ML Pipelines, Reproducibility and Experimentation

Alex Kim @alex000kim 🌔

We have a Jupyter notebook...



- ♦ Data loading
- ♦ Feature Engineering
- ♦ Model Training
- ♦ Model Evaluation

Can you easily answer these questions?

- What exactly was used to produce a particular model?
- Can you easily compare many ML experiments?
- Will you be able to reproduce them later?

Goal #1: Achieve best performance

- Running many experiments
- Experiment = a particular combination of Code & Data & Config



Goal #2: Ensure reproducibility

- Improving model performance: you can't improve what you can't reproduce
- Transparency and team collaboration: know everything your team members did to achieve certain performance
- Auditability (laws and regulations): e.g. what *exactly* went into the models that prescribes treatment to patients or determines creditworthiness of bank customers

Goal #3: Minimal setup and dependency of 3rd party services

Problems:

- 1. **Vendor lock-in**: instrument code with framework-specific code
- 2. **Maintenance & cost**: maintain your own ML tracking server (or pay them to take care of it)
- 3. **Security concerns**: send data to an external service or database

Most ML tracking solutions (MLflow, W&B, comet.ml, etc) have at least 2 of these problems

Fact: It's difficult to achieve all three goals

Can we do all of the following?

- 1. Iterate quickly i.e. generate many experiments
- 2. Automatically track **all** changes to code, configs and data
- Avoid dependency on 3rd party services to store data, metrics and params

Same experiments, but different metrics?

(i)	Runs (5)								
<u>~</u>	Q .*	च Filter	🗐 Group	J↑ Sort	🖉 Tag	→ Move	Create Swe	eep	
	• Name (5 visualized)	Created -	f1 :	roc_auc	max_depth	n_estimato	model_type	ID	
	🔹 💿 🛑 hearty-gorge-9 🔔	2m ago	0.6084	0.8585	5	50	random-forest	1joxzkd8	
\$	🔹 💿 🛑 lucky-water-8	3m ago	0.5779	0.8658	5	50	random-forest	z85kgiiu	
	🔹 💿 🔵 bright-galaxy-7	4m ago	0.5282	0.8324	5	50	random-forest	1vf5dcy4	
)	🔹 💿 🛑 denim-surf-6	6m ago	0.2899	0.7621	5	50	random-forest	xyc1k8t3	
	🔹 💿 🛑 crimson-glitter-5	7m ago	0.2461	0.7685	5	50	random-forest	6o3mzc6	

Reproducibility VS. Experimentation?



- DVC pipelines for generating many experiments
- Achieve complete reproducibility by versioning **everything**!
 - code and configs --> Git
 - dataset, models, other artifacts
 -> DVC remote storage (cloud buckets, NAS, SFTP, etc)
- VS Code as a convenient UI for experiment management
- No need to maintain (or pay for) additional services



What are DVC pipelines?





DVC pipeline (defined in dvc.yaml) as:

a sequence of Python modules



Run an experiment

<pre>\$ dvc exp run -S train.params.n_estimators=120 'data/Churn Modelling.csv.dvc'_didn't_changeskipping</pre>	
Pupping stage 'run notebook':	
<pre>> papermill TrainChurnModel.ipynb TrainChurnModel_out.ipynb -p n_estimators 120 -p max_depth 10 -p model_type lightgbm</pre>	
Output Notebook: TrainChurnModel.ipynb Output Notebook: TrainChurnModel_out.ipynb	
Black is not installed, parameters wont be formatted Executing: 0%	0/27
[00:00 , ?cell/s]Executing notebook with kernel: python3<br Executing: 100% Contract Contract Contract Contract Contract Contract Contract Contract Contract Contract Contra	27/27
[00:03<00:00, 7.58cell/s] Updating lock file 'dvc.lock'	

Track and manage many experiments

∐ Experiments ×	Metrics		Parameters				
Lio 💼 V							
-			train		base	train	
Experiment	metrics.json		params				
Experiment	↓ f1	roc_auc	n_estimators	<pre>max_depth</pre>	random_st	model_type	
 workspace 	0.56391	0.83224	150	20	42	lightgbm	
📄 🛧 🗸 🔹 one-stage-pipeli…	0.53856	0.84736	30	10	42	lightgbm	
c ★ o dc21d5d [exp-e9ada]	0.56391	0.83224	150	20	42	lightgbm	
► • 20894cb [exp-2d337]	0.55683	0.84207	100	15	42	lightgbm	
★ o [exp-03968] [exp-03968]	0.55330	0.83767	100	20	42	lightgbm	
► • 525985d [exp-4ec26]	0.55216	0.84408	50	10	42	lightgbm	
● ★ o 9985cd0 [exp-da078]	0.55190	0.83779	150	15	42	lightgbm	
● 9dd91be [exp-d9c06]	0.55084	0.84411	50	15	42	lightgbm	
■ ★ • 16f1028 [exp-d4c6c]	0.54922	0.84241	50	20	42	lightgbm	
● b2e58e8 [exp-2fcd4]	0.54863	0.83717	150	10	42	lightgbm	
▶ b9e2ff4 [exp-0db86]	0.54040	0.84086	100	10	42	lightgbm	

Practice time!

