credit-risk-classification

October 8, 2019

1 Students Do: Credit Risk Classification with Amazon Sage-Maker

- Dataset: German Credit Risk Dataset Prof. Dr. Hans Hofmann (original source: ics.uci.edu, download: Kaggle)
- Goal: Classify the credit risk of a person as described by a given set of input features.

Note: You should import and run this notebook into your notebook intance on Amazon SageMaker.

```
[1]: # Initial imports
import numpy as np
import pandas as pd
from path import Path
import matplotlib.pyplot as plt

%matplotlib inline
```

1.1 Loading the data

```
[2]: # Upload the german_credit_data.csv file (located in ../Resources/) through

→ through JupyterLab

file_path = Path("Data/german_credit_data.csv")

df = pd.read_csv(file_path, index_col=0)

df.head()
```

[2]:		Age	Sex	Job	Housing	Saving accounts	Checking account	Credit amount	\
	0	67	male	2	own	NaN	little	1169	
	1	22	female	2	own	little	moderate	5951	
	2	49	male	1	own	little	NaN	2096	
	3	45	male	2	free	little	little	7882	
	4	53	male	2	free	little	little	4870	

Risk	Purpose	Duration		
good	radio/TV	6	0	
bad	radio/TV	48	1	
good	education	12	2	
good	furniture/equipment	42	3	

4 24 car bad

```
[3]: # Creating a DataFrame with the features (include all columns except "Risk")
features_df = df.drop("Risk", axis=1)
features_df.head()
```

[3]: Job Housing Saving accounts Checking account Credit amount \ Age 0 67 male 2 own NaN little 1169 female little 22 2 5951 1 own moderate 2 49 male 1 own little NaN 2096 3 male 2 7882 45 little little free 53 male free little little 4870

Purpose	Duration		
radio/TV	6	0	
radio/TV	48	1	
education	12	2	
furniture/equipment	42	3	
car	24	4	

```
[4]: # Creating a DataFrame with the target data (The "Risk" column)
target_df = pd.DataFrame(df["Risk"])
target_df.head()
```

- [4]: Risk
 - 0 good
 - 1 bad
 - 2 good
 - 3 good
 - 4 bad

1.2 Data Preparation

A logistic regression model will be trained using all the input features.

- X is the predictor variable vector with the values of all features.
- Y is the target variable vector with the risk result.

```
[5]: # Encode the categorical features (One-hot encode)
   features_enc = pd.get_dummies(features_df)
   features_enc.head()
```

```
[5]:
         Age
              Job
                    Credit amount
                                     Duration
                                                Sex_female
                                                              Sex_male
                                                                        Housing_free
     0
          67
                 2
                              1169
                                             6
                                                           0
                                                                                      0
                                                                      1
          22
                 2
                              5951
                                            48
                                                           1
                                                                      0
                                                                                      0
     1
     2
                                                           0
                                                                       1
          49
                 1
                              2096
                                            12
                                                                                      0
     3
                 2
                                                           0
                                                                                      1
          45
                              7882
                                            42
                                                                      1
          53
                              4870
```

```
Saving accounts_little
        Housing_own Housing_rent
     0
                  1
                                 0
                                 0
                  1
     1
     2
                  1
                                 0
                                                           1
     3
                  0
                                 0
                                                           1
     4
                  0
                                 0
                                                           1
        Checking account_moderate
                                    Checking account_rich Purpose_business
     0
                                 1
                                                         0
     1
                                                                            0
                                 0
     2
                                                         0
                                                                            0
     3
                                 0
                                                         0
                                                                            0
     4
                                                         0
                                                                            0
                                 0
        Purpose_car
                    Purpose_domestic appliances Purpose_education
     0
                  0
                  0
     1
                                                                     0
                  0
                                                 0
     2
                                                                     1
     3
                                                 0
                  0
                                                                     0
                  1
                                                 0
        Purpose_furniture/equipment Purpose_radio/TV Purpose_repairs
     0
                                                      1
                                   0
     1
                                                      1
                                                                        0
     2
                                   0
                                                      0
                                                                        0
     3
                                   1
                                                      0
     4
                                                      0
        Purpose_vacation/others
     0
                               0
                               0
     1
     2
                               0
     3
                               0
     [5 rows x 24 columns]
[6]: # ignore DataConversionWarning messages
     import warnings
     from sklearn.exceptions import DataConversionWarning
     warnings.filterwarnings(action="ignore", category=DataConversionWarning)
[7]: # Scale the features
     from sklearn import preprocessing
```

```
scaler = preprocessing.StandardScaler().fit(features_enc)
      scaler
      print(scaler.mean_[:5])
      print(scaler.scale_[:5])
     [3.554600e+01 1.904000e+00 3.271258e+03 2.090300e+01 3.100000e-01]
     [1.13697794e+01 6.53287073e-01 2.82132515e+03 1.20527835e+01
      4.62493243e-01]
 [8]: features_enc_scaled = scaler.transform(features_enc)
      features_enc_scaled
 [8]: array([[ 2.76645648, 0.14694918, -0.74513141, ..., 1.60356745,
              -0.14998296, -0.11020775],
             [-1.19140394, 0.14694918, 0.94981679, ..., 1.60356745,
              -0.14998296, -0.11020775],
             [1.18331231, -1.38377145, -0.41656241, ..., -0.62360956,
              -0.14998296, -0.11020775],
             ...,
             [0.21583532, 0.14694918, -0.87450324, ..., 1.60356745,
              -0.14998296, -0.11020775],
             [-1.10345149, 0.14694918, -0.50552769, ..., 1.60356745,
              -0.14998296, -0.11020775],
             [-0.75164167, 0.14694918, 0.46245715, ..., -0.62360956,
              -0.14998296, -0.11020775]])
 [9]: target_enc = pd.get_dummies(target_df)
      target_enc.head()
 [9]:
         Risk_bad Risk_good
      0
                0
                           1
      1
                1
                           0
      2
                0
                           1
      3
                0
                           1
[10]: X = features_enc_scaled
      Y = target_enc["Risk_bad"].values.reshape(-1) # 0 = Good, 1 = Bad Risk
      print(X[:5])
      print(Y[:5])
      \begin{bmatrix} 2.76645648 & 0.14694918 & -0.74513141 & -1.23647786 & -0.67028006 & 0.67028006 \end{bmatrix} 
       -0.3479601
                    0.63444822 - 0.4669334 - 1.23243324 - 0.33886163 - 0.25929878
       -0.22454436 1.62776996 -0.60662102 -0.25929878 -0.32774947 -0.71294854
       -0.11020775 -0.2503982 -0.47010767 1.60356745 -0.14998296 -0.11020775
      [-1.19140394 0.14694918 0.94981679 2.24819436 1.49191369 -1.49191369
                    0.63444822 - 0.4669334 0.81140298 - 0.33886163 - 0.25929878
       -0.3479601
       -0.22454436 -0.61433742 1.6484757 -0.25929878 -0.32774947 -0.71294854
```

```
-0.11020775 -0.2503982 -0.47010767 1.60356745 -0.14998296 -0.11020775
 [ 1.18331231 -1.38377145 -0.41656241 -0.73866754 -0.67028006  0.67028006
 -0.3479601
               0.63444822 -0.4669334
                                        0.81140298 -0.33886163 -0.25929878
 -0.22454436 -0.61433742 -0.60662102 -0.25929878 -0.32774947 -0.71294854
 -0.11020775 3.99363901 -0.47010767 -0.62360956 -0.14998296 -0.11020775
  \hbox{ [ 0.8315025 } \hbox{ 0.14694918 } \hbox{ 1.63424694 } \hbox{ 1.75038404 } \hbox{-0.67028006 } \hbox{ 0.67028006} 
  2.8738927 -1.57617276 -0.4669334
                                        0.81140298 -0.33886163 -0.25929878
 -0.22454436 1.62776996 -0.60662102 -0.25929878 -0.32774947 -0.71294854
 -0.11020775 -0.2503982
                           2.12717227 -0.62360956 -0.14998296 -0.11020775]
 [ 1.53512213  0.14694918  0.5666635
                                        0.25695309 -0.67028006 0.67028006
  2.8738927 -1.57617276 -0.4669334
                                        0.81140298 -0.33886163 -0.25929878
 -0.22454436 1.62776996 -0.60662102 -0.25929878 -0.32774947 1.40262577
 -0.11020775 -0.2503982 -0.47010767 -0.62360956 -0.14998296 -0.11020775
[0 1 0 0 1]
```

```
[11]: # Split the data in training and testing sets
from sklearn.model_selection import train_test_split

X_train, X_test, Y_train, Y_test = train_test_split(X, Y, test_size=0.2)
```

