# ML in production Automation of ML pipelines with Luigi

Eliana Pastor





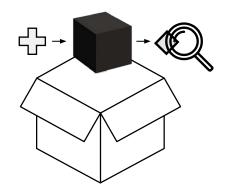
#### **Eliana Pastor**

PhD Student



- Explainable Al
- Fairness in ML
- Exploratory data analysis
- Predictive Maintenance
- Industrial ML







#### **Eliana Pastor**

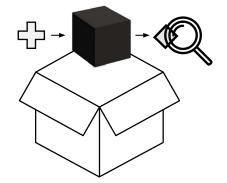
PhD Student

#### Main research topics

- Explainable Al
- Fairness in ML
- Exploratory data analysis
- Predictive Maintenance
- Industrial ML









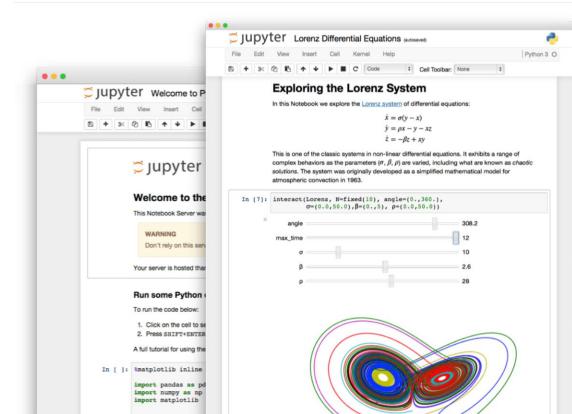
Model Data Data Data ingestion Data selection Modeling transformation deployment preprocessing Selected Transformed Results Processed Model Data data data (predictions) data

## D<sub>N</sub>G

#### Notebooks E.g. jupyter notebooks

- Prototyping
- Exploratory and evaluation phase
- Share results and analysis







#### **Scripts**

- Multiple files
- Sequential run
- From data import to model prediction



```
data=load_data(data_location)

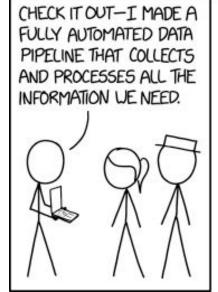
data_selected=select_data(data)

processed_data=preprocess_data(data_selected)

transformed_data=transform_data(processed_data)

model=modeling(processed_data)
```











### ML in production

July 19, 2019 4:10 AM





Transform 201
San Francisco, July 10 & #VBTRANSFORM

October 16, 2018 | Contributor: Kasey Panetta

Through 2020, 80% of AI projects will remain alchemy, run by wizards whose talents will not scale in the organization.

In the past five years, the increasing popularity and hype surrounding Al techniques have led to an increase in projects across organizations. However, the overwhelming hype has also led to unreasonable expectations from the business. Further, change is outpacing the production of competent professionals, which means that AI is more an art form than a science. The lack of a common language among all parties remains as a barrier to scalability, as does how specific and narrow most AI skill sets remain. Combining new skills with AI-based automation will unlock scale potential.

https://venturebeat.com/2019/07/19/why-do-87-of-data-science-projects-never-make-it-into-production/https://www.gartner.com/smarterwithgartner/gartner-top-strategic-predictions-for-2019-and-beyond/

## ML systems



- Machine learning code
  - Modeling

- Feature extraction and engineering

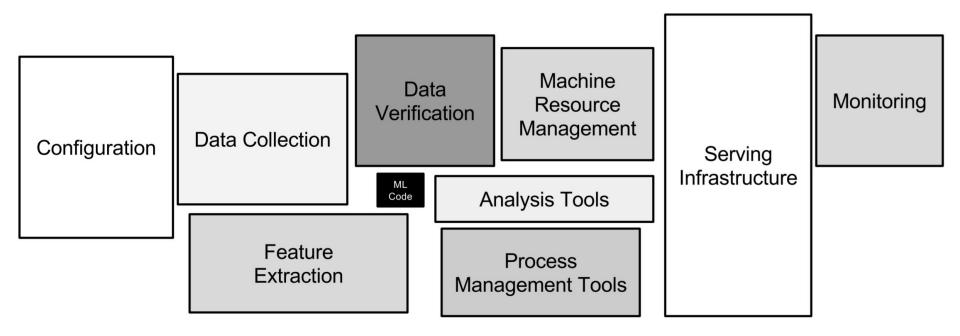


Feature extraction

. . . .

## Hidden technical debt in ML systems





#### Technical debt



Concept of software development

The implied cost of additional rework caused by choosing an easy (and limited) solution instead of using a better approach that would take longer and is harder to implement

In software development, technical debt may be handled by:

- refactoring code
- improving unit tests
- deleting dead code
- reducing dependencies
- improving documentation



Not only code level...

maintenance problems of traditional code

... at the system level

Data

Directly influences the behavior of ML systems



#### **Entanglement**

- Machine learning systems mix input together, entangling them and the isolation of improvement and components is difficult

**CACE** issue: Changing Anything Changes Everything

e.g. If an input feature changes, then the importance, weights or use of the remaining features may all change as well (or not).

CACE applies to input signals, hyper-parameters, learning settings, sampling methods, convergence thresholds, data selection..



#### **Entanglement**

#### Mitigation strategy:

- Isolate models
- Monitoring
  - detecting changes in prediction behavior as they occur.
  - ML systems must be designed so that feature engineering and selection changes are easily tracked.



