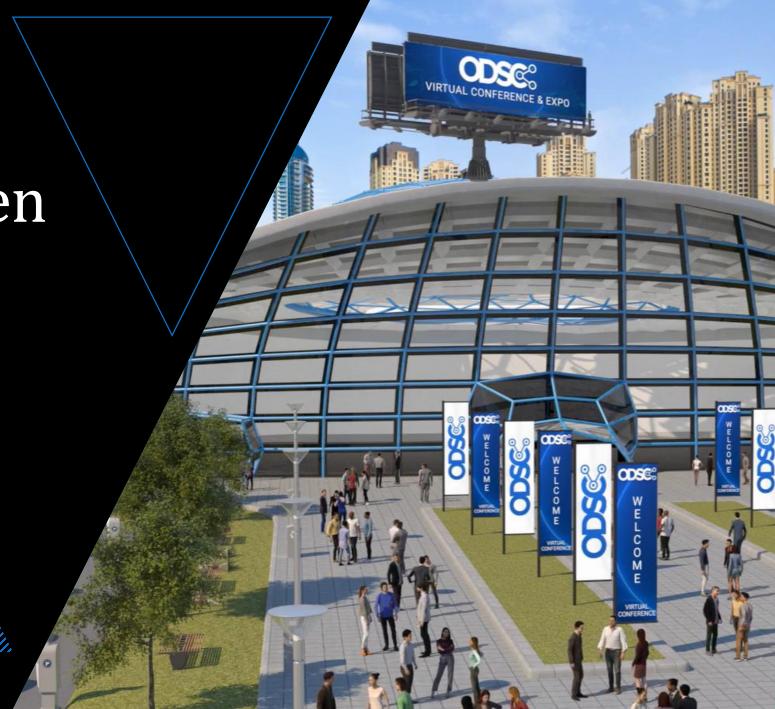
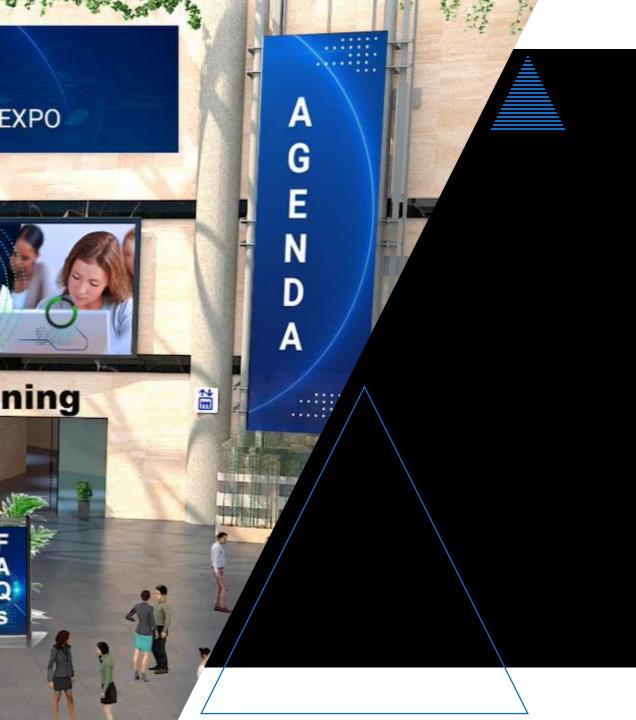


2020 East Open
Data Science
Conference
Presentation

NICK MORRIS
APRIL 29, 2020

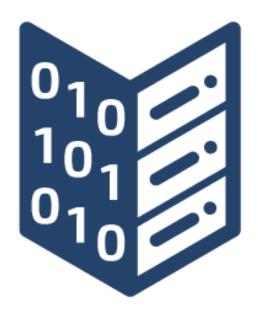




- MLOps: The Assembly Line of Machine Learning
- The Future of MLOps and How Did We Get Here?
- AI/ML Operationalization Anti-Patterns
- Challenges and Best Practices in Industrial Al Applications
- How Google Uses AI and Machine Learning in the Enterprise
- Reinforcement Learning and Inverse Reinforcement Learning in Finance
- Workshops Python, R, Kubernetes

MLOps: The Assembly Line of Machine Learning

Jordan Birdsell Chief Machine Learning Architect phData





We we're thinking through MLOps and its impact and value to the broader machine learning space; And it reminded me of the assembly line and how Henry Ford didn't invent the automobile, but he did innovate that assembly line process.

It wasn't until we were able to mass produce and distribute vehicles that they went mainstream. So, in my mind MLOps serves that same role to machine learning.

