Deploying and Evaluating Data Products

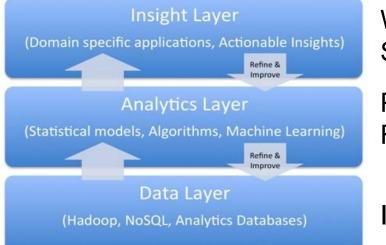
https://db.tt/JIYOoiPu Josh Levy, PhD



About Vast

Data and analytics for considered purchases (vehicles, homes, ...)

Full – Stack Analytics



White Label Marketplaces, Market Reports, Sales Apps

Pricing, Supply, Demand, Recommendations, Behavior

Inventory (rapid churn), Consumer Behavior

Graphic: Chip Hazard (Flybridge Capital Partners) http://www.kdnuggets.com/2014/05/stacking-deck-next-wave-opportunity-big-data.html

Maturity levels for turning "models" into "products"

- 1. Can we deploy one model into a production environment?
- 2. Given two models that perform similar functions can we evaluate which is better?
- 3. Can we operationalize model training?

Goals for Mature Data Products

New version of a model automatically

- trained
- deployed
- evaluated

Traffic automatically routed to top performer

Outline for this talk

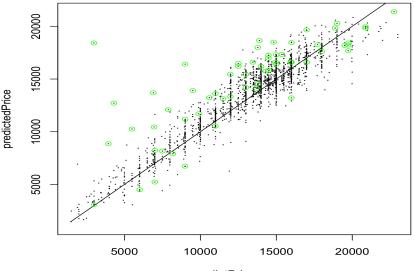
- 1. Can we deploy one model into a production environment?
- 2. Given two models that perform similar functions can we evaluate which is better?

Deploying models is hard

Conway's Law helps to explain why

Organizations which design systems ... are constrained to produce designs which are copies of the communication structures of these organizations

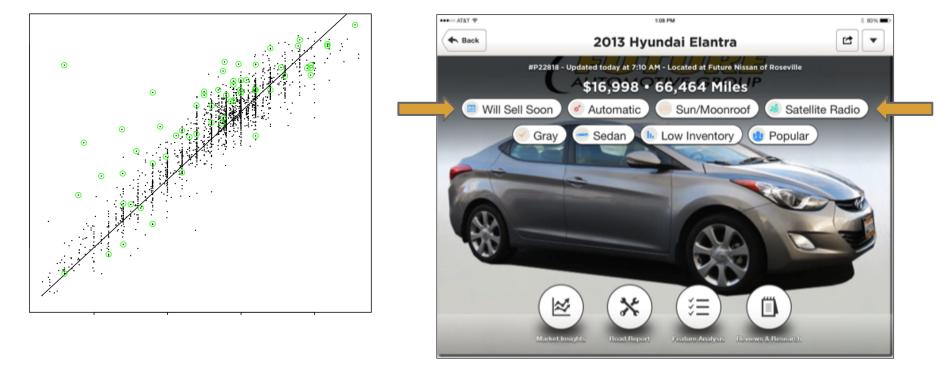
Vast has put together a Data Science team that thinks about training and validating models, running experiments



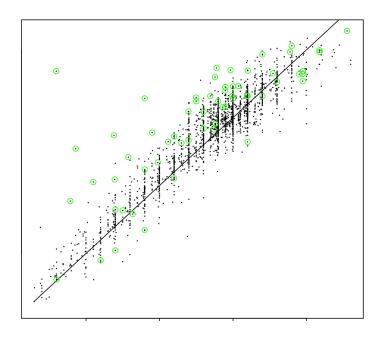
listPrice

Models don't exist in isolation.

Add value when exposed in a product.



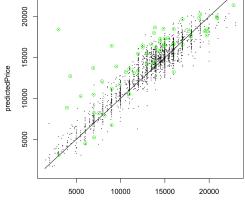
Models don't exist in isolation.



Add value when exposed as a product.

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Communication barriers between these teams

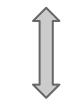


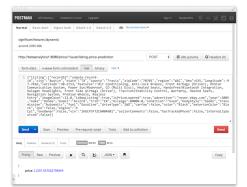
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???