#### **Unstable Data Dependencies**

- Input features may be produced by other systems
- Problem: some data inputs are unstable, changing behavior over time.
  - E.g. they are output of another ML model that updates over time
  - E.g. they are generated by a model that was refactored or reconfigured (calibration)



#### **Unstable Data Dependencies**

#### Mitigation strategy

- Monitoring:
  - track the changes
- Versioning
  - Create a versioned copy of a given signal
  - Problems
    - "model staleness", i.e. predictive power of a ML model decreasing over time
    - the cost to maintain multiple versions of the same signal over time



#### **Underutilized Data Dependencies**

- For code, we may have packages or functions mostly unneeded
- For data dependencies, we may have data inputs that provided just a little incremental modeling benefit (or none if unneeded)

Problem: they represent an unnecessarily vulnerability to change of the ML system



#### **Underutilized Data Dependencies**

#### Examples

- ε-Features. → Features that increase model performance of just a very small ε but there is a high complexity overhead to include and maintaining them
- Correlated Features. → ML methods may have difficulty detecting the
  correlation and credit the two correlated features equally or only the non-causal
  one is used as input. We may have problem if later the behavior changes and
  correlations change.
- Legacy Features. 

   — A feature F that is included in a model early in its
   development but over time, F is made redundant by new features but this goes
   undetected.
- **Bundled Features**. → A group of features is evaluated to be beneficial. All of features in the groups are added as input without considering the one that actually add values.



#### **Underutilized Data Dependencies**

- Mitigation strategy
  - Monitoring:
    - track the changes, especially changes in correlations and redundancy features
    - Detect them
      - Exhaustive leave-one-feature-out evaluations that should be performed regularly to identify and remove unnecessary feature

#### **Configuration Debt**

Configuration

In ML systems we have a wide range of configurable options:

 as which features are used, how data is selected, a wide variety of algorithm-specific learning settings, potential pre- or post-processing, verification methods, etc

Problem: mistakes in configuration can be costly, leading to serious loss of time, waste of computing resources, or production issues



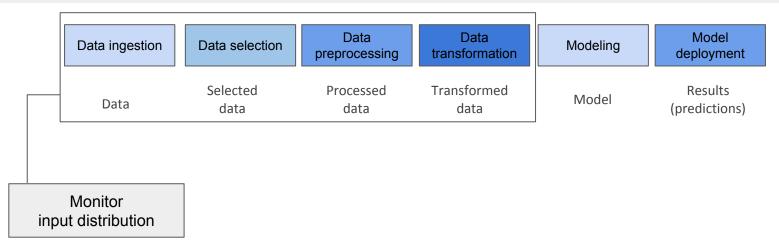
#### **Configuration Debt**

Example of principles of good configuration systems\*:

- It should be easy to specify a configuration as a small change from a previous configuration.
- It should be hard to make manual errors, omissions, or oversights.
- It should be easy to see, visually, the difference in configuration between two models.
- It should be easy to automatically assert and verify basic facts about the configuration: number of features used, transitive closure of data dependencies, etc.
- It should be possible to detect unused or redundant settings.
- Configurations should undergo a full code review and be checked into a repository.

<sup>\*</sup> Sculley, David, et al. "Hidden technical debt in machine learning systems." Advances in neural information processing systems. 2015. NIPS'15





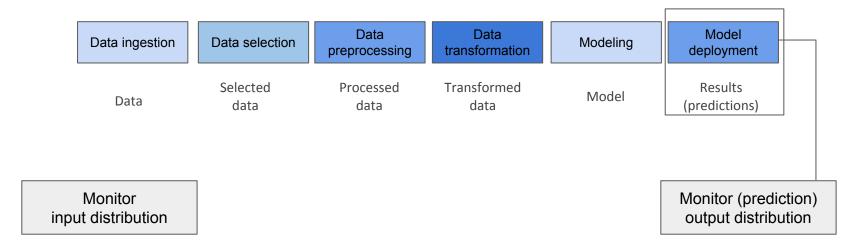
#### Data dependencies

- Changing data, Underutilized data, Unstable data

#### Monitor the distribution of inputs to detect changes

 If the model is not able to adapt to the change → effect on predictions



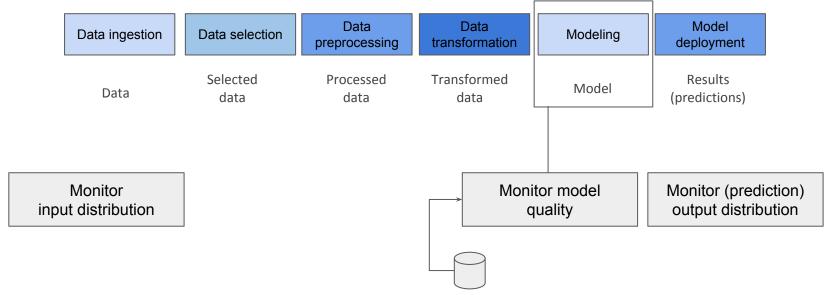


#### **Monitor** the distribution of **outputs** to detect changes

Observe effect of change and data dependency on the output

e.g. fraud detection problem, training is highly imbalanced (99% transactions are legal and 1% are fraud). But over time, the system labels 20% of transactions as fraudulent.





#### **Monitor** the quality of the model

- Monitor model performance on new test data to test model quality

## Model staleness - Model drifting



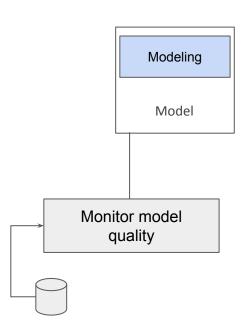
Data can change over time

A model that was initially working could later degrade due to a **data drift** or **concept drift**.

