project

March 14, 2019

1 Machine Learning Engineer Nanodegree

1.1 Capstone Project

Virtual Machine (VM) preparation time prediction

Sergey Sergeev

March 14th, 2019

1.2 Definition

1.2.1 Project Overview

I work for the software development company, and we pay high attention to the test automation. During 15 years of our product development and many implemented customer projects we accumulated a lot of autotests. Autotests check various parts of our product in different environments, e.g.

- Clusters of various size: 1, 2, 4, 8 virtual machines (VMs)
- RedHat Enterprise Linux (RHEL) version 6 or 7
- Different versions of Java (our primary programming language)
- etc...

Individual test's execution times vary from few minutes to several hours depending on complexity and size.

We built the private cloud (based on Openstack) for the continuous autotest execution and a simple Web interface to manage it. On the dedicated page software engineer may choose the list of tests to be executed, a number of virtual machines, versions of the 3rdparty software to be provisioned in the VMs, and so on.

The test request is then queued to be executed as soon as possible, according to actual cloud capacity and VM consumption.

As a result, engineer receives an email with the test report. Test reports are also stored in some shared directory for reference, comparison and further analysis needs.

1.2.2 Problem Statement

For the higher cloud capacity utilization and better user experience we would like to have a model capable to predict overall test execution time. This time is a sum of three:

- **Queue time (`t1`)**: time spent by an execution request in the queue waiting for free cloud capacity
- **VM preparation time (`t2`)**: time to create a cluster of VMs and provision it with the requested 3rdparty software
- **Actual test execution time (`t3`)**: time to execute selected tests on the prepared VM cluster till the final report

This project focuses on `t2` estimation only, leaving `t1` and `t3` for future.

After a brief search for a similar problems and approaches to solve them, I've found a couple of interesting articles exploring similar domain of "execution time prediction":

- [1] Sara Mustafa, Iman Elghandour, Mohamed A.Ismail "A Machine Learning Approach for Predicting Execution Time of Spark Jobs"
- [2] Qi Liu, Weidong Cai, Dandan Jin, Jian Shen, Zhangjie Fu, Xiaodong Liu, Nigel Linge "Estimation Accuracy on Execution Time of Run-Time Tasks in a Heterogeneous Distributed Environment"
- [3] Shivaram Venkataraman, Zongheng Yang, Michael Franklin, Benjamin Recht, and Ion Stoica "Ernest: Efficient Performance Prediction for Large-Scale Advanced Analytics"

However, these articles are about problems that are much more complex than VM preparation time prediction discussed below, so I found their ideas and approaches to become valuable at later phases for `t1` and especially `t3` time prediction project. Looks like `t2` prediction (or similar) is a relatively simple problem and doesn't worth academic efforts.

1.2.3 Solution workflow

Here is the brief workflow to prepare the solution:

- Explore and clean up data
- Prepare benchmark model for final solution evaluation
- Remove useless features - e.g. success/failure indicator, number of attempts performed
- Transform original features
- Try various regression models provided by scikit-learn
- Tune the best model parameters with grid search
- Test final model on a testing set, compare with the benchmark model

1.2.4 Metrics

R^2 score (coefficient of determination) would be used as the main evaluation metric.

Additionally, MAE (mean absolute error) and RMSE (root mean squared error) would be used for illustrative purposes.

If y_i - observed values, $\hat{y}_i$ - predicted values, and n is the number of observations, then:

- Mean of the observed data: $\bar{y} = \frac{1}{n}\sum_i y_i$
- Total sum of squares: $SS_{tot} = \sum_i (y_i - \bar{y})^2$
- Residual sum of squares: $SS_{res} = \sum_i (y_i - \hat{y}_i)^2$
- R^2 score: $R^2 = 1 - \frac{SS_{res}}{SS_{tot}}$
- Mean absolute error: $MAE = \frac{1}{n}\sum_i \mid y_i - \hat{y}_i \mid$
- Mean squared error: $MSE = \frac{1}{n}\sum_i (y_i - \hat{y}_i)^2 = \frac{1}{n} SS_{res}$

- Root mean squared error: $RMSE = \sqrt{MSE} = \sqrt{\frac{1}{n}\sum_i (y_i - \hat{y}_i)^2} = \sqrt{\frac{1}{n} SS_{res}}$

R^2 range is from $-\infty$ to 1, with 0 value corresponding to a model that always predicts $\bar{y}$ (mean of observations). Higher the value of R^2, lower the residual sum of squares SS_{res} and better the model.

`MAE` and `RMSE` ranges are from 0 to ∞, and their unit of measure is the same as for y (observations).

So, R^2 can be used to compare models, and `MAE` and `RMSE` provides an idea how large are the errors in model predictions.