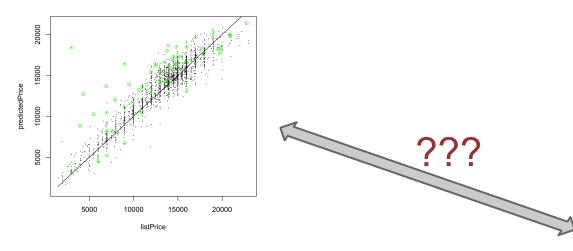


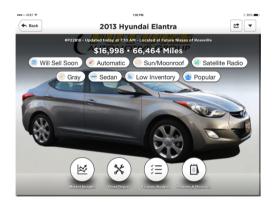


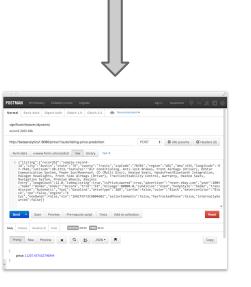


Simplified Problem

Expose models as services internal apps and external customers can access.







Full – Stack Analytics

Insight Layer

(Domain specific applications, Actionable Insights)



Data Science and Engineering collaborate to build Analytics Layer

- GET /insight/3/auto/listing-insight-lookup/search
- GET /insight/3/auto/listing-insight-lookup/inventory
- GET /insight/3/auto/listing-insight-lookup

/similarity

- POST /similarity/1/auto/similar-criteria POST /similarity/1/auto/score-listings POST /similarity/1/auto/similar-listings/search POST /similarity/1/auto/similar-listings/inventory POST /similarity/1/auto/similar-listings POST /similarity/1/re/similar-criteria /similarity/1/re/score-listings POST POST /similarity/1/re/similar-listings/search
- POST /similarity/1/re/similar-listings

/supply

POST /supply/1/auto/listing-supply

/demand

- POST /demand/1/auto/listing-demand
- POST /demand/1/auto/listing-demand-drivers
- GET /demand/1/auto/listing-demand-drivers-lookup/search
- GET /demand/1/auto/listing-demand-drivers-lookup/inventory
- GET /demand/1/auto/listing-demand-drivers-lookup

/price

- POST /price/1/auto/listing-price-drivers
- GET /price/1/auto/listing-price-drivers-lookup/search
- GET /price/1/auto/listing-price-drivers-lookup/inventory
- GET /price/1/auto/listing-price-drivers-lookup
- POST /price/1/auto/listing-price-prediction
- GET /price/1/auto/listing-price-prediction-lookup/search
- GET /price/1/auto/listing-price-prediction-lookup/inventory
- GET /price/1/auto/listing-price-prediction-lookup

/market

- GET /market/1/auto/listing-statistics-bspr/search
- GET /market/1/auto/listing-statistics-bspr/inventory
- GET /market/1/auto/listing-statistics-bspr
- GET /market/1/auto/lead-statistics-bspr/search
- GET /market/1/auto/lead-statistics-bspr/inventory
- GET /market/1/auto/lead-statistics-bspr
- GET /market/1/auto/lead-statistics-mm/search

POST /price/1/auto/listing-price-drivers

Retrieve price drivers for the auto listing in the POST body.

Query Parameters

modelName

(optional) the name of the analytical model to be used [default]

includeModelContext

(optional) whether or not to include model context in the response [true, false] callerId

(optional) a user-friendly identifier for the originating application

partnerId

(optional) a user-friendly identifier for the originating partner

Samples

Request JSON Response JSON

analytics-service-server-5.8.0-86652

- listing: (recordId: "sample-record-id", city: "Austin", state: "TX", county: "Travis". zipCode: "78701", region: "WSC", dma: 635, longitude: -97.7426, latitude: 30.2713, features: "Air Conditioning, Anti-lock Brakes, Front Airbags (Driver), OnStar Communication System, Power Sun/Moonroof, CD (Multi Disc), Heated Seats, Handsfree/Bluetooth Integration, Halogen Headlights, Front Side Airbags (Driver), Traction/Stability Control, Warranty, Heated Seats, Navigation System, Premium Wheels, Keyless Entry", imageCount: 12, isNewListing: true, isPriceLowered: true, advertiser: "rover.ebay.com", price: 20000, year: 2010, make: "Honda", model: "Accord", trim: "EX", mileage: 80000 condition: "Used", bodyStyle: "Sedan", transmission: "Automatic", fuel: "Gasoline", driveType: "2WD", carfax: false, color: "Black", exteriorColor: "Black", opec false, engine: "4 Cyl",

oneOwner: false.