**Concept drift** refers to the change in the relationships between input and output data in the underlying problem over time.

Mitigation approach

Monitoring the model performance



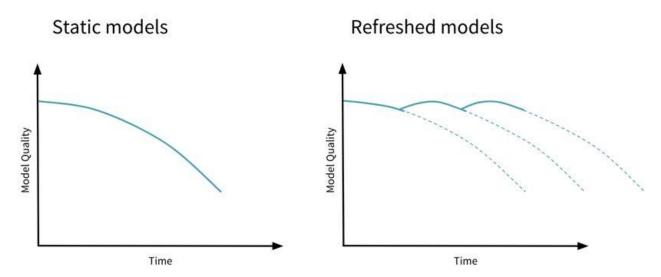
## Model staleness - Model drifting



Monitoring the model performance

If the model falls below an acceptable performance threshold

- Model retraining
- Deploying the new model



## Versioning



Versioning: store and assign an unique identifier

- Code
- Model (and its hyperparameters)
- Data
  - Data
  - Features

#### Goal

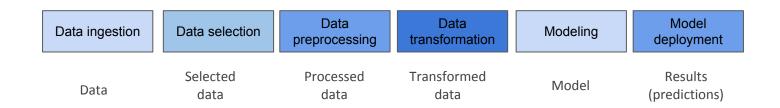
- Reproducibility
- Failure tolerance
- Version comparison (e.g. old vs new model)
- Understanding how data and results change over time











Monitor input distribution

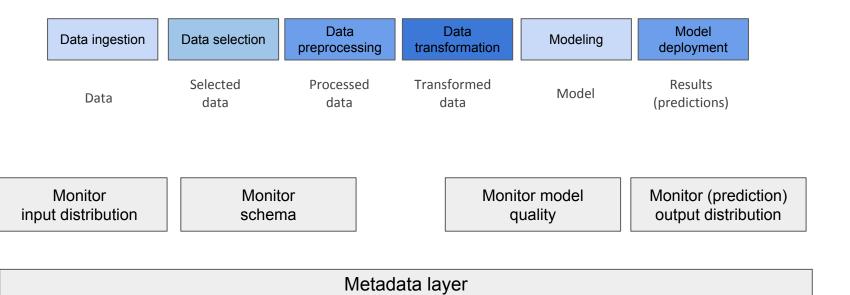
Monitor schema

Monitor model quality

Monitor (prediction) output distribution

## Metadata layer





## Metadata layer



#### Keep track

- Results and their properties and location
- Configuration between components → execution records
- Interaction among components  $\rightarrow$  flow through the pipeline

#### Metadata tracking tools

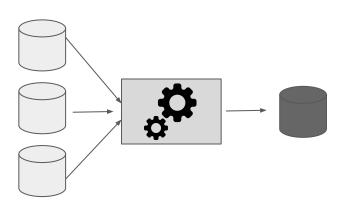
- ML Metadata library TensorFlow Extended
- Comet ML





