Hosting Data in Amazon S3
Video: Storing files in S3

Hosting Data in Algorithmia
Video
Algorithmia's S3 Documentation
Algorithmia's Hosted Data Documentation

Connecting Data in S3 to Amazon Sagemaker

Create Jupyter Notebook in Sagemaker
Stack Overflow

Creating and Deploying Model in Amazon Sagemaker
Amazon's Documentation:
https://docs.aws.amazon.com/sagemaker/latest/dg/whatis.html
https://docs.aws.amazon.com/sagemaker/latest/dg/gs-config-permissions.html

Logistic Regression with AWS Sagemaker Linear Learner
Medium: Linear Regression with Sagemaker
Sagemaker SciKit Linear Regression
Workflow
Medium: Why do we need AWS Sagemaker? (good article)

Deploying SKLearn model in Sagemaker - I did not do this, but I think it might work well.

AWS API Gateway: Lambda Function
General Workflow - Make sure you give "InvokeEndpoint" permission to IAM use; this can be done in the AWS IAM consoler.
AWS Tutorial Article: Lambda function
Medium Article: Deploying Machine Learning Models as API using AWS

Connect local Python to Sagemaker model
My GitHub Documentation - May have to edit region, iam role, api key (customHeader), data, and Lambda Function depending on specific connection.

Connect to SQL Server in Sagemaker
Install ODBC Drivers - This step needs to be done in Jupyter Labs terminal every time you connect Sagemaker to SQL Server. If the notebook instance remains open, then you should only have to do it once. However, if you shutdown the notebook instance, then you will have to repeat this step the next time you want to use the notebook to connect to SQL Server.
My GitHub Documentation

Dealing with 'ODBC SQL type -155 is not yet supported' error - Very helpful code in dealing with155 error that I encountered. The fix, as provided here, is demonstrated in the code above.