featureName: "Wheel Type", featureValue: "Premium", baselineValue: "Alloy", featurePrice: 671

featureName: "Navigation System", featurePrice: 258.4500477481595

1

- 6

featureName: "Exterior Color", featureValue: "Black", featurePrice: 0

Exposing Models as Services

Communications challenges between scientists and engineers

- Human language & concepts
- Technology platforms

POST /price/1/auto/listing-price-drivers Retrieve price drivers for the auto listing in the POST body. Query Parameters modelName (optional) the name of the analytical model to be used [default] includeModelContext (optional) whether or not to include model context in the response [true, false] calierid (optional) a user-friendly identifier for the originating application partnerId (optional) a user-friendly identifier for the originating partner Samples

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Request JSON Response JSON

analytics-service-server-5.8.0-86652

Communication between Humans

Looking for common ground between

Data Scientists thinking about Experiments, Training and Validation Engineers thinking about Scalability, Deployment, Reliability, and Monitoring

Technology Platforms

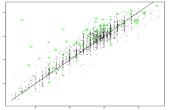


Back-end engineering

- Typically JVM (Scala)
- Apps and other platforms can call JSON over HTTP services

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Technology Platforms



IP[y]: IPython Interactive Computing



Data Science: "Use the most comfortable tool for the job."

- Typically Python (sklearn) or R for models trained on inventory (millions of rows)
- Hadoop (scalding or streaming) when working with user behavior, systems exhaust

Most comfortable tool for the job

DS team started CS PhD-heavy, DIY mindset

Growth from MS in Business Analytics program

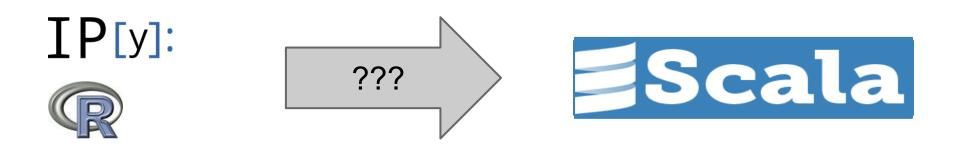
- Strong stats background, productive in R
- Different hiring standards than back end engineering

Expectations for MS in Business Analytics

We're learning to push "Data Janitor" work onto engineering team.

Assuming MSBAs take clean data in, and produce models.

Those models need to become products, but MSBAs don't need to write production scala.



Answers from Vast in chronological order

- 1. Rewrite scoring function for JVM
- 2. Export as PMML
- 3. Expose as JSON over HTTP or WebSockets from Python or R

1. Rewriting Scoring Function

Pro

- DevOps is a freebie
- Additional

implementations of an interface can be cheap

Con

- First version of a model is expensive
 - Back to Conway's

law - difficult communication

 Worry about transcription errors

1. Rewriting Scoring Function

Best Practice

Scientist writes code to generate some model representation.

Engineer writes code to read model and score live data; Exposes that code as service.

2. Export as PMML

Pro

- Cheaper, easier than rewrite
 - Scientist generates
 PMML
 - Engineer plugs in off the shelf runner
- DevOps still free

Con

- Limited to doing things that can be expressed in PMML
- Jumped through hoops for feature transformations

PMML Example: Auto Pricing Model

Training: split according to domain knowledge

- (make, model)
- (age, location)
- (completeness of data)

