

Deploying ML Models into Production: Toolkit for Real-World Success

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Who am I?

- Computer Science Undergrad degree @UCLA
- Computer Science Grad degree @USC
- 15+ years experience as Software & Data Engineer
- Computer Science Instructor
- Mentor @Udacity Deep Learning Nanodegree
- Real-time wagering algorithms @GamePlayerNetwork
- Differential GPS corrections @Jet Propulsion Laboratory, landing sequence for Mars Curiosity
- Years of experience in design, implementation & productionalization of machine learning models for several FinTech underwriting businesses
- Currently, head of personalization & recommender systems @Honey

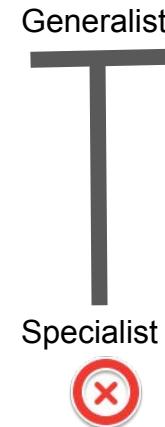
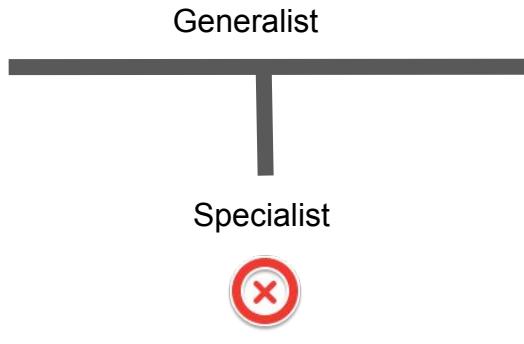


Goals, Breadth vs Depth...

Goal: Provide context of the *requirements*, *tools* & *methodologies* involved with deploying a machine learning model into production.

Slides will provide you with *breadth*.

Notebooks will provide you with *depth* (i.e. implementation details).

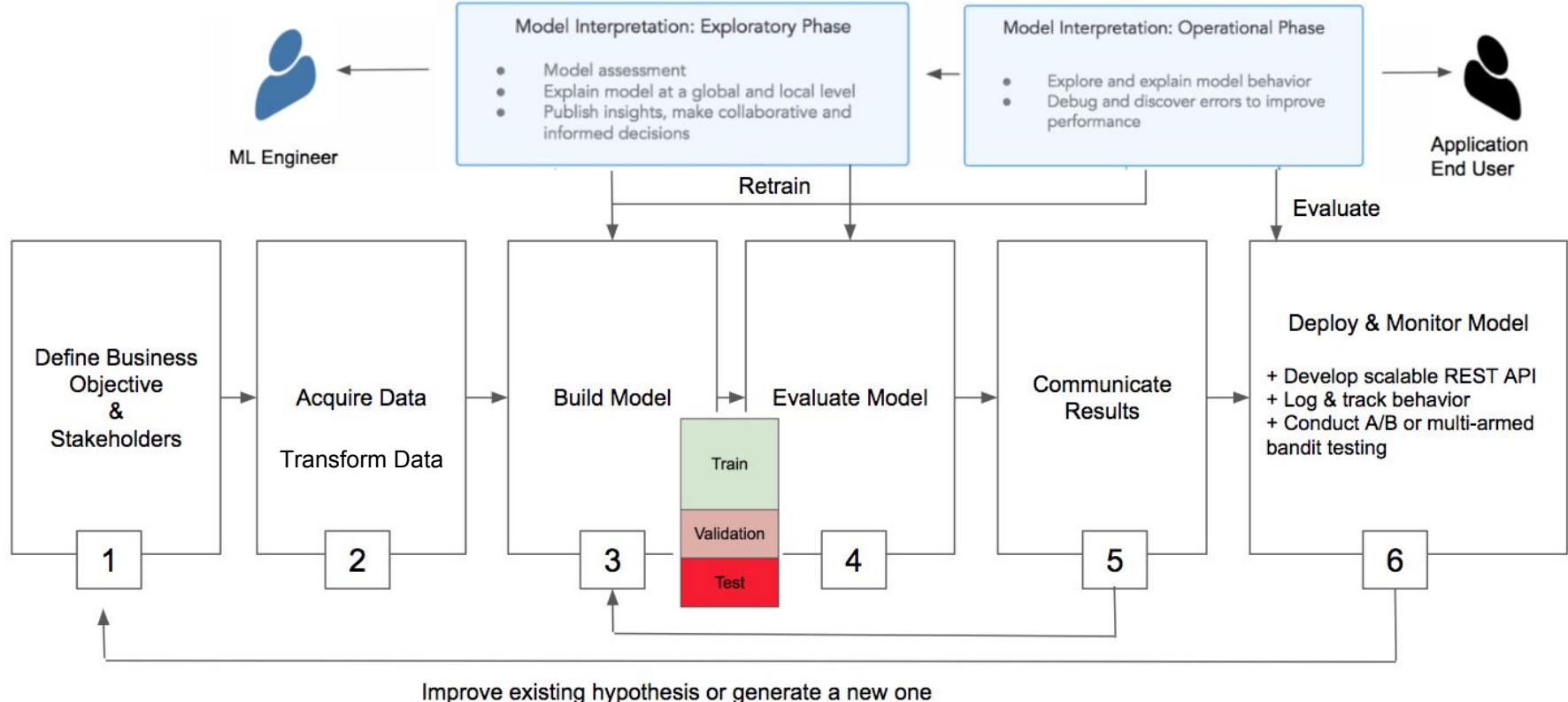


Lesson Roadmap

- | Day 1 | Day 2 |
|--|--|
| <ul style="list-style-type: none">● Overview of Data Science Workflow (30 mins)<ul style="list-style-type: none">a. Identify Business Objectives & Stakeholdersb. Acquire Datac. Build Modeld. Evaluate Modele. Communicate Results● Version Control ML vs SW Projects (95 mins)<ul style="list-style-type: none">a. Directory structureb. Data Versioningc. Model Build Governanced. Environment & Package managemente. Exploratory Data & Business Analysis Resultsf. ML Interpretability Results● Cloud Model Hosting Hardware Cost Estimation (15 mins)<ul style="list-style-type: none">a. Amazon AWS Case Studyb. Google Case Study● Production ML Model Best Practices (10 mins) | <ul style="list-style-type: none">● Pitfalls during Model Development (40 mins)<ul style="list-style-type: none">a. Choose input signals carefullyb. Data to remove● Offline vs Online Model Training (50 mins)<ul style="list-style-type: none">a. XGBoost case studyb. Vowpal-wabbit case study● Offline vs Online Model Inference (40 mins)<ul style="list-style-type: none">a. XGBoost hosted via clipperb. XGBoost on batch data● Monitoring ML model in production (30 mins) |

Machine Learning Deployment Pipeline

Data Science Workflow



Overview of Data Science Workflow

| | Considerations | Example |
|---|---|---|
| 1. Define Business Objective & Stakeholders | Identify goals & state hypothesize | Airline company XYZ is interested in notifying passengers when flight will likely be delayed. This will increase positive customer sentiment & position XYZ to be the market leader for “flights on time”. |
| | Define criteria for what success looks like, state your <i>assumptions</i> | Passengers should be notified of delays with a high level of confidence within few hours of scheduled flight time. |
| | How much time & money do we have to work with? | 3 months, \$500K |
| | Identify Business Sponsor | Senior Vice President of Customer Satisfaction |
| | Define functional & non-functional requirements...How often are predictions needed? How long do we expect predictions to take? Where will predictions be made (on-cloud, on-prem)? | Speak with heads of Marketing, Engineering, IT operations to come up with the right requirements. |
| | Define which machine learning evaluation metric will be used to quantify quality of predictions | Think of the benefit of good predictions & cost of bad predictions. |

| | | |
|-----------------|--|---|
| | Create a set of questions for identifying correct data set | Ask data provider (DB administrator) for data dictionary |
| 2. Acquire Data | Identify data sources, window of time, data formats (CSV, XML, JSON etc), data dictionary, features & target | Database administrator gives you access to RDBMS table(s). |
| | What existing transformations have been made to the data? | Ask Engineering or DB administrator. |
| | Determine which tools/frameworks (Spark, Scikit-Learn) will be used to retrieve & work with data? | Solution depends on how much data you need & what technologies your company is currently using. |

Overview of Data Science Workflow Continued...

| | |
|----------------|---|
| 3. Build Model | Pre-processing: How will we handle missing value(s)? How will we handle missing type(s)? Outlier(s)? Class imbalance? |
| | Exploratory Data Analysis: Observe correlations, descriptive & inferential statistics. EDA is often the goal of many data science projects. |
| | Feature Scaling, Normalization, Engineering |
| | Check for Data Leakages, Knowledge Leaks |
| | Feature Selection, Hyper-parameter Tuning |
| | Model Selection, Model Ensembling |
| | Create a pipeline to run model train in an automated way |

Refer to “[The 7 Steps of Machine Learning](#)”

Refer to ([/notebooks/Static_Model_Pitfalls_of_Model_Development.ipynb](#)) for more examples.

| | |
|-------------------|--|
| 4. Evaluate Model | How good of a fit (quantitatively) is the chosen model(s) with respect to the chosen evaluation metric (Log-Loss, AUC, Accuracy, Precision, Recall etc)? |
| | Define criteria for what success looks like? How well did the trained model do on the test set? |
| | How well does model predictions qualitatively solve our business objective? |
| | Do we understand or trust model predictions? Do we understand how the model makes decisions? |

Refer to “[Metrics To Evaluate Machine Learning Algorithms in Python](#)”, “[The Building Blocks of Interpretability](#)” for more details.

Overview of Data Science Workflow Continued...

| | |
|------------------------|--|
| 5. Communicate Results | Determine net benefit value for correct predictions |
| | Determine net cost value for incorrect predictions |
| | Perform analysis of revenue, cost & benefit with respect to financials |
| | State assumptions (i.e. conversion rate) |
| | Why should we trust this machine learning model? |
| | How do you understand this machine learning model works? |
| | Create a pipeline to run analysis in an automated way |
| | Determine the best format to present results to business stakeholders |

| | | Actual | |
|-----------|----------------|---|--|
| | | Flight On-Time | Flight Delayed |
| Predicted | Flight On-Time | Correct Revenue: \$100 per customer 3768 | False Positive (Type 1) Cost: \$500 per customer (sentiment, loyalty) 3178 |
| | Flight Delayed | False Negative (Type 2) Cost: \$100 per customer inconvenience 2009 | Correct Revenue: \$100 per customer 5558 |

$$\text{Business Impact} = \text{Revenue} * \text{TP} + \text{Revenue} * \text{TN} - \text{Cost} * \text{FP} - \text{Cost} * \text{FN}$$

Confusion Matrix...

```
[ [3768 3178]
  [2009 5558]]
```

True Positive (TP, correct prediction): 3,768.

