ss-2017-structured-streaming

Thank you

caryl@databricks.com mbaker@databricks.com



Common Questions

- Can I consume data from Kinesis directly with Structured Streaming?
- Does MLlib support streaming data frames?
- Why did you use Boto3 to produce the Kinesis stream?
- How well does this scale? Can we test volume?