1.3 Machine Learning Model Creation

```
[12]: bucket = "sagemaker-20191007-2307" #'<your_s3_bucket_name_here>'
    prefix = "german-credit-risk"

# Amazon SageMaker and related imports
    import sagemaker.amazon.common as smac
    from sagemaker.predictor import csv_serializer, json_deserializer
    from sagemaker import get_execution_role
    import boto3 # AWS Python sdk

import os
    import io
    import json

# AWS IAM role
    role = get_execution_role()
```

1.3.1 Uploading Training Data to Amazon S3

In order to train your machine learning model using Amazon SageMaker, the training data should passed through an Amazon S3 Bucket formatted as a protobul recordIO format.

The profobuf recordIO format, is a method to serialize structured data (similar to JSON), to allow different applications to communicate with each other or for storing data.

Using the profobuf recordIO format, allows you to take advantage of *Pipe mode* when training the

algorithms that support it. In *Pipe mode*, your training job streams data directly from Amazon S3. Streaming can provide faster start times for training jobs and better throughput.

The following code converts the training data as a Protocol Buffer, next the data is uploaded to the Amazon S3 bucket.

Training data uploaded to: s3://sagemaker-20191007-2307/german-creditrisk/train/train.data

Upload Test Data to Amazon S3 If you provide test data, the algorithm logs include the test score for the final model.

Testing data uploaded to: s3://sagemaker-20191007-2307/german-creditrisk/test/test.data

1.3.2 Training the Machine Learning Model

Once you have uploaded your data to Amazon S3, it's time to train the machine learning model. In this activity, you will use the Amazon SageMaker's *linear learner algorithm* to run a linear regression prediction model.

You can learn more about the different Amazon SageMaker built-in algorithms in this page.

First, an intance of the linear learner algorithm is created.

```
[15]: # Create an intance of the linear learner algorithm
from sagemaker.amazon.amazon_estimator import get_image_uri
container = get_image_uri(boto3.Session().region_name, "linear-learner")
```

Next, the estimator container is created in an AWS EC2 instance using a ml.m4.xlarge.

