How to build a financial model with Kubeflow

葉信和 / Hsin-Ho Yeh Software Engineer / CEO @ 信誠金融科技 hsinho.yeh@footprint-ai.com



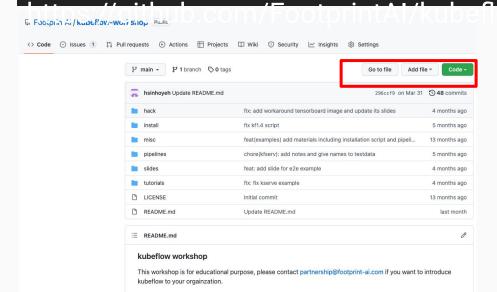
Download Slides

https://reurl.cc/yrkGrE



Materials

git clone

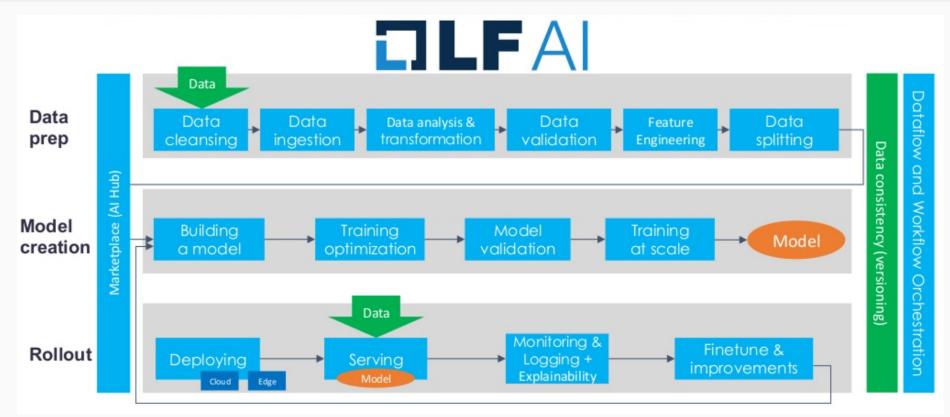


About me

- 2020 Present at 信誠金融科技
 - Shrimping: A data-sharing platform
 - https://get-shrimping.footprint-ai.com
 - Tintin: a machine learning platform for everyone
 - https://get-tintin.footprint-ai.com
- 2016 2020 at IglooInsure (16M+ in series A+ 2020)
 - Provide digital insurance for e-conomic world
 - Funded in KUL, Headquartered in Singapore
 - o First employee/ Engineering Lead / Regional Head/ Chief Engineer
- 2013 2016 at Studio Engineering @ hTC
 - o Principal Engineer on Cloud Infrastructure Team
- 2009 2012 at IIS @ Academia Sinica
 - Computer vision, pattern recognition, and data mining
- CS@CCU, CS@NCKU alumni

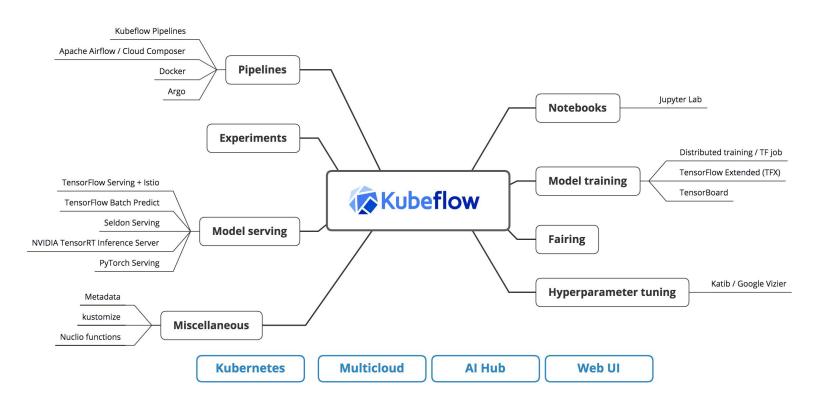


Real-world Machine Learning Application - End-to-End ML LifeCycle



Source: https://www.slideshare.net/AnimeshSingh/advanced-model-inferencing-leveraging-kubeflow-serving-knative-and-istio-196096385