#### Data sources and features





Data ingestion

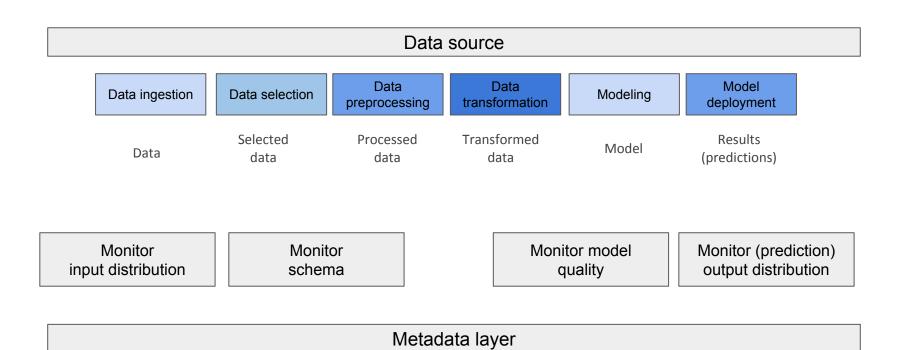
Data

Retrieve and manage data from multiple sources

Data ETL (Extract Transform Load) pipelines

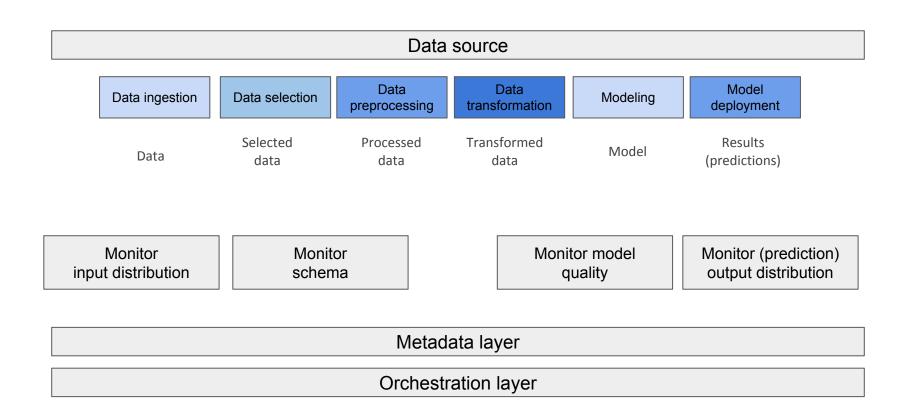
## ML pipeline in production - Data





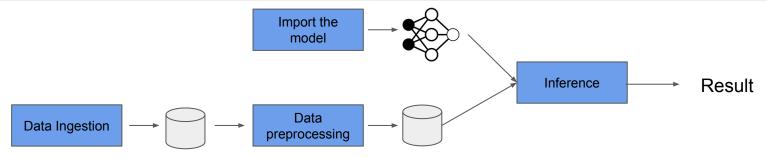
## ML pipeline in production - Data





#### Orchestrator





ML Pipeline → workflow

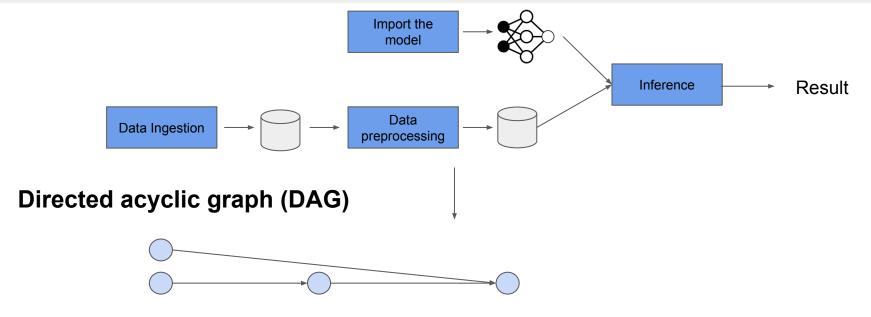
A **workflow** consists of an orchestrated and repeatable sequence of tasks, executed sequentially and/or concurrently

Orchestrator is a workflow management system that

- Build, connect, and maintain complex workflows

#### Orchestrator



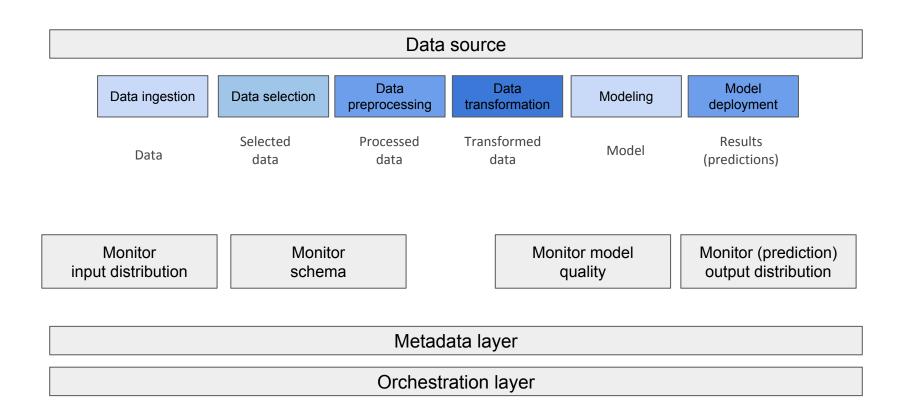


Steps of the pipeline form a DAG

Model task relationships and dependencies

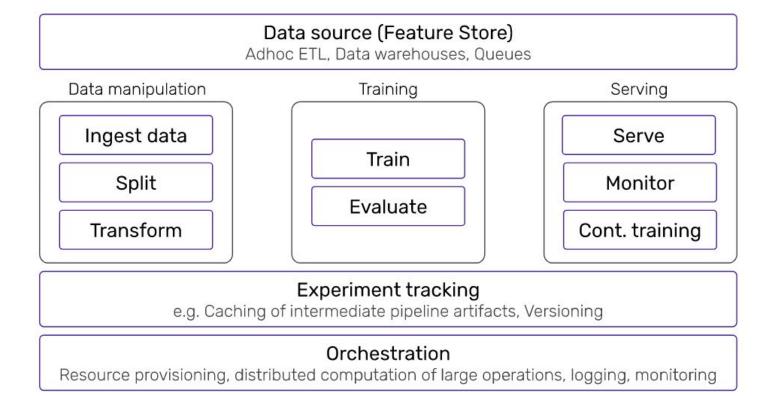
## ML pipeline in production





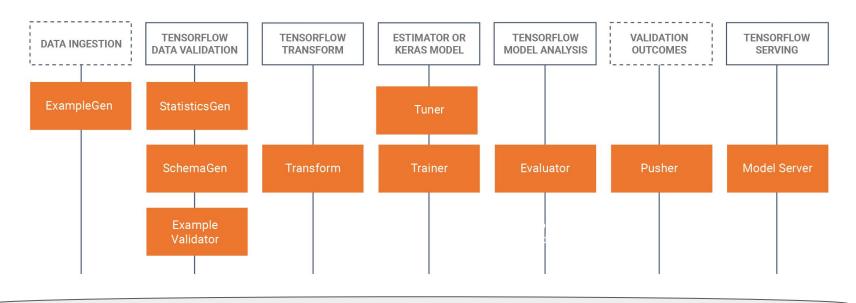
#### Production-ready ML architecture





#### TFX - Tensorflow Extended





Metadata Store

Orchestrator - Apache Airflow, Kubeflow

#### Orchestration

#### Workflow management tools

- Apache Airflow (Airbnb)
- Luigi (Spotify)
- Kubeflow (Google)
- Azkaban (LinkedIn)





#### Luigi

Open source workflow management system developed by Spotify

Luigi addresses all the "plumbing" associated with a data pipeline

- Chain many tasks
- Automate the task running
- Handle failures

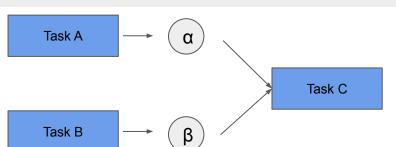
The steps of a workflow are **task**, single unit of work



#### Luigi properties

 $D_{M}^{B}G$ 

- Workflow management
- Dependency resolution
- Persistence of task state
- Idempotency property
  - Completed tasks are not run twice
- Re-use previously computed outputs
  - Automatically, without manually specifying it
- Failure management
  - Smoothly resume data workflow after a failure.