Note: This step might take a few minutes.

```
[16]: # Start the Amazon SageMaker session
      sess = sagemaker.Session()
      # Create an instance of the linear learner estimator
      linear = sagemaker.estimator.Estimator(
          container,
          role,
          train_instance_count=1,
          train_instance_type="ml.m4.xlarge",
          output_path="s3://{}/output".format(bucket, prefix),
          sagemaker_session=sess,
      )
      # Get the dimension of the feature-input vector
      feature_dim = len(X[:1][0])
      # Define lineal learner hyperparameters
      # Note how in this case we use: predictor_type='binary_classifier' # (credit_
      \rightarrow risk: qood or bad)
      linear.set_hyperparameters(
          feature_dim=feature_dim, mini_batch_size=200,_
      ⇔predictor_type="binary_classifier"
      )
      # Fitting the linear learner model with the training data
      linear.fit({"train": s3_train_data, "test": s3_test_data})
```

```
2019-10-09 03:57:24 Starting - Starting the training job...
2019-10-09 03:57:25 Starting - Launching requested ML instances...
2019-10-09 03:58:24 Starting - Preparing the instances for training...
```

```
2019-10-09 03:59:42 Downloading - Downloading input data...
2019-10-09 04:00:09 Training - Downloading the training image..Docker
entrypoint called with argument(s): train
[10/09/2019 04:00:30 INFO 140715555129152] Reading default configuration
from /opt/amazon/lib/python2.7/site-packages/algorithm/resources/default-
input.json: {u'loss_insensitivity': u'0.01', u'epochs': u'15', u'init_bias':
u'0.0', u'lr scheduler factor': u'auto', u'num calibration samples':
u'10000000', u'accuracy_top_k': u'3', u'_num_kv_servers': u'auto', u'use_bias':
u'true', u'num point for scaler': u'10000', u' log level': u'info', u'quantile':
u'0.5', u'bias lr mult': u'auto', u'lr scheduler step': u'auto', u'init method':
u'uniform', u'init sigma': u'0.01', u'lr scheduler minimum lr': u'auto',
u'target recall': u'0.8', u'num models': u'auto', u'early stopping patience':
u'3', u'momentum': u'auto', u'unbias label': u'auto', u'wd': u'auto',
u'optimizer': u'auto', u'_tuning_objective_metric': u'',
u'early_stopping_tolerance': u'0.001', u'learning_rate': u'auto', u'_kvstore':
u'auto', u'normalize_data': u'true',
u'binary classifier model selection criteria': u'accuracy', u'use lr scheduler':
u'true', u'target_precision': u'0.8', u'unbias_data': u'auto', u'init_scale':
u'0.07', u'bias_wd_mult': u'auto', u'f_beta': u'1.0', u'mini_batch_size':
u'1000', u'huber_delta': u'1.0', u'num_classes': u'1', u'beta_1': u'auto',
u'loss': u'auto', u'beta_2': u'auto', u'_enable_profiler': u'false',
u'normalize_label': u'auto', u'_num_gpus': u'auto',
u'balance multiclass weights': u'false', u'positive example weight mult':
u'1.0', u'l1': u'auto', u'margin': u'1.0'}
[10/09/2019 04:00:30 INFO 140715555129152] Reading provided configuration
from /opt/ml/input/config/hyperparameters.json: {u'feature_dim': u'24',
u'mini_batch_size': u'200', u'predictor_type': u'binary_classifier'}
```

```
[10/09/2019 04:00:30 INFO 140715555129152] Final configuration:
{u'loss_insensitivity': u'0.01', u'epochs': u'15', u'feature_dim': u'24',
u'init_bias': u'0.0', u'lr_scheduler_factor': u'auto',
u'num_calibration_samples': u'10000000', u'accuracy_top_k': u'3',
u'_num_kv_servers': u'auto', u'use_bias': u'true', u'num_point_for_scaler':
u'10000', u'_log_level': u'info', u'quantile': u'0.5', u'bias_lr_mult': u'auto',
u'lr_scheduler_step': u'auto', u'init_method': u'uniform', u'init_sigma':
u'0.01', u'lr_scheduler_minimum_lr': u'auto', u'target_recall': u'0.8',
u'num_models': u'auto', u'early_stopping_patience': u'3', u'momentum': u'auto',
u'unbias_label': u'auto', u'wd': u'auto', u'optimizer': u'auto',
u'_tuning_objective_metric': u'', u'early_stopping_tolerance': u'0.001',
u'learning rate': u'auto', u'_kvstore': u'auto', u'normalize_data': u'true',
u'binary_classifier_model_selection_criteria': u'accuracy', u'use_lr_scheduler':
u'true', u'target_precision': u'0.8', u'unbias_data': u'auto', u'init_scale':
u'0.07', u'bias wd mult': u'auto', u'f beta': u'1.0', u'mini batch size':
u'200', u'huber_delta': u'1.0', u'num_classes': u'1', u'predictor_type':
u'binary_classifier', u'beta_1': u'auto', u'loss': u'auto', u'beta_2': u'auto',
u' enable_profiler': u'false', u'normalize_label': u'auto', u'_num_gpus':
u'auto', u'balance_multiclass_weights': u'false',
u'positive example weight mult': u'1.0', u'l1': u'auto', u'margin': u'1.0'}
[10/09/2019 04:00:30 WARNING 140715555129152] Loggers have already been
setup.
Process 1 is a worker.
[10/09/2019 04:00:30 INFO 140715555129152] Using default worker.
[2019-10-09 04:00:30.525] [tensorio] [warning] TensorIO is already
initialized; ignoring the initialization routine.
[2019-10-09 04:00:30.542] [tensorio] [info] epoch_stats={"data_pipeline":
"/opt/ml/input/data/train", "epoch": 0, "duration": 17, "num_examples": 1,
"num bytes": 28000}
[10/09/2019 04:00:30 INFO 140715555129152] Create Store: local
[2019-10-09 04:00:30.573] [tensorio] [info] epoch stats={"data_pipeline":
"/opt/ml/input/data/train", "epoch": 1, "duration": 30, "num examples": 4,
"num bytes": 112000}
```

```
[10/09/2019 04:00:30 INFO 140715555129152] Scaler algorithm parameters
 <algorithm.scaler.ScalerAlgorithmStable object at 0x7ffa875716d0>
[10/09/2019 04:00:30 INFO 140715555129152] Scaling model computed with
parameters:
{'stdev weight':
[0.99205065 \ 1.0159258 \ 0.9912237 \ 0.9905084 \ 1.0054456 \ 1.0054456
0.98767006 1.0018125 1.0102462 0.99571484 0.9759129 1.0146644
0.9950393 1.0025402 1.0040722 1.0236894 0.9848723 1.0012691
 1.0694876 0.99801165 1.0085175 0.9958644 0.95443696 1.0694876 ]
<NDArray 24 @cpu(0)>, 'stdev label': None, 'mean label': None,
'mean weight':
[-0.01800826 -0.01186308 -0.02497913 -0.03374739 0.01351372 -0.01351372
-0.00966556 -0.00386857 0.01239068 0.01941646 -0.01809455 0.00823172
-0.00233901 0.00504472 0.00789282 0.01337654 -0.01098129 0.00370225
 0.01607196 -0.001061
                         0.01038911 -0.00835189 -0.01363481 0.01607196]
<NDArray 24 @cpu(0)>}
[10/09/2019 04:00:30 INFO 140715555129152] nvidia-smi took: 0.0251929759979
secs to identify 0 gpus
[10/09/2019 04:00:30 INFO 140715555129152] Number of GPUs being used: 0
#metrics {"Metrics": {"Max Batches Seen Between Resets": {"count": 1,
"max": 4, "sum": 4.0, "min": 4}, "Number of Batches Since Last Reset": {"count":
1, "max": 0, "sum": 0.0, "min": 0}, "Number of Records Since Last Reset":
{"count": 1, "max": 0, "sum": 0.0, "min": 0}, "Total Batches Seen": {"count": 1,
"max": 5, "sum": 5.0, "min": 5}, "Total Records Seen": {"count": 1, "max": 1000,
"sum": 1000.0, "min": 1000}, "Max Records Seen Between Resets": {"count": 1,
"max": 800, "sum": 800.0, "min": 800}, "Reset Count": {"count": 1, "max": 2,
"sum": 2.0, "min": 2}}, "EndTime": 1570593630.684933, "Dimensions": {"Host":
"algo-1", "Meta": "init train data iter", "Operation": "training", "Algorithm":
"Linear Learner"}, "StartTime": 1570593630.684888}
[2019-10-09 04:00:30.830] [tensorio] [info] epoch_stats={"data_pipeline":
"/opt/ml/input/data/train", "epoch": 4, "duration": 145, "num examples": 4,
"num_bytes": 112000}
```

```
#metrics {"Metrics":
{"train_binary_classification_cross_entropy_objective": {"count": 1, "max":
0.6749308013916016, "sum": 0.6749308013916016, "min": 0.6749308013916016}},
"EndTime": 1570593630.830804, "Dimensions": {"model": 0, "Host": "algo-1",
"Operation": "training", "Algorithm": "Linear Learner", "epoch": 0},
"StartTime": 1570593630.830705}
#metrics {"Metrics":
{"train_binary_classification_cross_entropy_objective": {"count": 1, "max":
0.6973088836669922, "sum": 0.6973088836669922, "min": 0.6973088836669922}},
"EndTime": 1570593630.830983, "Dimensions": {"model": 1, "Host": "algo-1",
"Operation": "training", "Algorithm": "Linear Learner", "epoch": 0},
"StartTime": 1570593630.830887}
#metrics {"Metrics":
{"train_binary_classification_cross_entropy_objective": {"count": 1, "max":
0.6710798645019531, "sum": 0.6710798645019531, "min": 0.6710798645019531}},
"EndTime": 1570593630.831061, "Dimensions": {"model": 2, "Host": "algo-1",
"Operation": "training", "Algorithm": "Linear Learner", "epoch": 0},
"StartTime": 1570593630.831041}
#metrics {"Metrics":
{"train_binary_classification_cross_entropy_objective": {"count": 1, "max":
0.6865583419799804, "sum": 0.6865583419799804, "min": 0.6865583419799804}},
"EndTime": 1570593630.831135, "Dimensions": {"model": 3, "Host": "algo-1",
"Operation": "training", "Algorithm": "Linear Learner", "epoch": 0},
"StartTime": 1570593630.831115}
```

```
#metrics {"Metrics":
{"train_binary_classification_cross_entropy_objective": {"count": 1, "max":
0.6112659645080566, "sum": 0.6112659645080566, "min": 0.6112659645080566}},
"EndTime": 1570593630.831201, "Dimensions": {"model": 4, "Host": "algo-1",
"Operation": "training", "Algorithm": "Linear Learner", "epoch": 0},
"StartTime": 1570593630.831182}
#metrics {"Metrics":
{"train_binary_classification_cross_entropy_objective": {"count": 1, "max":
0.6132129001617431, "sum": 0.6132129001617431, "min": 0.6132129001617431}},
"EndTime": 1570593630.83127, "Dimensions": {"model": 5, "Host": "algo-1",
"Operation": "training", "Algorithm": "Linear Learner", "epoch": 0},
"StartTime": 1570593630.83125}
#metrics {"Metrics":
{"train_binary_classification_cross_entropy_objective": {"count": 1, "max":
0.6145219326019287, "sum": 0.6145219326019287, "min": 0.6145219326019287}},
"EndTime": 1570593630.831337, "Dimensions": {"model": 6, "Host": "algo-1",
"Operation": "training", "Algorithm": "Linear Learner", "epoch": 0},
"StartTime": 1570593630.831317}
#metrics {"Metrics":
{"train_binary_classification_cross_entropy_objective": {"count": 1, "max":
0.6175027847290039, "sum": 0.6175027847290039, "min": 0.6175027847290039}},
"EndTime": 1570593630.831401, "Dimensions": {"model": 7, "Host": "algo-1",
"Operation": "training", "Algorithm": "Linear Learner", "epoch": 0},
"StartTime": 1570593630.831382}
```

```
#metrics {"Metrics":
{"train_binary_classification_cross_entropy_objective": {"count": 1, "max":
0.6724691772460938, "sum": 0.6724691772460938, "min": 0.6724691772460938}},
"EndTime": 1570593630.831474, "Dimensions": {"model": 8, "Host": "algo-1",
"Operation": "training", "Algorithm": "Linear Learner", "epoch": 0},
"StartTime": 1570593630.831455}
#metrics {"Metrics":
{"train_binary_classification_cross_entropy_objective": {"count": 1, "max":
0.6780477333068847, "sum": 0.6780477333068847, "min": 0.6780477333068847}},
"EndTime": 1570593630.831539, "Dimensions": {"model": 9, "Host": "algo-1",
"Operation": "training", "Algorithm": "Linear Learner", "epoch": 0},
"StartTime": 1570593630.83152}
#metrics {"Metrics":
{"train_binary_classification_cross_entropy_objective": {"count": 1, "max":
0.6857398414611816, "sum": 0.6857398414611816, "min": 0.6857398414611816}},
"EndTime": 1570593630.83161, "Dimensions": {"model": 10, "Host": "algo-1",
"Operation": "training", "Algorithm": "Linear Learner", "epoch": 0},
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[10/09/2019 04:00:30 INFO 140715555129152] #quality_metric: host=algo-1,
epoch=0, train binary_classification_cross_entropy_objective
<loss>=0.674930801392
```

```
[10/09/2019 04:00:30 INFO 140715555129152] #early_stopping_criteria_metric:
host=algo-1, epoch=0, criteria=binary_classification_cross_entropy_objective,
value=0.608668718338
[10/09/2019 04:00:30 INFO 140715555129152] Epoch 0: Loss improved. Updating
best model
[10/09/2019 04:00:30 INFO 140715555129152] #progress_metric: host=algo-1,
completed 6 % of epochs
#metrics {"Metrics": {"Max Batches Seen Between Resets": {"count": 1,
"max": 4, "sum": 4.0, "min": 4}, "Number of Batches Since Last Reset": {"count":
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[10/09/2019 04:00:30 INFO 140715555129152] #throughput metric: host=algo-1,
train throughput=5265.54653234 records/second
[2019-10-09 04:00:30.965] [tensorio] [info] epoch_stats={"data_pipeline":
"/opt/ml/input/data/train", "epoch": 6, "duration": 126, "num_examples": 4,
"num bytes": 112000}
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[10/09/2019 04:00:30 INFO 140715555129152] #quality_metric: host=algo-1,
epoch=1, train binary_classification_cross_entropy_objective
<loss>=0.629243021011
[10/09/2019 04:00:30 INFO 140715555129152] #early_stopping_criteria_metric:
host=algo-1, epoch=1, criteria=binary_classification_cross_entropy_objective,
value=0.557498950958
[10/09/2019 04:00:30 INFO 140715555129152] Epoch 1: Loss improved. Updating
best model
[10/09/2019 04:00:30 INFO 140715555129152] #progress metric: host=algo-1,
completed 13 % of epochs
```