Assume flight on-time results in \$100 of revenue per customer.

True Negative (TN, correct prediction): 5,558

Assume flight which has been delayed results in \$100 of revenue per customer.

False Positive (FP, incorrect prediction): 3,178

Assume the inconvenience of a delayed flight when the customer was notified it will be on-time is \$500 of cost per customer.

False Negative (FN, incorrect prediction): 2,009

Assume the inconvenience of a flight on-time when the customer was notified it will be delayed is \$100 of cost per customer.

```
In [19]: business_impact = 700 * 3768 + 700 * 5558 - 3178 * 500 - 2009 * 100
business_impact
```

Out[19]: 4738300

Precision: Out of flights we predicted not delayed, how many did we classify correctly? When it predicts yes, how often is it correct?

When cost of FP >> FN

$$\text{Precision} = 3768/(3768+2009) = .65$$

Recall: Out of flights not delayed, how many did we correctly detect as not late?

We want to avoid FN, when cost of FN >> FP

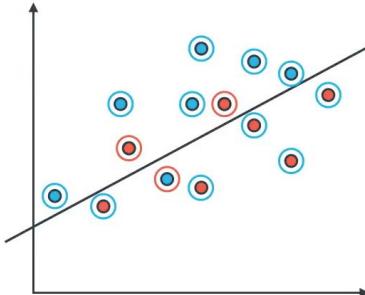
We want to catch all on-time flights
 $\text{Recall} = 3768/(3768+3178) = .54$

Look at notebook titled “Business Data Analysis” for more details.

Accuracy

Precision: Out of all the data, how many points did we classify correctly?

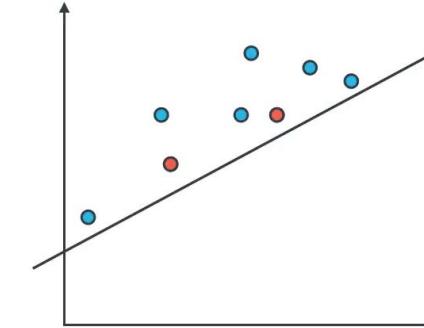
$$\begin{aligned} \text{Accuracy} &= \frac{\text{Correctly Classified points}}{\text{All points}} \\ &= \frac{11}{11 + 3} \\ &= \frac{11}{14} \\ &= 78.57\% \end{aligned}$$



Precision

Precision: Out of the points we've predicted to be positive, how many are correct?

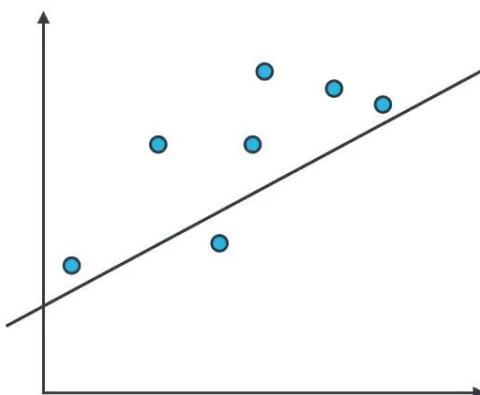
$$\begin{aligned} \text{Precision} &= \frac{\text{True positives}}{\text{True positives} + \text{False Positives}} \\ &= \frac{6}{6 + 2} \\ &= \frac{6}{8} \end{aligned}$$



Recall

Recall: Out of the points labelled positive, how many did we correctly predict?

$$\begin{aligned} \text{Recall} &= \frac{\text{True positives}}{\text{True positives} + \text{False Negatives}} \\ &= \frac{6}{6 + 1} \\ &= \frac{6}{7} \\ &= 85.7\% \end{aligned}$$



Overview of Data Science Workflow Continued...

| | |
|---------------------------|--|
| 6. Deploy & Monitor Model | Identify which metrics to instrument monitoring for? |
| | How many features does your production model have? How many of them are being monitored? |
| | How are you monitoring features with numerical values? How about categorical values? |
| | How did you conclude what thresholds to use for input feature monitoring? |
| | If a threshold is exceeded, what is the triage process? |
| | How often does the monitor run? |
| | State under what circumstances a model needs to be re-trained |

Knowledge Check Exercise

Q1. Which of the following assumptions may impact a model's generalizability?

- a) Data must be stationary (ex. no seasonality)
- b) Distribution of past data must be similar to unseen future data
- c) Train, Validation & Test examples are drawn from the same distribution
- d) Rows in each set should be independent of each other
- e) All of the above

Q2. Suppose we train on training data, evaluated on test data, use the evaluation results from test data to do feature selection & hyper-parameter tuning. Are there any issue(s) with this methodology?

- a) Yes
- b) No

Break (10 mins)

How Version Control differs for ML vs SW Projects

How Version Control Differs for ML Projects

Requirements:

Data Science project is a cross disciplinary function

- Data Engineers
- ML Engineers
- Business Analysts
- Software Engineers to put model into production
- DevOps personnel to maintain production operations
- Non-technical stakeholders interested in main takeaways

A) Directory structure is as important as code quality, at times even more important

B) Data Versioning

C) Environment & Package management

D) Business Analysis Results

E) ML Interpretability Results

A) Directory Structure

Requirements:

Data Science is a team sport; thus, we need a way to communicate the diverse set of artifacts.

Directory structure should clearly help organize, communicate and make it easier to find what you're looking for

Reduce human error and bugs by conforming to conventions (secrets out of version control)

Facilitate reproducible & repeatable executions of the data science pipeline

Find previous execution results (ex1: log of train, validation & test loss for each execution, ex2: feature engineering vs inference timing results)

Solution(s):

- [mlflow](#)
- [Cookiecutter Data Science](#)
- [Pachyderm](#)
- Modeldb ([paper](#), [docs](#), [implementation](#))
- Manually configured project structure

A) Directory Structure Example

Project Organization

```
|- LICENSE           <- Assert your rights for ownership & conditions for use, extensions & re-distribution
|- README.md        <- The top-level README for developers using this project

data
|   |- external      <- Data from third party sources
|   |- interim       <- Intermediate data that has been transformed
|   |- processed     <- Processed data sets for modeling
|   `-- raw          <- The original, immutable data dump

`-- docs            <- A default Sphinx project; see sphinx-doc.org for details

notebooks          <- Jupyter notebooks. Naming convention is a number (for ordering),
                     the creator initials, and a short "-" delimited description, e.g.
                     "1.0-jqp-initial-data-exploration"

references         <- Data dictionaries, manuals, and all other explanatory materials

reports
|   `-- figures      <- Generated graphics and figures to be used in reporting.

requirements.txt   <- Optional: The requirements file for reproducing the analysis environment, e.g.
                     generated with `pip freeze > requirements.txt`

setup.py           <- makes project pip installable (pip install -e .) so src can be imported
src
|   `-- __init__.py  <- Source code for use in this project.
|   `-- data         <- Scripts to download or generate data
|       `-- make_dataset.py

features           <- Scripts to turn raw data into features for modeling
|   `-- build_features.py

models             <- Scripts to train models and then use trained models to make
                     predictions
|   `-- predict_model.py
|   `-- train_model.py

visualization       <- Scripts to create exploratory and results oriented visualizations
|   `-- visualize.py
```

B) Data Versioning

Requirements:

Data is immutable (no overwrite)

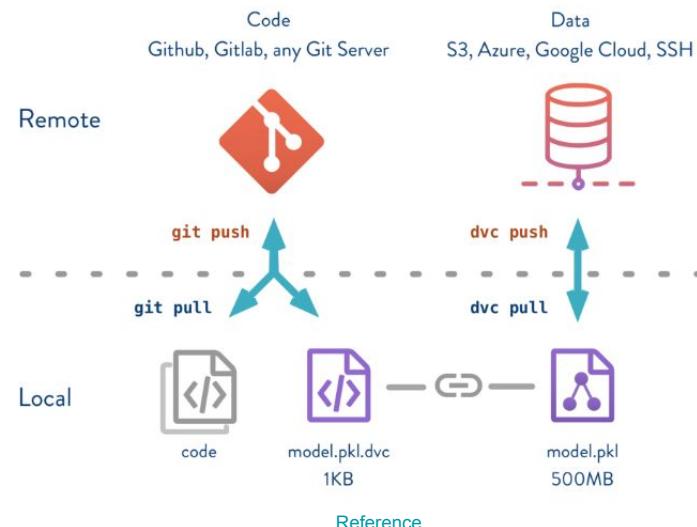
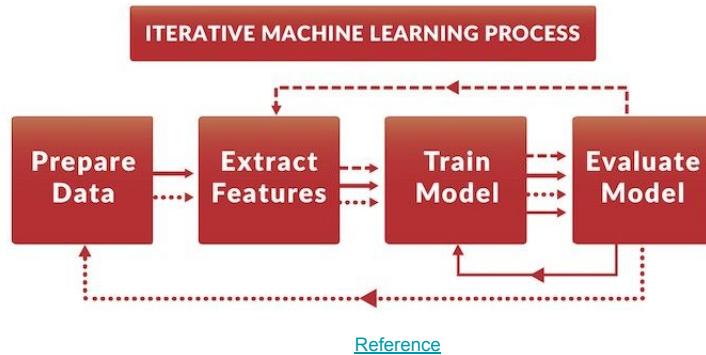
Save intermediate data artifacts

Reproducible & Repeatable (inputs & outputs need to be tracked)

Problem: Data files are typically larger than what most version control tools allow

Solution(s):

- [pachyderm](#)
- [AWS S3](#)
- [Git Large File Storage](#)
- [git-annex](#)
- [dat](#)
- Network File Server ([Ceph](#), [FreeNAS](#), [ZFS](#))
- [dvc](#)



B) Data Versioning Example

DVC allows storing and versioning source data files, ML models, intermediate results with Git, without checking the file contents into Git. Refer to ([/notebooks/Data_Version_Control_Workflow.ipynb](#)) for more examples.

```
In [1]: !dvc add ..../data/external/allyears2k.csv  
Saving '.../data/external/allyears2k.csv' to cache '.../.dvc/cache'.  
Saving information to '.../data/external/allyears2k.csv.dvc'.
```

```
!yes | dvc run -d ..../src/models/Static_Model_Pitfalls_of_Model_Development.py -d ..../data/external/allyears2k.csv \  
      -o ..../data/processed/ \  
      python ..../src/models/Static_Model_Pitfalls_of_Model_Development.py
```

```
Running command:  
    python ..../src/models/Static_Model_Pitfalls_of_Model_Development.py  
numpy: 1.14.3  
pandas: 0.23.0  
sklearn: 0.19.1  
xgboost: 0.72
```

```
Label Encode Target into Integers...
```

```
Get Training Data...  
Original shape: (43978, 31)  
After columns dropped shape: (43978, 13)
```

```
Naive One-Hot-Encode for features: ['UniqueCarrier', 'Dest', 'Origin']
```

```
Total number of features before encoding: 13
```

```
Total number of features after encoding: 286
```

```
Label Encode Target into Integers...
```

```
Get Training Data...  
Original shape: (43978, 31)  
After columns dropped shape: (43978, 13)
```

```
Naive One-Hot-Encode for features: ['UniqueCarrier', 'Dest', 'Origin']
```

```
Total number of features before encoding: 13
```

