Painless machine learning in production

H. Chase Stevens
Principal Data Science Engineer,  teikametrics
Boston, MA
chase@chasestevens.com
@hchasestevens

Europython 2020

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Lessons from industry regarding pain reduction and data scientist empowerment in the productionization of machine learning models

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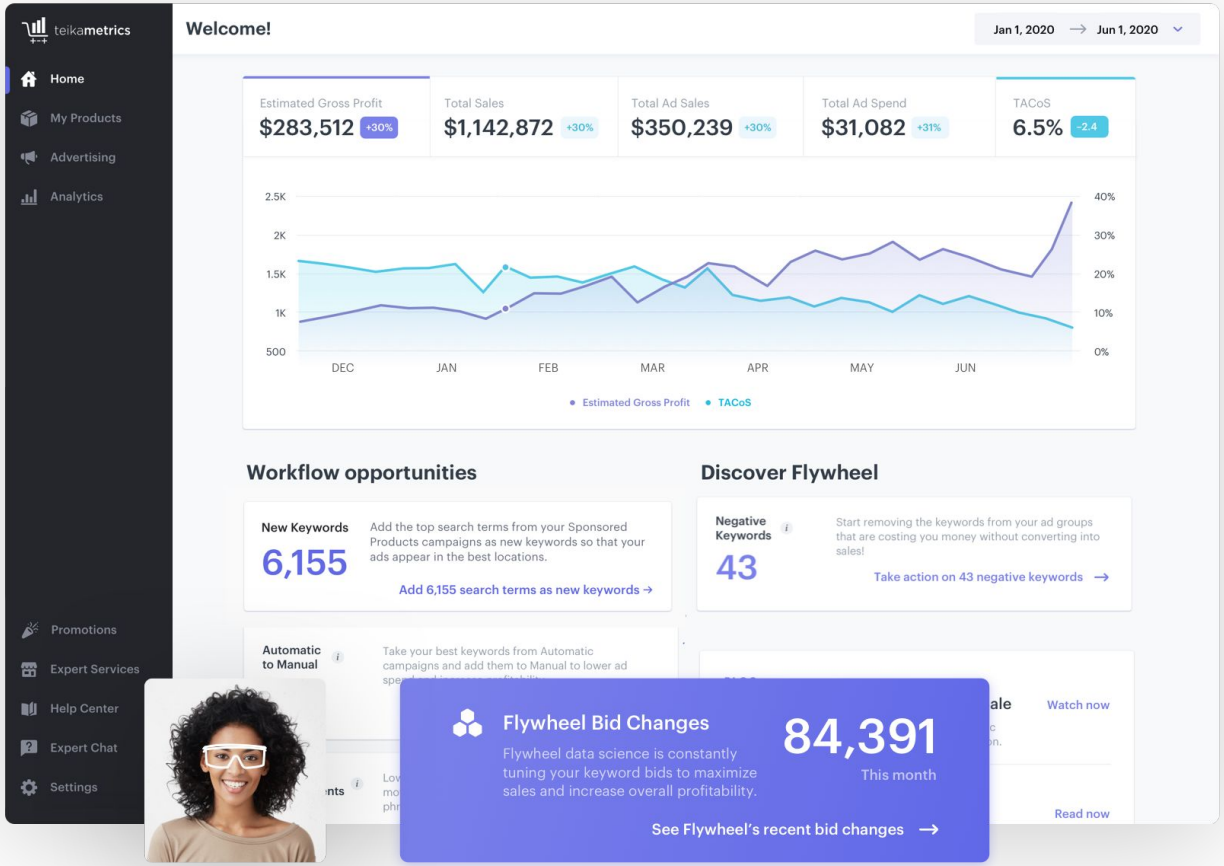
teikametrics



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- Developer experience
- Our stack
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Motivation

I. Ops is intrinsic to ML

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II. MLOps is unsustainable

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∴

Data scientists need to productionize their own models

Motivation

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Data scientists need to productionize their own models

III. Data scientists want to do data science

Motivation

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Data scientists need to productionize their own models