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#metrics {"Metrics": {"Max Batches Seen Between Resets": {"count": 1,
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"max": 4, "sum": 4.0, "min": 4}}, "EndTime": 1570593630.970553, "Dimensions":
{"Host": "algo-1", "Meta": "training data iter", "Operation": "training",
"Algorithm": "Linear Learner", "epoch": 1}, "StartTime": 1570593630.837273}
[10/09/2019 04:00:30 INFO 140715555129152] #throughput_metric: host=algo-1,
train throughput=5995.87795399 records/second
[2019-10-09 04:00:31.094] [tensorio] [info] epoch stats={"data pipeline":
"/opt/ml/input/data/train", "epoch": 8, "duration": 123, "num examples": 4,
"num bytes": 112000}
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"StartTime": 1570593631.094781}
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"EndTime": 1570593631.095271, "Dimensions": {"model": 12, "Host": "algo-1",
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"EndTime": 1570593631.095539, "Dimensions": {"model": 21, "Host": "algo-1",
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"StartTime": 1570593631.09608}
[10/09/2019 04:00:31 INFO 140715555129152] #quality metric: host=algo-1,
epoch=2, train binary_classification_cross_entropy_objective
<loss>=0.596773500443
[10/09/2019 04:00:31 INFO 140715555129152] #early_stopping_criteria_metric:
host=algo-1, epoch=2, criteria=binary_classification_cross_entropy_objective,
value=0.527155656815
[10/09/2019 04:00:31 INFO 140715555129152] Epoch 2: Loss improved. Updating
best model
[10/09/2019 04:00:31 INFO 140715555129152] #progress_metric: host=algo-1,
completed 20 % of epochs
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{"Host": "algo-1", "Meta": "training data iter", "Operation": "training",
"Algorithm": "Linear Learner", "epoch": 2}, "StartTime": 1570593630.970845}
[10/09/2019 04:00:31 INFO 140715555129152] #throughput_metric: host=algo-1,
train throughput=6232.51587642 records/second
[2019-10-09 04:00:31.252] [tensorio] [info] epoch stats={"data pipeline":
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"num bytes": 112000}
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#metrics {"Metrics":
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#metrics {"Metrics":
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"EndTime": 1570593631.253622, "Dimensions": {"model": 13, "Host": "algo-1",
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"Operation": "training", "Algorithm": "Linear Learner", "epoch": 3},
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"EndTime": 1570593631.253734, "Dimensions": {"model": 15, "Host": "algo-1",
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"EndTime": 1570593631.253848, "Dimensions": {"model": 17, "Host": "algo-1",
"Operation": "training", "Algorithm": "Linear Learner", "epoch": 3},
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"EndTime": 1570593631.253903, "Dimensions": {"model": 18, "Host": "algo-1",
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"StartTime": 1570593631.253888}
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"StartTime": 1570593631.253944}
#metrics {"Metrics":
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"EndTime": 1570593631.254067, "Dimensions": {"model": 21, "Host": "algo-1",
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"EndTime": 1570593631.254124, "Dimensions": {"model": 22, "Host": "algo-1",
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"StartTime": 1570593631.254109}
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"EndTime": 1570593631.254181, "Dimensions": {"model": 23, "Host": "algo-1",
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"StartTime": 1570593631.254165}
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"EndTime": 1570593631.254529, "Dimensions": {"model": 29, "Host": "algo-1",
"Operation": "training", "Algorithm": "Linear Learner", "epoch": 3},
"StartTime": 1570593631.254514}
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"EndTime": 1570593631.25458, "Dimensions": {"model": 30, "Host": "algo-1",
"Operation": "training", "Algorithm": "Linear Learner", "epoch": 3},
"StartTime": 1570593631.254567}
#metrics {"Metrics":
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"EndTime": 1570593631.254638, "Dimensions": {"model": 31, "Host": "algo-1",
"Operation": "training", "Algorithm": "Linear Learner", "epoch": 3},
"StartTime": 1570593631.254622}
[10/09/2019 04:00:31 INFO 140715555129152] #quality metric: host=algo-1,
epoch=3, train binary_classification_cross_entropy_objective
<loss>=0.575627727509
[10/09/2019 04:00:31 INFO 140715555129152] #early stopping criteria metric:
host=algo-1, epoch=3, criteria=binary_classification_cross_entropy_objective,
value=0.529021949768
[10/09/2019 04:00:31 INFO 140715555129152] #progress metric: host=algo-1,
completed 26 % of epochs
#metrics {"Metrics": {"Max Batches Seen Between Resets": {"count": 1,
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1, "max": 4200, "sum": 4200.0, "min": 4200}, "Max Records Seen Between Resets":
{"count": 1, "max": 800, "sum": 800.0, "min": 800}, "Reset Count": {"count": 1,
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{"Host": "algo-1", "Meta": "training_data_iter", "Operation": "training",
"Algorithm": "Linear Learner", "epoch": 3}, "StartTime": 1570593631.099348}
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[10/09/2019 04:00:31 INFO 140715555129152] #throughput_metric: host=algo-1,
train throughput=5020.8336326 records/second
[2019-10-09 04:00:31.425] [tensorio] [info] epoch_stats={"data_pipeline":
"/opt/ml/input/data/train", "epoch": 12, "duration": 166, "num_examples": 4,
"num bytes": 112000}
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"StartTime": 1570593631.42604}
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"StartTime": 1570593631.426274}
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"StartTime": 1570593631.426354}
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"EndTime": 1570593631.426443, "Dimensions": {"model": 3, "Host": "algo-1",
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"StartTime": 1570593631.426423}
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"StartTime": 1570593631.42649}
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"StartTime": 1570593631.426554}
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"EndTime": 1570593631.426634, "Dimensions": {"model": 6, "Host": "algo-1",
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"StartTime": 1570593631.426616}
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"EndTime": 1570593631.426695, "Dimensions": {"model": 7, "Host": "algo-1",
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"StartTime": 1570593631.426677}
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"StartTime": 1570593631.426802}
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"EndTime": 1570593631.426881, "Dimensions": {"model": 10, "Host": "algo-1",
"Operation": "training", "Algorithm": "Linear Learner", "epoch": 4},
"StartTime": 1570593631.426864}
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#metrics {"Metrics":
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"StartTime": 1570593631.426988}
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"StartTime": 1570593631.427114}
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"EndTime": 1570593631.427199, "Dimensions": {"model": 15, "Host": "algo-1",
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"StartTime": 1570593631.427182}
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#metrics {"Metrics":
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"StartTime": 1570593631.427243}
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"EndTime": 1570593631.427321, "Dimensions": {"model": 17, "Host": "algo-1",
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"StartTime": 1570593631.427304}
#metrics {"Metrics":
{"train_binary_classification_cross_entropy_objective": {"count": 1, "max":
0.5805837059020996, "sum": 0.5805837059020996, "min": 0.5805837059020996}},
"EndTime": 1570593631.427383, "Dimensions": {"model": 18, "Host": "algo-1",
"Operation": "training", "Algorithm": "Linear Learner", "epoch": 4},
"StartTime": 1570593631.427366}
#metrics {"Metrics":
{"train_binary_classification_cross_entropy_objective": {"count": 1, "max":
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"EndTime": 1570593631.427445, "Dimensions": {"model": 19, "Host": "algo-1",
"Operation": "training", "Algorithm": "Linear Learner", "epoch": 4},
"StartTime": 1570593631.427428}
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"EndTime": 1570593631.427506, "Dimensions": {"model": 20, "Host": "algo-1",
"Operation": "training", "Algorithm": "Linear Learner", "epoch": 4},
"StartTime": 1570593631.427489}
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0.5859659767150879, "sum": 0.5859659767150879, "min": 0.5859659767150879}},
"EndTime": 1570593631.427567, "Dimensions": {"model": 21, "Host": "algo-1",
"Operation": "training", "Algorithm": "Linear Learner", "epoch": 4},
"StartTime": 1570593631.42755}
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{"train_binary_classification_cross_entropy_objective": {"count": 1, "max":
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"EndTime": 1570593631.427629, "Dimensions": {"model": 22, "Host": "algo-1",
"Operation": "training", "Algorithm": "Linear Learner", "epoch": 4},
"StartTime": 1570593631.427612}
#metrics {"Metrics":
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"EndTime": 1570593631.427692, "Dimensions": {"model": 23, "Host": "algo-1",
"Operation": "training", "Algorithm": "Linear Learner", "epoch": 4},
"StartTime": 1570593631.427675}
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#metrics {"Metrics":
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"EndTime": 1570593631.427755, "Dimensions": {"model": 24, "Host": "algo-1",
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"StartTime": 1570593631.427738}
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"StartTime": 1570593631.427799}
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"StartTime": 1570593631.427862}
#metrics {"Metrics":
{"train_binary_classification_cross_entropy_objective": {"count": 1, "max":
0.609485969543457, "sum": 0.609485969543457, "min": 0.609485969543457}},
"EndTime": 1570593631.427941, "Dimensions": {"model": 27, "Host": "algo-1",
"Operation": "training", "Algorithm": "Linear Learner", "epoch": 4},
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"StartTime": 1570593631.427984}
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"EndTime": 1570593631.428061, "Dimensions": {"model": 29, "Host": "algo-1",
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"StartTime": 1570593631.428044}
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"EndTime": 1570593631.428122, "Dimensions": {"model": 30, "Host": "algo-1",
"Operation": "training", "Algorithm": "Linear Learner", "epoch": 4},
"StartTime": 1570593631.428104}
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{"train_binary_classification_cross_entropy_objective": {"count": 1, "max":
0.6179575443267822, "sum": 0.6179575443267822, "min": 0.6179575443267822}},
"EndTime": 1570593631.428183, "Dimensions": {"model": 31, "Host": "algo-1",
"Operation": "training", "Algorithm": "Linear Learner", "epoch": 4},
"StartTime": 1570593631.428165}
[10/09/2019 04:00:31 INFO 140715555129152] #quality_metric: host=algo-1,
epoch=4, train binary_classification_cross_entropy_objective
<loss>=0.562915830612
```