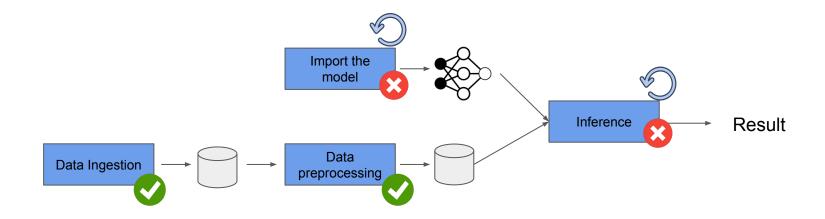


# Failure management



In case of failure of a component of the pipeline, the system is able to

- detect from which part of the workflow run again
- resume dependent task from the intermediate step



#### Luigi properties



- Lazy evaluation
  - delays the evaluation of task dependencies and workflow until its target is needed and avoids repeated evaluations
- Visualization
  - Graphical representation of the progress of the task in the data pipeline
- Parametrize and re-run tasks on a schedule with the help of an external

trigger

- Command line integration
- Simple
  - Small overhead for a task
  - Connecting components is easy and intuitive.
- Python based



#### Luigi - Cons



- No scheduler
- Luigi doesn't sync tasks to workers for you, schedule, alert, or monitor like other tools do (as Apache Airflow).
- It also has no native support for distributed execution.



- Task



- Target

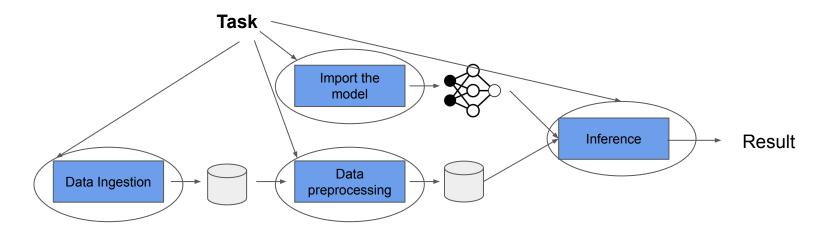


- Parameter



#### Task

- Each step of a workflow
  - Usually a single unit of work
- Where computation is done
- Consume and produce targets
  - property of atomicity → recommended to output just one target





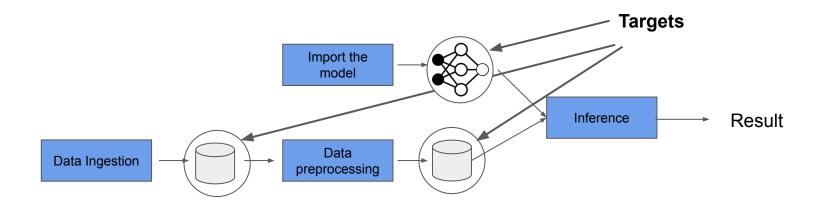
# $D_{M}^{B}G$

#### **Target**

- Any kind of output generated by the task
  - e.g. a file, a checkpoint of the workflow



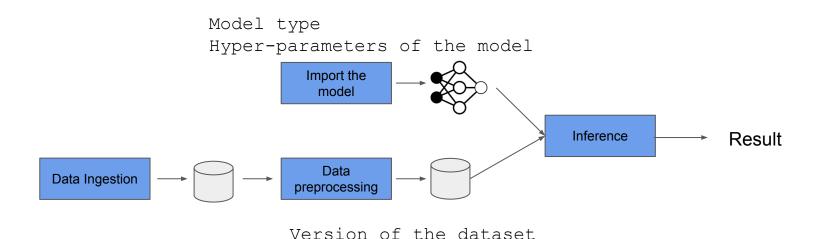
Connect the task in the workflow





#### **Parameters**

- Parameters of Task to performed parameterize tasks.
  - E.g. versions, hyper-parameters of module



#### Luigi - define Tasks

Task A ←



Task C

```
import luigi
                                                          Task B
   class MyTask(luigi.Task):
      param = luigi.Parameter(default=42) |
       def requires(self):
            return SomeOtherTask(self.param)
       def run(self):
            f = self.output().open('w')
            print >>f, "hello, world"
            f.close()
       def output(self):
           return luigi.LocalTarget('/tmp/foo/bar-%s.txt' % self.param)
        name == '__main__':
        luigi.run()
The business logic of the task
                             Where it writes output
                                                     What other tasks it depends on
                   Parameters for this task
```

#### Run Luigi workflows



Use the command line specifying the module name and the task in the project directory

```
$ luigi --module <module_name> <task_name>
--<parameter1_name> <par_value> ..
```

To execute the entire workflow, we specify the last task

```
<modul_name> needs to be in our PYTHONPATH
We can add the current working directory to the PYTHONPATH with
PYTHONPATH='.' luigi --module <modul name>...
```

# Luigi - Case Study

 $D_{M}^{B}G$ 

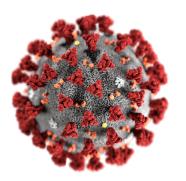
Case study on COVID-19 data

https://github.com/elianap/luigi-covid-pipeline



#### Objectives

- Create a daily report of COVID-19 situation in Italy
- Weekly model and predict for the next week the trend of variables of interest



