



Build, train, and deploy ML models with Amazon SageMaker

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Agenda

- The AWS ML Stack
- ML Services overview
- Labs
- What we'll cover today:
 - Preparing our data set
 - Training and deploying with built-in algorithms
 - Finding optimal hyperparameters with automatic model tuning
 - Deploying multiple models for A/B testing

Our mission at AWS

Put machine learning in the
hands of every developer

MACHINE LEARNING IS HAPPENING IN COMPANIES OF EVERY SIZE AND INDUSTRY

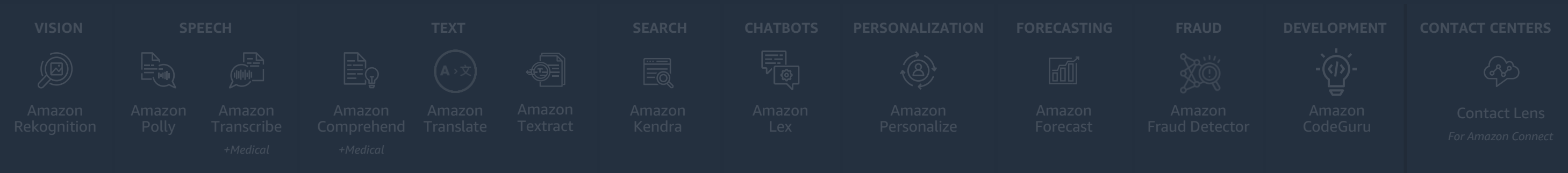
Tens of thousands customers have chosen AWS for their ML workloads | More than twice as many customers using ML than any other cloud provider