```
[10/09/2019 04:00:31 INFO 140715555129152] #early_stopping_criteria_metric:
host=algo-1, epoch=4, criteria=binary_classification_cross_entropy_objective,
value=0.524595966339
[10/09/2019 04:00:31 INFO 140715555129152] Epoch 4: Loss improved. Updating
best model
[10/09/2019 04:00:31 INFO 140715555129152] #progress_metric: host=algo-1,
completed 33 % of epochs
#metrics {"Metrics": {"Max Batches Seen Between Resets": {"count": 1,
"max": 4, "sum": 4.0, "min": 4}, "Number of Batches Since Last Reset": {"count":
1, "max": 4, "sum": 4.0, "min": 4}, "Number of Records Since Last Reset":
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1, "max": 5000, "sum": 5000.0, "min": 5000}, "Max Records Seen Between Resets":
{"count": 1, "max": 800, "sum": 800.0, "min": 800}, "Reset Count": {"count": 1,
"max": 7, "sum": 7.0, "min": 7}}, "EndTime": 1570593631.43243, "Dimensions":
{"Host": "algo-1", "Meta": "training_data_iter", "Operation": "training",
"Algorithm": "Linear Learner", "epoch": 4}, "StartTime": 1570593631.258865}
[10/09/2019 04:00:31 INFO 140715555129152] #throughput metric: host=algo-1,
train throughput=4605.24750451 records/second
[2019-10-09 04:00:31.609] [tensorio] [info] epoch_stats={"data_pipeline":
"/opt/ml/input/data/train", "epoch": 14, "duration": 176, "num_examples": 4,
"num bytes": 112000}
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"EndTime": 1570593631.609646, "Dimensions": {"model": 0, "Host": "algo-1",
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"StartTime": 1570593631.609512}
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"EndTime": 1570593631.609802, "Dimensions": {"model": 2, "Host": "algo-1",
"Operation": "training", "Algorithm": "Linear Learner", "epoch": 5},
"StartTime": 1570593631.609784}
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epoch=5, train binary_classification_cross_entropy_objective
<loss>=0.555650062561
[10/09/2019 04:00:31 INFO 140715555129152] #early_stopping_criteria_metric:
host=algo-1, epoch=5, criteria=binary_classification_cross_entropy_objective,
value=0.515345964432
[10/09/2019 04:00:31 INFO 140715555129152] Epoch 5: Loss improved. Updating
best model
[10/09/2019 04:00:31 INFO 140715555129152] #progress metric: host=algo-1,
completed 40 % of epochs
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[10/09/2019 04:00:31 INFO 140715555129152] #throughput_metric: host=algo-1,
train throughput=4382.00155929 records/second
[2019-10-09 04:00:31.780] [tensorio] [info] epoch stats={"data pipeline":
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"EndTime": 1570593631.782102, "Dimensions": {"model": 25, "Host": "algo-1",
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"EndTime": 1570593631.782163, "Dimensions": {"model": 26, "Host": "algo-1",
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"EndTime": 1570593631.782279, "Dimensions": {"model": 28, "Host": "algo-1",
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#metrics {"Metrics":
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"EndTime": 1570593631.782321, "Dimensions": {"model": 29, "Host": "algo-1",
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"EndTime": 1570593631.782375, "Dimensions": {"model": 30, "Host": "algo-1",
"Operation": "training", "Algorithm": "Linear Learner", "epoch": 6},
"StartTime": 1570593631.782362}
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"EndTime": 1570593631.782419, "Dimensions": {"model": 31, "Host": "algo-1",
"Operation": "training", "Algorithm": "Linear Learner", "epoch": 6},
"StartTime": 1570593631.782404}
[10/09/2019 04:00:31 INFO 140715555129152] #quality metric: host=algo-1,
epoch=6, train binary_classification_cross_entropy_objective
<loss>=0.551237916946
[10/09/2019 04:00:31 INFO 140715555129152] #early_stopping_criteria_metric:
host=algo-1, epoch=6, criteria=binary_classification_cross_entropy_objective,
value=0.516226606369
[10/09/2019 04:00:31 INFO 140715555129152] #progress metric: host=algo-1,
completed 46 % of epochs
#metrics {"Metrics": {"Max Batches Seen Between Resets": {"count": 1,
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"Algorithm": "Linear Learner", "epoch": 6}, "StartTime": 1570593631.615498}
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[10/09/2019 04:00:31 INFO 140715555129152] #throughput_metric: host=algo-1,
train throughput=4713.15125602 records/second
[2019-10-09 04:00:31.948] [tensorio] [info] epoch_stats={"data_pipeline":
"/opt/ml/input/data/train", "epoch": 18, "duration": 162, "num_examples": 4,
"num bytes": 112000}
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"StartTime": 1570593631.948452}
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"StartTime": 1570593631.948656}
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"EndTime": 1570593631.949003, "Dimensions": {"model": 6, "Host": "algo-1",
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"StartTime": 1570593631.948989}
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"EndTime": 1570593631.949613, "Dimensions": {"model": 15, "Host": "algo-1",
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"StartTime": 1570593631.94979}
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"StartTime": 1570593631.950317}
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"Operation": "training", "Algorithm": "Linear Learner", "epoch": 7},
"StartTime": 1570593631.95038}
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#metrics {"Metrics":
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"EndTime": 1570593631.950528, "Dimensions": {"model": 29, "Host": "algo-1",
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"EndTime": 1570593631.950592, "Dimensions": {"model": 30, "Host": "algo-1",
"Operation": "training", "Algorithm": "Linear Learner", "epoch": 7},
"StartTime": 1570593631.950574}
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"EndTime": 1570593631.950654, "Dimensions": {"model": 31, "Host": "algo-1",
"Operation": "training", "Algorithm": "Linear Learner", "epoch": 7},
"StartTime": 1570593631.950636}
[10/09/2019 04:00:31 INFO 140715555129152] #quality_metric: host=algo-1,
epoch=7, train binary_classification_cross_entropy_objective
<loss>=0.547957839966
```