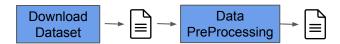


- Import data
- Pre-process data
- To generate a daily report
  - Generate some statistics or plots
     In our example → plot of the trend of some variable of interest
  - Aggregate in a single report
     In our example → single html page
- To weekly model and predict trends
  - Transform the data
  - Model (regression)
  - Predict the trend for a variable of interest
  - Plot the trend

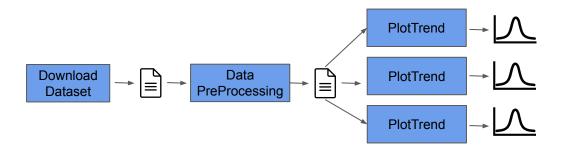




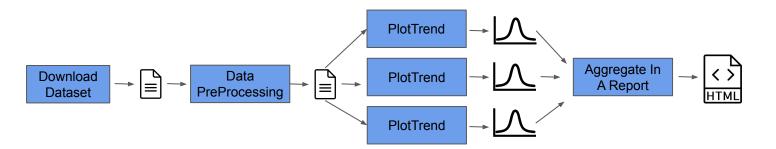






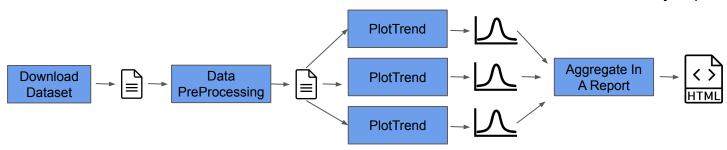




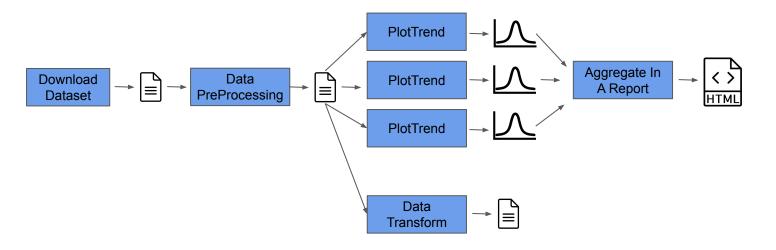




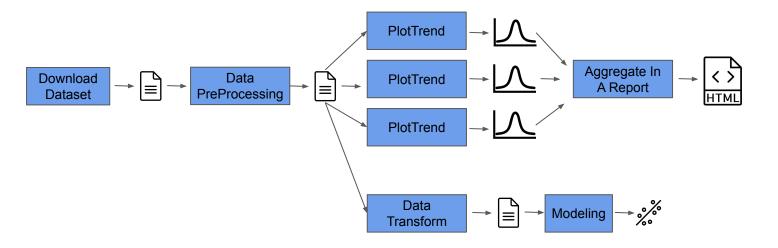
Daily report of the trend



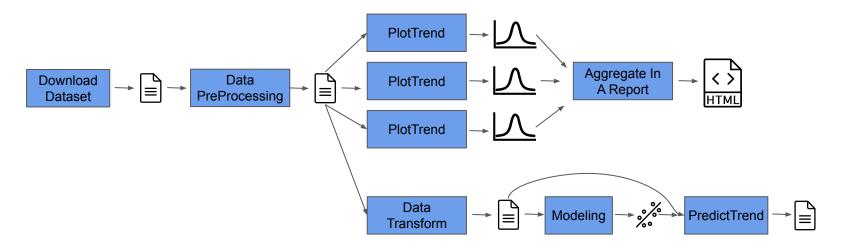




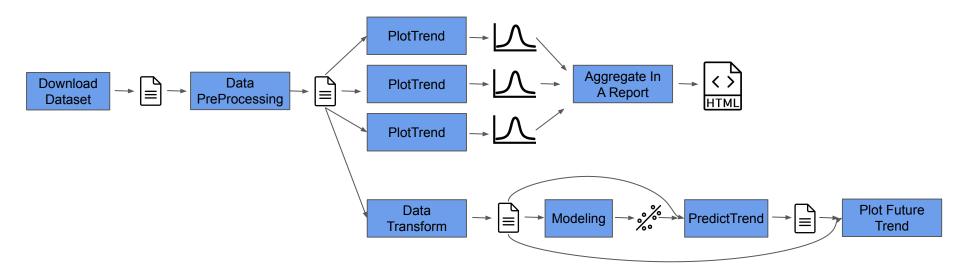




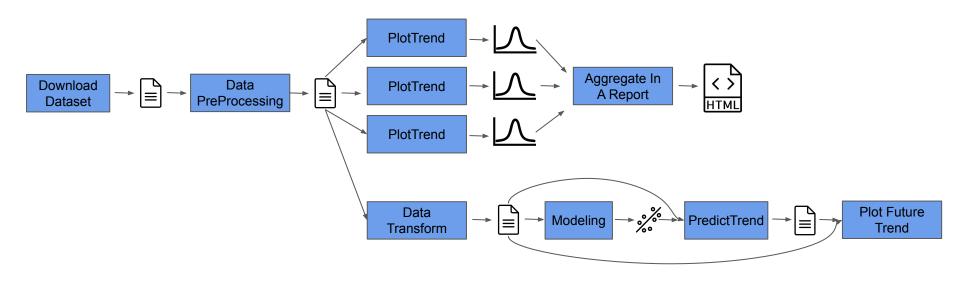












Weekly model and predict trends







```
class DownloadDataset (luigi.Task):
  dataset version = DateParameter(default=datetime.date.today())
  dataset name = Parameter(default="covidIT")
  columns ita eng = {"data": "date", "stato": "country",... }
  data url = "https://raw.githubusercontent.com/pcm-dpc/COVID-19/master/dati-
andamento-nazionale/dpc-covid19-ita-andamento-nazionale.csv"
  output folder = f"./{output dir}/dataset"
```



```
class DownloadDataset (luigi.Task):
  dataset version = DateParameter(default=datetime.date.today())
  |dataset name = Parameter(default="dataset")
   def output (self):
       return LocalTarget(
           f"{self.output folder}/{self.dataset name} v{self.dataset version}.csv"
```



```
class DownloadDataset (luigi.Task):
  dataset version = DateParameter(default=datetime.date.today())
  |dataset name = Parameter(default="dataset")
  def run(self):
      df data = self.load data(self.data url, columns new names=self.columns eng)
      Path(self.output folder).mkdir(parents=True, exist ok=True)
      df data.to csv(self.output().path)
```



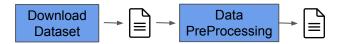
```
class DownloadDataset (luigi.Task):
  dataset version = DateParameter(default=datetime.date.today())
  dataset name = Parameter(default="dataset")
  def load data(self, data url, columns new names=None):
      data = pd.read csv(data url)
       if columns new names:
          data.rename(columns=columns new names, inplace=True)
      data["date"] = pd.to datetime(data["date"])
      data.set index("date", inplace=True)
       return data
```

### Run DownloadDataset Luigi task



PYTHONPATH='.' luigi --module covid\_pipeline DownloadDataset





#### DataPreProcessing



```
class DataPreProcessing (luigi.Task):

   dataset_version = DateParameter(default=datetime.date.today())