1.3 Analysis

1.3.1 Data Exploration

Let's load the dataset from csv file and explore it:

```
The original dataset has 1095 data points with 32 variables each.
```

```
Out[3]: cluster_name              object
        attempts                   int64
        start_ts                   int64
        end_ts                     int64
        failed                      bool
        completed                   bool
        vm_count                   int64
        build_name                object
        with_conda                  bool
        with_conda_version        object
        with_docker                 bool
        with_docker_version       object
        with_flavor               object
        with_foundation             bool
        with_foundation_version   object
        with_gemfire                bool
        with_gemfire_version      object
        with_image                object
        with_java_version         object
        with_kubernetes             bool
        with_kubernetes_version   object
        with_memcached              bool
        with_memcached_version    object
        with_oracle                 bool
        with_oracle_version       object
        with_os_version           object
        with_postgresql             bool
        with_postgresql_version   object
        with_tibco                  bool
```

```
with_tibco_version         object
with_ulticom                 bool
with_ulticom_version       object
dtype: object
```

Brief description of CSV columns:

- `cluster_name`: The name of a cluster, primary key of the dataset
- `attempts`: Number of attempts performed to create and provision requested cluster, can be from `1` to `10`. The procedure gives up if a cluster is still failed after 10 subsequent attempts to build it
- `start_ts`: Start timestamp (in milliseconds from 1970, Jan, 1, 00:00:00 UTC)
- `end_ts`: End timestamp (in milliseconds from 1970, Jan, 1, 00:00:00 UTC)
- `failed`: Was it finished successfully or not?
- `completed`: Was it completed (even with failure) or interrupted?
- `vm_count`: Cluster size. Number of requested virtual machines in a cluster, can be from `1` to `26`
- `build_name`: Some unique software version identifier in our build system

Other columns (theier names are started with `with_` prefix) describe how each of a cluster machine is to be provisioned:

- `with_flavor`: Size of VM (in terms of # of CPU, RAM and HDD size)
- `with_os_version`: Operating system version to be used, can be `RHEL6.9`, `RHEL7.3` or `RHEL7.4`
- `with_image`: Custom base VM image to be used, or `_default_` in case of some pre-provisioned RHEL image is sufficient
- `with_java_version`: Java version. For example, `1.8.0_74`, `1.8.0_102`

Other `with_` columns come in pairs:

- `with_<X>` (3rdparty indicator column): Should `X` software be installed and configured or not?
- `with_<X>_version` (3rdparty version column): If `X` should be installed, which version?

For example, [`with_docker = 'True'` and `with_docker_version='18.03.1.ce'`] means Docker 18.03.1.ce should be installed.

Note that the dataset also contains records such as [`with_docker = 'False'` and `with_docker_version='18.03.1.ce'`] - this means that no Docker is needed (version column is ignored in this case).

Few data examples are below:

```
Out[5]:              cluster_name  attempts       start_ts         end_ts  failed  \
        0  kalexey.20181227174135         1  1545922452338  1545923103007   False
        1  sdmitry.20181128184423         1  1543421316335  1543421667461   False
        2   igarus.20181221190350         2  1545408262310  1545409537436   False
        3  sdmitry.20181211190002         1  1544544132560  1544544935177   False
        4  abondar.20181207141530         1  1544181372440  1544181831985   False
```

```
   completed  vm_count                      build_name  with_conda  \
0       True        13  20181227_174049_Proj_2127259257       False
1       True         1  20181128_183651_Proj_1735463230       False
2       True        14     20181220_115814_Proj_2696985       False
3       True         9     20181211_161447_Proj_2631643       False
4       True         4  20181207_083303_Proj_1027219150       False

  with_conda_version          ...           with_memcached_version  \
0             4.5.11          ...                         _default_
1             4.5.11          ...                         _default_
2             4.5.11          ...                         _default_
3             4.5.11          ...                         _default_
4             4.5.11          ...                         _default_

  with_oracle with_oracle_version  with_os_version with_postgresql  \
0       False              11.2.0          rhel7.3           False
1        True              11.2.0          rhel7.4           False
2       False              11.2.0          rhel7.4           False
3        True              11.2.0          rhel7.4           False
4        True              11.2.0          rhel7.3           False

   with_postgresql_version with_tibco with_tibco_version with_ulticom  \
0                      9.5      False              8.4.5        False
1                      9.5      False              8.4.5        False
2                      9.5      False              8.4.5         True
3                      9.5      False              8.4.5        False
4                      9.5      False              8.4.5        False

   with_ulticom_version
0             _default_
1             _default_
2                  9s65
3             _default_
4             _default_

[5 rows x 32 columns]
```

The **target variable** (time in seconds to create a cluster) `create_time` is defined as a difference between end and start timestamps.

Let's explore statistics over **numerical** columns:

Out[7]:

	attempts	start_ts	end_ts	vm_count	create_time
count	1095.000000	1.095000e+03	1.095000e+03	1095.000000	1095.000000
mean	1.296804	1.546146e+12	1.546147e+12	5.042009	593.556932
std	1.198162	1.907391e+09	1.907442e+09	5.017708	372.183086
min	1.000000	1.543070e+12	1.543071e+12	1.000000	50.761000
25%	1.000000	1.544439e+12	1.544439e+12	1.000000	353.266000
50%	1.000000	1.545925e+12	1.545926e+12	3.000000	499.470000

75%	1.000000	1.548057e+12	1.548057e+12	9.000000	729.423000
max	10.000000	1.549356e+12	1.549356e+12	26.000000	4539.504000