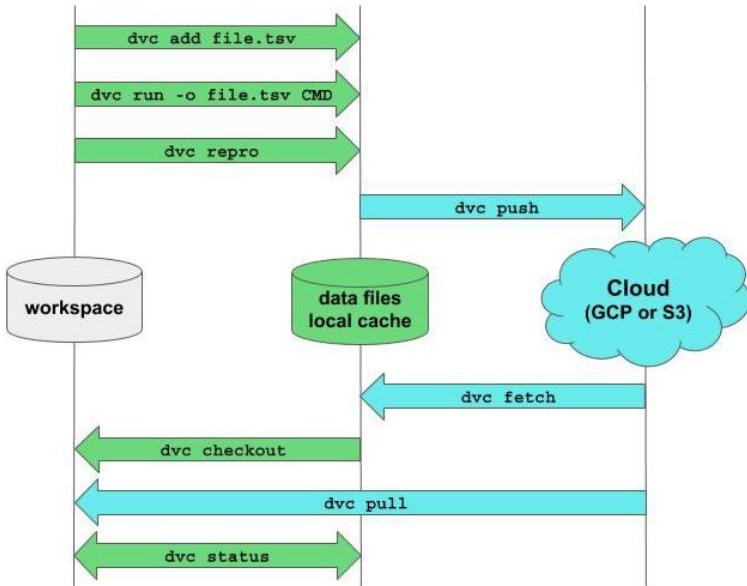
```
Total number of features after encoding: 286  
[23:56:50] src/tree/updater_prune.cc:74: tree pruning end, 1 roots, 50 extra nodes, 0 pruned nodes, max_depth=5  
[0] train-error:0.348395  
[23:56:50] src/tree/updater_prune.cc:74: tree pruning end, 1 roots, 48 extra nodes, 0 pruned nodes, max_depth=5  
[1] train-error:0.345861
```

```
Feature Importances...
```

```
Feature Importances {'DayofMonth': 4, 'Year': 7, 'CRSArrTime': 9, 'Distance': 4, 'Cancelled': 6, 'UniqueCarrier_HP': 3, 'CRSElapsedTime': 9, 'CRSDepTime': 2, 'Dest_BWI': 1, 'UniqueCarrier_WN': 1, 'Origin_MDW': 1, 'Origin_JAX': 1, 'Origin_HNL': 1}  
Accuracy: 64.87%
```

```
Confusion Matrix...  
[[3442 2826]  
 [1809 5117]]
```

DVC Data File Transport Commands



C) Model Build Governance

Requirements:

A way to track the activities during model build process

Packaging format for reproducible runs on any platform

Record and query experiments: code, data, config, and results

Facilitate reproducibility & repeatability of model build process

Solution(s):

- [mlflow \(github, tutorial, docs\)](#)

C) Model Build Governance

```
# Logging test scores
mlflow.log_param("accuracy", accuracy)
mlflow.log_param("precision", precision)
mlflow.log_param("AUC", auc)
mlflow.log_param("TP", matrix[0][0])
mlflow.log_param("FP", matrix[0][1])
mlflow.log_param("FN", matrix[1][0])
mlflow.log_param("TN", matrix[1][1])
for metric, value in additional_data.items():
    print("Logging {} {}".format(metric, value))
    if metric == "importances" or metric=="params":
        for feat, importance in value.items():
            if metric == "importances":
                prefix = "imp_"
            elif metric=="params":
                prefix = "params_"
            mlflow.log_param(prefix + feat, importance)
mlflow.log_param(metric, value)
run_id = mlflow.tracking.active_run().info.run_uuid
print("Run with id %s finished" % run_id)
```

Run b1bf57f140a34b2ea97cd3a4669f4a85

Experiment Name: Default Start Time: 2018-08-29 01:29:42 Source: ipykernel_launcher.py User: arm

Parameters

| Name | Value |
|--------------------|--|
| AUC | 0.715736636586004 |
| FN | 2009 |
| FP | 3182 |
| TN | 5564 |
| TP | 3758 |
| accuracy | 0.6423206780128161 |
| imp_CRSArrTime | 32 |
| imp_CRSDepTime | 18 |
| imp_CRSElapsedTime | 15 |
| imp_DayOfWeek | 13 |
| imp_DayOfMonth | 18 |
| imp_Distance | 20 |
| imp_Year | 34 |
| importances | {'DayOfMonth': 18, 'CRSArrTime': 32, 'CRSElapsedTime': 15, 'DayOfWeek': 13, 'Year': 34, 'CRSDepTime': 18, 'Distance': 20} |
| params | {'objective': 'binary:logistic', 'booster': 'gbtree', 'eval_metric': 'auc', 'eta': 0.01, 'nround': 1000, 'tree_method': 'exact', 'max_depth': 5, 'subsample': 0.5, 'min_child_weight': 1, 'silent': 1, 'seed': 42} |

Usage: mlflow [OPTIONS] COMMAND [ARGS]...

Options:

- version Show the version and exit.
- help Show this message and exit.

Commands:

- azureml Serve models on Azure ML.
- download Download the artifact at the specified DBFS...
- experiments Manage experiments.
- pyfunc Serve Python models locally.
- run Run an MLflow project from the given URI.
- sagemaker Serve models on SageMaker.
- server Run the MLflow tracking server.
- sklearn Serve scikit-learn models.
- ui Launch the MLflow tracking UI.

127.0.0.1:5000/#/ mlflow GitHub Docs

Experiments Default

Default Experiment ID: 0 Artifact Location: /Users/arm/code/ML_Models_to_Production/notebooks/mlruns/0

Search Runs: metrics.rmse < 1 and params.model = "tree"

Filter Params: alpha, lr Filter Metrics: rmse, r2

25 matching runs Compare Selected Download CSV ↴

| Date | User | Source | Version | AUC | FN | FP | TN | TP | accuracy | imp_CRSArrTime | imp_CRSDepTime | imp_CRSElapsedTime | imp_DayOfWeek | imp_DayOfMonth |
|---------------------|------|-----------------------|---------|-------------------|------|------|------|------|--------------------|----------------|----------------|--------------------|---------------|----------------|
| 2018-08-29 01:29:42 | arm | ipykernel_launcher.py | | 0.715736636586004 | 2009 | 3182 | 5564 | 3758 | 0.6423206780128161 | 32 | 18 | 15 | 13 | 18 |

D) Environment & Package Management

Requirements:

A way for others to reproduce results

Reduce time to reproduce other people's work

Facilitate reproducibility & repeatability of other people's work

Solution(s):

- [Conda](#) (env & package management, Python & R)
- [Packrat](#) (project specific env & package manager for R)

Refer to [**environment.yml**](#) in the top level directory for an example.

D) Environment & Package Management Example

We'll be using [conda](#) to manage OS system libraries & python dependencies.

To create a new environment from an existing conda manifest file...

```
conda env create -f=environment.yml
```

To update a new environment from an existing conda manifest file...

```
conda env update -f=environment.yml
```

To export dependencies from your current environment...

```
conda env export > environment.yml
```

After you've created or update an environment, you should source it...

```
source activate py36_oreilly_ml_prod_course
```

When you're working, you can deactivate the current environment...

```
source deactivate
```

```
deploy_ml_to_production_toolkit / environment.yml
```

```
1  name: py36_oreilly_ml_prod_course
2  channels:
3    - defaults
4  dependencies:
5    - alabaster=0.7.10=py36h174008c_0
6    - anaconda=5.2.0=py36_3
7    - anaconda-client=1.6.14=py36_0
8    - anaconda-project=0.8.2=py36h9ee5d53_0
9    - appnope=0.1.0=py36hf537a9a_0
10   - appscript=1.0.1=py36h9e71e49_1
11   - asn1crypto=0.24.0=py36_0
12   - astroid=1.6.3=py36_0
13   - astropy=3.0.2=py36h917ab60_1
14   - attrs=18.1.0=py36_0
15   - babel=2.5.3=py36_0
16   - backcall=0.1.0=py36_0
17   - backports=1.0=py36ha3c1827_1
18   - backports.shutil_get_terminal_size=1.0.0=py36hd7a2ee4_2
19   - beautifulsoup4=4.6.0=py36h72d3c9f_1
20   - bitarray=0.8.1=py36h1de35cc_1
21   - bkcharts=0.2=py36h073222e_0
22   - blas=1.0=mkl
23   - blaze=0.11.3=py36h02e7a37_0
24   - bleach=2.1.3=py36_0
25   - blosc=1.14.3=hd9629dc_0
26   - bokeh=0.12.16=py36_0
27   - boto=2.48.0=py36hdbc59ac_1
28   - bottleneck=1.2.1=py36hbd380ad_0
29   - bz2file=1.0.6=h1de35cc_5
30   - ca-certificates=2018.03.07=0
31   - certifi=2018.4.16=py36_0
32   - cffi=1.11.5=py36h342bebf_0
33   - chardet=3.0.4=py36h96c241c_1
34   - Click=6.7=py36hec950be_0
35   - cloudpickle=0.5.3=py36_0
36   - clyent=1.2.2=py36hae3ad88_0
37   - colorama=0.3.9=py36hd29a30c_0
38   - contextlib2=0.5.5=py36hd66e5e7_0
```

E) Exploratory Data & Business Analysis Results

Requirements:

Data Science projects in industry have specific business objectives (increase profits, reduce costs, increase cross sell etc)

Business Analysis methodology to quantify value of deploying a new predictive model into production (ie: How do you know your model is successful?)

What assumptions are behind your analysis? Which conditions make your assumptions invalid?

Solutions:

- Business Analysis methodology is specific to the business model. Choose the right [model evaluation metric](#) & quantify in terms of profits & loss...
 - Metric Selection for Classification ML models
 - Binary Models (Accuracy, LogLoss, [Confusion Matrix](#), [Precision](#), [Recall](#), [AUC](#), [ROC plot](#), [more details](#))
 - Which type of errors to reduce (Type 1 or Type 2, [more details](#))
 - Multiclass Models (F1, [more details](#))
 - Metric Selection for Regression ML models (RMSE, MSE, MAE, r2, [more details](#))

E) Exploratory Data & Business Analysis (Part 1)

Refer to ([/notebooks/Business_Data_Analysis.ipynb](#)) for more examples.