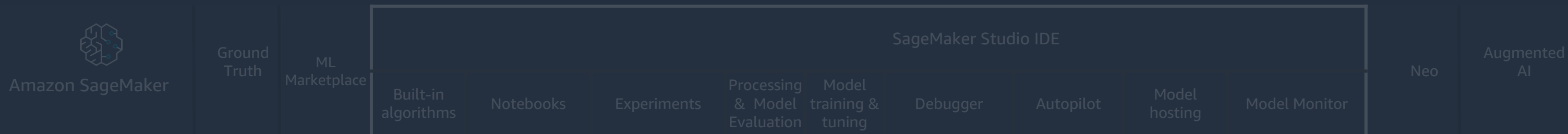
The AWS ML Stack

Broadest and most complete set of Machine Learning capabilities

AI SERVICES



ML SERVICES



ML FRAMEWORKS & INFRASTRUCTURE



Deep Learning
AMIs & Containers

GPUs &
CPUs

Elastic
Inference

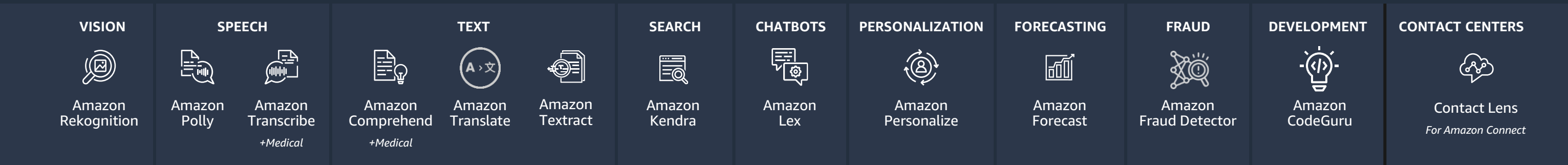
Inferentia

FPGA

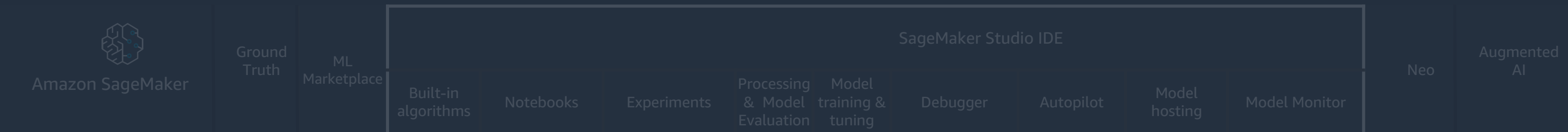
The AWS ML Stack

Broadest and most complete set of Machine Learning capabilities

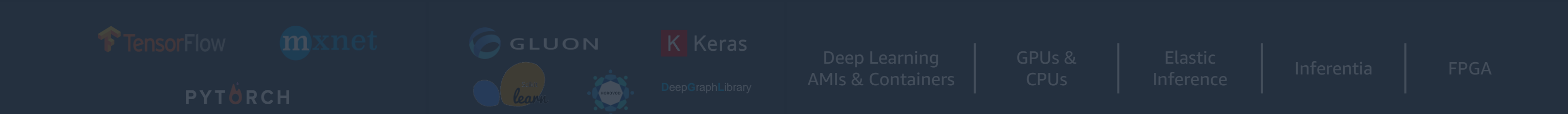
AI SERVICES



ML SERVICES



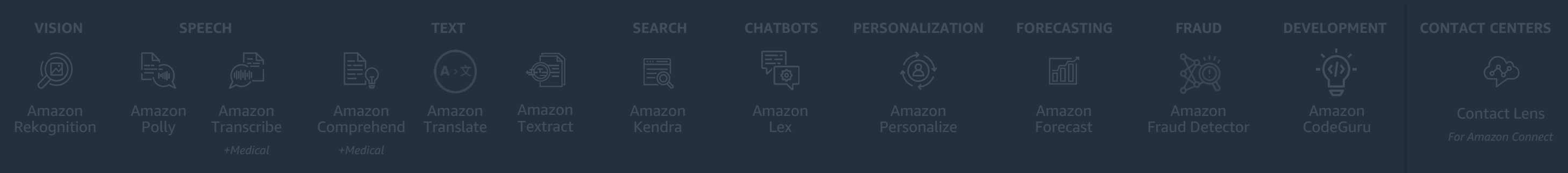
ML FRAMEWORKS & INFRASTRUCTURE



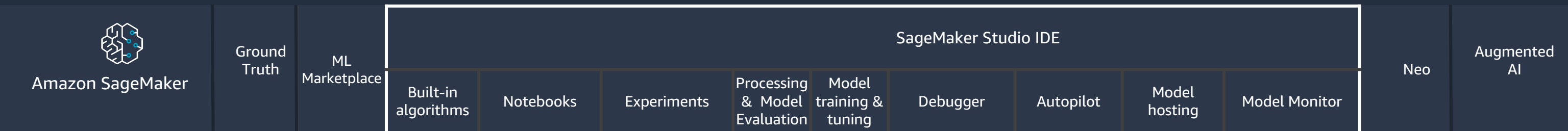
The AWS ML Stack

Broadest and most complete set of Machine Learning capabilities

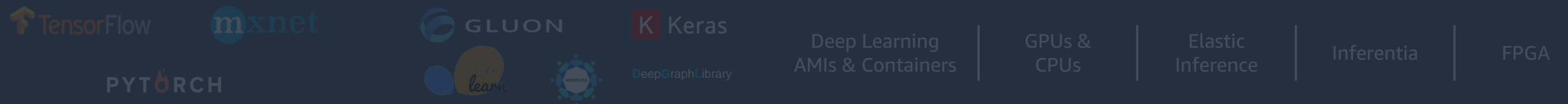
AI SERVICES



ML SERVICES

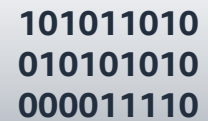


ML FRAMEWORKS & INFRASTRUCTURE



The machine learning workflow is iterative and complex

Prepare



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010101010
000011110

Collect and
prepare
training data

Build



Choose or build an
ML algorithm

Train & Tune



Set up and manage
environments
for training



Train, debug, and
tune models

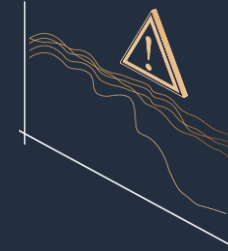


Manage training runs

Deploy & Manage



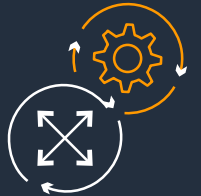
Deploy
model in
production



Monitor
models



Validate
predictions



Scale and manage
the production
environment

Amazon SageMaker helps you build, train, and deploy models

Prepare Build Train & Tune Deploy & Manage

Web-based IDE for machine learning

Automatically build and train models

Fully managed data processing jobs and data labeling workflows

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000011110

Collect and prepare training data

One-click collaborative notebooks and built-in, high performance algorithms and models



Choose or build an ML algorithm

One-click training



Set up and manage environments for training

Debugging and optimization



Train, debug, and tune models

Visually track and compare experiments



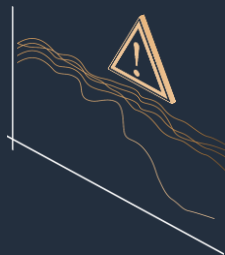
Manage training runs

One-click deployment and autoscaling



Deploy model in production

Automatically spot concept drift



Monitor models

Add human review of predictions



Validate predictions

Fully managed with auto-scaling for 75% less



Scale and manage the production environment

Amazon SageMaker helps you build, train, and deploy models

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Scale and manage the production environment

Amazon SageMaker Studio

Fully integrated development environment (IDE) for machine learning



Collaboration at
scale

Share notebooks
without tracking code
dependencies



Easy experiment
management

Organize, track, and
compare thousands of
experiments



Automatic model
generation

Get accurate models with
full visibility & control
without writing code



Higher quality ML
models

Automatically debug errors,
monitor models, & maintain
high quality



Increased
productivity

Code, build, train, deploy, &
monitor in a unified visual
interface

Use Amazon SageMaker Studio to update models and see impact on model quality immediately

Amazon SageMaker Studio File Edit View Run Kernel Git Tabs Settings Help

xgboost_customer_churn.ipynr

- Have the predictor variable in the first column
- Not have a header row

But first, let's convert our categorical features into numeric features.

```
[ ]: model_data = pd.get_dummies(churn)
model_data = pd.concat([model_data['Churn?_True'], model_data.drop(['Churn?_True'], axis=1)], axis=1)
```

And now let's split the data into training, validation, and test sets. This will help prevent us from overfitting the model, and allow us to test the models accuracy on data it hasn't already seen.

```
[ ]: train_data, validation_data, test_data = np.split(model_data.sample(frac=1, random_state=42), [int(len(model_data)*0.7), int(len(model_data)*0.8)])
train_data.to_csv('train.csv', header=False, index=False)
validation_data.to_csv('validation.csv', header=False, index=False)
```

Now we'll upload these files to S3.

```
[ ]: boto3.Session().resource('s3').Bucket(bucket).Object(os.path.join(prefix, 'train.csv')).upload_file(train_data.to_csv(index=False).get_value())
boto3.Session().resource('s3').Bucket(bucket).Object(os.path.join(prefix, 'validation.csv')).upload_file(validation_data.to_csv(index=False).get_value())
```

Trial Component Chart

Trial Component List

TRIAL COMPONENTS

10 rows selected

Add chart Deploy model

Status	Experiment	Type	Trial	Trial component
✓ Completed	customer-churn-predi...	Training job	Trial-3	Train
✓ Completed	customer-churn-predi...	Training job	Trial-2	Train
✓ Completed	customer-churn-predi...	Training job	Trial-1	Train
✓ Completed	customer-churn-predi...	Training job	Trial-0	Train

Mode: Command Ln 1, Col 1 xgboost_customer_churn.ipynb

Amazon SageMaker Autopilot

Automatic model creation with full visibility & control



Quick to start

Provide your data in a tabular form & specify target prediction



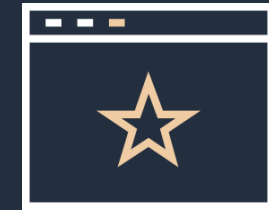
Automatic model creation

Get ML models with feature engineering & model tuning automatically done



Visibility & control

Get notebooks for your models with source code



Recommendations & Optimization

Get a leaderboard & continue to improve your model

Amazon SageMaker helps you build, train, and deploy models

Prepare Build Train & Tune Deploy & Manage

Web-based IDE for machine learning

Automatically build and train models

Fully managed data processing jobs and data labeling workflows

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Collect and prepare training data