```
[10/09/2019 04:00:31 INFO 140715555129152] #early_stopping_criteria_metric:
host=algo-1, epoch=7, criteria=binary_classification_cross_entropy_objective,
value=0.513439512253
[10/09/2019 04:00:31 INFO 140715555129152] Epoch 7: Loss improved. Updating
best model
[10/09/2019 04:00:31 INFO 140715555129152] #progress_metric: host=algo-1,
completed 53 % of epochs
#metrics {"Metrics": {"Max Batches Seen Between Resets": {"count": 1,
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1, "max": 4, "sum": 4.0, "min": 4}, "Number of Records Since Last Reset":
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"max": 10, "sum": 10.0, "min": 10}}, "EndTime": 1570593631.954234, "Dimensions":
{"Host": "algo-1", "Meta": "training_data_iter", "Operation": "training",
"Algorithm": "Linear Learner", "epoch": 7}, "StartTime": 1570593631.785381}
[10/09/2019 04:00:31 INFO 140715555129152] #throughput metric: host=algo-1,
train throughput=4733.56337341 records/second
[2019-10-09 04:00:32.133] [tensorio] [info] epoch_stats={"data_pipeline":
"/opt/ml/input/data/train", "epoch": 20, "duration": 178, "num_examples": 4,
"num bytes": 112000}
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"StartTime": 1570593632.1334}
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"StartTime": 1570593632.133478}
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"EndTime": 1570593632.133644, "Dimensions": {"model": 4, "Host": "algo-1",
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"StartTime": 1570593632.13363}
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#metrics {"Metrics":
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"Operation": "training", "Algorithm": "Linear Learner", "epoch": 8},
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"Operation": "training", "Algorithm": "Linear Learner", "epoch": 8},
"StartTime": 1570593632.133736}
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"EndTime": 1570593632.133805, "Dimensions": {"model": 7, "Host": "algo-1",
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"StartTime": 1570593632.133794}
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"EndTime": 1570593632.133838, "Dimensions": {"model": 8, "Host": "algo-1",
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#metrics {"Metrics":
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[10/09/2019 04:00:32 INFO 140715555129152] #quality_metric: host=algo-1,
epoch=8, train binary_classification_cross_entropy_objective
<loss>=0.545039844513
[10/09/2019 04:00:32 INFO 140715555129152] #early_stopping_criteria_metric:
host=algo-1, epoch=8, criteria=binary_classification_cross_entropy_objective,
value=0.51277967453
[10/09/2019 04:00:32 INFO 140715555129152] Epoch 8: Loss improved. Updating
best model
[10/09/2019 04:00:32 INFO 140715555129152] #progress metric: host=algo-1,
completed 60 % of epochs
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[10/09/2019 04:00:32 INFO 140715555129152] #throughput_metric: host=algo-1,
train throughput=4326.99118468 records/second
[2019-10-09 04:00:32.313] [tensorio] [info] epoch stats={"data pipeline":
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"StartTime": 1570593632.315487}
[10/09/2019 04:00:32 INFO 140715555129152] #quality metric: host=algo-1,
epoch=9, train binary_classification_cross_entropy_objective
<loss>=0.542273874283
[10/09/2019 04:00:32 INFO 140715555129152] #early_stopping_criteria_metric:
host=algo-1, epoch=9, criteria=binary_classification_cross_entropy_objective,
value=0.514247875214
[10/09/2019 04:00:32 INFO 140715555129152] #progress metric: host=algo-1,
completed 66 % of epochs
#metrics {"Metrics": {"Max Batches Seen Between Resets": {"count": 1,
"max": 4, "sum": 4.0, "min": 4}, "Number of Batches Since Last Reset": {"count":
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{"count": 1, "max": 800, "sum": 800.0, "min": 800}, "Total Batches Seen":
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"max": 12, "sum": 12.0, "min": 12}}, "EndTime": 1570593632.319438, "Dimensions":
{"Host": "algo-1", "Meta": "training_data_iter", "Operation": "training",
"Algorithm": "Linear Learner", "epoch": 9}, "StartTime": 1570593632.139636}
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[10/09/2019 04:00:32 INFO 140715555129152] #throughput_metric: host=algo-1,
train throughput=4445.4555692 records/second
[2019-10-09 04:00:32.489] [tensorio] [info] epoch_stats={"data_pipeline":
"/opt/ml/input/data/train", "epoch": 24, "duration": 169, "num_examples": 4,
"num bytes": 112000}
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"StartTime": 1570593632.489474}
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"EndTime": 1570593632.490017, "Dimensions": {"model": 6, "Host": "algo-1",
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"StartTime": 1570593632.489994}
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"StartTime": 1570593632.490399}
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"EndTime": 1570593632.490682, "Dimensions": {"model": 14, "Host": "algo-1",
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#metrics {"Metrics":
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"StartTime": 1570593632.491263}
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"StartTime": 1570593632.491384}
#metrics {"Metrics":
{"train_binary_classification_cross_entropy_objective": {"count": 1, "max":
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"EndTime": 1570593632.491462, "Dimensions": {"model": 27, "Host": "algo-1",
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#metrics {"Metrics":
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"Operation": "training", "Algorithm": "Linear Learner", "epoch": 10},
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"EndTime": 1570593632.491643, "Dimensions": {"model": 30, "Host": "algo-1",
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"StartTime": 1570593632.491626}
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"Operation": "training", "Algorithm": "Linear Learner", "epoch": 10},
"StartTime": 1570593632.491686}
[10/09/2019 04:00:32 INFO 140715555129152] #quality_metric: host=algo-1,
epoch=10, train binary_classification_cross_entropy_objective
<loss>=0.539730787277
```