   dataset_name = Parameter(default="dataset")
   output_folder = f"./{output_dir}/processed"
```

```
def requires(self):
    return DownloadDataset(self.dataset_version, self.dataset_name)
```

#### DataPreProcessing



```
class DataPreProcessing (luigi.Task):
   def output(self):
       return LocalTarget(
f"{self.output folder}/{self.dataset name} processed v{self.dataset versio
n}.csv"
```

#### DataPreProcessing



```
class DataPreProcessing (luigi.Task):
   def run(self):
       df data = pd.read csv(self.input().path, index col="date")
       df data = self.preprocess data(df data)
       Path (self.output folder).mkdir(parents=True, exist ok=True)
       df data.to csv(self.output().path)
```

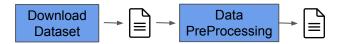
### DataPreProcessing



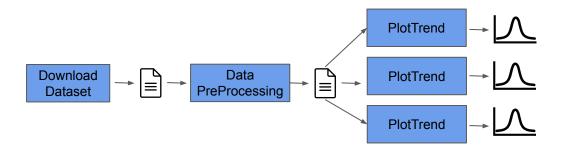
```
class DataPreProcessing(luigi.Task):
...

def preprocess_data(self, df_data):
    df_data["diff_death"] = df_data["death"].diff()
    df_data["diff_intensive_care"] = df_data["intensive_care"].diff()
    df_data["diff_performed_tests"] = df_data["performed_tests"].diff()
    return df_data
```



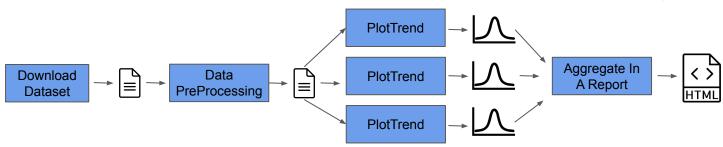








#### Daily report of the trend





```
class AggregateInReport (luigi.Task):
  # attributes = ListParameter(default=["intensive care", "total positive",
    "recovered"])
  attributes = ["intensive care", "total positive", "recovered"]
  def output(self):
           return LocalTarget( f"{self.output folder}/
    {self.dataset name} report trends v{self.dataset version}.html")
```



```
class AggregateInReport (luigi.Task):
   def requires(self):
           attribute: PlotTrend(self.dataset version, self.dataset name, attribute)
           for attribute in self.attributes
  def run(self):
      path by attribute = {k: self.input()[k].path for k in self.input()}
      plots html = self.getHTMLTrends(path by attribute)
      ... #create dir
      with open(self.output().path, "w") as fp:
           for plot html in plots html:
               fp.write(plot html)
```



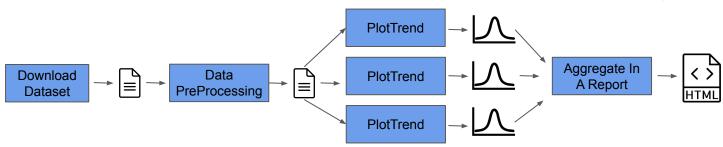
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```



```
class AggregateInReport (luigi.Task):
   def requires(self):
           attribute: PlotTrend(self.dataset version, self.dataset name, attribute)
           for attribute in self.attributes
   def getHTMLTrends(self, path by attribute):
      plots html = [
           f"<h2 style='text-align: center'>{k}</h2>\n<p style='text-align:
center'><img src='{path by attribute[k]}' style='width: 50%; height: 50%' /> "
          for k in path by attribute
       return plots html
```