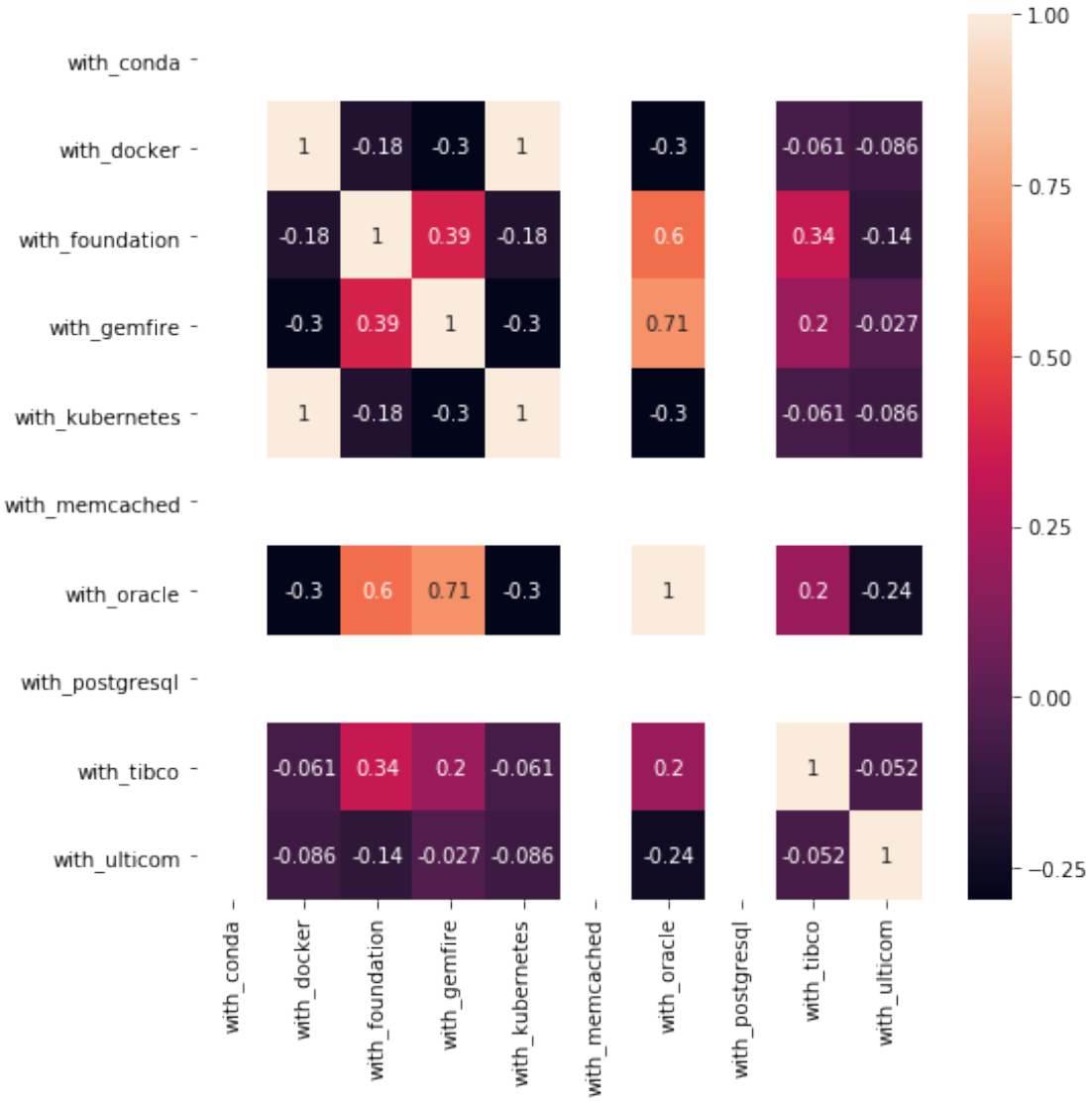
Numerical feature statistics conclusions:

- Most of the cluster requests were completed in 1 attempt
- Cluster size (`vm_count`) averages are low (`median = 3` and `mean = 5`) but the tail is heavy
- There are outliers in the dataset (see max `attempts` and max `create_time`)

Now, let's look at the **boolean and categorical** columns:

boolean feature	unique values
failed	2
completed	2
with_conda	1
with_docker	2
with_foundation	2
with_gemfire	2
with_kubernetes	2
with_memcached	1
with_oracle	2
with_postgresql	1
with_tibco	2
with_ulticom	2

As one can see, not all possible software indicators are used in the dataset.
Let's look at the software indicator correlations:



Conclusions about software indicator features:

- Optional software `conda`, `memcached` and `postgresql` were not used in the dataset
- `docker` and `kebernetes` were used together always as the correlation is equal to 1.0
- There is a good correlation of `oracle` software with `gemfire` (`0.71`), and `oracle` with `foundation` (`0.6`)

Now let's explore other categorical features:

categorical feature	unique values
cluster_name	1095
build_name	488
with_flavor	1

```
with_image                      1
with_java_version               5
with_os_version                 3
```

Conclusions:

- `with_flavor` and `with_image` are always the same, so they are useless

```
                        unique values
optional software
with_conda_version                  1
with_docker_version                 1
with_foundation_version             1
with_gemfire_version                5
with_kubernetes_version             1
with_memcached_version              2
with_oracle_version                 1
with_postgresql_version             1
with_tibco_version                  1
with_ulticom_version                3
```