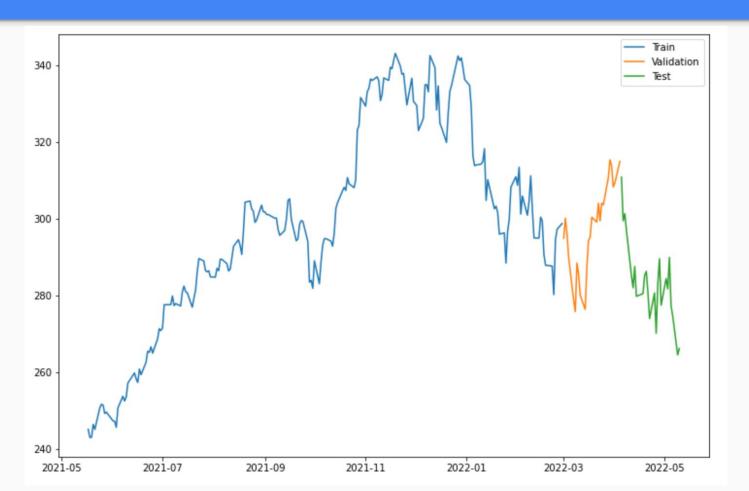
Kubeflow Architecture



Kubeflow In Financial Fields

Can LSTM model be used to predict the stock price?

How to predict stock price for the next day?



What sequences means in a series?

Input: [300, 320, 310, 350, 390]

tO	300
t1	320
t2	310
t3	350
t4	390
t5	?

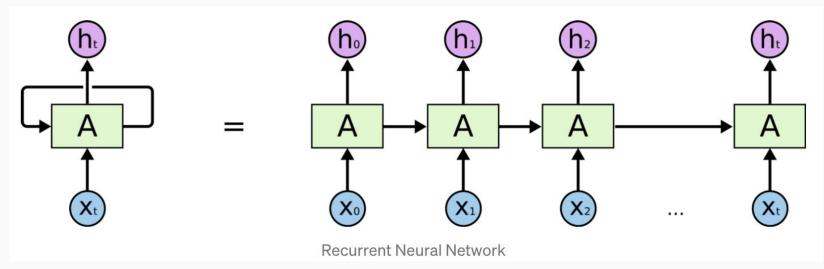
What sequences means in a sentence?

Input: I am a good guy

tO	I	
t1	am	
t2	а	
t3	good	
t4	guy	
t5	?	

What Is RNN (Recurrent Neural Network)?

Recurrent Neural Network (RNN) takes decisions on CURRENT (Xt) and PREVIOUS (Xt-1) inputs. Especially useful in topics including machine translation, speech recognition.

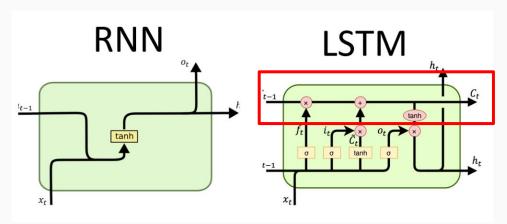


What Is LSTM (Long-short term memory)?

RNN only remember the latest things from X and it didn't remember(no memory) anything before at the beginning.

LSTM provides an information highway to let the neuron to selectively choose

- 1. forget from its memory (focus on the current inputs)
- 2. Listens to what information it added into memory (though information highway)



How to formulate a sequence into a trainable dataset?

tO	t1	t2	t3	t4
300	320	310	350	390
				<u> </u>

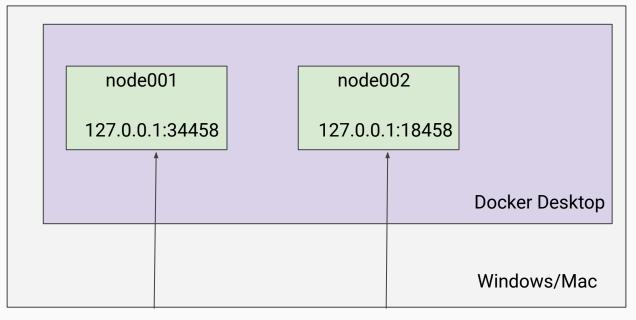
Windows size 3, we looks last three days data

