

Scauglog

Data Engineer

Xebia

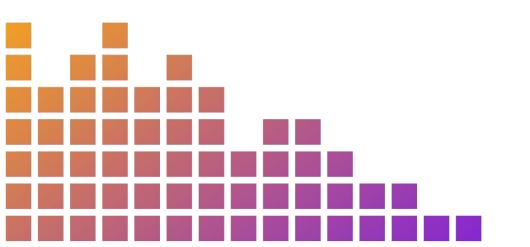
https://github.com/scauglog/prez







the data engineer part







Init Project





Team Astro



Product Owner



Scrum Master



Data Scientists, Data Engineers, Machine Learning Engineers

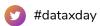






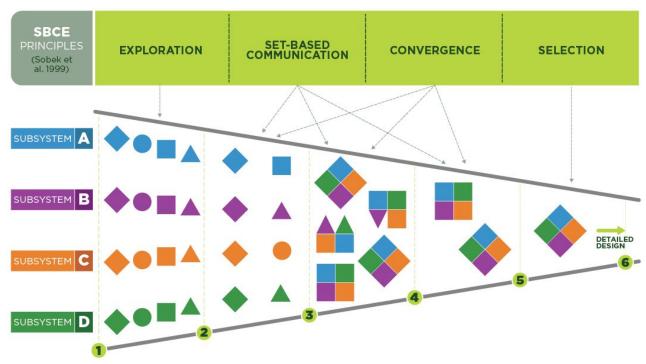
Business

- Buy Sponsored link on google adwords
- ▼ 10M predictions in less than 1 Hour (~2700/s)
- Bid each Day
- Each Bid should cost less than that we earn





Choose your model





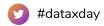


XGBoost



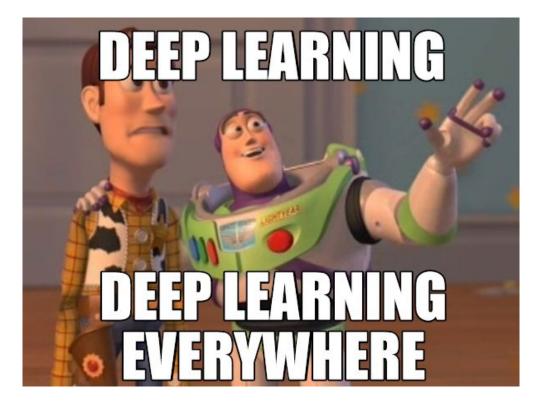








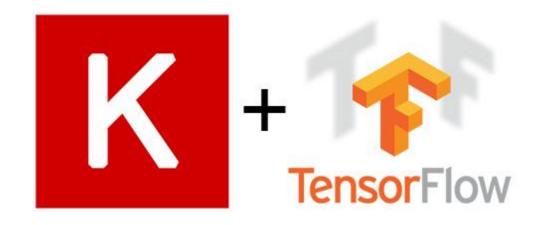
And the winner is

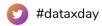






What is Deep Learning?







What is a Deep Learning model?









Deeplearning in Production at scale









Choose You Framework

- Distributed Prediction
- Can create complex network
- Documentation
- Community