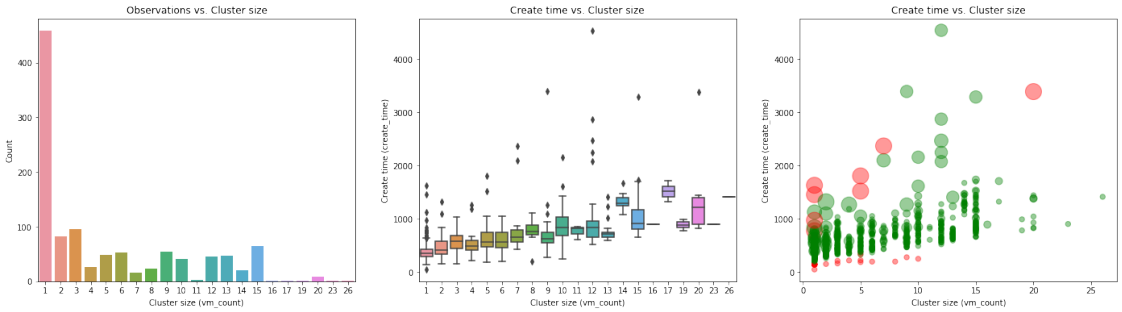
Conclusions above software versions:

- Most of the software versions don't vary, except of `gemfire` and `ulticom`.
- Two versions of `memcached` looks like an error in the dataset. Anyway, `memcached` is not used as we've seen above, so can be ignored.

1.3.2 Exploratory Visualization

We may expect that cluster size (`vm_count`) is the most important feature to predict cluster creation time (`create_time`).

Let's plot the dataset in these two dimensions.



Notes on the third plot:

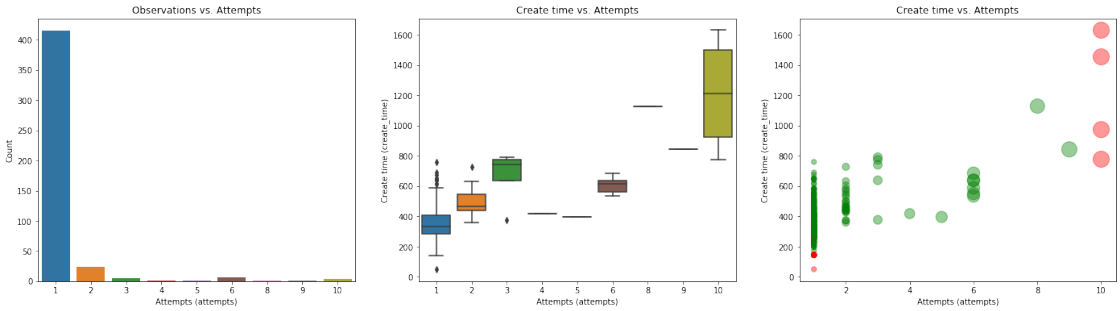
- Markers are red for `failed = True` and green for `failed = False`

- Marker size is proportional to the number of `attempts`

Conclusions from the plots above:

- About a half of the observations are for single VM clusters (`vm_count == 1`)
- We have almost no observations for large clusters (`vm_count > 15`), e.g. for `vm_count in [18, 21, 22, 24, 25]` we have no observations at all
- There are outliers for almost every cluster size
- All data for `vm_count == 14` looks like outliers if we look to the neighbours (`vm_count == 13` and `vm_count == 15`)
- Requests that were either `failed` or completed after a high number of `attempts` are mostly responsible for outliers
- Red markers at the bottom of the third plot are dataset errors. That's because cluster provisioning scripts are supposed to mark a request as failed after 10 unsuccesful attempts only. Looks like we have discovered a bug either in the scripts or in scripts logging.

Now let's zoom in data for `vm_count == 1` - half of the dataset.
In contrast to plots above we'll now split `create_time` over the number of `attempts`:



Conclusions from the plots above:

- Almost half of the original observations (~430 out of 1000) are single VM cluster requests (`vm_count == 1`) completed successfully in a single attempt (`attempts == 1`)
- There are still outliers even for `attempts == 1` (see the plot in the middle)

1.3.3 Algorithms and Techniques

Few scikit-learn models (available out of the box) would be checked below:

- Linear regression
- Decision tree
- Ridge
- RANSAC, Huber and Theil-Sen regressions - promised to be good in case of data with many outliers according the article

As well as some ensemble models:

- Random forest

- Gradient boosting

Algorithms overview:

- **Linear regression** tries to predict target variable with linear combination of feature values, minimizing `MSE` metric (least squares). Simple explanation can be found here
- **Decision tree** builds regression or classification models in the form of a tree structure. It breaks down a dataset into smaller and smaller subsets while at the same time an associated decision tree is incrementally developed. The final result is a tree with decision nodes and leaf nodes. A decision node has two or more branches, each representing values for the attribute tested. Leaf node represents a decision on the numerical target. The topmost decision node in a tree which corresponds to the best predictor called root node (quote from here)
- **Random forest** combines multiple decision trees (also called weak learners), and each decision tree in the forest considers a random subset of features when forming questions and only has access to a random set of the training data points. When it comes time to make a prediction, the random forest takes an average of all the individual decision tree estimates. (quote from here)
- **Gradient boosting** is a machine learning technique for regression and classification problems, which produces a prediction model in the form of an ensemble of weak prediction models, typically decision trees. It builds the model in a stage-wise fashion like other boosting methods do, and it generalizes them by allowing optimization of an arbitrary differentiable loss function (Wikipedia definition). For the most widely used case of L2 loss (MSE) function minimization, the gradient boosting algorithm is shown below (copied from the great article here)