Feature 1	Feature 2	Feature 3	Target
300	320	310	350
320	310	350	390

Environment Setup

Deployment Overview

Provisioning with multikf https://github.com/FootprintAl/multikf/tree/main/docs



http://localhost:34458

http://localhost:18458

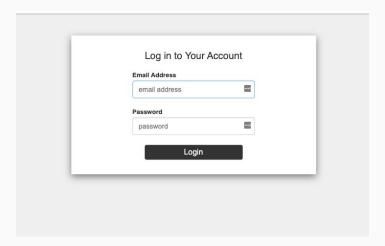
Deployment Overview: 4 steps setup

- 1. Download multikf
- 2. ./multikf add node001
- 3. ./multikf connect kubeflow node001
- 4. Open browser on the dedicated address

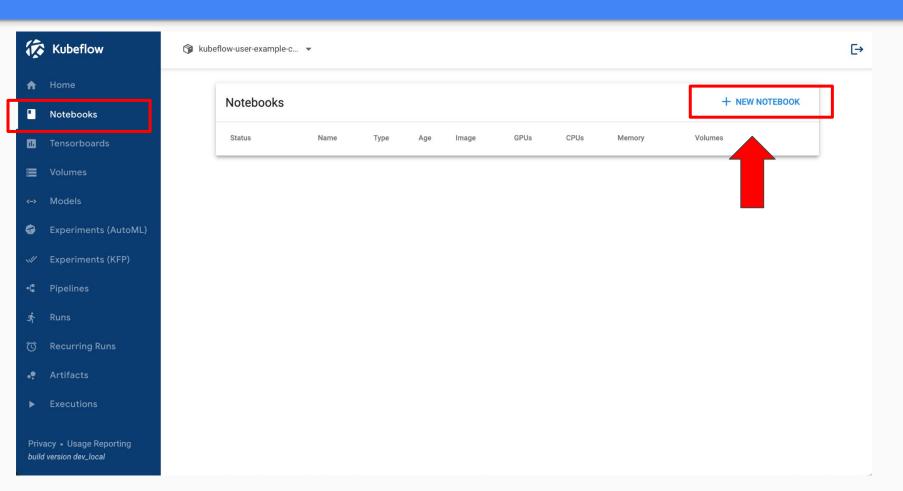
Wait! 所以我說那個帳號密碼呢?