And the winner is

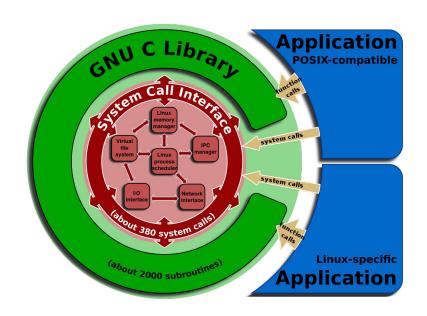






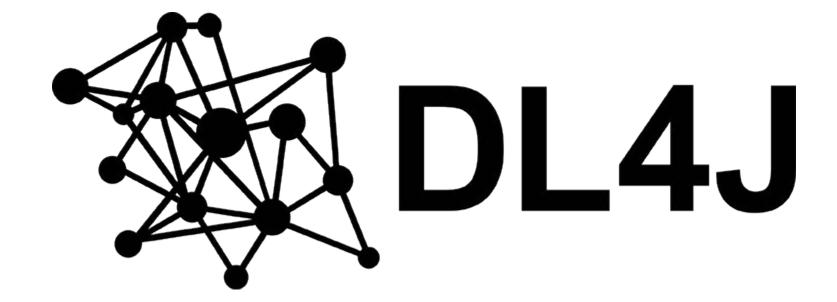
Wait









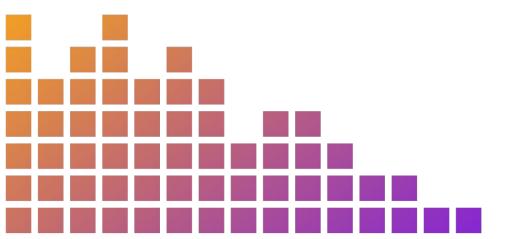






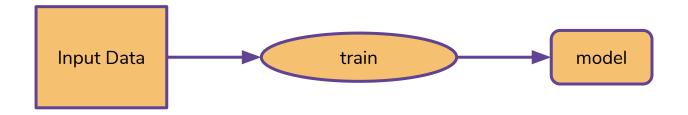


How to Deep Learn





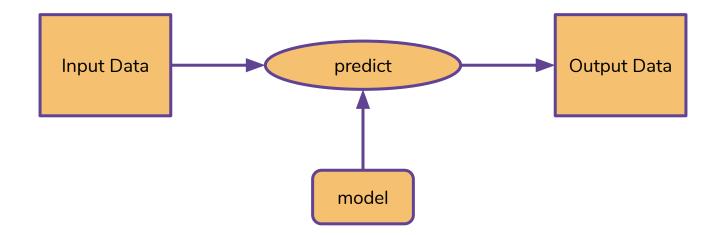
Train Workflow

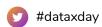






Predict Workflow















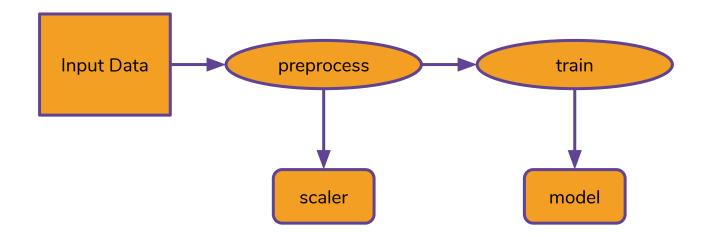
Preprocessing

- Scaling (normalisation, min max, ...)
- Replace null
- Lagging





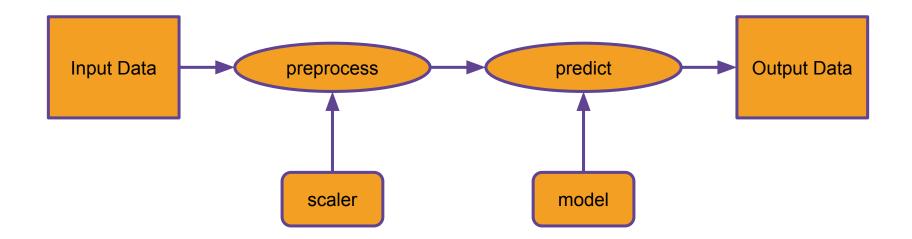
Train Workflow







Predict Workflow

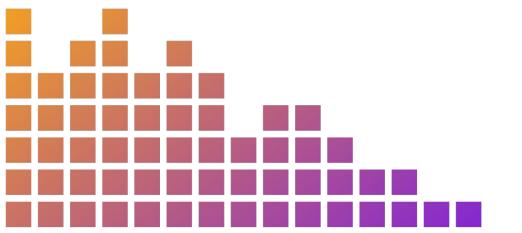














Scaling Prediction: naïve approach

```
def predict(input: RDD[PreprocessRow], modelPath: String): RDD[SinglePredictionRow]
= {
  input.map { row =>
    // Load model
    val hdfs = FileSystem.get(new Configuration())
    val source = new Path(modelPath)
    val model = ModelSerializer.restoreComputationGraph(hdfs.open(source), true)

    // make prediction
    val prediction = model.output(row.features)(0).getColumn(0).toFloatVector

    // return prediction
    SinglePredictionRow.fromPreprocessRow(row, prediction(0))
}
```





Scaling Prediction: faster

```
def predict(input: RDD[PreprocessRow], modelPath: String): RDD[SinglePredictionRow]
= {
    // Load model
    lazy val hdfs = FileSystem.get(new Configuration())
    lazy val source = new Path(modelPath)
    lazy val model = ModelSerializer.restoreComputationGraph(hdfs.open(source), true)

input.map { row =>
    // make prediction
    val prediction = model.output(row.features)(0).getColumn(0).toFloatVector

    // return prediction
    SinglePredictionRow.fromPreprocessRow(row, prediction(0))
}
```





Scaling Prediction: fastest

```
def predict(input: RDD[PreprocessRow], modelPath: String):
RDD[SinglePredictionRow] = {
// Load modeL
 lazy val hdfs = FileSystem.get(new Configuration())
 lazv val source = new Path(modelPath)
 lazy val model = ModelSerializer.restoreComputationGraph(hdfs.open(source),
true)
 input.mapPartitions { partition =>
   val partitionSeq = partition.toSeq
   if (partitionSeq.isEmpty) {
     Iterator(): Iterator[SinglePredictionRow]
   } else {
     val features = partitionSeq.map(_.features).reduce( (x, y) => Nd4j.concat(0,
x, y))
     val predictions = model.output(features)(0).getColumn(0).toFloatVector
     partitionSeq.zip(predictions).map { case (row, prediction) =>
       SinglePredictionRow.fromPreprocessRow(row, prediction)
     }.toIterator
```





Out Of Memory

- ▼ ND4J Array are C++ offheap object
- ▼ Cache your dataframe or look stage details to estimate memory usage
- ▼ Set spark.yarn.executor.memoryOverhead
- ▼ Use ND4J workspace to properly manage memory deallocation
- ▼ Repartition your dataframe before prediction to ensure equals partition
- ▼ Set spark.sql.shuffle.partitions





OOM (my god)

```
def predict(input: RDD[PreprocessRow], modelPath: String, numFeatures: Int, timeSteps: Int): RDD[SinglePredictionRow] =
  // Load model ...
 lazy val basicConfig: WorkspaceConfiguration = WorkspaceConfiguration.builder().initialSize(0)
    .policyLearning(LearningPolicy.NONE).policyAllocation(AllocationPolicy.STRICT).build()
 lazy val workspace = Nd4j.getWorkspaceManager.getAndActivateWorkspace(basicConfig, "myWorkspace")
 input.mapPartitions { partition =>
   val partitionSeq = partition.toSeq
   if (partitionSeq.isEmpty) {
     Iterator(): Iterator[SinglePredictionRow]
   } else {
     workspace.notifyScopeEntered()
     val features = Nd4j.create(partitionSeq.flatMap( .features).toArray, Array(partitionSeq.size, numFeatures,
timeSteps))
     val predictions = model.output(false, workspace, features)(0).toFloatVector
     workspace.notifvScopeLeft()
     partitionSeq.zip(predictions).map { case (row, prediction) =>
       SinglePredictionRow.fromPreprocessRow(row, prediction)
      }.toIterator
```

Compile

- Maven
- ▼ -Djavacpp.platform=linux-x86_64
- Exclude















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