One-click collaborative notebooks and built-in, high performance algorithms and models



Choose or build an ML algorithm

One-click training



Set up and manage environments for training

Debugging and optimization



Train, debug, and tune models

Visually track and compare experiments



Manage training runs

One-click deployment and autoscaling



Deploy model in production

Automatically spot concept drift



Monitor models

Add human review of predictions



Validate predictions

Fully managed with auto-scaling for 75% less

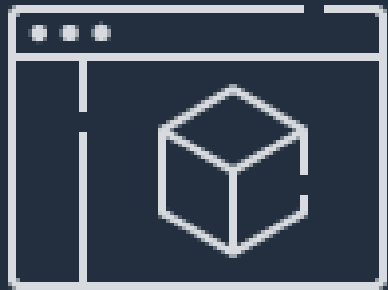


Scale and manage the production environment



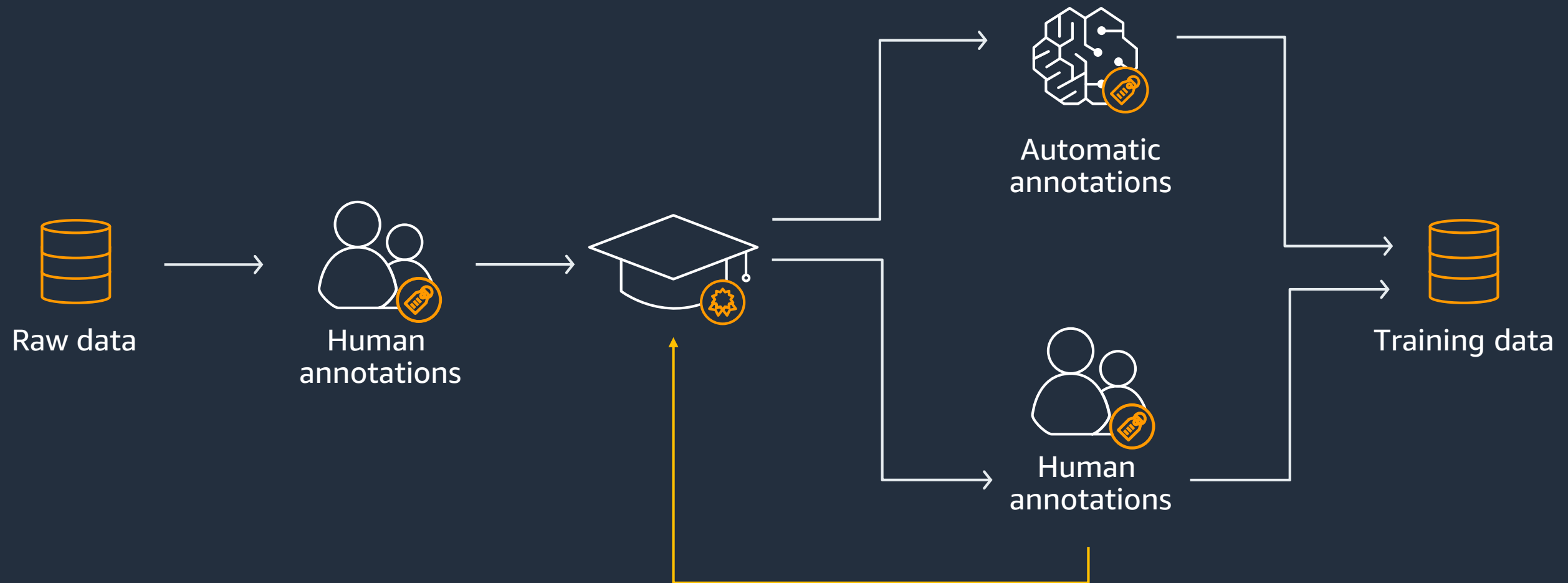
Amazon SageMaker Ground Truth

Build highly accurate training datasets using machine learning



- Reduce data labeling costs by up to 70%
- Access labelers through Amazon Mechanical Turk, Amazon approved vendors, or use private human labelers
- Achieve accurate results quickly

How Amazon SageMaker Ground Truth Works



Amazon SageMaker Processing

Analytics jobs for data processing and model evaluation



Fully managed

Achieve distributed processing for clusters



Custom processing

Bring your own script for feature engineering



Container support

Use SageMaker's built-in containers or bring your own



Security and compliance

Leverage SageMaker's security & compliance features



Automatic creation & termination

Your resources are created, configured, & terminated automatically

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Scale and manage the production environment

Amazon SageMaker Notebooks

Fast-start sharable notebooks (in preview)



Easy access with
Single Sign-On (SSO)

Access your notebooks in
seconds



Fully managed
and secure

Administrators manage
access and permissions



Fast setup

Start your notebooks
without spinning up
compute resources



Easy collaboration

Share notebooks
with a single click



Flexible

Dial up or down
compute resources
(coming soon)