Account: user@example.com

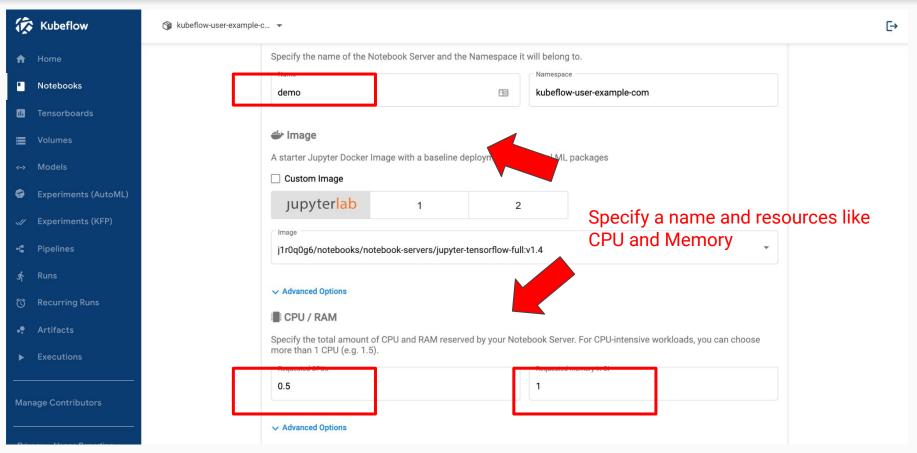
Password: 12341234



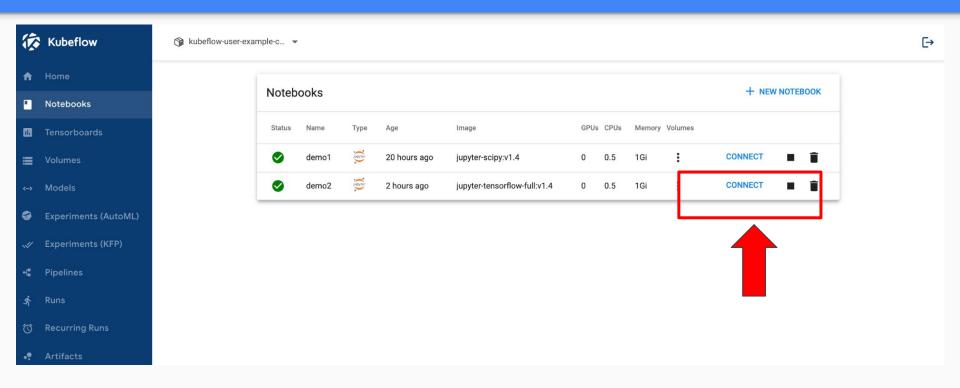
Step1: Use Notebook as Online IDE (1/3)



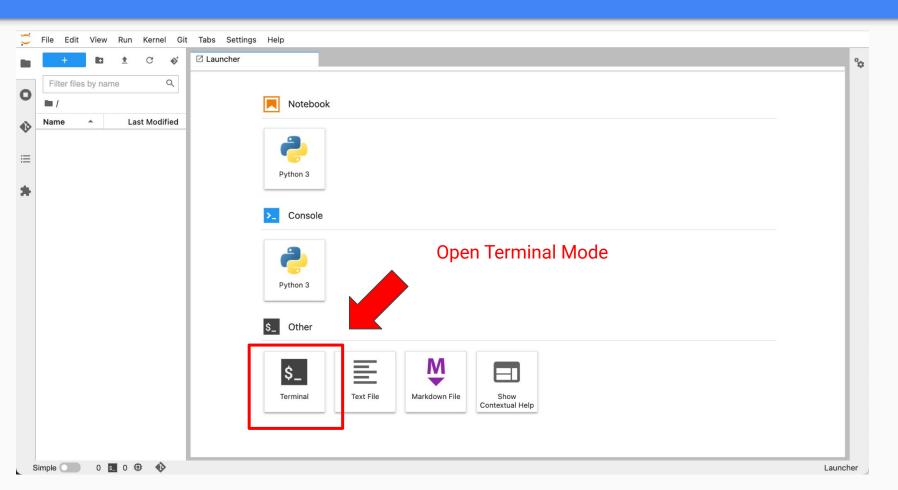
Step1: Use Notebook as Online IDE (2/3)



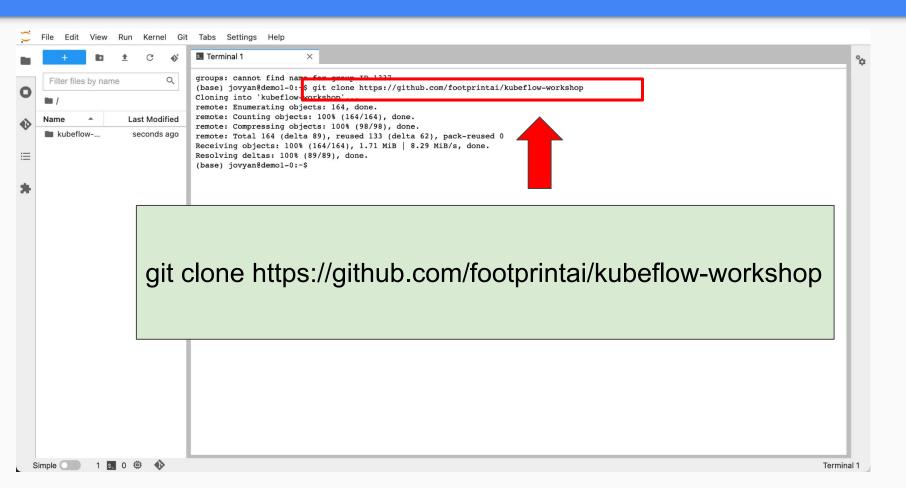
Step1: Use Notebook as Online IDE (3/3)