Jordan Birdsell

Machine Learning



Research

Academia

Algorithms are first coming out. Very few companies are engaged.



Proof of Concepts

Data Science

Data science teams are building out PoC's and production models.

Corporate R&D

Teams are creating initiatives and ideas. Largely talking about the business value.



Presentations

MLOps & ML Engineering

This is connecting the models to the business process to directly affect decisions.



Industrialized Machine Learning

Why MLOps?

ONE

Organizations need to deploy a system of models, not just one-off solutions.

TWO

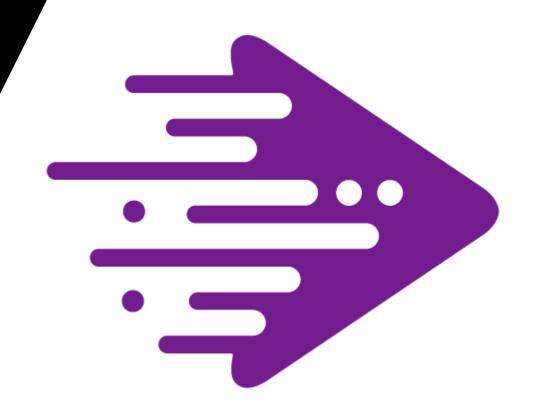
Organizations need to monitor models for scientific, production, and auditing purposes.

THREE

Organizations need to have a standard development process to reproduce projects.

The Future of MLOps and How Did We Get Here?

Chris Sterry Vice President of Operations Dotscience



Requirements of MLOps



Reproducible

You can re-train a model built months ago and reproduce it within tolerance.



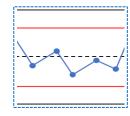
Accountable

You can recover the raw data, training data, and build procedure of every model in production.



Collaborative

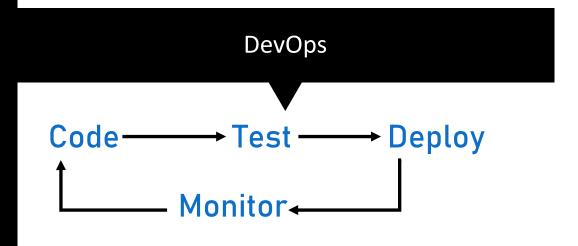
You can prove someone else's model works correctly without talking to them.



Continuous

You can statistically monitor your models to correct abnormal behavior in production.

Comparing DevOps to MLOps

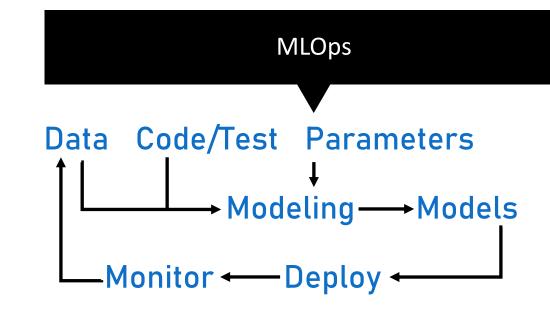


Code source code, unit tests

Test behavior test, performance test

Deploy package build, software release

Monitor statistical quality control



Data raw/new data

Parameters hyperparameter settings

Modeling improving goodness of fit

Observations

In the deployment what I've typically found in talking to ML teams is right now it seems like a data scientist is expected to be a software engineer and, in some organizations, to be a master of DevOps as well. And often the gap between data scientist and DevOps and software engineering is pretty broad; And when you have to wear all those hats it's: how do you simplify that?

From a monitoring standpoint, I always say that if you knew the right answer then you wouldn't need machine learning. Models can go wonky quickly in production without normal monitoring techniques, and so you need to do statistical monitoring.

Chris Sterry

AI/ML Operationalization Anti-Patterns

Matt Maccaux Field CTO Hewlett Packard



Big Data Systems

Duplication

A silo for each group. This duplicates data and blocks enterprise-wide analytics.

Unavailable

Too much governance. This centralizes the data without providing access.

Unregulated

Too little governance. This neglects quality control, rendering analytics untrustworthy.

Pet Projects

Rolling out projects that never engaged end-users during development. This risks irrelevance.



The cloud should be used as infrastructure. Abstract your business logic away from it as much as possible, so you have portability in choice.