Amazon SageMaker has built-in algorithms or bring your own

Classification

- Linear Learner
- XGBoost
- KNN

Computer Vision

- Image Classification
- Object Detection
- Semantic Segmentation

Topic Modeling

- LDA
- NTM

Working with Text

- BlazingText
- Supervised
- Unsupervised

Recommendation

- Factorization Machines

Forecasting

- DeepAR

Sequence Translation

- Seq2Seq

Anomaly Detection

- Random Cut Forests
- IP Insights

Clustering

- KMeans

Regression

- Linear Learner
- XGBoost
- KNN

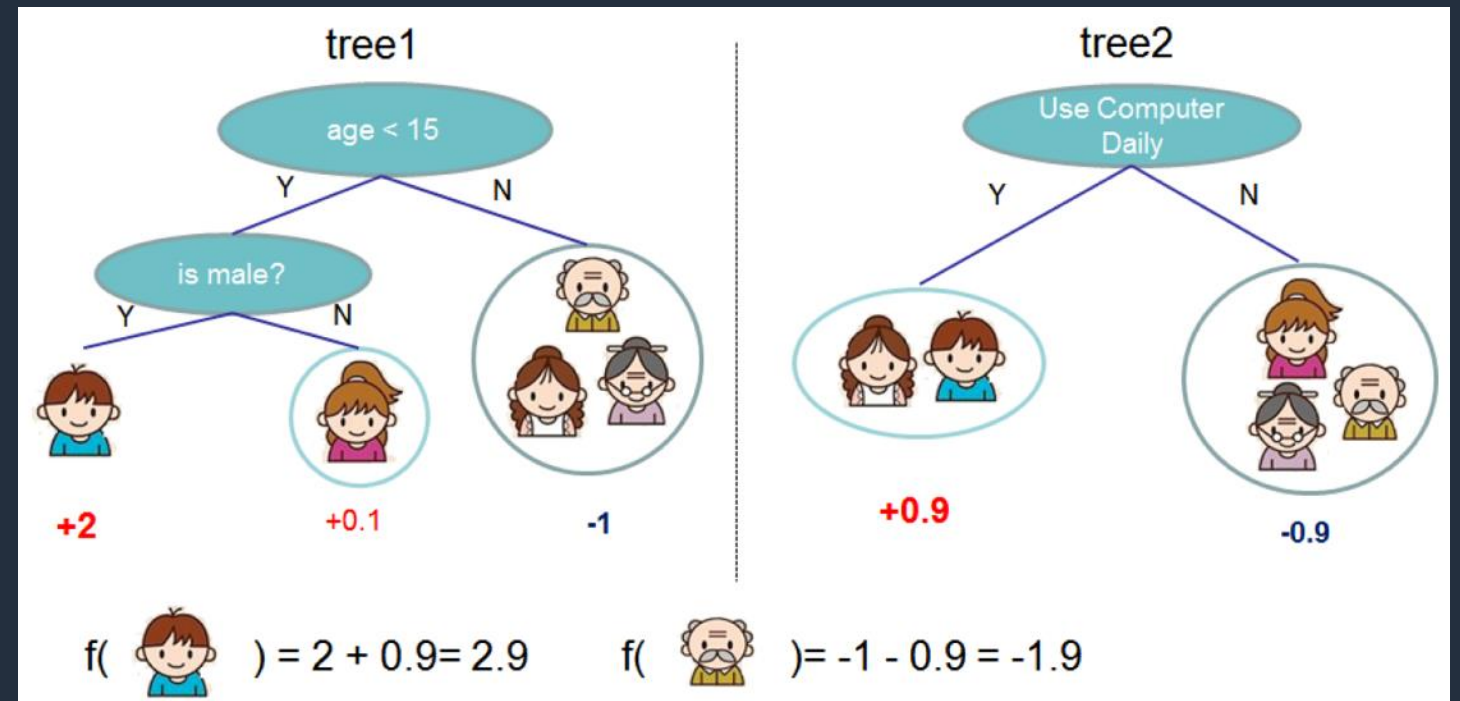
Feature Reduction

- PCA
- Object2Vec

XGBoost



- Open-source project
- Popular **tree-based algorithm** for **regression, classification, and ranking**
- Handles missing values and sparse data
- Supports distributed training
- Can work with datasets larger than RAM



<https://github.com/dmlc/xgboost>

<https://xgboost.readthedocs.io/en/latest/>

<https://arxiv.org/abs/1603.02754>

AWS Marketplace

You can shop for algorithms, models, and data in AWS Marketplace



Browse or search
AWS Marketplace



Subscribe in a
single click



Available in
Amazon SageMaker

Amazon SageMaker helps you build, train, and deploy models

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Scale and manage the production environment

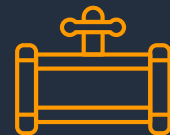
Train your model with one click using Amazon SageMaker