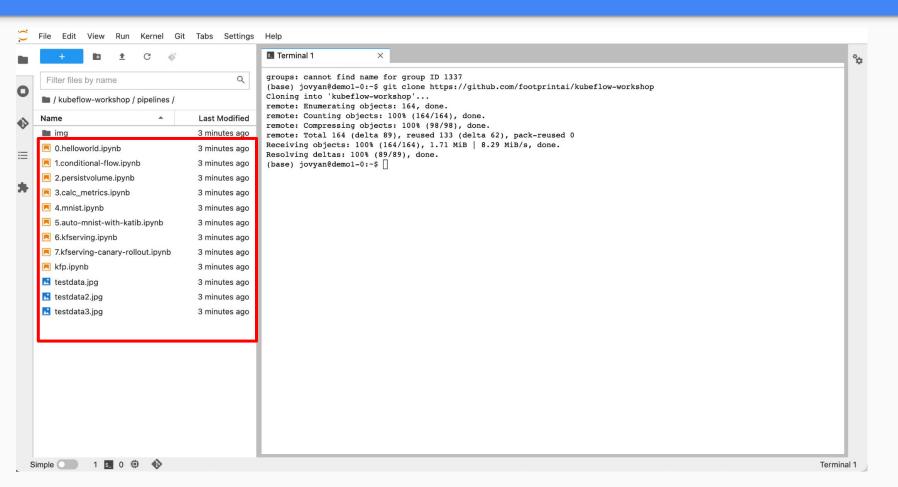
Step2: Use terminal to download the materials (1/3)



Step2: Use terminal to download the materials (2/3)

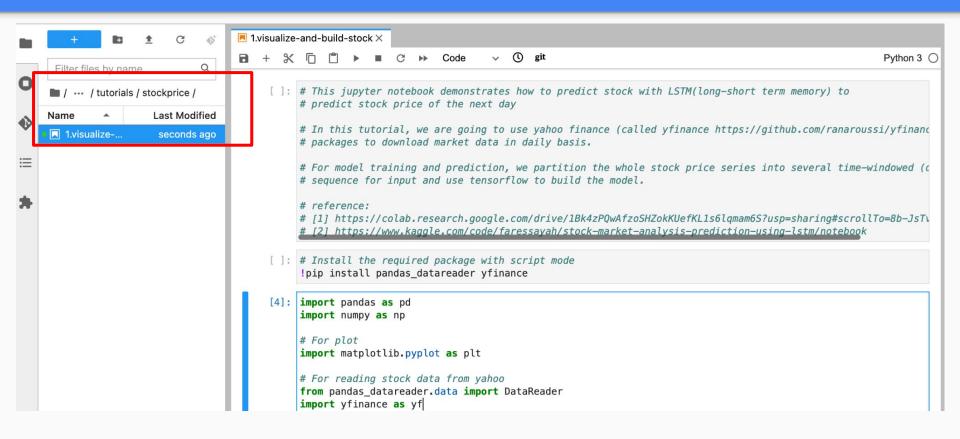


Step2: Use terminal to download the materials (3/3)