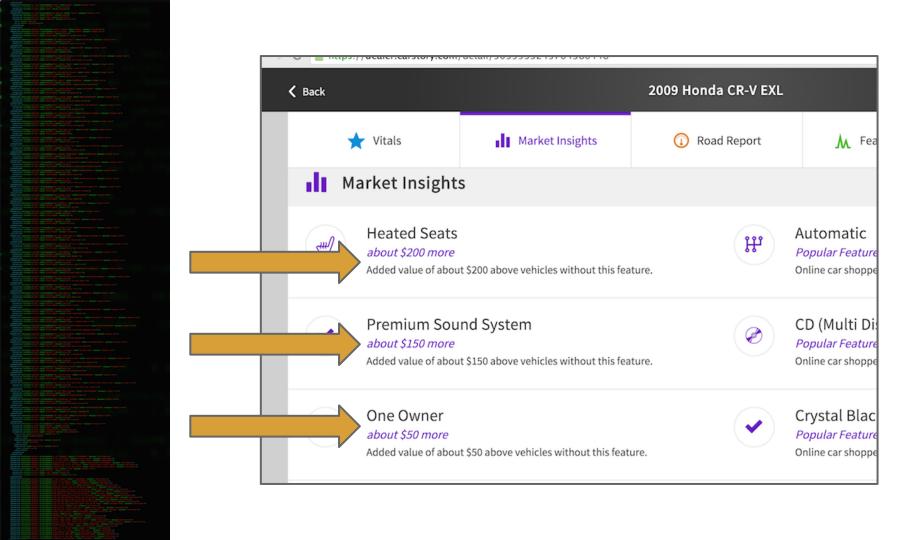
LASSO on each group

- Predicts total price
- Decomposes price by features

Auto Pricing Model

One PMML Decision Tree per make, model

- Internal nodes from manual splits
- ~500 leaf nodes. Each is a regression model.



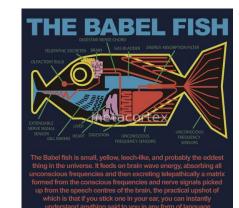
3. Expose as JSON over HTTP

Con

new

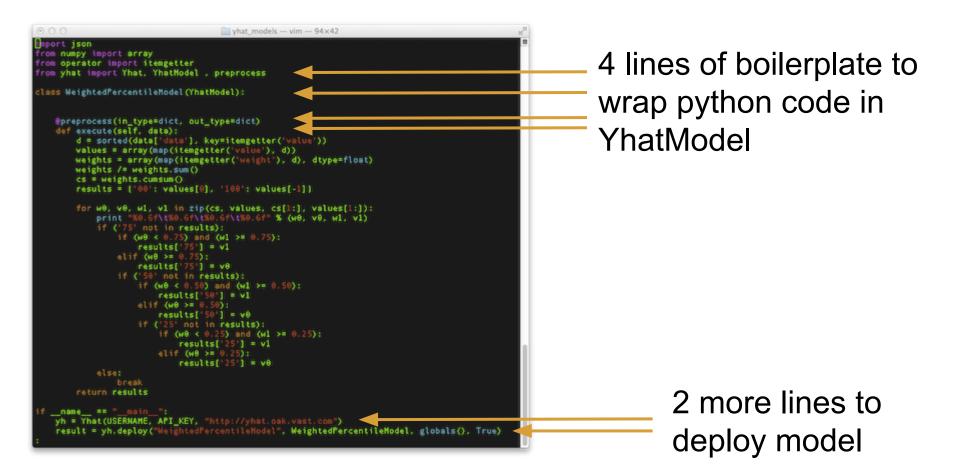
Pro

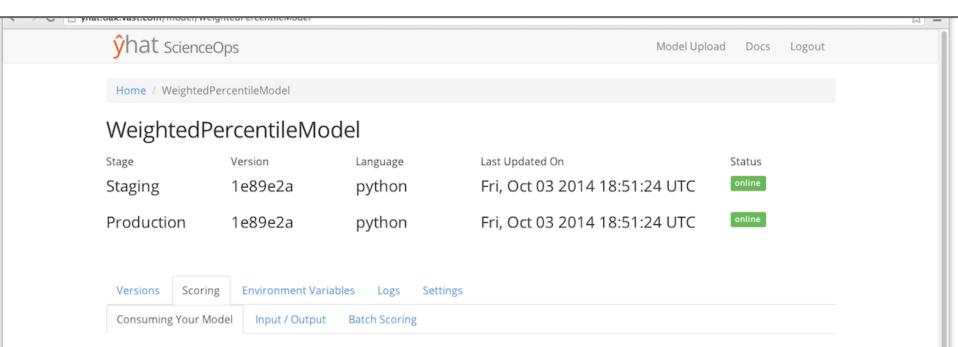
- Everyone speaks in their native tongue
- More natural data xform than PMML
- automate this: yhat, Wolfram, Azure