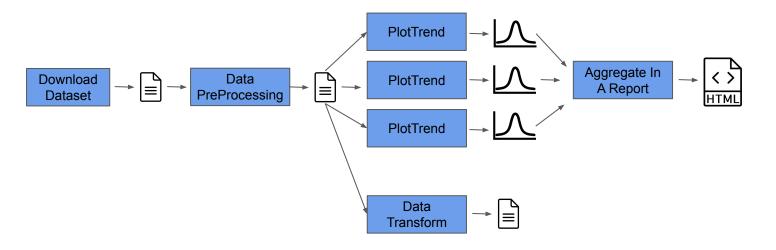
#### Daily report of the trend





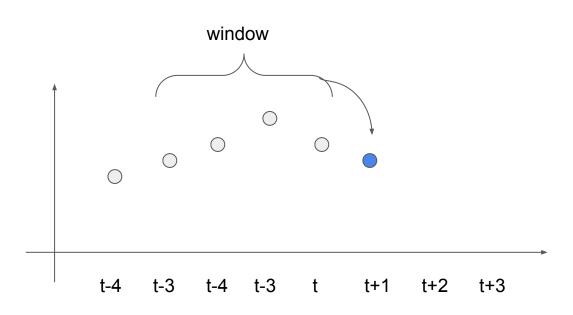






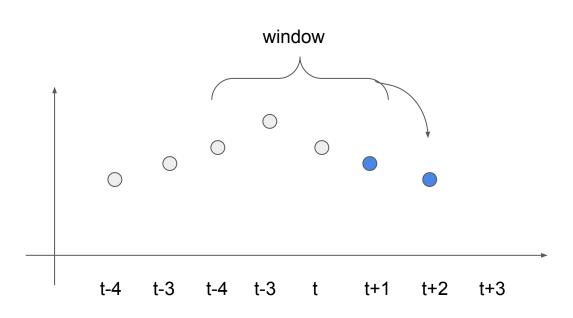
## DataTransform - Windowing





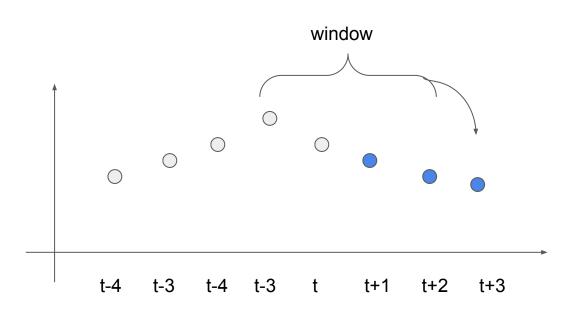
## DataTransform - Windowing



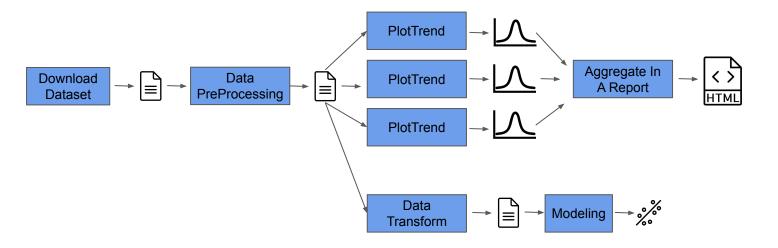


## DataTransform - Windowing

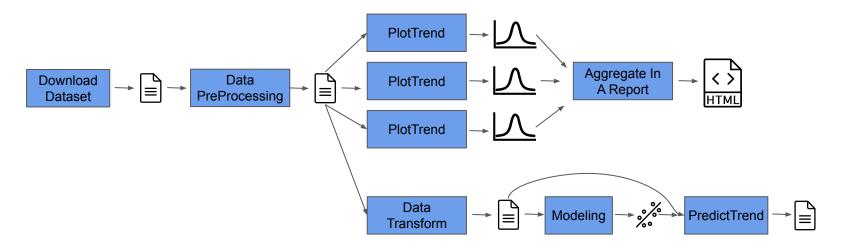




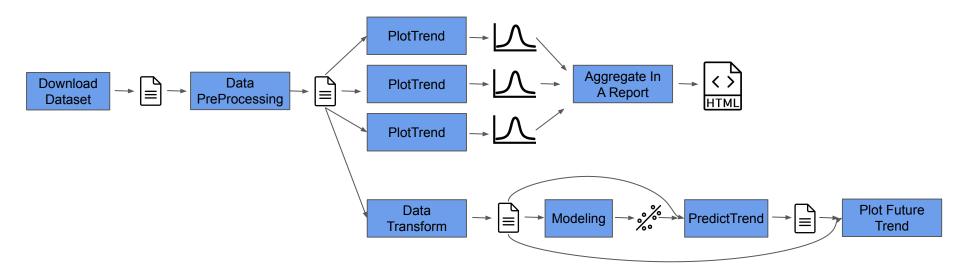




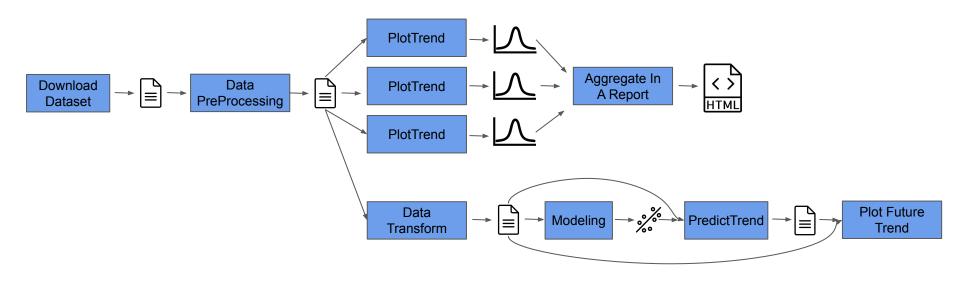












Weekly model and predict trends