Train with your
own algorithms



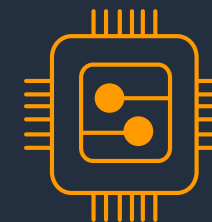
Distributed
by default



Train on a
data stream



Single pass
training



Not memory
bound



Checkpoint
for re-training

Amazon SageMaker Automatic Model Tuning

Automatically tune hyperparameters across algorithms



Tuning at scale

Adjust thousands of different combinations of algorithm parameters



Automated

Uses ML to find the best parameters



Faster

Eliminate days or weeks of tedious manual work

Examples

Decision Trees

Tree depth
Max leaf nodes
Gamma
Eta
Lambda
Alpha

Neural Networks

Number of layers
Hidden layer width
Learning rate
Embedding dimensions
Dropout

Amazon SageMaker Experiments

Organize, track, and compare training experiments



Tracking at scale

Track parameters & metrics across experiments & users



Custom organization

Organize experiments by teams, goals, & hypotheses



Visualization

Easily visualize experiments and compare



Metrics and logging

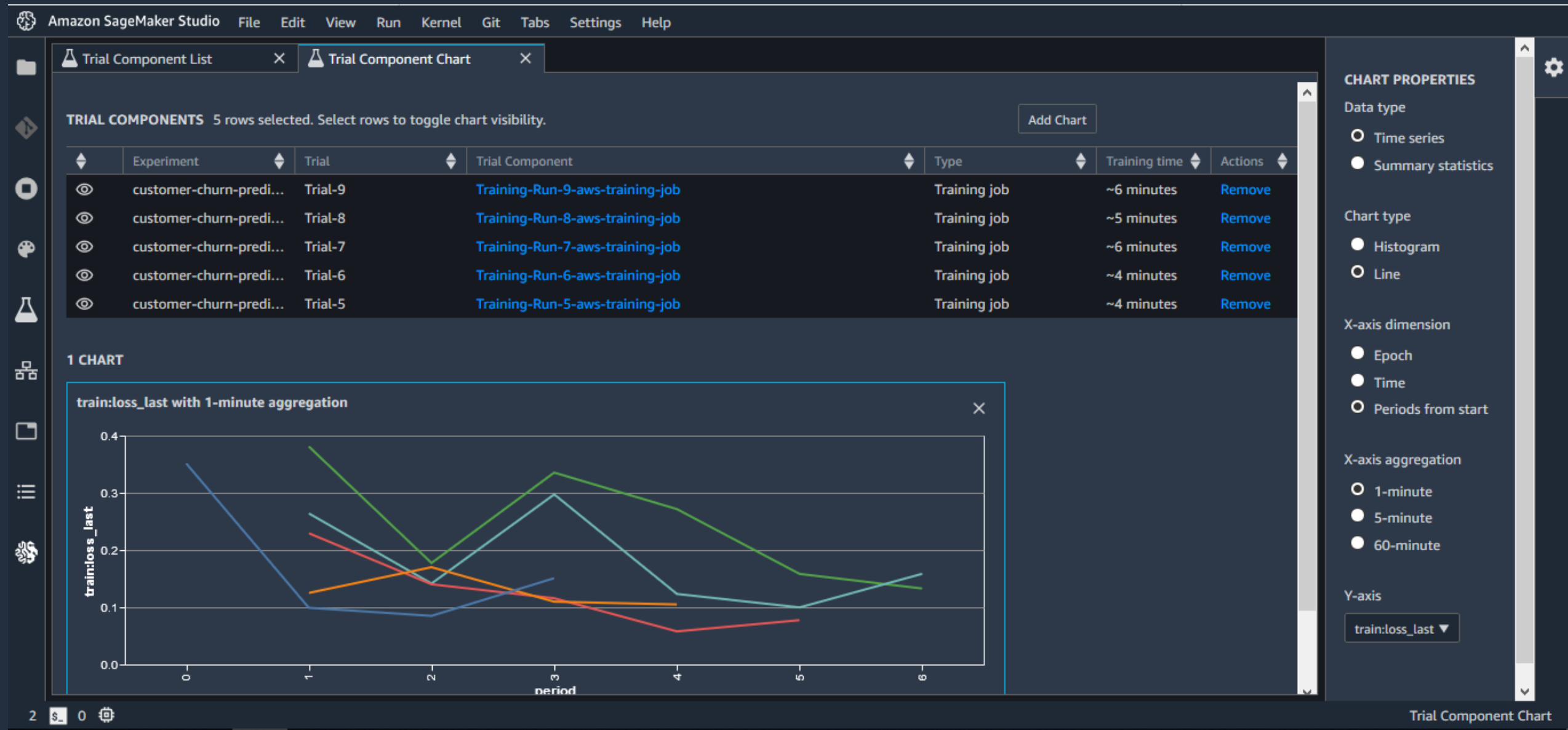
Log custom metrics using the Python SDK & APIs



Fast Iteration

Quickly go back & forth & maintain high-quality

Use Amazon SageMaker Experiments to track and manage thousands of experiments



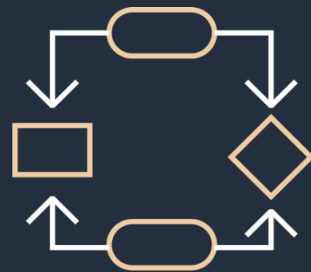
Amazon SageMaker Debugger

Analysis and debugging, explainability, and alert generation



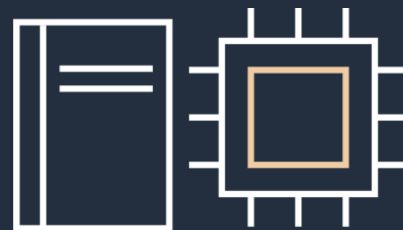
Relevant data
capture

Data is automatically
captured for analysis



Data analysis &
debugging

Analyze & debug data with
no code changes



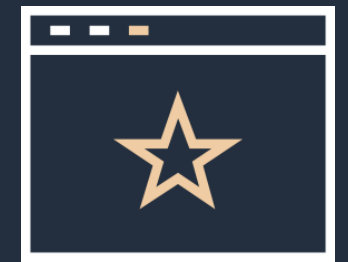
Automatic error
detection

Errors are automatically
detected based on rules



Improved productivity
with alerts

Take corrective action
based on alerts



Visual analysis
and debugging

Visually analyze & debug
from SageMaker Studio

Use Amazon SageMaker Debugger to identify issues such as vanishing gradients

Amazon SageMaker Studio

File Edit View Run Kernel Git Tabs Settings Help

SMDebugger-CloudWatch-Lo

conda_tensorflow_p36

Using SageMaker Rules

In this example we'll demonstrate how to use SageMaker rules to be evaluated against your training. You can find the list of SageMaker rules and the configurations best suited for using them here.

We specify a few rules that check for overfitting, decrease in loss across epochs and for saturated activations.

```
[8]: estimator = TensorFlow(
    role=sagemaker.get_execution_role(),
    base_job_name='mnist-tensorflow-example',
    train_instance_count=1,
    train_instance_type='ml.p3.2xlarge',
    image_name=cpu_training_image,
    entry_point=entrypoint_script,
    framework_version='1.15',
    py_version='py3',
    train_max_run=3600,
    script_mode=True,
    sagemaker_session=sess,
    ## New parameter
    rules = [ Rule.sagemaker(rule_configs.vanishing_gradient()),
              Rule.custom(name='Overfitting', # used to identify the rule
                          image_uri='759209512951.dkr.ecr.us-west-2.amazonaws.com',
                          instance_type='ml.c4.xlarge', # instance type to run the rule
                          source='my_custom_rule.py', # path to the rule source file
                          rule_to_invoke='CustomGradientRule', # name of the class to invoke
                          volume_size_in_gb=400, # EBS volume size required to be attached to the instance
                          collections_to_save=[CollectionConfig(name='losses')], # collections to save
                          rule_parameters={
                              "threshold": "20.0" # this will be used to initialize the rule
                          },
                          ) ],
    hyperparameters = {'num_epochs': 100 }
)
```

Note that Sagemaker-Debugger is only supported for py_version='py3' currently.