III. Data scientists want to do data science

∴

We need tooling and services to minimize “ops” overhead

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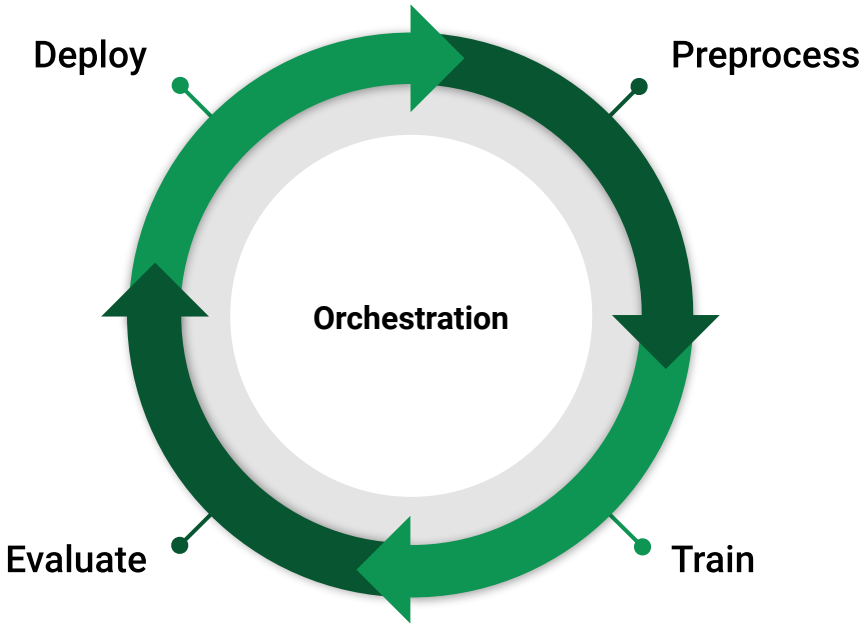

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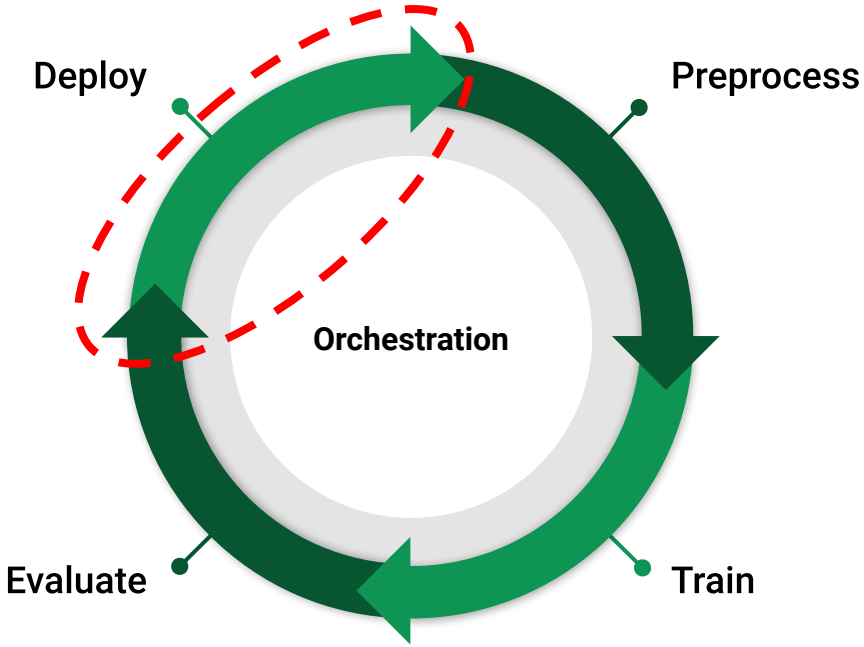