Out[77]:

Algorithm: *l2boost*$(X, \mathbf{y}, M, \eta)$ **returns** model F_M
Let $F_0(X) = \frac{1}{N}\sum_{i=1}^{N} y_i$, mean of target $\mathbf{y}$ across all observations
for $m = 1$ **to** M **do**
  Let $\mathbf{r}_{m-1} = \mathbf{y} - F_{m-1}(X)$ be the residual direction vector
  Train regression tree Δ_m on $\mathbf{r}_{m-1}$, minimizing squared error
  $F_m(X) = F_{m-1}(X) + \eta\Delta_m(X)$
end
return F_M

1.3.4 Benchmark

As a benchmark, we would use a simple model which doesn't take into account anything but cluster size (ignoring features about 3rdparty software to be provisioned).

The model should calculate expected `create_time` as an average over historical data for clusters of the same size (number of VMs).

1.4 Methodology

1.4.1 Data Preprocessing

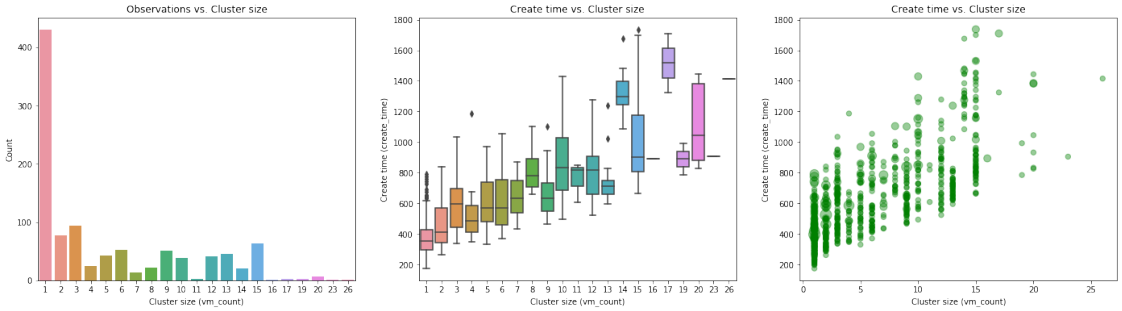
The first step is to remove observations that are either `failed` or completed after many `attempts`.

Multiple attempts are usually caused by some intermittent issues in the underlying OpenStack cloud that we can't predict).

```
Found 60 bad data points, 5.48% of the whole dataset
```

	cluster_name	attempts	failed	vm_count	create_time
6	maximo.20181130172742	1	True	4	220.334
25	sdmitry.20190114185031	6	False	12	2076.067
29	marsels.20181128142358	1	True	5	225.501
35	marsels.20181204093910	10	True	1	1455.075
44	sdmitry.20190114185047	6	False	12	2872.506
70	edrojdina.20181206140532	1	True	1	144.247
71	nikolayk.20181225093155	10	True	1	1631.033
88	abondar.20190204124856	6	False	10	1614.971
135	marsels.20181128202554	10	True	5	1521.896
143	maximo.20190109104914	8	False	1	1129.215

```
We have 1035 good data points now, 94.52% of the original dataset
```



Now let's prepare features.
Features from original dataset to be **used**:

- `vm_count`
- `with_os_version`: Operating system version (need to be one-hot encoded further)
- `with_<X>`: Optional software indicators

Features from original dataset to be **ignored**:

- `with_flavor` and `with_image`: They are always the same in the dataset according to data analysis

- `cluster_name`: Just a primary key, no useful information
- `build_name`: Some unique version identifier, no useful information
- `with_<X>_version`: Optional software versions. Software installation procedures are almost the same for different sofware version, so we don't expect any significant change of the target variable because of version differene

These features are **ignored** as well as they are actually the **outcome** of cluster provisioning, not something we know before placing a cluster request:

- `attempts`
- `start_ts`
- `end_ts`
- `failed`
- `completed`

Full list of features:

```
['vm_count',
 'with_os_version',
 'with_conda',
 'with_docker',
 'with_foundation',
 'with_gemfire',
 'with_kubernetes',
 'with_memcached',
 'with_oracle',
 'with_postgresql',
 'with_tibco',
 'with_ulticom']
```

Example data with one-hot encoded `with_os_version` column:

```
   vm_count  with_conda  with_docker  with_foundation  with_gemfire  \
0        13       False        False            False         False
1         1       False        False            False          True
2        14       False        False            False          True
3         9       False        False             True          True
4         4       False        False            False          True

   with_kubernetes  with_memcached  with_oracle  with_postgresql  with_tibco  \
0            False           False        False            False       False
1            False           False         True            False       False
2            False           False        False            False       False
3            False           False         True            False       False
4            False           False         True            False       False

   with_ulticom  with_os_version_rhel6.9  with_os_version_rhel7.3  \
0         False                        0                        1
```

```
1         False                       0                       0
2          True                       0                       0
3         False                       0                       0
4         False                       0                       1

   with_os_version_rhel7.4
0                        0
1                        1
2                        1
3                        1
4                        0
```