Let's start the training by calling `fit()` on the MXNet estimator

```
[9]: # After calling fit, SageMaker will spin off 1 training job and 1 rule job for you
# The rule evaluation status(es) will be visible in the training logs
# at regular intervals

estimator.fit(wait=False)
```

Result

Describe Trial Component

Experiment: Unassigned

Trial: Unassigned

Trial stages

Charts

Metrics

Parameters

Artifacts

AWS Settings

Debugger

mnist-tensorflow-example-2019-12-02-09-52-13-126-aws-training-job

Created 15 minutes ago

Status

Last modified 4 minutes ago

Rule name

Job ARN

Issues Found

Issues Found

VanishingGradient

Overfitting

arn:aws:sagemaker:us-west-2:3

arn:aws:sagemaker:us-west-2:3

Trial Component Chart

TRIAL COMPONENTS 1 rows selected. Select rows to toggle chart visibility.

Add Chart

Experiment

Trial

Trial Component

Type

Train

N/A

N/A

mnist-tensorflow-example-2019-12-02-09-52-13-126-aws-trainin...

Training job

~10

2 CHARTS

sparse_softmax_cross_entropy_loss/value:0_avg with 1-minute aggregation

sparse_softmax_cross_entropy_loss/value:0_avg

period

trialComponentName

mnist-tensorflow-example-2019-1...

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Amazon SageMaker helps you build, train, and deploy models

Prepare

Build

Train & Tune

Deploy & Manage

Web-based IDE for machine learning

Automatically build and train models

Fully managed data processing jobs and data labeling workflows

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Collect and prepare training data

One-click collaborative notebooks and built-in, high performance algorithms and models



Choose or build an ML algorithm

One-click training



Set up and manage environments for training

Debugging and optimization



Train, debug, and tune models

Visually track and compare experiments



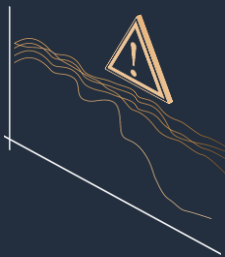
Manage training runs

One-click deployment and autoscaling



Deploy model in production

Automatically spot concept drift



Monitor models

Add human review of predictions



Validate predictions

Fully managed with auto-scaling for 75% less



Scale and manage the production environment

Amazon SageMaker is fully managed

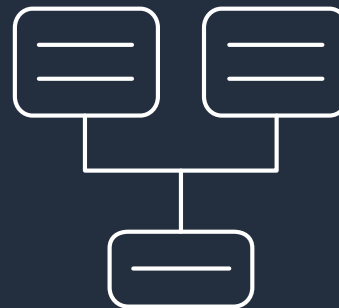
One click model deployment



Auto-scaling



Low latency and
high throughput



Bring your
own model



Python SDK



Deploy multiple
models on an
endpoint

Amazon SageMaker Model Monitor

Continuous monitoring of models in production



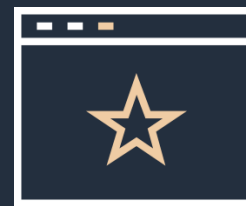
Automatic data
collection

Data is automatically
collected from your
endpoints



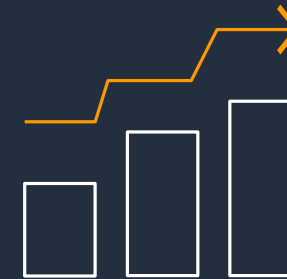
Continuous
Monitoring

Define a monitoring
schedule and detect
changes in quality against
a pre-defined baseline



Flexibility
with rules

Use built-in rules to
detect data drift or write
your own rules for
custom analysis



Visual
data analysis

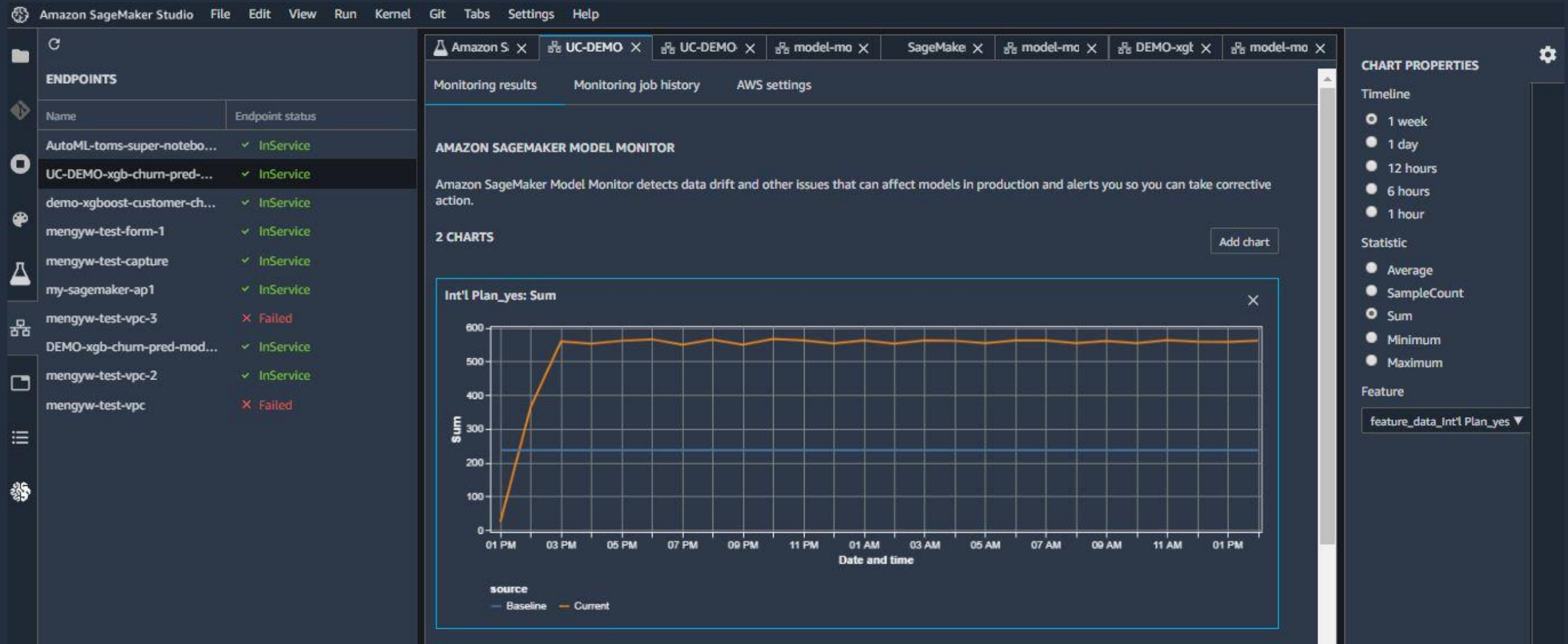
See monitoring results,
data statistics, and
violation reports in
SageMaker Studio