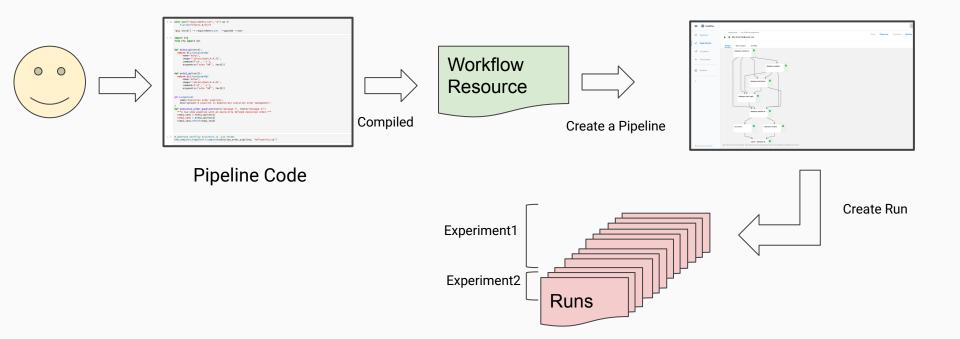
Financial Model Builder

Step3: Open financial model ipynb under tutorials/stockprice



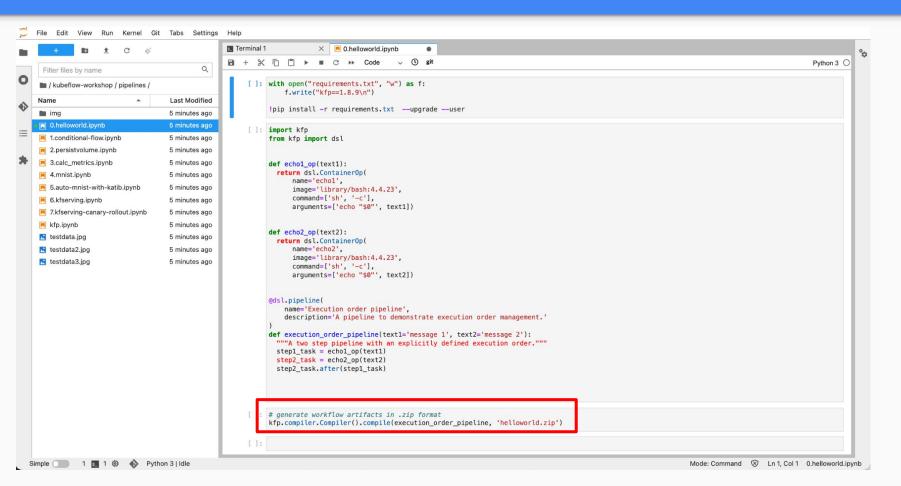
Kubeflow Terms

詞彙說明

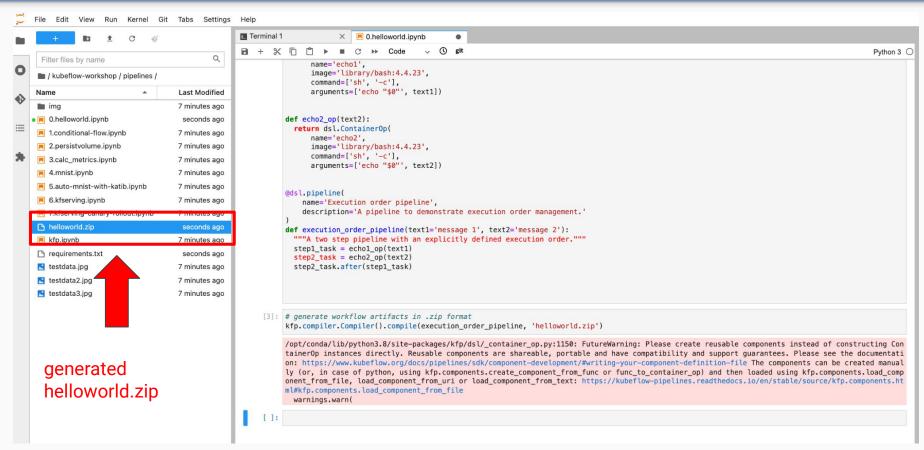


Hello World Example

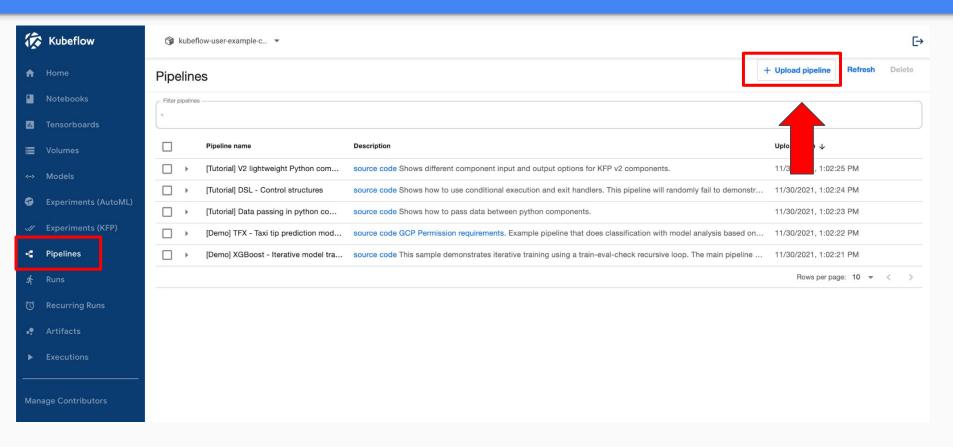
Step4: Compile helloworld.ipynb (1/2)