Dev/Ops needs to

harden something



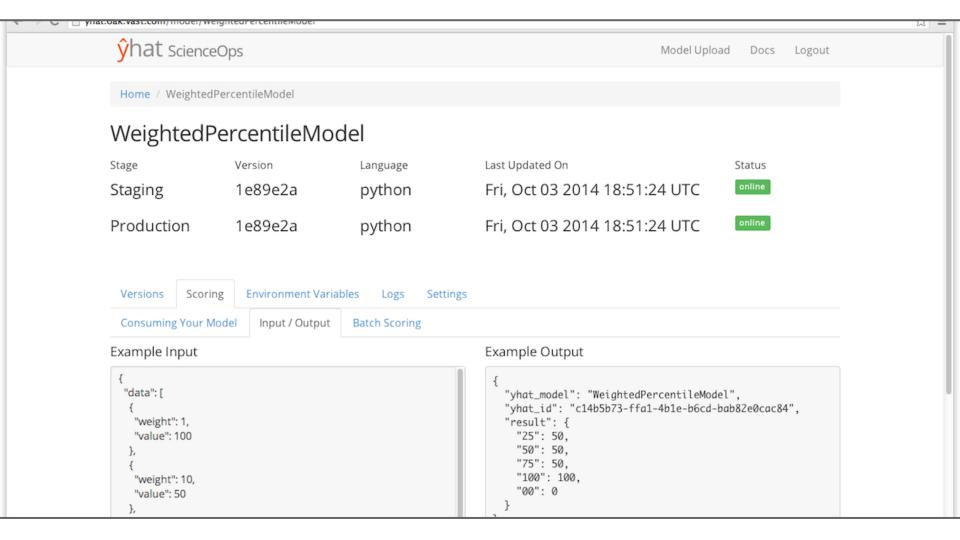


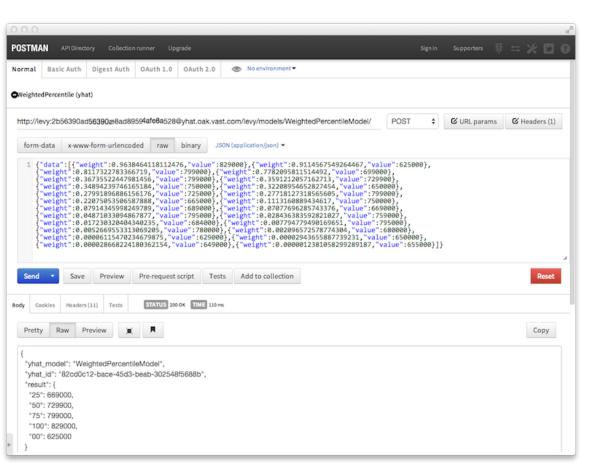
REST

http://yhat.oak.vast.com/levy/models/WeightedPercentileModel/

\$ curl -X POST -H "Content-Type: application/json" \
 --user levy:2bafe8aad9974afafe8ad59ff9ab9528 \
 --data '{"your data": "goes here"}' \
 http://yhat.oak.vast.com/levy/models/WeightedPercentileModel/

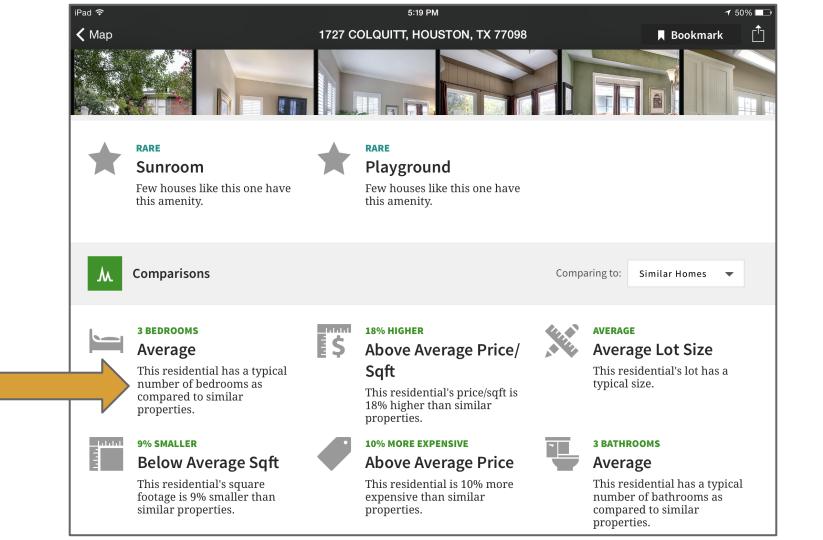
Websockets





Deployed model exists as a service, could be integrated into apps

Our engineers wrap it in another service layer so they can control authentication, logging, ...