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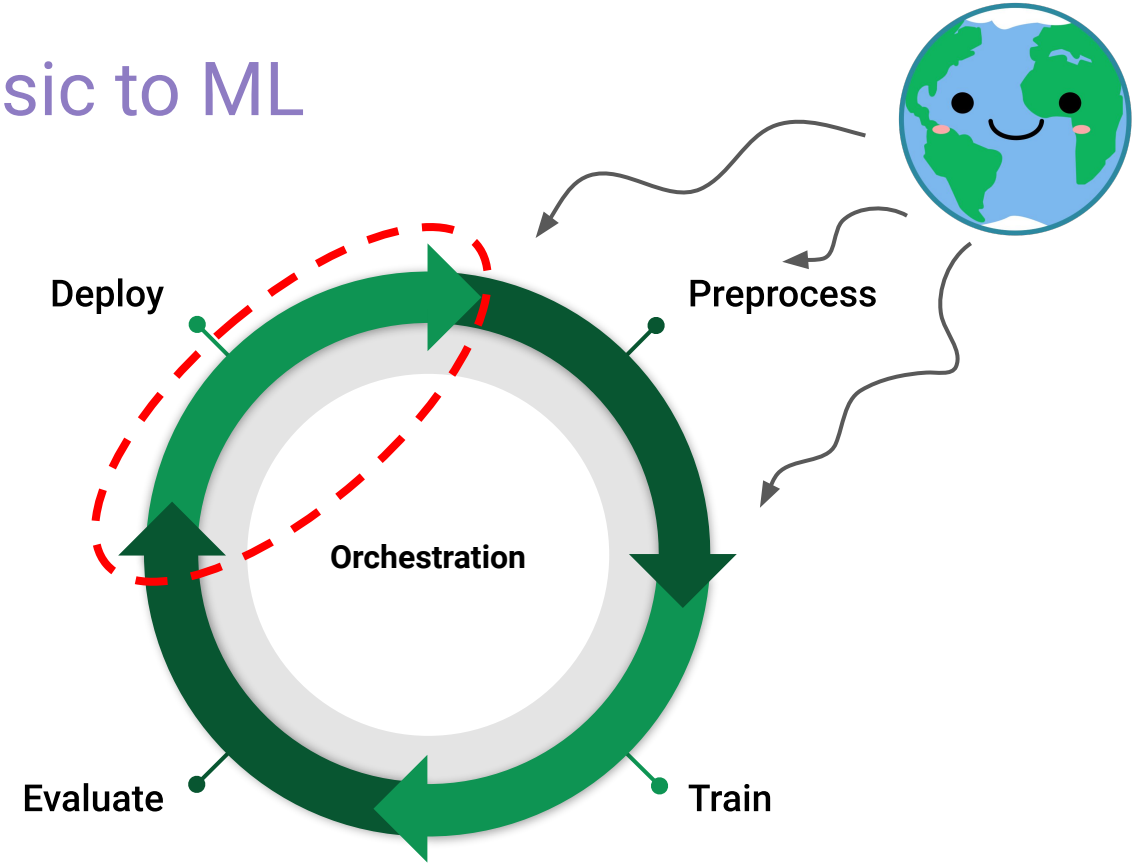