```
[10/09/2019 04:00:32 INFO 140715555129152] #early_stopping_criteria_metric:
host=algo-1, epoch=10, criteria=binary_classification_cross_entropy_objective,
value=0.513230352402
[10/09/2019 04:00:32 INFO 140715555129152] #progress_metric: host=algo-1,
completed 73 % of epochs
#metrics {"Metrics": {"Max Batches Seen Between Resets": {"count": 1,
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1, "max": 9800, "sum": 9800.0, "min": 9800}, "Max Records Seen Between Resets":
{"count": 1, "max": 800, "sum": 800.0, "min": 800}, "Reset Count": {"count": 1,
"max": 13, "sum": 13.0, "min": 13}}, "EndTime": 1570593632.49424, "Dimensions":
{"Host": "algo-1", "Meta": "training_data_iter", "Operation": "training",
"Algorithm": "Linear Learner", "epoch": 10}, "StartTime": 1570593632.319751}
[10/09/2019 04:00:32 INFO 140715555129152] #throughput metric: host=algo-1,
train throughput=4581.06624398 records/second
[2019-10-09 04:00:32.675] [tensorio] [info] epoch_stats={"data_pipeline":
"/opt/ml/input/data/train", "epoch": 26, "duration": 181, "num examples": 4,
"num bytes": 112000}
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"EndTime": 1570593632.677154, "Dimensions": {"model": 15, "Host": "algo-1",
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"StartTime": 1570593632.677143}
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"EndTime": 1570593632.677592, "Dimensions": {"model": 21, "Host": "algo-1",
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#metrics {"Metrics":
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"EndTime": 1570593632.678165, "Dimensions": {"model": 30, "Host": "algo-1",
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"StartTime": 1570593632.678148}
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"EndTime": 1570593632.678225, "Dimensions": {"model": 31, "Host": "algo-1",
"Operation": "training", "Algorithm": "Linear Learner", "epoch": 11},
"StartTime": 1570593632.678214}
[10/09/2019 04:00:32 INFO 140715555129152] #quality_metric: host=algo-1,
epoch=11, train binary_classification_cross_entropy_objective
<loss>=0.537494544983
[10/09/2019 04:00:32 INFO 140715555129152] #early_stopping_criteria_metric:
host=algo-1, epoch=11, criteria=binary_classification_cross_entropy_objective,
value=0.513610258102
[10/09/2019 04:00:32 INFO 140715555129152] #progress_metric: host=algo-1,
completed 80 % of epochs
```

```
#metrics {"Metrics": {"Max Batches Seen Between Resets": {"count": 1,
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Resets": {"count": 1, "max": 800, "sum": 800.0, "min": 800}, "Reset Count":
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"Dimensions": {"Host": "algo-1", "Meta": "training_data_iter", "Operation":
"training", "Algorithm": "Linear Learner", "epoch": 11}, "StartTime":
1570593632.494547}
[10/09/2019 04:00:32 INFO 140715555129152] #throughput_metric: host=algo-1,
train throughput=4295.09374356 records/second
[2019-10-09 04:00:32.803] [tensorio] [info] epoch stats={"data pipeline":
"/opt/ml/input/data/train", "epoch": 28, "duration": 122, "num_examples": 4,
"num bvtes": 112000}
#metrics {"Metrics":
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"StartTime": 1570593632.803938}
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"StartTime": 1570593632.804011}
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"EndTime": 1570593632.80413, "Dimensions": {"model": 4, "Host": "algo-1",
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"StartTime": 1570593632.804116}
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"Operation": "training", "Algorithm": "Linear Learner", "epoch": 12},
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"StartTime": 1570593632.804791}
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"StartTime": 1570593632.804859}
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"EndTime": 1570593632.80499, "Dimensions": {"model": 17, "Host": "algo-1",
"Operation": "training", "Algorithm": "Linear Learner", "epoch": 12},
"StartTime": 1570593632.804972}
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#metrics {"Metrics":
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"StartTime": 1570593632.805042}
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"StartTime": 1570593632.80511}
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"EndTime": 1570593632.805196, "Dimensions": {"model": 20, "Host": "algo-1",
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"EndTime": 1570593632.805266, "Dimensions": {"model": 21, "Host": "algo-1",
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"StartTime": 1570593632.805247}
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#metrics {"Metrics":
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"EndTime": 1570593632.805342, "Dimensions": {"model": 22, "Host": "algo-1",
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"StartTime": 1570593632.805322}
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"EndTime": 1570593632.805427, "Dimensions": {"model": 23, "Host": "algo-1",
"Operation": "training", "Algorithm": "Linear Learner", "epoch": 12},
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"StartTime": 1570593632.805483}
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"EndTime": 1570593632.805609, "Dimensions": {"model": 25, "Host": "algo-1",
"Operation": "training", "Algorithm": "Linear Learner", "epoch": 12},
"StartTime": 1570593632.805588}
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#metrics {"Metrics":
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"StartTime": 1570593632.805658}
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"Operation": "training", "Algorithm": "Linear Learner", "epoch": 12},
"StartTime": 1570593632.80572}
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"StartTime": 1570593632.805781}
#metrics {"Metrics":
{"train_binary_classification_cross_entropy_objective": {"count": 1, "max":
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"EndTime": 1570593632.805871, "Dimensions": {"model": 29, "Host": "algo-1",
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"StartTime": 1570593632.805852}
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#metrics {"Metrics":
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"EndTime": 1570593632.805937, "Dimensions": {"model": 30, "Host": "algo-1",
"Operation": "training", "Algorithm": "Linear Learner", "epoch": 12},
"StartTime": 1570593632.805919}
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"EndTime": 1570593632.805999, "Dimensions": {"model": 31, "Host": "algo-1",
"Operation": "training", "Algorithm": "Linear Learner", "epoch": 12},
"StartTime": 1570593632.805982}
[10/09/2019 04:00:32 INFO 140715555129152] #quality metric: host=algo-1,
epoch=12, train binary_classification_cross_entropy_objective
<loss>=0.535552625656
[10/09/2019 04:00:32 INFO 140715555129152] #early_stopping_criteria_metric:
host=algo-1, epoch=12, criteria=binary_classification_cross_entropy_objective,
value=0.512961826324
[10/09/2019 04:00:32 INFO 140715555129152] Early stop condition met.
Stopping training.
[10/09/2019 04:00:32 INFO 140715555129152] #progress_metric: host=algo-1,
completed 100 % epochs
```

```
#metrics {"Metrics": {"Max Batches Seen Between Resets": {"count": 1,
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"Dimensions": {"Host": "algo-1", "Meta": "training_data_iter", "Operation":
"training", "Algorithm": "Linear Learner", "epoch": 12}, "StartTime":
1570593632.680968}
[10/09/2019 04:00:32 INFO 140715555129152] #throughput_metric: host=algo-1,
train throughput=6266.88979202 records/second
[10/09/2019 04:00:32 WARNING 140715555129152] wait for all workers will not
sync workers since the kv store is not running distributed
[10/09/2019 04:00:32 WARNING 140715555129152] wait for all workers will not
sync workers since the kv store is not running distributed
[2019-10-09 04:00:32.810] [tensorio] [info] epoch_stats={"data_pipeline":
"/opt/ml/input/data/train", "epoch": 30, "duration": 1, "num examples": 1,
"num bytes": 28000}
[2019-10-09 04:00:32.917] [tensorio] [info] epoch_stats={"data_pipeline":
"/opt/ml/input/data/train", "epoch": 33, "duration": 104, "num examples": 4,
"num bytes": 112000}
[2019-10-09 04:00:32.942] [tensorio] [info] epoch_stats={"data_pipeline":
"/opt/ml/input/data/train", "epoch": 35, "duration": 11, "num_examples": 4,
"num bytes": 112000}
[10/09/2019 04:00:32 INFO 140715555129152] #train_score (algo-1) :
('binary_classification_cross_entropy_objective', 0.5121596527099609)
[10/09/2019 04:00:32 INFO 140715555129152] #train_score (algo-1) :
('binary_classification_accuracy', 0.75875)
[10/09/2019 04:00:32 INFO 140715555129152] #train score (algo-1) :
('binary f 1.000', 0.5187032418952618)
[10/09/2019 04:00:32 INFO 140715555129152] #train_score (algo-1) :
('precision', 0.6459627329192547)
```