Deployment Recommendations

New Projects: yhat from the start

Existing Projects: Tempting to continue using PMML or Rewrite

- Want to deploy from python / R as soon as you want to do something new
- But then someone has to support both
- Better to deploy directly from training code

Deployment Recommendations

Always name your models. Allow multiple models that perform the same function to coexist.

- Sometimes want different customers on different instances of the model
 - trained on public data only
 - trained on public data + proprietary from customer X
- Allows competition

Outline for this talk

- 1. Can we deploy one model into a production environment?
- 2. Given two models that perform similar functions can we evaluate which is better?

Three types of evaluation

Depending on the nature of the model use

- 1. Direct evaluation against ground truth
- 2. Indirect evaluation against business metrics
- 3. Human judgment

Evaluating price predictions against ground truth

Vehicle listings come off the feed with a price.

Given a choice between two models, choose the one that minimizes mean absolute error.

Direct Evaluation Environment

Summary of global measures

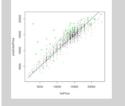
Drill-down graphs

Mean Absolute Error	1023	1874
Mean Absolute Error (w/mileage)	973	1814
Mean Absolute Error (no mileage)	2534	60
Outlier threshold (w/mileage)	2500	

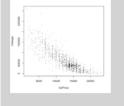
Predicted Price vs. Price

Plot of list (current) price versus predicted price for Toyota Corolla listings that appeared in inventory between 2014-09-07 and 2014-09-10 with 4 days of updates/deltas applied.

· Green circles indicate Toyota Corolla listings that did not specify a mileage.

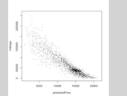


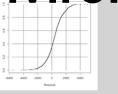
Price vs. Mileage Piot of list price versus mileage for Toyota Corolla listings that appeared in inventory between 2014-09-07 and 2014-09-10 with 4 days of updates/deltas applied.



Predicted Price vs. Mileage

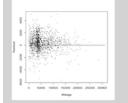
Plot of predicted price versus mileage for Toyota Corolla listings that appeared in inventory between 2014-09-07 and 2014-09-10 with 4 days of updates/deltas applied.





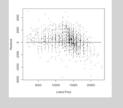
Residual Distribution versus Mileage

Plot of residuals versus mileage for Toyota Corolla listings that appeared in inventory between 2014-09-07 and 2014-09-10 with 4 days of updates/deltas applied. Shows how residuals (+/-) are distributed over the range of mileages.



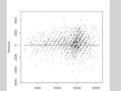
Residual Distribution versus Listed Price

Plot of residuals versus listed price for Toyota Corolla listings that appeared in inventory between 2014-09-07 and 2014-09-10 with 4 days of updates/deltas applied. Shows how residuals (+/-) are distributed over the range of listed price.



Residual Distribution versus Predicted Price

Plot of residuals versus predicted price for Toyota Corolla listings that appeared in inventory between 2014-09-07 and 2014-09-10 with 4 days of updates/deltas applied. Shows how residuals (+/) are distributed over the range of predicted prices.