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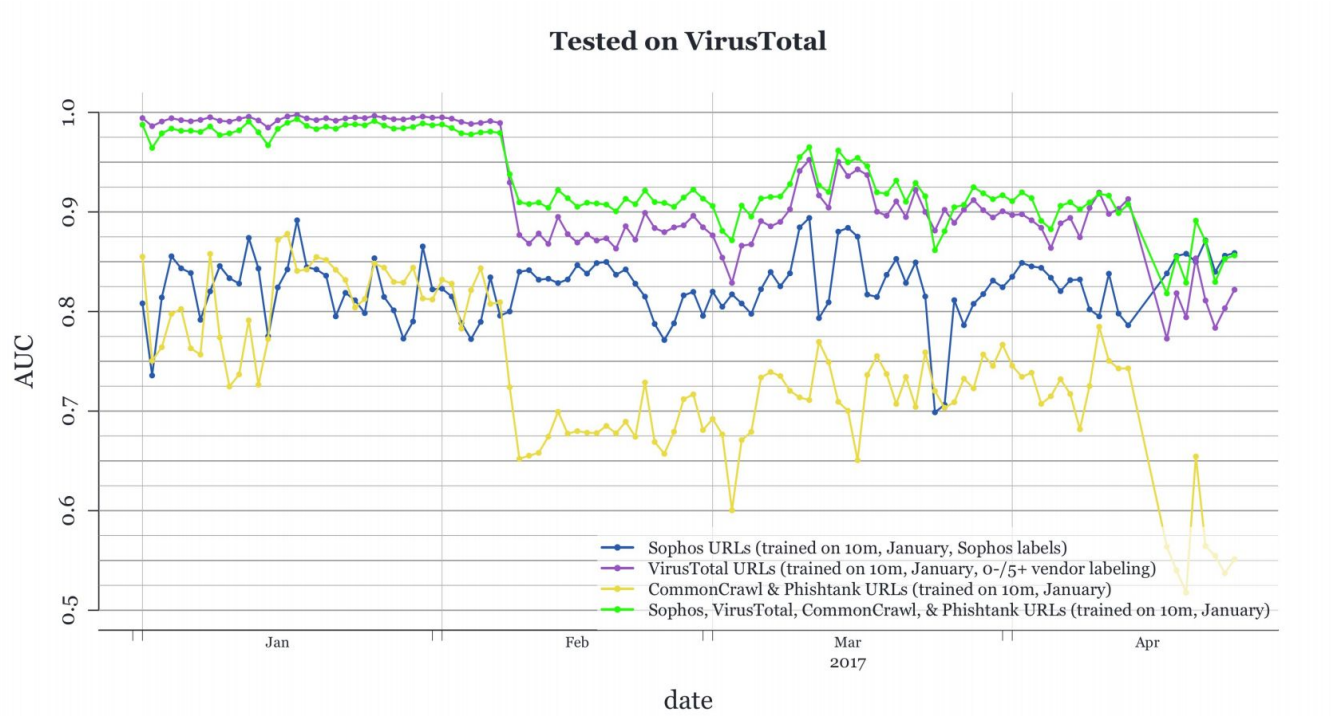

Sanders, H., & Saxe, J. (2017). Garbage in, garbage out: how purportedly great ML models can be screwed up by bad data.