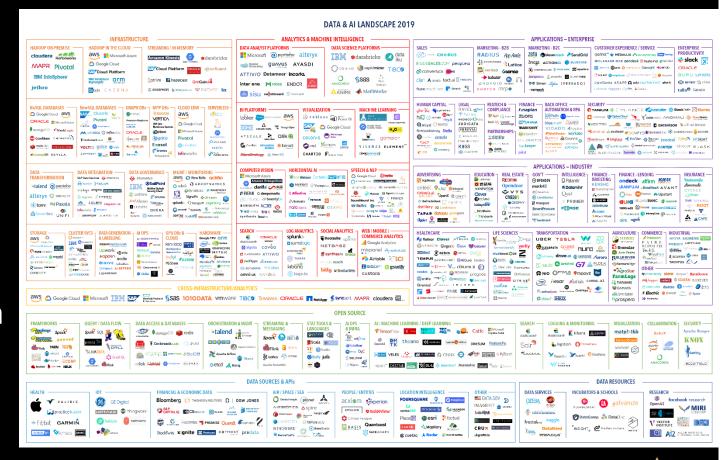


When business logic became so embedded in the propitiatory capabilities of mainframes, it became difficult to unwind them.

Rush to the Cloud

The Monolith

- Data science teams need environments, notebook tools, and infrastructure for data (like Hadoop).
- It's common to replicate this monolith for each data science team, but that is not sustainable.
- Put data into a separate repository and give readonly access to the team's applications.



Challenges and Best Practices in Industrial AI Applications

Xiaohui Hu, PhD Principal Data Scientist GE Digital



Comparing AI Applications

Netflix Recommendation

Fidelity:

It doesn't hurt the user if there is a bad recommendation.

Transparency:

The user doesn't need to know how the match ratings are scored.

Restrictions:

There are no regulations on the value of match ratings.

Factory Recommendation

Fidelity:

A bad recommendation could injure a worker or stop work unnecessarily.

Transparency:

The user needs to know how the model recommends, given the consequences.

Restrictions:

The are natural laws of physics that define feasible operations.

```
IstartMillis":"0", "level":"INFO", "weburt": "4845s":"4845s":"4845s":"4845s":"4845s":"4845s":"4845s":"4845s":"4845s":"4845s":"4845s":"4845s":"4845s":"4845s":"4845s":"4845s":"4845s":"4845s":"4845s":"4845s":"4845s":"4845s":"4845s":"4845s":"4845s":"4845s":"4845s":"4845s":"4845s":"4845s":"4845s":"4845s":"4845s":"4845s":"4845s":"4845s":"4845s":"4845s":"4845s":"4845s":"4845s":"4845s":"4845s":"4845s":"4845s":"4845s":"4845s":"4845s":"4845s":"4845s":"4845s":"4845s":"4845s":"4845s":"4845s":"4845s":"4845s":"4845s":"4845s":"4845s":"4845s":"4845s":"4845s":"4845s":"4845s":"4845s":"4845s":"4845s":"4845s":"4845s":"4845s":"4845s":"4845s":"4845s":"4845s":"4845s":"4845s":"4845s":"4845s":"4845s":"4845s":"4845s":"4845s":"4845s":"4845s":"4845s":"4845s":"4845s":"4845s":"4845s":"4845s":"4845s":"4845s":"4845s":"4845s":"4845s":"4845s":"4845s":"4845s":"4845s":"4845s":"4845s":"4845s":"4845s":"4845s":"4845s":"4845s":"4845s":"4845s":"4845s":"4845s":"4845s":"4845s":"4845s":"4845s":"4845s":"4845s":"4845s":"4845s":"4845s":"4845s":"4845s":"4845s":"4845s":"4845s":"4845s":"4845s":"4845s":"4845s":"4845s":"4845s":"4845s":"4845s":"4845s":"4845s":"4845s":"4845s":"4845s":"4845s":"4845s":"4845s":"4845s":"4845s":"4845s":"4845s":"4845s":"4845s":"4845s":"4845s":"4845s":"4845s":"4845s":"4845s":"4845s":"4845s":"4845s":"4845s":"4845s":"4845s":"4845s":"4845s":"4845s":"4845s":"4845s":"4845s":"4845s":"4845s":"4845s":"4845s":"4845s":"4845s":"4845s":"4845s":"4845s":"4845s":"4845s":"4845s":"4845s":"4845s":"4845s":"4845s":"4845s":"4845s":"4845s":"4845s":"4845s":"4845s":"4845s":"4845s":"4845s":"4845s":"4845s":"4845s":"4845s":"4845s":"4845s":"4845s":"4845s":"4845s":"4845s":"4845s":"4845s":"4845s":"4845s":"4845s":"4845s":"4845s":"4845s":"4845s":"4845s":"4845s":"4845s":"4845s":"4845s":"4845s":"4845s":"4845s":"4845s":"4845s":"4845s":"4845s":"4845s":"4845s":"4845s":"4845s":"4845s":"4845s":"4845s":"4845s":"4845s":"4845s":"4845s":"4845s":"4845s":"4845s":"4845s":"4845s":"4845s":"4845s":"4845s":"4845s":"4845s":"4845s":"4845s":"4845s":"4845s":"4845s":"4845s":"4845s":"4845s":"
```