Summary Statistics

Dataset info

| | |
|-------------------------------|---------|
| Number of variables | 32 |
| Number of observations | 43978 |
| Total Missing (%) | 19.4% |
| Total size in memory | 10.7 MB |
| Average record size in memory | 256.0 B |

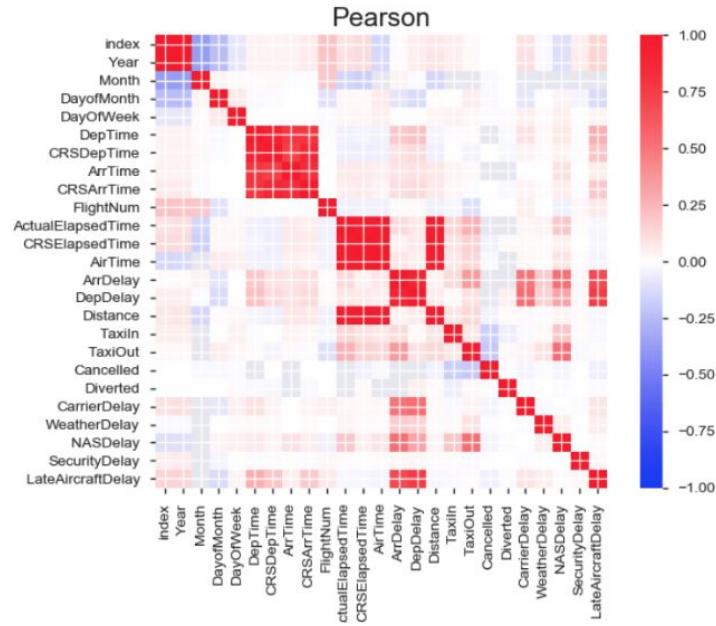
Variables types

| | |
|---------------|----|
| Numeric | 17 |
| Categorical | 7 |
| Boolean | 3 |
| Date | 0 |
| Text (Unique) | 0 |
| Rejected | 5 |
| Unsupported | 0 |

Warnings

ActualElapsedTime has 1195 / 2.7% missing values Missing
AirTime is highly correlated with CRSElapsedTime ($p = 0.98769$) Rejected
ArrDelay has 1514 / 3.4% zeros Zeros
ArrDelay has 1195 / 2.7% missing values Missing
ArrTime has 1195 / 2.7% missing values Missing
CRSArrTime has 569 / 1.3% zeros Zeros
CRSDepTime is highly correlated with DepTime ($p = 0.91498$) Rejected
CRSElapsedTime is highly correlated with ActualElapsedTime ($p = 0.98409$) Rejected
CancellationCode has 43757 / 99.5% missing values Missing
CarrierDelay has 7344 / 16.7% zeros Zeros
CarrierDelay has 35045 / 79.7% missing values Missing
DepDelay has 6393 / 14.5% zeros Zeros
DepDelay has 1086 / 2.5% missing values Missing
DepTime has 1086 / 2.5% missing values Missing
Dest has a high cardinality: 134 distinct values Warning
Distance is highly correlated with AirTime ($p = 0.97816$) Rejected
LateAircraftDelay has 7140 / 16.2% zeros Zeros
LateAircraftDelay has 35045 / 79.7% missing values Missing
NASDelay has 7388 / 18.6% zeros Zeros
NASDelay has 35045 / 79.7% missing values Missing
Origin has a high cardinality: 132 distinct values Warning
SecurityDelay has 8914 / 20.3% zeros Zeros
SecurityDelay is highly skewed ($y = 26.096$) Skewed
SecurityDelay has 35045 / 79.7% missing values Missing
TailNum has 16024 / 38.4% missing values Missing
TailNum has a high cardinality: 3501 distinct values Warning
TaxiIn has 623 / 1.4% zeros Zeros
TaxiIn has 16026 / 38.4% missing values Missing
TaxiOut has 557 / 1.3% zeros Zeros
TaxiOut has 16024 / 38.4% missing values Missing
WeatherDelay has 8840 / 20.1% zeros Zeros
WeatherDelay is highly skewed ($y = 26.234$) Skewed
WeatherDelay has 35045 / 79.7% missing values Missing
Year is highly correlated with index ($p = 0.99897$) Rejected

Correlations



Target Analysis

IsDelayed

Categorical

| | |
|----------------|------|
| Distinct count | 2 |
| Unique (%) | 0.0% |
| Missing (%) | 0.0% |
| Missing (n) | 0 |

Toggle details

| Value | Count | Frequency (%) |
|-------|-------|---------------|
| YES | 23091 | 52.5% |
| NO | 20887 | 47.5% |

| | | Actual | |
|-----------|----------------|--|---|
| | | Flight On-Time | Flight Delayed |
| Predicted | Flight On-Time | Correct Revenue: \$100 per customer 3768 | False Positive (Type 1) Cost: \$500 per customer (sentiment, loyalty) 3178 |
| | Flight Delayed | False Negative (Type 2) Cost: \$100 per customer inconvenience 2009 | Correct Revenue: \$100 per customer 5558 |

$$\text{Business Impact} = \text{Revenue} * \text{TP} + \text{Revenue} * \text{TN} - \text{Cost} * \text{FP} - \text{Cost} * \text{FN}$$

Confusion Matrix...

```
[ [3768 3178]
  [2009 5558] ]
```

True Positive (TP, correct prediction): 3,768.

Assume flight on-time results in \$100 of revenue per customer.

True Negative (TN, correct prediction): 5,558

Assume flight which has been delayed results in \$100 of revenue per customer.

False Positive (FP, incorrect prediction): 3,178

Assume the inconvenience of a delayed flight when the customer was notified it will be on-time is \$500 of cost per customer.

False Negative (FN, incorrect prediction): 2,009

Assume the inconvenience of a flight on-time when the customer was notified it will be delayed is \$100 of cost per customer.

```
In [19]: business_impact = 700 * 3768 + 700 * 5558 - 3178 * 500 - 2009 * 100
business_impact
```

Out[19]: 4738300

Precision: Out of flights we predicted not delayed, how many did we classify correctly?

When cost of FP >> FN

$$\text{Precision} = 3768/(3768+2009) = .65$$

Recall: Out of flights not delayed, how many did we correctly detect as not late?

We want to avoid FN, when cost of FN >> FP

We want to catch all on-time flights

$$\text{Recall} = 3768/(3768+3178) = .54$$

Look at notebook titled “Business Data Analysis” for more details.

F) ML Interpretability

Requirements:

How do we trust a machine learning model?

For regulated industries, it's required to comply with established regulations?

Model approval from legal or compliance stakeholders

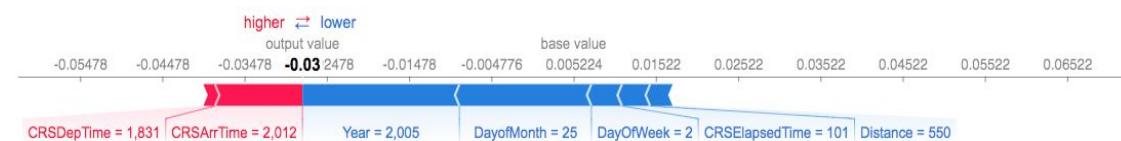
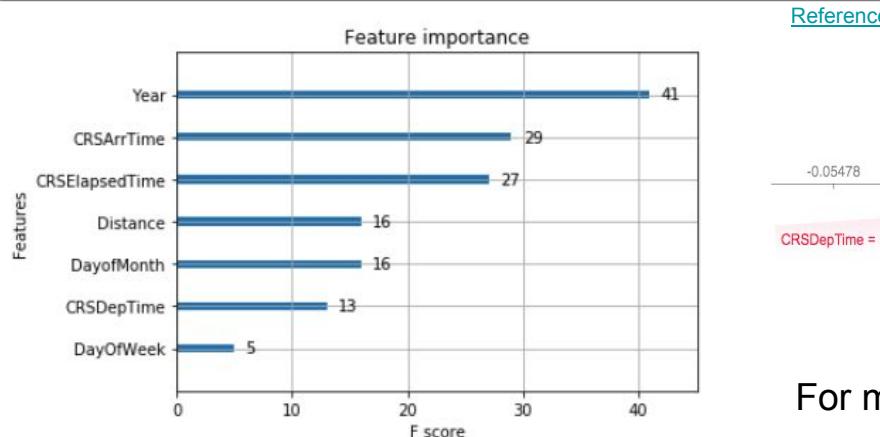
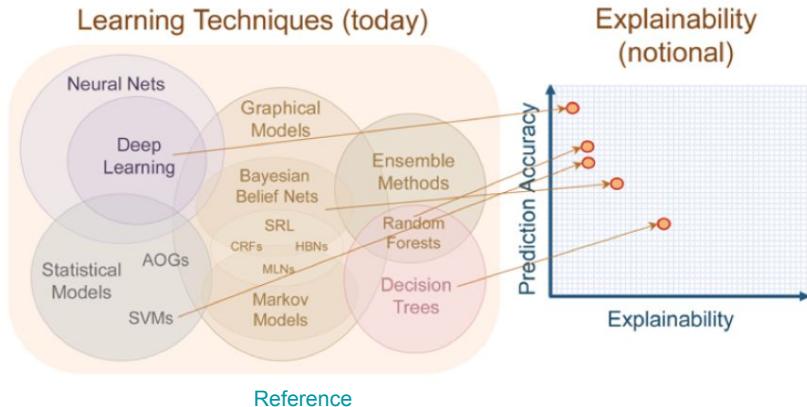
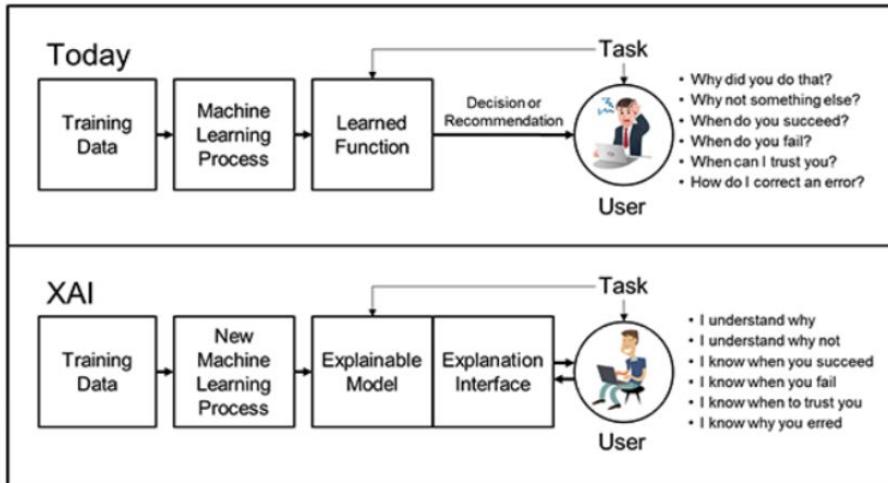
Solutions:

No one size fits all solution, but some recent advances to help explainability...