Residual graphs • CDF • Drill-down

Dutliers (w/mileage

Date/VIN	Prediction Error
2014-09-08-4- 1NXBR32E93Z103371	-5639
2014-09-07-4- 2T1BU4EE9BC551738	-5438
2014-09-08-4- 2T1BR32E84C260490	5021
2014-09-07-4- 5YFBU4EE0DP119963	4958
2014-09-07-4- 2T1BU4EE5AC354421	4644
2014-09-09-4- 2T1BU4EE0CC822669	-4343
2014-09-09-4- 5YFBU4EE0DP090142	-4224
2014-09-09-4- 5YFBU4EE6DP157066	4111
2014-09-10-4- 5YFBURHE3EP033914	4095
2014-09-09-4- 2T1BURHE0EC114305	-4070
2014-09-09-4- 5YFBU4EE5DP159455	4034
2014-09-07-4- 1NXBR32E88Z021820	-3899
2014-09-10-4- 2T1BR32E66C627776	3866
2014-09-09-4- 2T1BURHE2EC133602	-3772
2014-09-10-4- 5YFBURHE6EP010613	-3689
2014-09-10-4- JTDBR32E060065495	3589
2014-09-09-4- 5YFBURHE4EP016152	-3506
2014-09-08-4- 2T1BU4EE7BC642622	3449
2014-09-07-4- 5YFBU4EE4DP121621	3430
2014-09-09-4- 1NXBU4EEXAZ199444	3360
2014-09-09-4- 5YFBU4EE7DP207893	3330
2014-09-09-4- 5YFBURHE0EP056678	-3324
2014-09-09-4- 5YFBURHE9EP013005	-3324
2014-09-08-4- 2T1BU4EE8BC741286	3281
2014-09-07-4- 5YFBU4EE9DP157546	3226
2014-09-07-4- SYFBU4EE3DP156506	3221
2014-09-10-4- 2T1BURHE7EC208102	3211
2014-09-07-4- 2T1BU4EE4BC604300	-3162
2014-09-08-4- 2T1BURHE3EC150103	3126

Links to upstream data for outliers

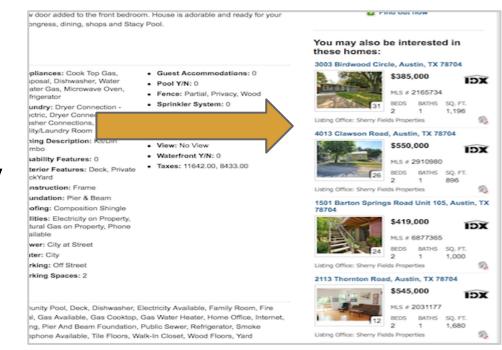
Allows manual investigation

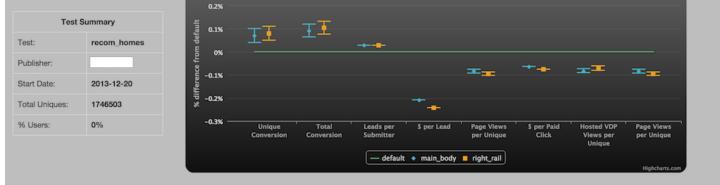
- Is the model to blame for the outlier?
- Is the data garbage?

Indirect Evaluation

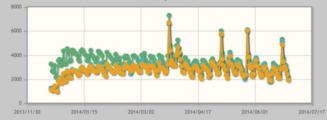
Recommendations on details page

- Can't measure relevance or quality
- Conversion rate is important to business









Uniques

Unique Conversion (% Change)





Total Conversion

Value

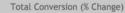
1.44%

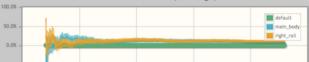
Variant

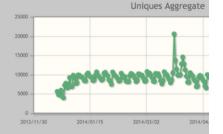
default

%-Change

P-Value







Unique Conversion (Cumul



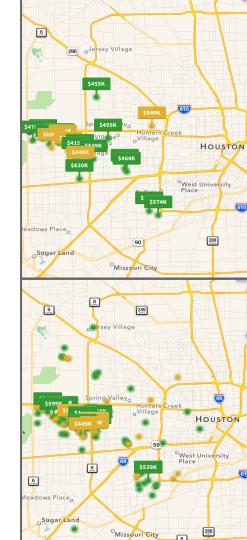
Total Conversion (Cumula



Human Judgment

Sort in early versions of HomeStory

- Can't measure "relevance"
- Cold start: Not enough traffic to optimize conversion rate yet
- Best we can do is "not embarrassing"
- Be good enough to attract traffic, set up future experiments