Industrial Data Challenge

- Owning the data is more valuable than owning the algorithm. The algorithm is becoming an open-source commodity.
- Data Quality: Missing empty entries, no domain knowledge
 Redundant
 Noisy bad sensor, harsh conditions
 Class Imbalance not all production modes are observed

Knowledge Driven AI

Systematically incorporate tacit knowledge to influence any part of the AI engine. This is not hybrid AI because the tacit knowledge is not embedded in the data or model. For example, a rule-based expert system that interprets a data-driven AI for actionable insights. This rule-based expert system may do failure mode analysis.

Tacit Knowledge:

The inherent understanding of actions and consequences that are not captured in the model. This information may come from documentation, textbooks, and experience.

How Google Uses AI and Machine Learning in the Enterprise

Rich Dutton Head of Corporate Engineering Google



Business Challenges

Human Resources

Binary classifier to suggest co-workers you may pair well with. Cluster schedules to determine natural teams.

IS Tickets

Multiclass estimator to route tickets to queues. Cluster tickets to find major issues.

Building Temperature

Built a model to detect anomalies in real-time for HVAC maintenance.

Cafeteria Demand

Built a regression model to determine how much food to buy each day.

Document Similarity

Comparing patents and design documents to prevent duplicate work and find references.

Enterprise AI Team

Implementation

Building production models and pushing other teams to build their own models.

Empower

Running AI workshops. Educating other teams and leadership. New teams ask us to start projects.

Research

Brainstorming project initiatives to determine if the problem is tractable. Re-purposing any knowngood platforms.

AI Considerations

Privacy

Differential Privacy

Add noise to queries to protect anonymity.

Federated Learning

 Use multiple devices to process raw data in chunks, never sharing the full set.

Secure Computation

Compute data while it's encrypted.

Remote Execution

Fairness

Papers

- Satisfying Real-world Goals with Dataset Constraints
- The Reel Truth: Women Aren't Seen or Heard
- Equality of Opportunity in Supervised Learning
- Fair Resource Allocation in a Volatile Marketplace

Reinforcement Learning and Inverse Reinforcement Learning in Finance

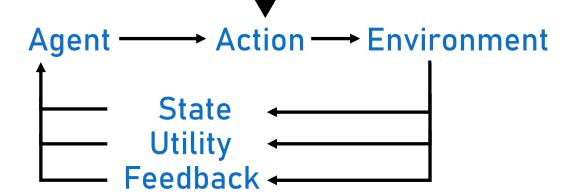
Igor Halperin, PhD
Research Professor of Financial Machine Learning
NYU |
Al Asset Management

Fidelity Investments



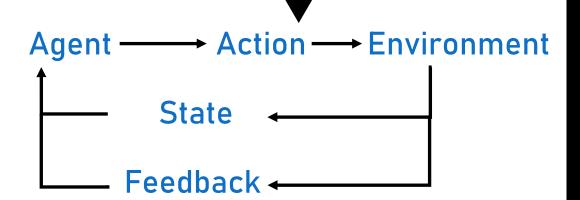
Comparing RL to IRL

Reinforcement Learning



Utility is the agent's perception of reward for one's actions. Feedback can be implicit, such as data drift. State is a direct reading of the environment using any representative descriptor.

Inverse Reinforcement Learning



The agent must infer a strategy without knowing the value of one's actions. This assumes that the actions are influencing the environment, which can be observed from the action-state relationship.

Starting Reinforcement Learning

Temptation

Avoid starting with offthe-shelf libraries. Avoid deep learning. Black boxes won't be as meaningful.

Simplicity del the agent a

Model the agent and their utility function using classical, interpretable, or semi-analytical methods.

Boundaries

Find links between your simple RL and practical operating conditions.
Create control boundaries.

High Resolution

Deep learning requires clean big data to outperform other approaches.

Architect

Move onto more complex model architectures to discover further improvements.

Workshops



Scikit-Learn

https://github.com/amueller/ml-workshop-1-of-4



API Service

https://github.com/wahalulu/odsc-east-2020



Monitoring Al

https://github.com/CognitiveScale/cortex-certifai-workshop/tree/master/odsc-boston-15-april-2020



Thank You