- SHAP: SHapley Additive exPlanations ([paper](#), [implementation](#))
- H2O ML Interpretability ([paper](#), [implementation](#))
- A Guide for Making Black Box Models Explainable ([docs](#), [implementation](#))
- [Ideas on Interpreting Machine Learning Models](#)

F) ML Interpretability & Explainability Example

Refer to ([/notebooks/Machine_Learning_Interpretability.ipynb](#)) for more examples.



For more details, see "[Ideas on interpreting machine learning](#)"

Knowledge Check Exercise

Q1. For a machine learning project, which type of artifacts should we version?

- a) Code + Configuration
- b) Data
- c) Model Binaries
- d) Data dictionary
- e) Model build, data analysis & model interpretability results
- f) All of the above

Q2. Think of at least 3 side effects of what could go wrong with just using Jupyter notebooks to build a production model?

Break (10 mins)

Cloud Model Hosting Cost Estimation Tools

Production ML Model Best Practices

- Begin with a starter seed project template
 - Helps enforce best practices
- Create baseline model (simple > complex)
 - Useful for comparison against a future more complex model
- Understand & validate data pipeline
 - bias in, bias out
- Instrument input feature monitoring
 - Best done async in parallel to invocation of predict
- Leverage reproducible & repeatable practices covered earlier to treat configs data & output results as code
 - Increase the likelihood of your work to be adopted
- Provide interpretability & explainability of model outputs to build trust
- Provide projected business impact of putting model into production

Recommend reading [Rules of ML](#) (from Google)

Hardware Cost Estimation

Requirements:

On-premise or On-Cloud?

Average Transactions per second to support?

Number of Transactions during peak utilization?

Load balancer, number of servers (fixed, elastic), monitoring server, object storage & logging store

System availability expectations (SLOs & SLIs come in handy)

Cloud Pricing Calculators: [Google Cloud Calculator](#), [Amazon ML Pricing](#), [Microsoft Azure Calculator](#)

| Cloud Vendor | Batch Fees | Real-Time Prediction Fees |
|---|--|--|
| Amazon AWS (details) | \$0.10 per 1,000 predictions, rounded up to the next 1,000 | \$0.0001 per prediction, rounded up to the nearest penny |
| Microsoft Azure (details) | \$0.50 per 1,000 transactions | \$0.50 per 1,000 transactions |
| Google Cloud Platform (details) | \$0.09262 per node hour | \$0.056 per node hour |

Google Cloud Platform Case Study

Visualize GCP Billing using BigQuery and Data Studio

1. Follow procedure in [Export Billing Data to BigQuery](#)
2. Make a copy of [Billing Report Demo](#)
3. [Create & Manage Labels](#) to slice/dice your billing reports
 - a. Labels can be based on team (team:data_science)
 - b. Labels can be based on component (component: flight_model)
 - c. Labels can be based on environment (environment:prod)

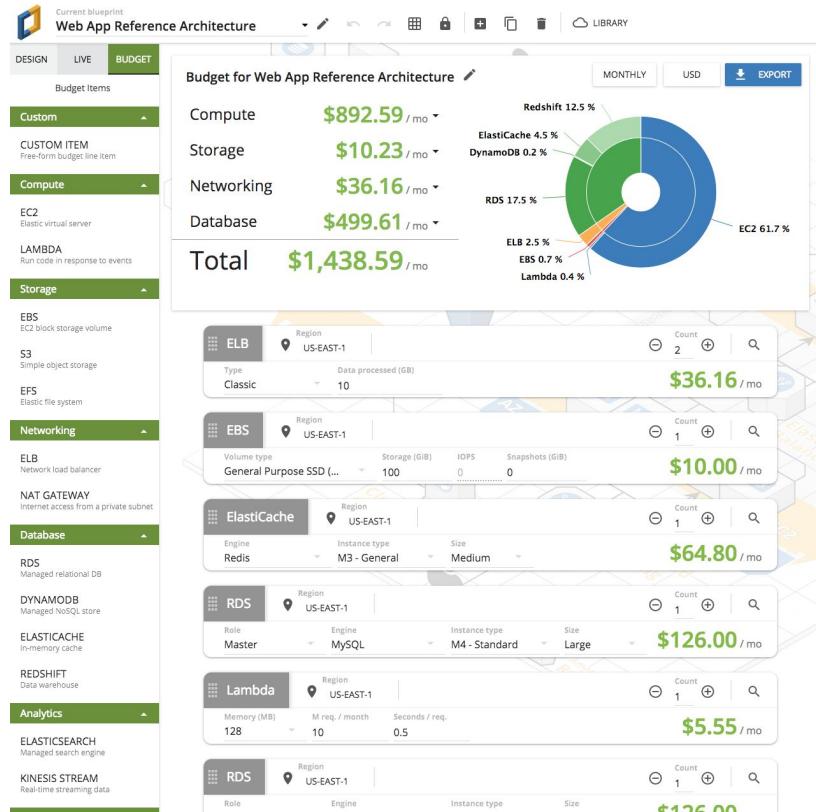
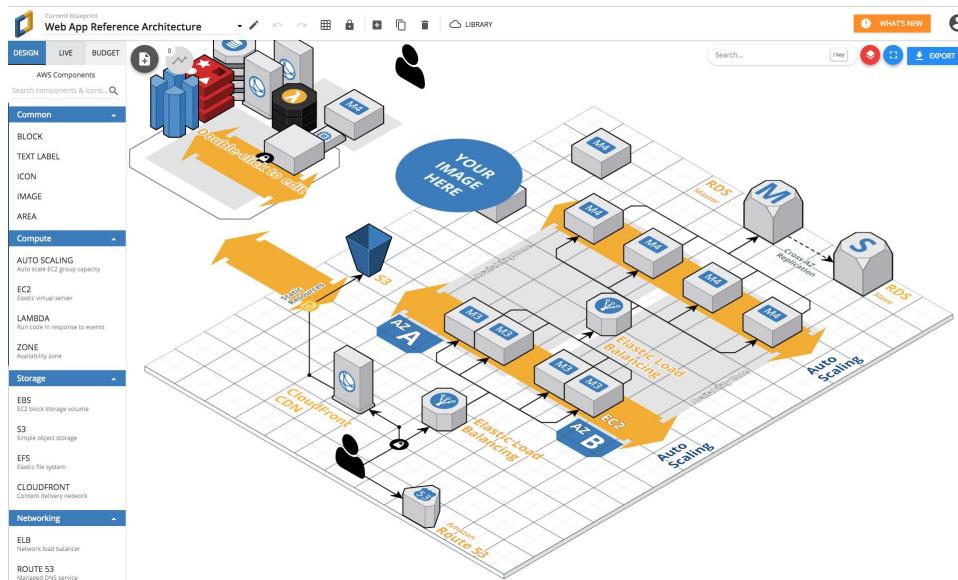


Amazon AWS Case Study

[Cloudcraft](#) allows you to...

1. Create an architecture diagram of various Amazon AWS building blocks & provides a budget dashboard.
2. Scan your AWS account, create architecture diagrams & populate a budget dashboard

You may also find [Amazon Cost Explorer](#) useful.



Knowledge Check Exercise

Q. Try to think of the many ways to control costs of deploying a machine learning model to production?

End of Day 1

Pitfalls During Model Development

Pitfalls during Model Development: Choose Input Signals Carefully

| Checklist Item | Things to keep in mind | What can you do |
|--|--|--|
| Is input signal reliable? | How does your model behave if input signal values are not available? | Instrument an indicator which specifies whether input signal is available or not. |
| Does the input signal change over time? | What happens when it does? How often? | Version it. |
| Is input signal necessary? | Does the cost of acquiring signal justify the value it gives to the model? How much effort does it take to maintain or transform this input signal during scoring? | Determine importance of input signal via model interpretability. |
| Input signal correlation | If two signals are highly correlated, does it make sense to pay the cost of acquisition, processing & maintenance of the correlated signal? | Consider keeping one signal |
| Feedback Loops | Which of input signals may be impacted by models output? | Suppose one of your third party providers provides an input signal which is an output of their model. |
| Semantic Changes to Input Signals | If you rely on an external data source for an input signal, what would you do if how it was populated changed over time? | Flight carrier_name (i.e. Southwest) stays relatively constant, but carrier_id may change say from 1 to 10. |
| Avoid rarely used discrete categorical feature values | Good feature values should appear atleast more than some percentage or so times in a data set. | A small airline with few flights is a bad categorical feature value |
| Out of Vocabulary | Production data might contain new categorical input values which weren't included in training set. | Suppose a new carrier (not in training set) appears in production during scoring. |
| Is input signal available in production during time of prediction? | What is available during scoring? Is any data overwritten after scoring? | ArrDelay is only available after the flight takes place; thus not available during time of prediction. |
| Anomalies (Outliers, Missing Data) | Real world data often contains outliers & missing data. What's our plan to deal with this? | Mean, median or a model can be used to impute missing values. Caution 1: this could impact model explainability. Caution 2: Imputed values impact linear & neural net models differently than tree based models. |

Refer to "[Production ML Systems: Data Dependencies](#)"

Pitfalls during Model Development: Data to Clean

| Type of Issue | Things to keep in mind | Example |
|----------------------------------|--|---|
| Bad labels | Investigate how target was created? | Think about scenarios when where the evaluation of IsDepDelayed changes over time. |
| Bad feature values | What to do when feature values are outside the feature range specified in the data dictionary? | Suppose AirTime is 10 mins due to a bug in the upstream process. |
| Duplicate examples | Does the real world use case produce duplicate values? | Suppose during data acquisition, several duplicate instances of flights from NY were provided for you as a starting point. |
| Omitted values | How will you handle missing data? | In several kaggle competitions, it's often useful to create a new binary feature which can represent whether the value is omitted or not. |
| Leaky Features | Data or Knowledge Leakage | Most obvious form of leakage is when a variable in training dataset is derived from target. |
| Feature which are illegal to use | In many regulated industries (finance, health, transportation), you're limited by which input data you can train a model with. | In finance, if an organization denies an applicant credit, the organization must provide reason code(s) to the applicant. |
| Class Target Imbalance | Class target imbalance when one class in the target appears < 15% compared to the other target in the dataset. | Suppose you work for an e-commerce company with fraud rate of 2%. 98% of transactions are not fraud. |
| Variance Threshold | Some features don't change values. | All houses in Los Angeles are located in United States. |