1.4.2 Implementation

Let's prepare the benchmark model and obtain benchmark metrics.

```
                       R^2       MAE      RMSE
Name
Benchmark (mean)    0.7182  116.4822  152.1524
Benchmark (median)  0.6810  118.1614  161.8828
```

R-squared score of 0.7182 is taken as the benchmark.
Let's check several models available in scikit-learn with their parameters set to defaults:

```
                     R^2      MAE      RMSE
Name
Decision Tree      0.8348  87.6430  116.4958
Linear             0.8395  85.1727  114.8359
Ridge              0.8394  85.1669  114.8499
RANSAC             0.8069  89.4232  125.9340
Huber              0.8293  85.6247  118.3986
Theil-Sen          0.7952  89.4948  129.6936
Random Forest      0.8417  85.6615  114.0325
Gradient Boosting  0.8478  83.8422  111.8262
```

All the selected models have obtained the R-squared score higher than benchmark on the test dataset. Among them **Gradient Boosting** has obtained the highest one. MAE (mean absolute error) and RMSE (root mean squared error) are smallest for Gradient Boosting as well.
Implementations notes:

- Full Python code can be found in the Jupyter notebook accompanied with this document
- Due to the simplicity and consistency of scikit-learn API the implementation was just straighforward: split full dataset into train and test data, instantiate model with default parameter values, call model's `fit()` method on the train dataset, then call `predict()` on the test dataset and finally calculate metrics with the help of scikit-learn metrics.

1.4.3 Refinement

In this section, we would try two approaches to improve Gradient Boosting:

- Grid search (over some of the tunable parameters)
- Transforming target: according to the scikit-learn article, this approach can improve regressors' scores in some cases.

Grid search results:

```
Fitting 10 folds for each of 180 candidates, totalling 1800 fits


[Parallel(n_jobs=-1)]: Using backend LokyBackend with 4 concurrent workers.
[Parallel(n_jobs=-1)]: Done  42 tasks      | elapsed:   27.1s
[Parallel(n_jobs=-1)]: Done 239 tasks      | elapsed:   35.8s
[Parallel(n_jobs=-1)]: Done 727 tasks      | elapsed:  1.0min
[Parallel(n_jobs=-1)]: Done 1449 tasks      | elapsed:  1.5min
[Parallel(n_jobs=-1)]: Done 1793 out of 1800 | elapsed:  1.8min remaining:    0.3s
[Parallel(n_jobs=-1)]: Done 1800 out of 1800 | elapsed:  1.8min finished


Out[25]: GradientBoostingRegressor(alpha=0.9, criterion='friedman_mse', init=None,
                       learning_rate=0.3, loss='ls', max_depth=2, max_features=None,
                       max_leaf_nodes=None, min_impurity_decrease=0.0,
                       min_impurity_split=None, min_samples_leaf=1,
                       min_samples_split=2, min_weight_fraction_leaf=0.0,
                       n_estimators=50, n_iter_no_change=None, presort='auto',
                       random_state=None, subsample=1.0, tol=0.0001,
                       validation_fraction=0.1, verbose=0, warm_start=False)
```

Name	R^2	MAE	RMSE
Optimized Gradient Boosting	0.8546	81.8036	109.2751

Optimized Gradient Boosting obtained R-squared score (**0.8546**) that is just slightly different than Gradient Boosting trained with default parameter values (**0.8483**). Looks like GB's default parameters are already good enough for our dataset.

Now, let's try to transform the target variable with `log()` function before applying Gradient Boosting:

Name	R^2	MAE	RMSE
Transformed Target	0.8485	82.0538	111.5576

Now the model obtained slightly higher R-squared score: **0.8486** (as well as lower `MAE` and `RMSE`), but it's not different significantly.

If we recall that `MAE` is measured in seconds, the difference is just ~1.7 seconds between two models. It's not that important from end user point of view.

So after refinement attempts, let's stick to the basic **Gradient Boosting** with default parameter values.

1.5 Results

1.5.1 Model Evaluation and Validation

Let's evaluate dataset feature importances:

Out[28]:

feature	importance
vm_count	0.743392
with_ulticom	0.093252
with_docker	0.060953
with_kubernetes	0.048712
with_gemfire	0.016200
with_foundation	0.013888
with_tibco	0.010548
with_os_version_rhel7.4	0.006110
with_oracle	0.003608
with_os_version_rhel7.3	0.003013

As expected, **`vm_count` is by far the most important feature** to predict target variable.