CloudWatch
Integration

Automate corrective
actions based on Amazon
CloudWatch alerts

Use Amazon SageMaker Model Monitor to identify model drift and take action



Amazon Augmented AI

Easily build workflows required for human review of predictions



**Easily implement
human review
workflows**



**Reduce time to market
with pre-built workflows
and UIs**



**Multiple workforce
options**

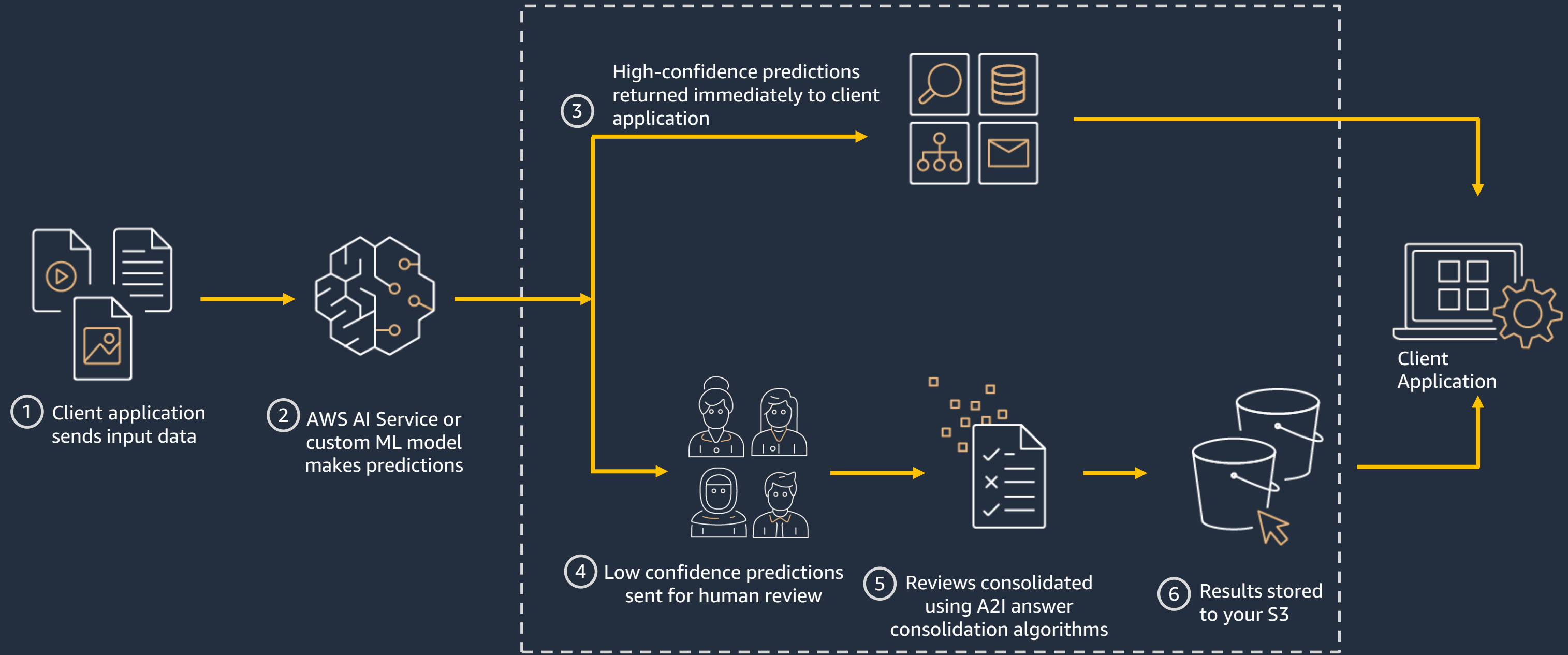


**Integrate with
your custom ML
models**



**Pre-built
algorithms to
increase accuracy**

How Amazon Augmented AI works



Get started with Amazon SageMaker

Prepare

Build

Train & Tune

Deploy & Manage

Amazon SageMaker Studio

Integrated Development environment(IDE) for Machine Learning

Amazon SageMaker Autopilot

Automatically build and train models

One Click Deployment

Supports real-time, batch & multi-model

Amazon SageMaker GroundTruth

Build and manage training dataset

Amazon SageMaker Notebooks

One-click notebooks with elastic compute

One Click Training

Supports supervised, unsupervised & RL

Amazon SageMaker Model Monitor

Automatically detect concept drift

Processing Job

Supports Python or Spark

AWS Marketplace

Pre-built algorithms, models, and data

Automatic Model Tuning

One-click hyperparameter optimization

Amazon SageMaker Neo

Train once, deploy anywhere

Amazon SageMaker Experiments

Capture, organize, and compare every step

Amazon Elastic Inference

Auto scaling for 75% less

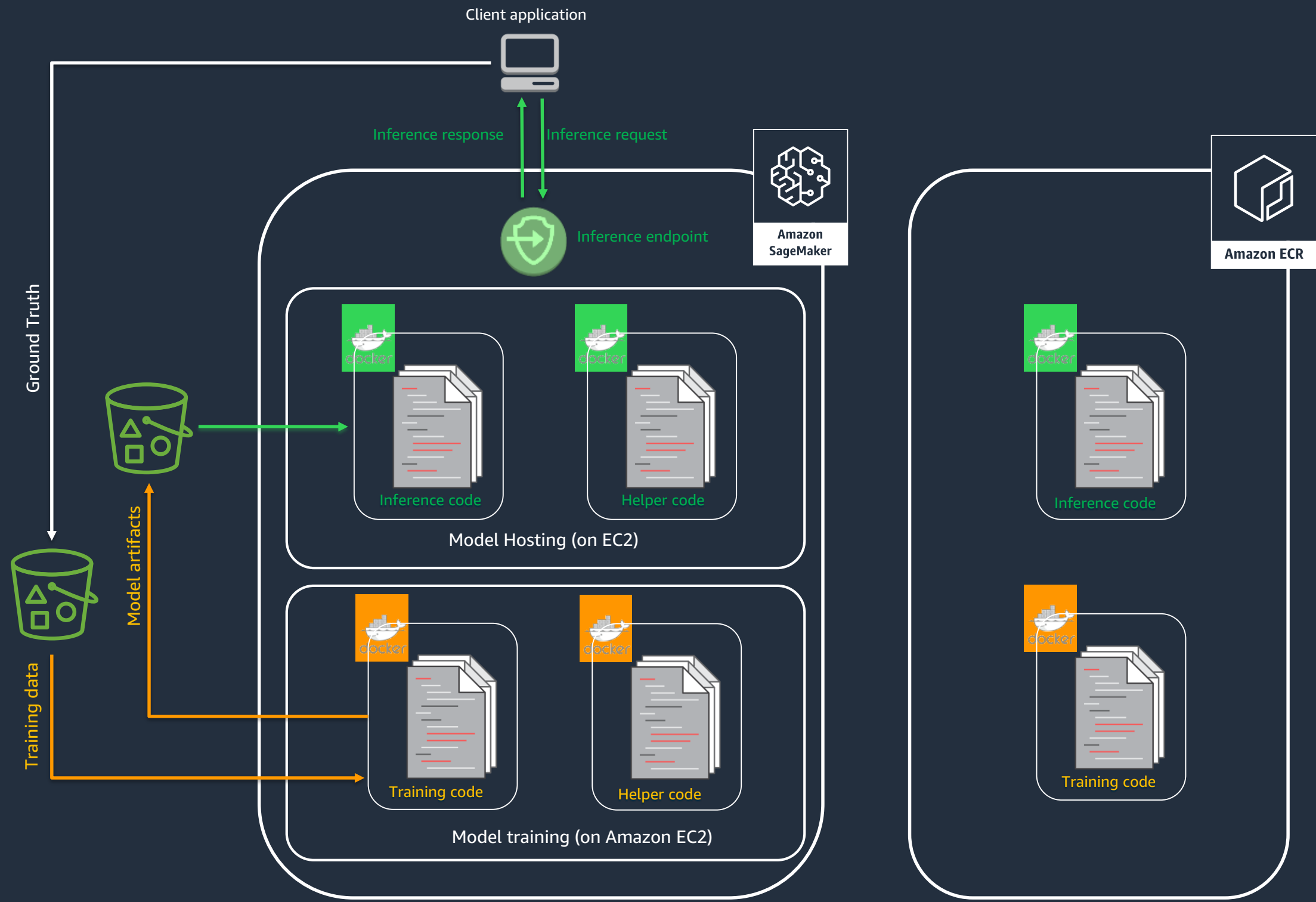
Amazon SageMaker Debugger

Debug and profile training runs

Amazon Augmented AI

Add human review of model predictions

Useful information for the labs



Model options



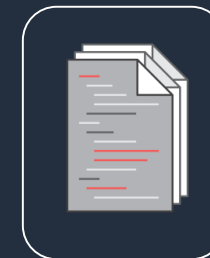
Training code

Factorization machines
Linear learner
Principal component analysis
K-means
XGBoost
And more

Built-in algorithms



Bring your own script



Bring your own container

Amazon SageMaker SDK