Refer to "[Production ML Systems: Data Dependencies](#)"

Airline On-Time Performance Data Dictionary

| Column | Description | Type | Questions/Comments |
|-------------------|--|---------|--|
| Year | year of the flight | Integer | |
| Month | month of the flight | Integer | |
| DayofMonth | day of the month (1 to 31) | Integer | Should this be ordinal or One Hot Encoded? |
| DayOfWeek | day of the week | Integer | Should this be ordinal or One Hot Encoded? |
| DepTime | actual departure time | Float | Is this available 24 hours prior to departure (i.e. time of prediction)? |
| CRSDepTime | scheduled departure time | Integer | Is this available 24 hours prior to departure (i.e. time of prediction)? |
| ArrTime | actual arrival time | Float | Is this info available during time of prediction? |
| CRSArrTime | scheduled arrival time | Integer | Is this info available during time of prediction? How likely is it to change? |
| UniqueCarrier | carrier ID | String | Why would this matter? |
| FlightNum | flight number | Integer | How are flight numbers assigned? |
| TailNum | plane's tail number | String | How are tail numbers assigned & why would that matter? What happens if this plane is decommissioned? |
| ActualElapsedTime | actual elapsed time of the flight, in minutes | Float | Is this info available during time of prediction? What happens if we include this variable in the model? |
| CRSElapsedTime | scheduled elapsed time of the flight, in minutes | Float | Is this info available during time of prediction? How likely is it to change? |
| AirTime | airborne time for the flight, in minutes | Float | Is this info available during time of prediction? |
| ArrDelay | arrival delay, in minutes | Float | Is this info available during time of prediction? |
| DepDelay | departure delay, in minutes | Float | Is this info available during time of prediction? |
| Origin | originating airport | String | How likely is this to change? |
| Dest | destination airport | String | How likely is this to change? |
| Distance | flight distance | Float | How likely is this to change? |

Airline On-Time Performance Data Dictionary

| Column | Description | Type | Questions/Comments |
|-------------------|---|---------|---|
| TaxiIn | taxi time from wheels down to arrival at the gate, in minutes | Float | Is this info available during time of prediction? |
| TaxiOut | taxi time from departure from the gate to wheels up, in minutes | Float | Is this info available during time of prediction? |
| Cancelled | cancellation status (stored as logical). | Integer | Should we include cancelled flights in training set? Could these be bad labels? |
| CancellationCode | cancellation code, if applicable | String | Should we include cancelled flights in training set? Could these be bad labels? |
| Diverted | diversion status | Integer | Is this info available during time of prediction? |
| CarrierDelay | delay, in minutes, attributable to the carrier | Float | |
| WeatherDelay | delay, in minutes, attributable to weather factors | Float | Weather predictions are available 24 hour in advance. Will you still include this variable if the model is expected run 48 hours instead of 24 hours in advance? How about if model expected to run 4 hours instead of 24 hours in advance? |
| NASDelay | delay, in minutes, attributable to the National Aviation System | Float | How far in advance do we know about national aviation delays? Consult domain expert. |
| SecurityDelay | delay, in minutes, attributable to security factors | Float | How far in advance do we know about security delays? Consult domain expert. |
| LateAircraftDelay | delay, in minutes, attributable to late-arriving aircraft | Float | How far in advance do we know about security delays? Consult domain expert. |
| IsArrDelayed | represents whether flight arrival was delayed or not | String | How was this generated? How is delayed define (in terms of mins)? Should you trust this? |
| IsDepDelayed | represents whether flight departure was delayed or not | String | How was this generated? How is delayed define (in terms of mins)? Should you trust this? |

note: Determine what unit time is represented in? Local (PST, CT, EST) or Universal (UTC)? If not universal, we'll have to normalize time to a universal standard.

Over, Under or Just Right

Error due to variance (overfitting)



Anything but dogs that are wagging their tail



Dogs that are wagging their tail



Error due to bias (underfitting)



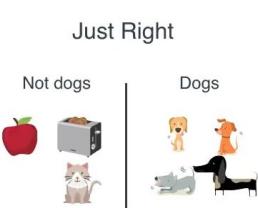
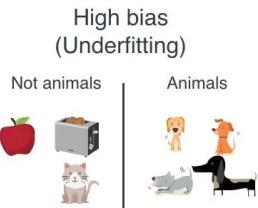
Not animals



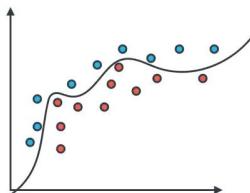
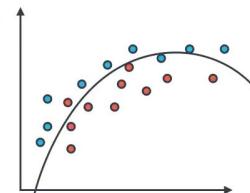
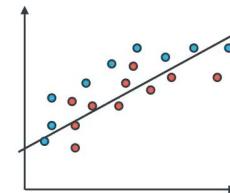
Animals



Tradeoff



Model Complexity Graph



Programming Exercise:

Complete notebooks/Programming_Exercise_Underfitting_vs_Overfitting.ipynb

Break (10 mins)

Static vs Dynamic Model Training

Static vs. Dynamic Model Training

A **Static Model** is...

Refer to ([/notebooks/Static_Model_Training.ipynb](#)) for an example.

- + Straightforward to build & evaluate
 - + Iterate on train set until “it’s good”, use test set to assess performance, then evaluate on validation set
- Training model done offline (i.e. can take hours/days/weeks or months)
- If distribution of input changes & model hasn’t adopted...whacky results
 - Requires monitoring during inference time
 - Model can easily grow stale

Best when **distribution of input data doesn’t change** over time (i.e. images of dog breeds)

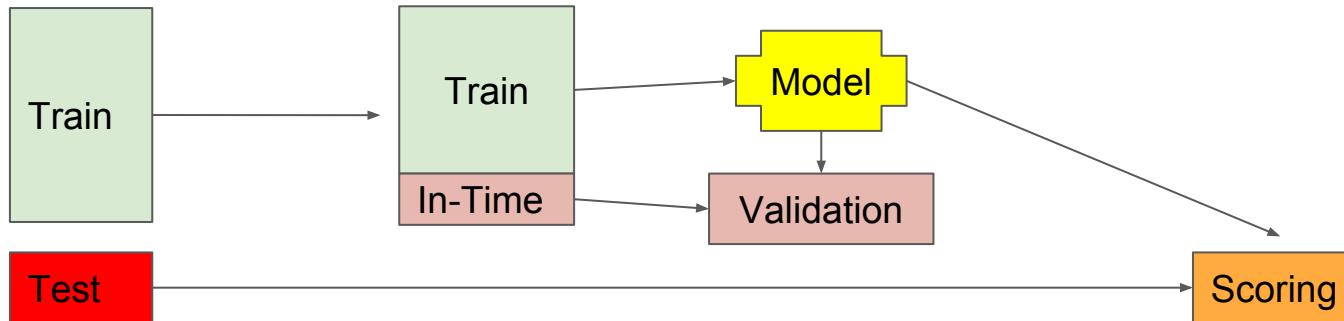
A **Dynamic Model** is...

- + Training model done online (i.e. continuously, soon as data arrives during inference)
- + Use progressive validation rather than batch train & test
- + Needs model update/rollback capability
- + Adapts to changes in input data, avoids staleness
- Needs monitoring of model outputs

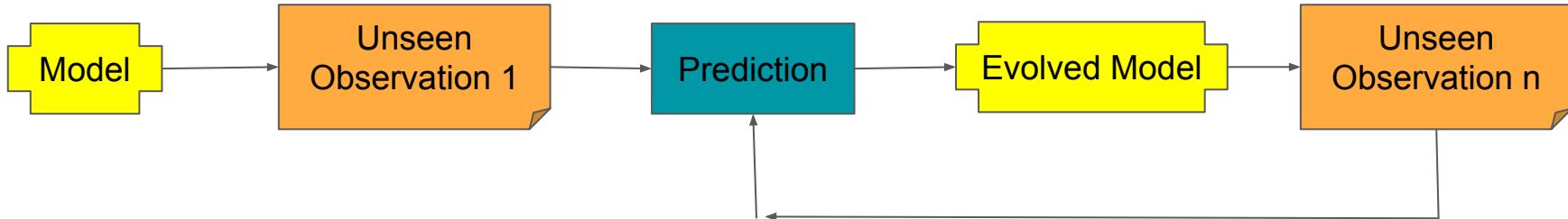
Best when **distribution of input data likely to change** over time (i.e. contains trends, seasonalities)

Static vs. Dynamic Model Training

Static Learning Algorithms



Dynamic (Online) Learning Algorithms



Dynamic Model Training: vowpal-wabbit

[Vowpal-wabbit](#) (vw) is a fast out-of-core learning system sponsored by [Microsoft Research](#) and (previously) [Yahoo! Research](#).

Refer to ([/notebooks/Dynamic_Model_Training.ipynb](#)) for an example.

- 1) **Input Format** for the learning algorithm is flexible

```
[Label] [Importance] [Tag]|Namespace Features |Namespace Features ... |Namespace Features  
1 1.0 |MetricFeatures:3.28 height:1.5 length:2.0 |Says stripes |OtherFeatures NumberOfLegs:4.0 HasStripes
```

- 2) **Speed**

The learning algorithm is really fast (in-memory XGBoost is about an order of magnitude slower than vw)

- 3) **Scalability**

The memory footprint of the program is bounded independent of data. Training set is not loaded into main memory before learning starts. The size of the set of features is bounded independent of the amount of training data using the [hashing trick](#).

- 4) **Feature Pairing**

Subsets of features can be internally paired so that the algorithm is linear in the cross-product of the subsets. This is useful for ranking problems.

Dynamic Model Training

[csv2vw](#) allows you to create a vowpal-wabbit formatted file from a CSV file.

Refer to example usage in help documentation.

If a target isn't numeric, it will be assumed to be a multi-class label and be converted to an integer [1..k]. In our example, a YES will be represented by a 1, and NO will be represented by 2 by default.

For Binary Logistic Regression, vowpal-wabbit requires all targets to be either 1 or -1.

So we must replace every occurrence of 2 by -1.