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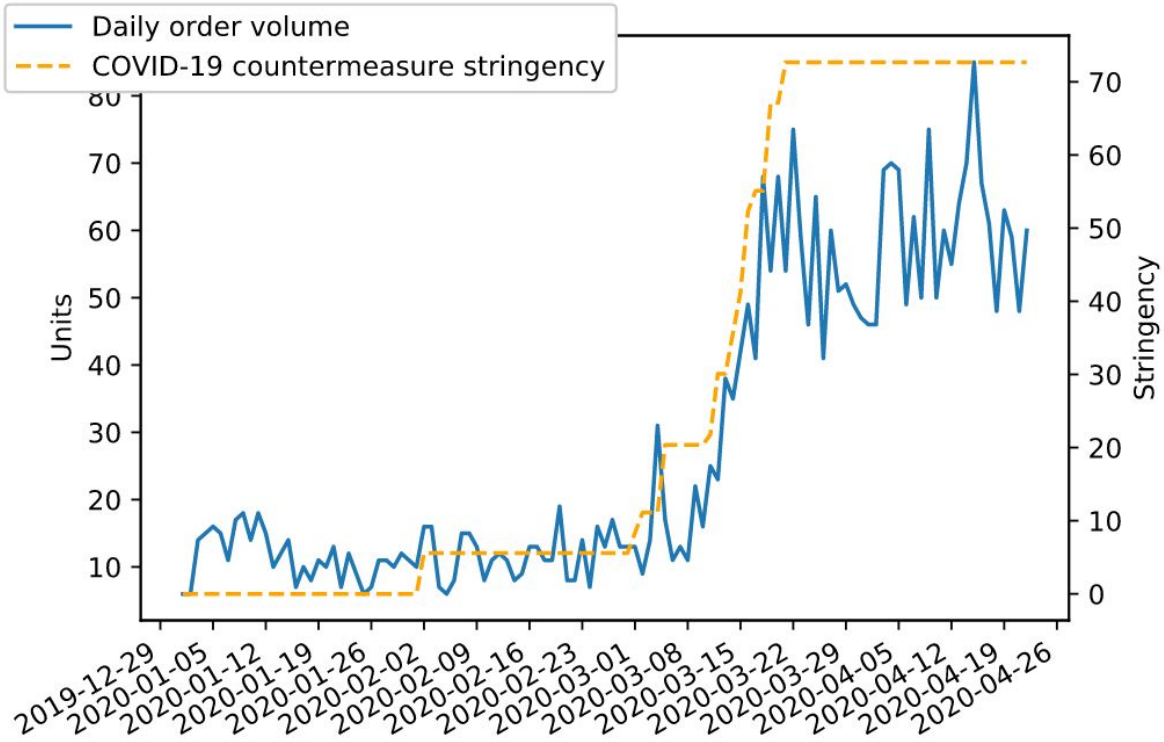
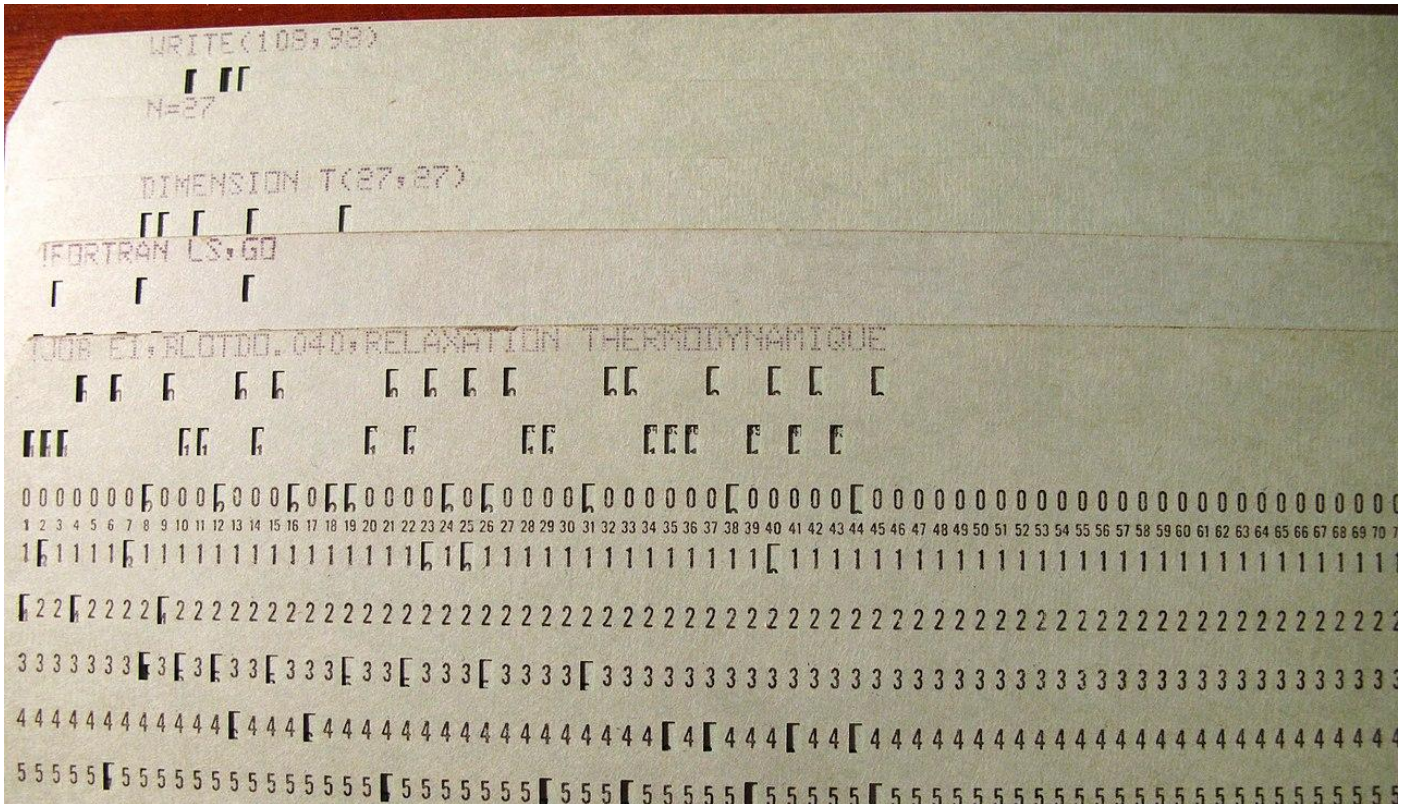