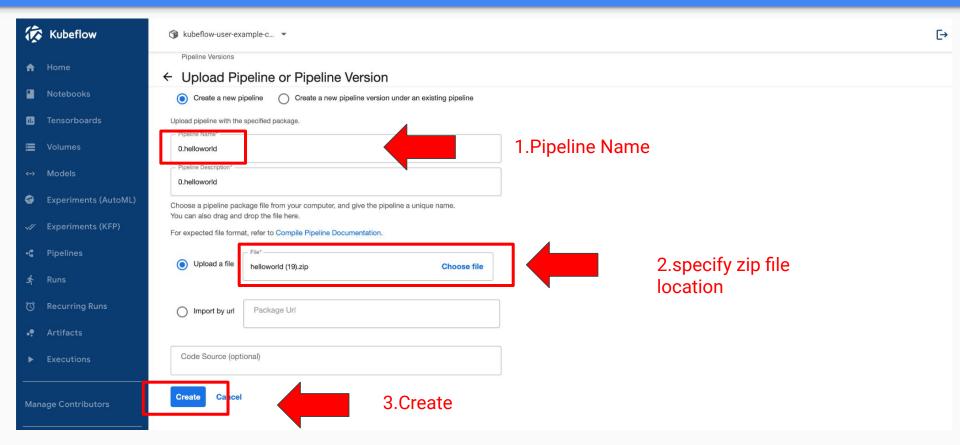
Step4: Compile helloworld.ipynb (2/2)



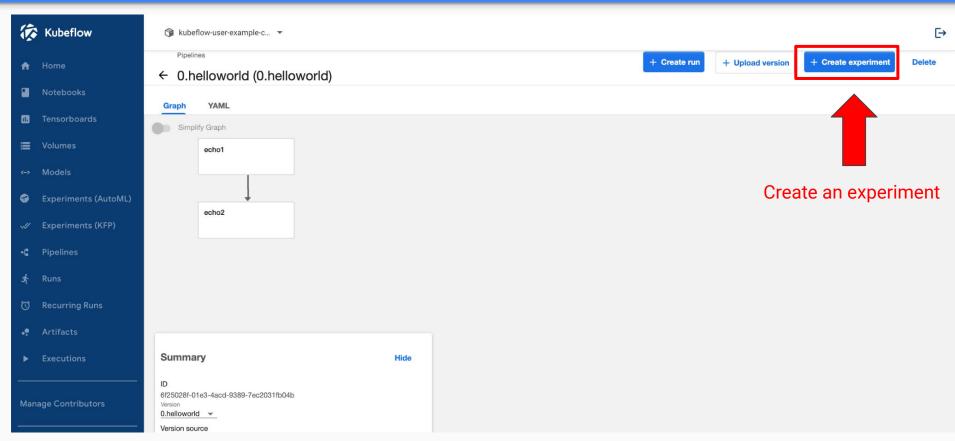
Step4: Create a Pipeline (1/7)