Examples:

```
csv2vw -h -- -1 iris.csv  
      Use 1st line as header, last column as label
```

```
csv2vw 2 data.tsv  
      Use 1..k as column/feature names, use 3rd column  
      as the label column (base index is 0) - no header  
      assumed in input
```

```
| csv2vw -h -- -1 ..../data/processed/train.csv > ..../data/processed/train.vw
```

```
| head ..../data/processed/train.vw
```

```
1|f :17168 Year:1995 Month:1 DayofMonth:12 DayOfWeek:4 DepTime:1124.0 CRSDepTime:1111 ArrTime:1224.0 CRSArrTime:122  
4 UniqueCarrier=US FlightNum:2451 TailNum=N920VJ ActualElapsedTime:60.0 CRSElapsedTime:73.0 AirTime:50.0 ArrDelay:0.0  
DepDelay:13.0 Origin=RDU Dest=PHL Distance:336.0 TaxiIn:4.0 TaxiOut:6.0 Cancelled:0 CancellationCode= Diverted:0 Carr  
ierDelay= WeatherDelay= NASDelay= SecurityDelay= LateAircraftDelay= IsArrDelayed=NO  
1 2|f :42622 Year:2008 Month:1 DayofMonth:3 DayOfWeek:4 DepTime:1730.0 CRSDepTime:1620 ArrTime:2028.0 CRSArrTime:1920  
UniqueCarrier=WN FlightNum:1484 TailNum=N242WN ActualElapsedTime:298.0 CRSElapsedTime:300.0 AirTime:276.0 ArrDelay:6  
8.0 DepDelay:70.0 Origin=MCO Dest=PHX Distance:1848.0 TaxiIn:8.0 TaxiOut:14.0 Cancelled:0 CancellationCode= Diverted:  
0 CarrierDelay:68.0 WeatherDelay:0.0 NASDelay:0.0 SecurityDelay:0.0 LateAircraftDelay:0.0 IsArrDelayed=YES  
2 3|f :33789 Year:2003 Month:1 DayofMonth:6 DayOfWeek:1 DepTime:1227.0 CRSDepTime:1230 ArrTime:1736.0 CRSArrTime:1749  
UniqueCarrier=UA FlightNum:1084 TailNum=N526UA ActualElapsedTime:189.0 CRSElapsedTime:199.0 AirTime:168.0 ArrDelay:-1  
3 0 DepDelay:-3.0 Origin=DEN Dest=MCO Distance:1545.0 TaxiIn:4.0 TaxiOut:17.0 Cancelled:0 CancellationCode= Diverted:  
0 CarrierDelay= WeatherDelay= NASDelay= SecurityDelay= LateAircraftDelay= IsArrDelayed=NO
```

```
| sed 's/^2 /-1 /g' ..../data/processed/train.vw > ..../data/processed/train_transformed.vw
```

```
| head ..../data/processed/train_transformed.vw
```

```
1 1|f :17168 Year:1995 Month:1 DayofMonth:12 DayOfWeek:  
4 UniqueCarrier=US FlightNum:2451 TailNum=N920VJ Actual  
DepDelay:13.0 Origin=RDU Dest=PHL Distance:336.0 TaxiIr  
ierDelay= WeatherDelay= NASDelay= SecurityDelay= LateAi  
1 2|f :42622 Year:2008 Month:1 DayofMonth:3 DayOfWeek:  
4 UniqueCarrier=WN FlightNum:1484 TailNum=N242WN ActualEl  
8.0 DepDelay:70.0 Origin=MCO Dest=PHX Distance:1848.0 T  
0 CarrierDelay:68.0 WeatherDelay:0.0 NASDelay:0.0 Secur  
-1 3|f :33789 Year:2003 Month:1 DayofMonth:6 DayOfWeek:  
9 UniqueCarrier=UA FlightNum:1084 TailNum=N526UA Actual  
-13.0 DepDelay:-3.0 Origin=DEN Dest=MCO Distance:1545.  
0 CarrierDelay= WeatherDelay= NASDelay= SecurityDelay=
```

Dynamic Model Training

[vowpal-wabbit](#)

Resources:

Link to [Command Line Arguments](#) documentation

“--data” represents train data set

“--binary” represents loss as binary classification with -1,1 targets

“--loss_function” specifies loss function to be used.

“--readable_model” output human readable model.

“--kill_cache” don’t reuse cache, create new one

“--predictions” file to output predictions

```
In [47]: !vw \
    --data=../data/processed/train_transformed.vw \
    --binary \
    --loss_function=logistic \
    --readable_model=model.vw \
    --kill_cache \
    --predictions=predictions_train

predictions = predictions_train
Num weight bits = 18
learning rate = 0.5
initial_t = 0
power_t = 0.5
using no cache
Reading datafile = ../data/processed/train_transformed.vw
num sources = 1
average   since      example      example  current  current  current
loss      last       counter     weight    label  predict features
1.000000 1.000000          1        1.0    1.0000  -1.0000   29
0.500000 0.000000          2        2.0    1.0000  1.0000   26
0.500000 0.500000          4        4.0    1.0000  1.0000   28
0.375000 0.250000          8        8.0   -1.0000  1.0000   29
0.312500 0.250000         16       16.0   1.0000  1.0000   30
0.468750 0.625000         32       32.0   -1.0000  1.0000   25
0.406250 0.343750         64       64.0   -1.0000 -1.0000   29
0.375000 0.343750        128      128.0  -1.0000 -1.0000   30
0.312500 0.250000        256      256.0   1.0000  1.0000   30
0.285156 0.257812        512      512.0   1.0000  1.0000   27
0.269531 0.253906       1024     1024.0  -1.0000 -1.0000   29
0.269043 0.268555       2048     2048.0  -1.0000 -1.0000   30
0.250488 0.231934       4096     4096.0  -1.0000  1.0000   29
0.239746 0.229004       8192     8192.0  -1.0000 -1.0000   29
0.229614 0.219482      16384    16384.0  1.0000  1.0000   30

finished run
number of examples = 29465
weighted example sum = 29465.000000
weighted label sum = 1667.000000
average loss = 0.215646
best constant = 0.113272
best constant's loss = 0.691546
total feature number = 851319
```

Knowledge Check Exercise

Q1. Which of the following statements is true of ***dynamic (online) training***?

- a) We don't care how long training takes, it's inference time which matters
- b) Little or no monitoring is needed for model in production
- c) Model stays up to date as new data arrives
- d) We can validate predictions & model interpretability before applying them in production
- e) All of the above

Q2. Which of the following statements is true of ***static (offline) training***?

- a) We can validate predictions & model interpretability before applying them in production
- b) Offline training requires less monitoring of training jobs than online learning
- c) Model stays up to date as new data arrives
- d) All of the above

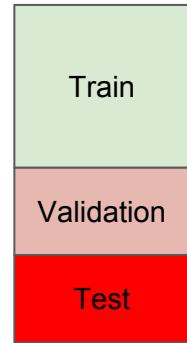
Break (10 mins)

Offline vs Online Model Inference

Offline Model Inference

Offline inference, meaning that you make all possible predictions in a batch, using a MapReduce or something similar. You then write the predictions to an SSTable or Bigtable, and then feed these to a cache/lookup table.

- Most often, split data into train, validation & test sets
 - Train (60%): set of examples used for learning; fit parameters of classifier or regressor & perform cross validation
 - Validation (20%): set of examples used to tune params of classifier or regressor & perform cross validation
 - Test (20%): set of examples used only to assess performance of classifier or regressor. Cardinal sin if you tune the model after observing results on test set
 - Remember not to skip Test phase, this is a preview of how the model will perform in the wild (i.e. out of time) examples
- You can often leverage code & cross validation strategy from model build steps
- Model query (single row, multiple rows) via data loaded in memory (RAM) from file/database



```
x_train.fillna(missing, inplace=True)
x_valid.fillna(missing, inplace=True)
test_transformed.fillna(missing, inplace=True)
dtrain = xgb.DMatrix(X_train, label=y_train)
dvalid = xgb.DMatrix(X_valid, label=y_valid)

watchlist = [(dtrain, 'train'), (dvalid, 'eval')]

params = {
    "objective": "binary:logistic",
    "booster" : "gbtree",
    "eval_metric": "auc",
    "eta": .01,
    'nround': 1000,
    "tree_method": 'exact',
    "max_depth": 5,
    "subsample": 0.5,
    'min_child_weight': 1,
    'silent': 1,
    "seed": random_state }
print("XGBoost Params:           " + json.dumps(params))
num_boost_round = 5
early_stopping_rounds = 20

gbm = xgb.train(params,
                 dtrain,
                 num_boost_round,
                 evals=watchlist,
                 early_stopping_rounds=early_stopping_rounds,
                 verbose_eval=True)

# explain the model's predictions using SHAP values
# (same syntax works for LightGBM, CatBoost, and scikit-learn models)
explainer = shap.TreeExplainer(gbm)
shap_values = explainer.shap_values(X_train)

print("\nFeature Importances...")
importances = gbm.get_fscore()

validation_set_predictions = gbm.predict(xgb.DMatrix(X_valid), ntree_limit=gbm.best_iteration+1)
log_metrics(y_valid, validation_set_predictions, "Validation", {"params":params, "importances": importances})
```

```
def production_predict(model, unseen_data, train_features_encoded):
    unseen_data = filter_training_data(unseen_data, raw_features_not_to_use)
    unseen_data = categorical_encode(unseen_data, train_features_encoded, raw_features_to_encode)

    predictions = model.predict(xgb.DMatrix(unseen_data))
    return predictions

predictions = production_predict(model, test, train_features_encoded)
predictions

Get Training Data...
Original shape: (14513, 31)
After columns dropped shape: (14513, 11)

Total number of features before encoding: 11

Total number of features after encoding: 282

array([0.50005496, 0.5119886 , 0.5092711 , ..., 0.51288676, 0.5088346 ,
       0.49939823], dtype=float32)
```

Online Model Inference

Online inference, meaning that you predict on demand (single or multi-rows), using a server.