64,86,18,699.0506405331621,"2686261392602763083","1FMCU0D71AKD08014","Ford","Escape", 5437 64,86,19,699.0506405331621,"2686261392602763083","1FMCU0D71AKD08014","Ford","Escape", 5438 5439 64,86,20,1.7976931348623157E308,"2686261392602763083","1FMCU0D71AKD08014","Ford","Esc 64,86,21,1.7976931348623157E308,"2686261392602763083","1FMCU0D71AKD08014","Ford","Esc 5440 64,86,22,1.7976931348623157E308,"2686261392602763083","1FMCU0D71AKD08014","Ford","Esc 5441 64,86,23,1.7976931348623157E308,"2686261392602763083","1FMCU0D71AKD08014","Ford","Esc 5442 64,86,24,1.7976931348623157E308,"2686261392602763083","1FMCU0D71AKD08014","Ford","Esc 5443 5444 64,86,25,1.7976931348623157E308,"2686261392602763083","1FMCU0D71AKD08014","Ford","Esc 64,86,26,1.7976931348623157E308,"2686261392602763083","1FMCU0D71AKD08014","Ford","Esc 5445 64,86,27,1.7976931348623157E308,"2686261392602763083","1FMCU0D71AKD08014","Ford","Esc 5446 64,86,28,1.7976931348623157E308,"2686261392602763083","1FMCU0D71AKD08014","Ford","Esc 5447 64,86,29,1.7976931348623157E308,"2686261392602763083","1FMCU0D71AKD08014","Ford","Esc 5448 5449 64,86,30,1.7976931348623157E308,"2686261392602763083","1FMCU0D71AKD08014","Ford","Esc 64,86,31,1.7976931348623157E308,"2686261392602763083","1FMCU0D71AKD08014","Ford","Esc 5450 64,86,32,1.7976931348623157E308,"2686261392602763083","1FMCU0D71AKD08014","Ford","Esc 5451 5452 64,86,33,1.7976931348623157E308,"2686261392602763083","1FMCU0D71AKD08014","Ford","Esc 64,86,34,1.7976931348623157E308,"2686261392602763083","1FMCU0D71AKD08014","Ford","Esc 5453 5454 64,86,35,1.7976931348623157E308,"2686261392602763083","1FMCU0D71AKD08014","Ford","Esc 64,86,36,1.7976931348623157E308,"2686261392602763083","1FMCU0D71AKD08014","Ford","Esc 5455 64,86,37,1.7976931348623157E308,"2686261392602763083","1FMCU0D71AKD08014","Ford","Esc 5456 64,86,38,1.7976931348623157E308,"2686261392602763083","1FMCU0D71AKD08014","Ford","Esc 5457 64,86,39,1.7976931348623157E308,"2686261392602763083","1FMCU0D71AKD08014","Ford","Esc 5458 5459 64,86,40,1.7976931348623157E308,"2686261392602763083","1FMCU0D71AKD08014","Ford","Esc 64,86,41,1.7976931348623157E308,"2686261392602763083","1FMCU0D71AKD08014","Ford","Esc 5460 64,86,42,1.7976931348623157E308,"2686261392602763083","1FMCU0D71AKD08014","Ford","Esc 5461 64,86,43,1.7976931348623157E308,"2686261392602763083","1FMCU0D71AKD08014","Ford","Esc 5462 64,86,44,1.7976931348623157E308,"2686261392602763083","1FMCU0D71AKD08014","Ford","Esc 5463 5464 64,86,45,1.7976931348623157E308,"2686261392602763083","1FMCU0D71AKD08014","Ford","Esc 64,86,46,1.7976931348623157E308,"2686261392602763083","1FMCU0D71AKD08014","Ford","Esc 5465 64,86,47,1.7976931348623157E308,"2686261392602763083","1FMCU0D71AKD08014","Ford","Esc 5466 64,86,48,1.7976931348623157E308,"2686261392602763083","1FMCU0D71AKD08014","Ford","Esc 5467 64,86,49,1.7976931348623157E308,"2686261392602763083","1FMCU0D71AKD08014","Ford","Esc 5468 5469 64,86,50,1.7976931348623157E308,"2686261392602763083","1FMCU0D71AKD08014","Ford","Esc 5470 64,86,51,1.7976931348623157E308,"2686261392602763083","1FMCU0D71AKD08014","Ford","Esc

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We use tools for bulk side-by-side comparisons.

Evaluation Recommendations

Do as much as you can

- Direct evaluation against truth
- Indirect evaluation against business metrics
- Human judgment

Goals

- Data driven decisions
- As much automation as possible

Plugs

Back end engineering team is hiring

Looking for Strong Junior / Senior Java/Scala person

Resumes to Olivier: omodica@vast.com