- AWS SDK for Python **orchestrating** all Amazon SageMaker activity
 - Algorithm selection, training, deploying, hyperparameter optimization, and so on
 - There's also a Spark SDK (Python and Scala), which we won't cover today
- **High-level objects** for:
 - Some built-in algos: K-means, PCA, and the like
 - Deep-learning libraries: TensorFlow, MXNet, PyTorch, Chainer
 - Sagemaker.estimator.estimator for everything else

<https://github.com/aws/sagemaker-python-sdk>

<https://sagemaker.readthedocs.io/en/latest/>

Confusion matrix

		Predict	
		0	1
Actual	0	True negative	False positive
	1	False negative	True positive

		Predict	
		0	1
Actual	0	3567	71
	1	355	126

Labs

Problem statement

Direct marketing is a common tactic to acquire customers. Because resources and a customer's attention are limited, the goal is to target only the subset of prospects who are likely to engage with a specific offer.

Predicting those potential customers based on readily available information like demographics, past interactions, and environmental factors is a common machine-learning problem.

We will train a model using XGBoost on a bank marketing dataset provided by UCI's ML Repository to predict if a customer will enroll for a term deposit at a bank after one or more phone calls.

Walkthrough: Notebook instance setup

Labs

1. Preparing the data
2. Training our first model with XGBoost
3. Deploying our model
4. Predicting with our model
5. Manually tuning our model
6. Finding optimal hyperparameters with automatic model tuning
7. Deploying our best 2 models
8. Predicting with our best 2 models

Resources

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<https://ml.aws>

<https://aws.amazon.com/sagemaker>

<https://github.com/awslabs/amazon-sagemaker-examples>

<https://github.com/aws/sagemaker-python-sdk>

<https://github.com/awslabs/amazon-sagemaker-workshop>

Thank you!

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