II. MLOps is unsustainable (in 1970)



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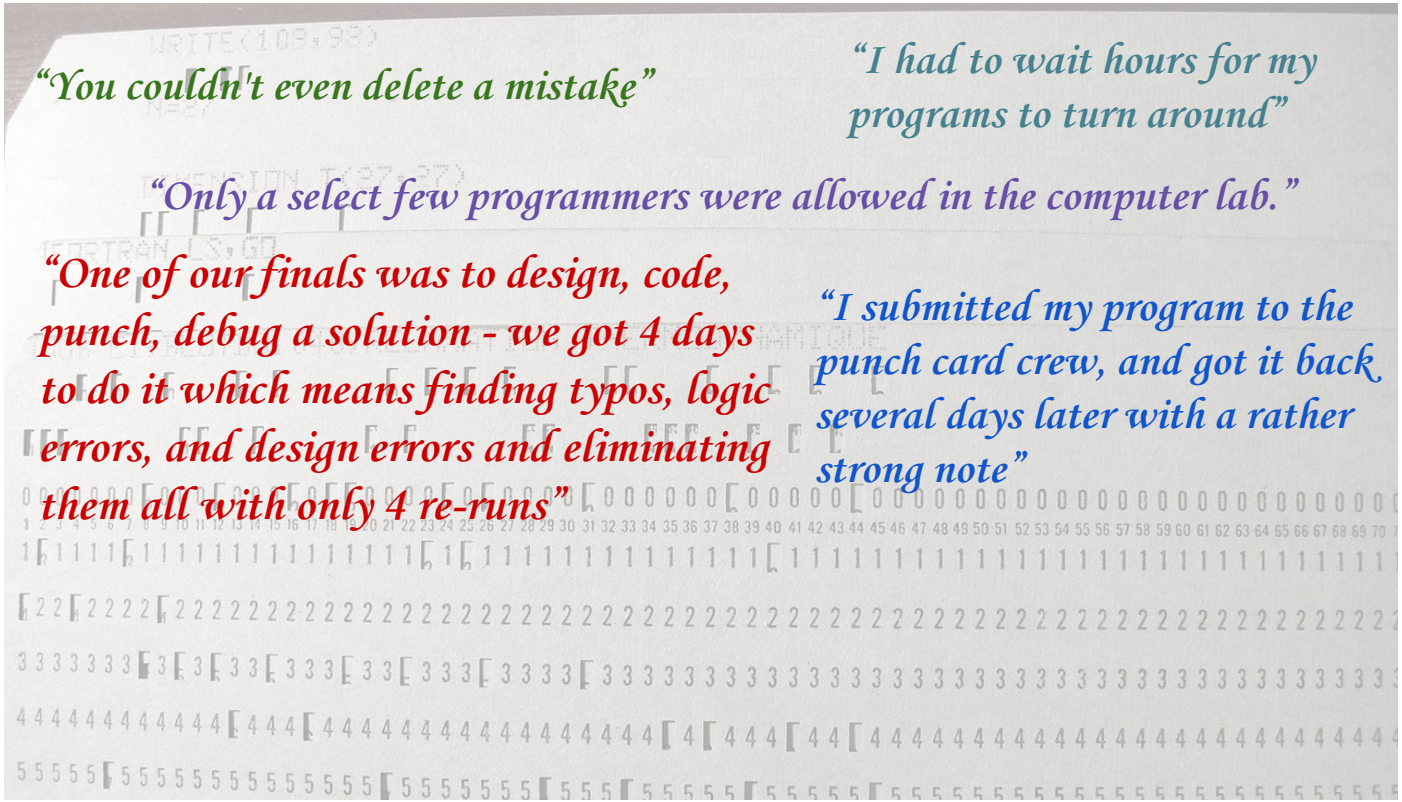