Let's limit train and test datasets to have less variation of `vm_count` and check Gradient Boosting scores on these limited datasets:

- `vm_count <= 1`
- `vm_count <= 2`
- ... and so on

Out[29]:

Name	R^2	MAE	RMSE
Gradient Boosting: vm_count <= 1	0.1922	73.2785	102.3410
Gradient Boosting: vm_count <= 2	0.2662	72.5935	99.4158
Gradient Boosting: vm_count <= 3	0.4936	81.3403	110.6632
Gradient Boosting: vm_count <= 4	0.4897	80.8451	109.6870
Gradient Boosting: vm_count <= 5	0.5227	79.3627	107.5129
Gradient Boosting: vm_count <= 6	0.5421	80.1081	108.0107
Gradient Boosting: vm_count <= 7	0.5523	79.3640	106.8058
Gradient Boosting: vm_count <= 8	0.6215	80.1723	107.6306
Gradient Boosting: vm_count <= 9	0.6440	81.6106	108.5865
Gradient Boosting: vm_count <= 10	0.6973	83.1041	110.3818
Gradient Boosting: vm_count <= 11	0.6962	83.3616	110.5868
Gradient Boosting: vm_count <= 12	0.7072	82.8262	109.6023
Gradient Boosting: vm_count <= 13	0.7117	82.4976	108.8775
Gradient Boosting: vm_count <= 14	0.8025	83.8034	111.6630
Gradient Boosting: vm_count <= 15	0.8416	83.8320	111.9231
Gradient Boosting: full dataset	0.8480	83.7896	111.7517

As expected, less variation of `vm_count` in the train dataset produces less accurate model, meaning lower ability to capture target variable variance. R-squared score increases with `vm_count` variation.

However, if we look at `MAE`, it's value doesn't change a lot (in interval from 72 to 83 seconds).

To check the model robustness, let's calculate and compare metrics on the train and test datasets (all the metrics above were reported for test dataset only):

Name	R^2	MAE	RMSE
Gradient Boosting: train	0.8621	75.8767	100.7975
Gradient Boosting: test	0.8479	83.8113	111.7818

As one can see, train and test metrics are quite similar (test are a bit worse), so we may conclude that the model is robust enough, and so we can trust its' predictions. However, the residual distribution need to be taken into account (see discussion Section **??**)

1.5.2 Justification

Let's compare the final model with the benchmark:

Name	R^2	MAE	RMSE
Benchmark (mean)	0.7182	116.4822	152.1524
Gradient Boosting	0.8479	83.8107	111.7809

According to the results above, **Gradient Boosting** model explains test dataset variance better and produces better predictions than simple benchmark model describe above.

So, this model can be taken as a first solution for the explored problem.

Approaches to build better models are discussed below.

1.6 Conclusion

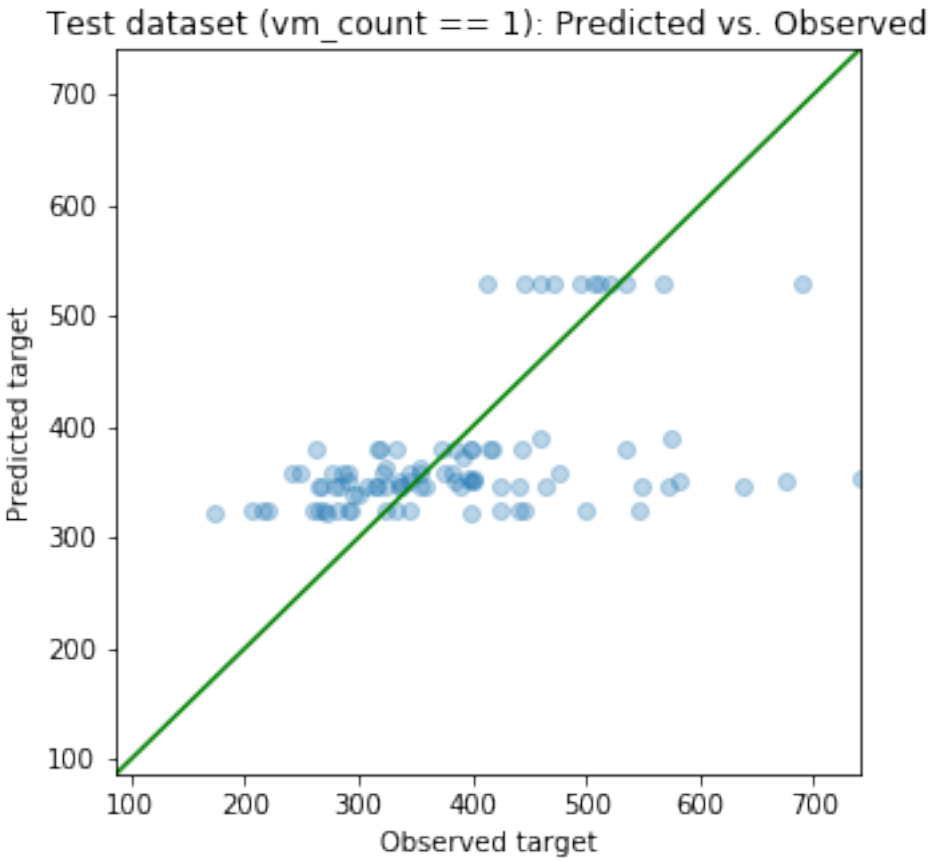
1.6.1 Free-Form Visualization

In this section, we'll explore our model predictions in comparison to ground truth test values:

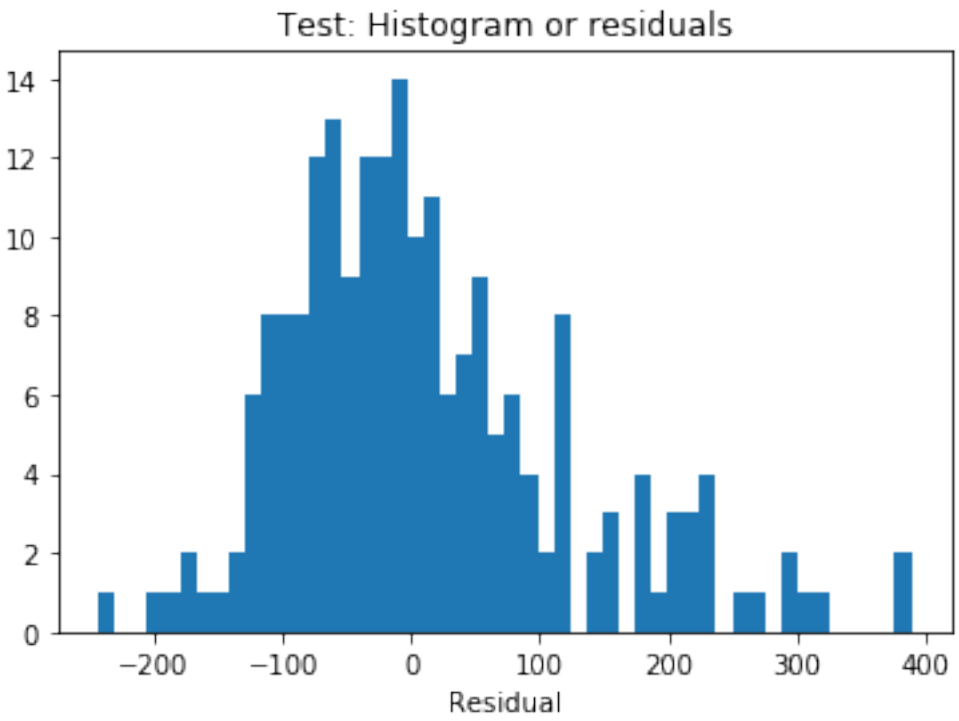
Green line on the plot above is where the observed target equals to the predicted value. Markers with positive residuals are plotted to the right of green line, negative residuals - to the left.

As one can see, markers on the left are more "condensed", while markers on the right have some outliers.

Let's filter our test data by `vm_count == 1` and plot it again for a closer look:



Additionally, let's plot histogram and collect basic statistics about residuals obtained on the test dataset:




```
Out[33]: count    207.000000
         mean      11.136044
         std      111.599363
         min     -242.976831
         25%      -65.884104
         50%       -9.044797
         75%       61.011066
         max      388.816646
         Name: create_time, dtype: float64
```

The histogram above (as well as calculated median) shows that our model is biased towards negative residuals.

It means it would rather predict target value greater than actual observation. However, it's not that bad from end-user point of view if a cluster would actually get prepared earlier than predicted.

On the other hand, high positive residual outliers (right tail of histogram above) represent the opposite situation: end user would wait for his cluster longer than he was "promised" by the model. The difference could be up to ~6.5 minutes (`max = 388 seconds`). This attribute of the model is to be considered and addressed somehow when the model will be placed in production.

1.6.2 Reflection

Few things I've noticed in the course of this project:

1) The most important and interesting part is the data exploration: starting from initial dataset analysis up to feature importances and residual statistics. I've also noticed how important are visualization techniques, and I wish to improve them.

2) Data exploration helped to find an issue in the cluster creation scripts, so it can be useful not only for ML purposes.

3) Feature importances detected by the model are different from what I expected intuitively. Before starting this project, I thought that 3drparty software selection is more important than it actually is.

4) Now I think that more data is needed in order to improve the model further. Few examples of additional features that could be useful:

- current CPU/RAM/HDD load of underlying Openstack hypervisors
- VM distribution among hypervisors

Finally, let's get back to the high level problem described in the beginning:

> For the higher cloud capacity utilization and better user experience we would like to have a model capable to predict overall > test execution time. This time is a sum of three:
>
> - **Queue time (`t1`)**: time spent by an execution request in the queue waiting for free cloud capacity
> - **VM preparation time (`t2`)**: time to create a cluster of VMs and provision it with the requested 3rdparty software
> - **Actual test execution time (`t3`)**: time to execute selected tests on the prepared VM cluster till the final report
>
> In this project, we would focus on `t2` estimation only, leaving `t1` and `t3` for future.

It's time now to put the model in production, and continue with `t1` and `t3` prediction problems.

1.6.3 Improvement

I as noted in the section above, more features need to be collected to improve the model.

Another improvement is to train the model with "asymmetric" loss function: to penalize model more for predictions lower than actual observation.

This is because the problem we've explored is an ETA problem, so the residual sign is important from end-user point of the view: it's better to predict target value with negative residual.

The first approach to try could be `quantile` loss function with `alpha = .75` instead of `least squares` to train Gradient Boosting.

Besides the model improvement, we may use data exploration techniques to dig into cluster creation failures to find what caused them and how cluster creation scripts can be adjusted to avoid such failures or detect them earlier.