- Clipper cluster creation
- App creation & model deployment
- Model query (single row, multiple rows) via Python requests & curl
- Model versioning update
- Model versioning rollback + Model replication

“What’s your ML Test Score” [paper](#) from Google

Clipper Model Deployers support for:

- PySpark Models
- PyTorch Models
- Tensorflow Models
- MXNet Models
- XGBoost Models
- Pure Python Functions

Query Model (single row)

```
import requests, json, numpy as np
print("Model predict for a single instance via Python requests POST request...")
headers = {"Content-type": "application/json"}
requests.post("http://localhost:1337/xgboost-airlines/predict", headers=headers,
              data=json.dumps({"input": get_test_point(0)})).json()

Model predict for a single instance via Python requests POST request...

{'query_id': 5, 'output': 0.9041093, 'default': False}
```

Query Model (multiple rows)

```
import requests, json, numpy as np
print("Model predict for a batch of instances via Python requests POST request...")
headers = {"Content-type": "application/json"}
requests.post("http://localhost:1337/xgboost-airlines/predict", headers=headers,
              data=json.dumps({"input_batch": get_test_points(0,2)})).json()

Model predict for a batch of instances via Python requests POST request...

{'batch_predictions': [{'query_id': 2, 'output': 0.9041093, 'default': False},
                       {'query_id': 3, 'output': 0.87798643, 'default': False}]}
```

Query Model via Python requests module

```
import requests, json
# Get Address
addr = clipper_conn.get_query_addr()
print("Model predict for a single instance via Python requests POST request & parse response...")

# Post Query
response = requests.post(
    "http://{}:{}/predict" .format(addr, 'xgboost-airlines'),
    headers={"Content-type": "application/json"},
    data=json.dumps({
        'input': get_test_point(0)
    }))
result = response.json()
result

Model predict for a single instance via Python requests POST request & parse response...

{'query_id': 0, 'output': 0.9041093, 'default': False}
```

Online Model Inference

Query Model via curl

```
get_test_point(0)
print("Model predict for a single instance via curl...")
!curl -X POST --header "Content-Type:application/json" -d '{"input": [1987.0, 10.0, 1.0, 4.0, 1250.0, 1340.0, 1509.0, 50.0]}'
Model predict for a single instance via curl...
{"query_id":4,"output":0.9041093,"default":false}
```

Model Update

Suppose you found a new set of hyper-parameters which increase the predictive power of your model. You found that it yields better prediction results than the first model you deployed. We decide to deploy version 2 of our XGBoost model.

Let's first retrain v2...

```
# Create a training matrix.
dtrain = xgb.DMatrix(get_train_points(), label=training_targets)
# We then create parameters, watchlist, and specify the number of rounds
# This is code that we use to build our XGBoost Model, and your code may differ.
param = {'max_depth': 3, 'eta': 1, 'silent': 1, 'objective': 'binary:logistic'}
watchlist = [(dtrain, 'train')]
num_round = 2
bst_v2 = xgb.train(param, dtrain, num_round, watchlist)

[0]      train-error:0.369608
[1]      train-error:0.351091
```

```
def predict(xs):
    result = bst_v2.predict(xgb.DMatrix(xs))
    return result
# make predictions
predictions = predict(test_examples.values)
print("Predict instances in test set using custom defined scoring function...")
predictions

Predict instances in test set using custom defined scoring function...
array([0.8924916, 0.7657896, 0.8924916, ..., 0.9179656, 0.7657896,
       0.7657896], dtype=float32)
```

```
# Deploy the 'predict' function as a model (to a new container)... observe the name change
python_deployer.deploy_python_closure(clipper_conn, name='xgboostv2-model', version=2,
                                    input_type="doubles", func=predict, pkgs_to_install=['xgboost'])
```

Online Model Inference

App Creation & Model Deployment

```
from clipper_admin.deployers import python as python_deployer
print("Register Clipper application...")
clipper_conn.register_application('xgboost-airlines', 'doubles', 'default_pred', 100000)

# We specify which packages to install in the pkgs_to_install arg.
# For example, if we wanted to install xgboost and psycopg2, we would use
# pkgs_to_install = ['xgboost', 'psycopg2']
print("Deploy predict function closure using Clipper...")
python_deployer.deploy_python_closure(clipper_conn, name='xgboost-model', version=1,
    input_type="doubles", func=predict, pkgs_to_install=['xgboost'])
```

Model Rollback

Suppose you find out that model v2 is overfitting, here's how you can roll it back to v1...

```
# rollback
clipper_conn.set_model_version(name='xgboostv2-model', version='2')

import requests, json, numpy as np
print("Model predict for a single instance via Python requests POST request...")
headers = {"Content-type": "application/json"}
requests.post("http://localhost:1337/xgboost-airlines/predict", headers=headers, data=json.dumps({"input": get_test_poi}))
```

Model predict for a single instance via Python requests POST request...

```
{'query_id': 6, 'output': 0.9041093, 'default': False}
```

Model Replication

Machine learning models can be computationally expensive. A single instance of the model hosting machine may not meet the throughput requirements of a serving workload. In order to increase the prediction throughput you can add additional replicas...

```
clipper_conn.set_num_replicas('xgboost-model', num_replicas=10, version='1')

18-08-22:00:33:13 INFO      [docker_container_manager.py:353] [default-cluster] Found 1 replicas for xgboost-model:1.
Adding 9
```

Knowledge Check Exercise

- Q1. Which of the following statements is true of ***dynamic inference***?
- a) You must monitor input signals
 - b) Don't need to worry about how long predictions take as much as when performing static inference
 - c) You can provide predictions for multiple rows of data
 - d) Easier to roll back to a previous version of the model than with static inference
 - e) All of the above
- Q2. In ***static inference***, we make predictions on a large batch of data all at once. Which of the following statements is true of ***static inference***?
- a) Predictions can be verified after generating them
 - b) For a given input, we can serve a prediction quicker than with online inference
 - c) Model will be able to quickly react to recent changes with input data
 - d) Need to monitor signals carefully over long period of time
 - e) All of the above

Break (10 mins)

Model Monitoring in Production

Monitoring ML model in production

Requirements:

Input data distribution shift

Model score distribution

When model needs to be re-trained?

Feedback loops (adversarial attacks)?

Solution:

- Clipper ([paper](#), [implementation](#), [presentation](#))
- [Gentle Introduction to Concept Drift](#)
- Amazon SageMaker & CloudWatch monitoring model performance ([tutorial](#))

Monitoring ML Model in Production

Features of clipper:

- [clipper](#) uses [grafana](#) as the metric tracking system
- clipper provides latency & throughput metrics by default
- You can find demo [here](#)

User Defined Metrics API

```
import clipper_admin.metric as metric

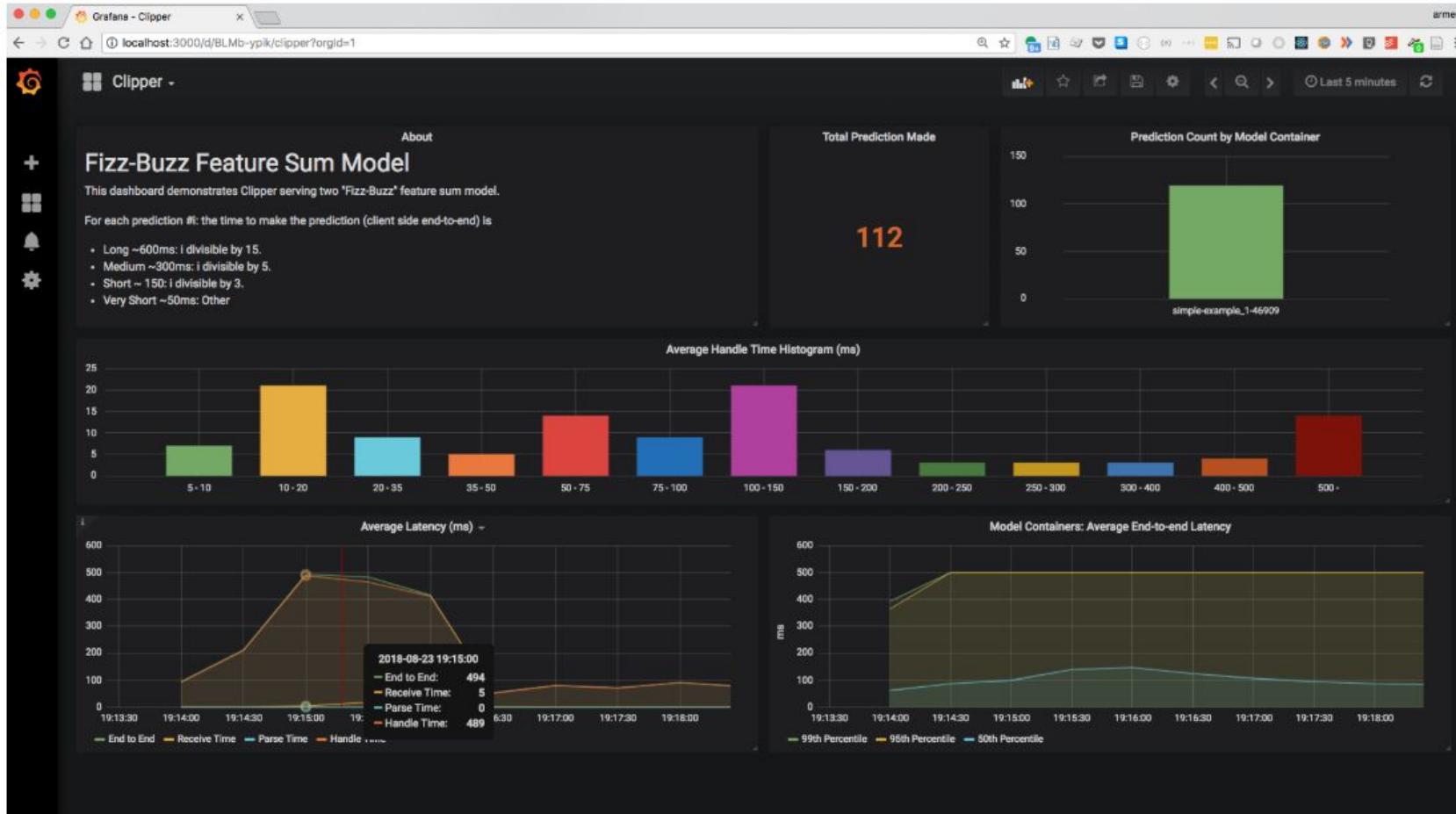
metric.add(metric_name, metric_type, metric_description,
optional_histogram_bucket)

metric.report(metric_name, metric_data)
```

```
def predict_spam(inp):
    metrics.add_metric('custom_vectorization_time_ms', 'Histogram',
                       'Time it takes to use tfidf transform',
                       [0.1, 0.5, 0.8, 1.0, 1.2])
    metrics.add_metric('custom_lr_time_ms', 'Histogram',
                       'Time it takes to use logistic regression',
                       [0.03, 0.05, 0.06, 0.1])
    metrics.add_metric('custom_choice_probability', 'Histogram',
                       'The logistic regressor probability output',
                       [0.5, 0.7, 0.9, 1.0])
    metrics.add_metric('custom_spam_option_counter', 'Counter',
                       'The number of spam classified')
    metrics.add_metric('custom_ham_option_counter', 'Counter',
                       'The number of ham classified')
    metrics.add_metric('custom_char_count', 'Histogram',
                       'The number of characters',
                       [10, 50, 100, 300, 500, 800, 1200, 2000])
    metrics.add_metric('custom_word_count', 'Histogram', 'The number of words',
                       [10, 50, 100, 150, 200])

    string = inp[0]
    metrics.report_metric('custom_char_count', len(string))
    metrics.report_metric('custom_word_count', len(string.split()))
```

Monitoring ML model in production



End of Day 2