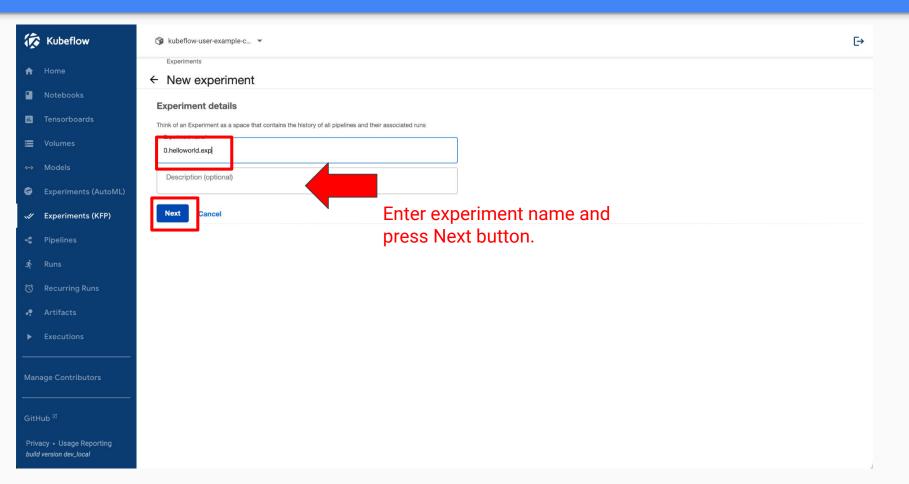
Step4: Create a Pipeline (2/7)



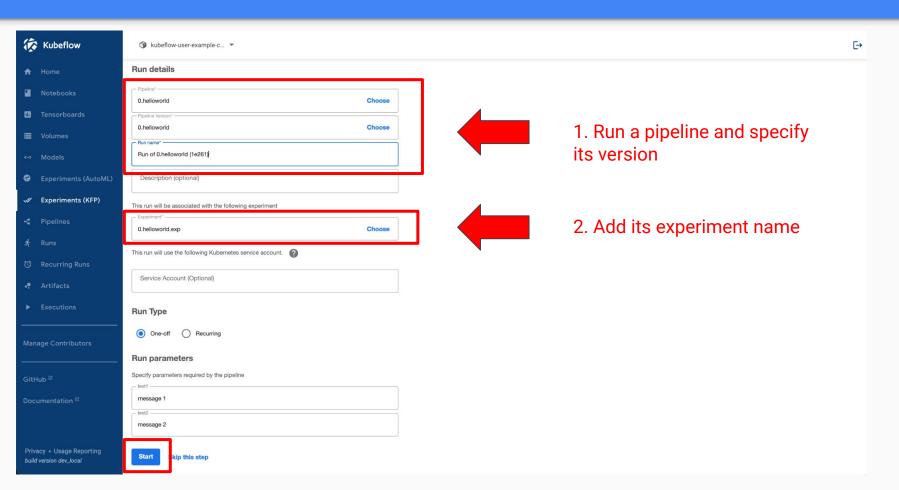
Step4: Create a Pipeline (3/7)



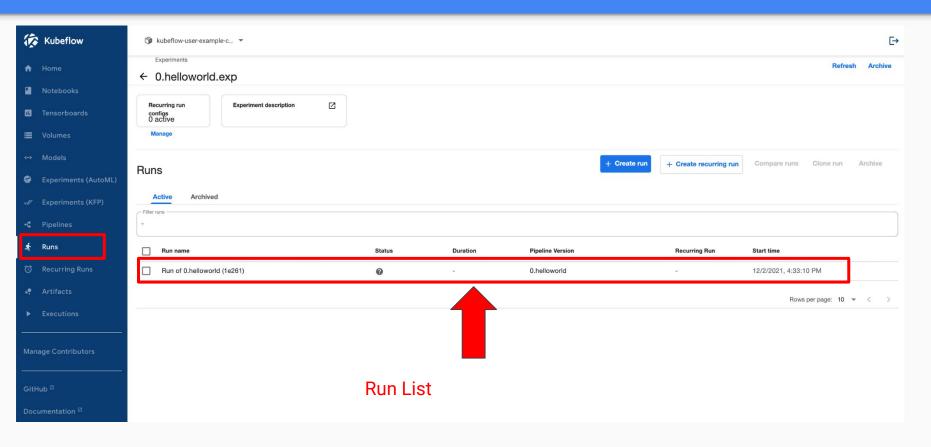
Step4: Create a Pipeline (4/7)



Step4: Create a Pipeline (5/7)



Step4: Create a Pipeline (6/7)



Step4: Create a Pipeline (7/7)