```
[10/09/2019 04:00:32 INFO 140715555129152] #train score (algo-1) :
('recall', 0.43333333333333333)
[10/09/2019 04:00:32 INFO 140715555129152] #quality_metric: host=algo-1,
train binary_classification_cross_entropy_objective <loss>=0.51215965271
[10/09/2019 04:00:32 INFO 140715555129152] #quality metric: host=algo-1,
train binary_classification_accuracy <score>=0.75875
[10/09/2019 04:00:32 INFO 140715555129152] #quality metric: host=algo-1,
train binary f 1.000 <score>=0.518703241895
[10/09/2019 04:00:32 INFO 140715555129152] #quality_metric: host=algo-1,
train precision <score>=0.645962732919
[10/09/2019 04:00:32 INFO 140715555129152] #quality_metric: host=algo-1,
[10/09/2019 04:00:32 INFO 140715555129152] Best model found for
hyperparameters: {"lr scheduler step": 100, "wd": 0.0001, "optimizer": "adam",
"lr_scheduler_factor": 0.99, "l1": 0.0, "learning_rate": 0.1,
"lr_scheduler_minimum_lr": 1e-05}
[10/09/2019 04:00:32 INFO 140715555129152] Saved checkpoint to
"/tmp/tmpCT_Ixi/mx-mod-0000.params"
[2019-10-09 04:00:32.948] [tensorio] [info] epoch_stats={"data_pipeline":
"/opt/ml/input/data/test", "epoch": 0, "duration": 2423, "num examples": 1,
"num bytes": 28000}
[2019-10-09 04:00:32.952] [tensorio] [info] epoch stats={"data pipeline":
"/opt/ml/input/data/test", "epoch": 1, "duration": 3, "num examples": 1,
"num bytes": 28000}
#metrics {"Metrics": {"Max Batches Seen Between Resets": {"count": 1,
"max": 1, "sum": 1.0, "min": 1}, "Number of Batches Since Last Reset": {"count":
1, "max": 1, "sum": 1.0, "min": 1}, "Number of Records Since Last Reset":
{"count": 1, "max": 200, "sum": 200.0, "min": 200}, "Total Batches Seen":
{"count": 1, "max": 1, "sum": 1.0, "min": 1}, "Total Records Seen": {"count": 1,
"max": 200, "sum": 200.0, "min": 200}, "Max Records Seen Between Resets":
{"count": 1, "max": 200, "sum": 200.0, "min": 200}, "Reset Count": {"count": 1,
"max": 1, "sum": 1.0, "min": 1}}, "EndTime": 1570593632.952265, "Dimensions":
{"Host": "algo-1", "Meta": "test_data_iter", "Operation": "training",
"Algorithm": "Linear Learner"}, "StartTime": 1570593632.948623}
```

```
[10/09/2019 04:00:32 INFO 140715555129152] #test_score (algo-1) :
('binary_classification_cross_entropy_objective', 0.5098339462280274)
[10/09/2019 04:00:32 INFO 140715555129152] #test score (algo-1) :
('binary_classification_accuracy', 0.76)
[10/09/2019 04:00:32 INFO 140715555129152] #test_score (algo-1) :
('binary_f_1.000', 0.5471698113207547)
[10/09/2019 04:00:32 INFO 140715555129152] #test score (algo-1) :
('precision', 0.6304347826086957)
[10/09/2019 04:00:32 INFO 140715555129152] #test_score (algo-1) :
('recall', 0.48333333333333333)
[10/09/2019 04:00:32 INFO 140715555129152] #quality metric: host=algo-1,
test binary_classification_cross_entropy_objective <loss>=0.509833946228
[10/09/2019 04:00:32 INFO 140715555129152] #quality metric: host=algo-1,
test binary_classification_accuracy <score>=0.76
[10/09/2019 04:00:32 INFO 140715555129152] #quality_metric: host=algo-1,
test binary_f_1.000 <score>=0.547169811321
[10/09/2019 04:00:32 INFO 140715555129152] #quality metric: host=algo-1,
test precision <score>=0.630434782609
[10/09/2019 04:00:32 INFO 140715555129152] #quality_metric: host=algo-1,
#metrics {"Metrics": {"totaltime": {"count": 1, "max": 2521.078109741211,
"sum": 2521.078109741211, "min": 2521.078109741211}, "finalize.time": {"count":
1, "max": 134.95492935180664, "sum": 134.95492935180664, "min":
134.95492935180664}, "initialize.time": {"count": 1, "max": 158.45298767089844,
"sum": 158.45298767089844, "min": 158.45298767089844},
"check early stopping.time": {"count": 13, "max": 1.1780261993408203, "sum":
8.686065673828125, "min": 0.2219676971435547}, "setuptime": {"count": 1, "max":
30.95102310180664, "sum": 30.95102310180664, "min": 30.95102310180664},
"update.time": {"count": 13, "max": 185.94002723693848, "sum":
2116.9722080230713, "min": 127.22992897033691}, "epochs": {"count": 1, "max":
15, "sum": 15.0, "min": 15}}, "EndTime": 1570593632.956638, "Dimensions":
{"Host": "algo-1", "Operation": "training", "Algorithm": "Linear Learner"},
"StartTime": 1570593630.523559}
```

```
2019-10-09 04:00:44 Uploading - Uploading generated training model 2019-10-09 04:00:44 Completed - Training job completed Training seconds: 62 Billable seconds: 62
```

1.3.3 Deploying the Model to Make Predictions

In this section, the lineal-learner model that was trained will be used to make predictions of credit risk. Deploy the model using a ml.t2.medium instance type.

Note: This step might take a few minutes.

.

```
[18]: # Linear predictor configurations
linear_predictor.content_type = "text/csv"
```

linear_predictor.serializer = csv_serializer
linear_predictor.deserializer = json_deserializer

1.3.4 Model Evaluation

To evaluate the model, we create a confusion matrix to compare the cases where each predicted value matches the expected test-value and when not.

```
[20]: import pandas as pd
```

```
# Encode the predictios results as 0 = Good, 1 = Bad Risk
cat_test = np.array(["Good" if x == 0 else "Bad" for x in Y_test])
cat_pred = np.array(["Good" if x == 0 else "Bad" for x in y_predictions])
# Create the confusion matrix
pd.crosstab(cat_test, cat_pred, rownames=["actuals"], colnames=["predictions"])
```

[20]: predictions Bad Good actuals
Bad 22 40
Good 17 121

The model is also evaluated using the sklearn metrics module. The following metrics are calculated:

- accuracy_score
- confusion_matrix
- classification_report

accuracy_score: 0.715

sklearn's confusion_matrix:

[[121 17] [40 22]]

classification_report:

	precision	recall	f1-score	support
Good	0.75	0.88	0.81	138
Bad	0.56	0.35	0.44	62

micro	avg	0.71	0.71	0.71	200
macro	avg	0.66	0.62	0.62	200
weighted	avg	0.69	0.71	0.69	200

Finally the end point is deleted to avoid additional AWS resources usage.

[22]: # Delete Amazon SageMaker end-point sagemaker.Session().delete_endpoint(linear_predictor.endpoint)