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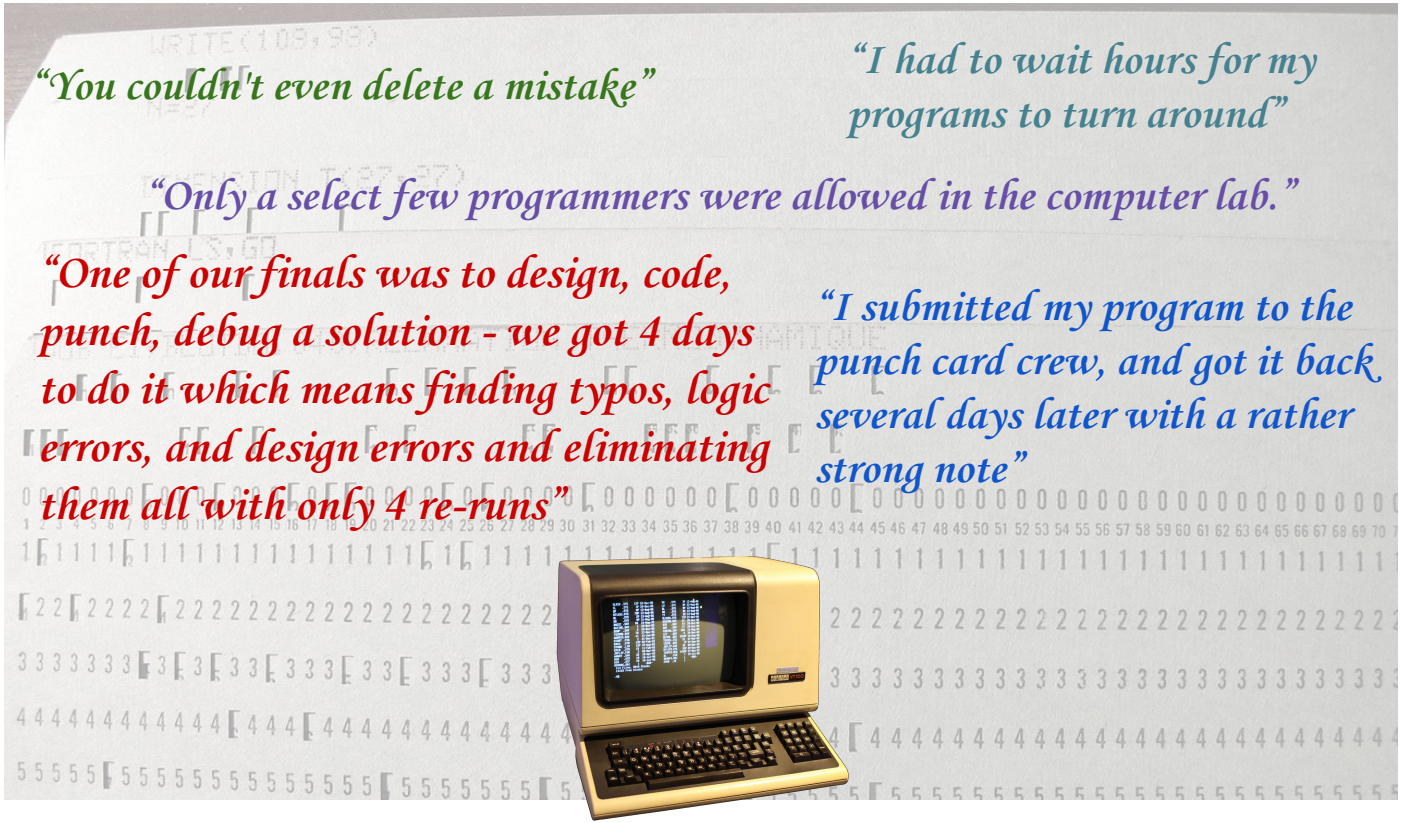

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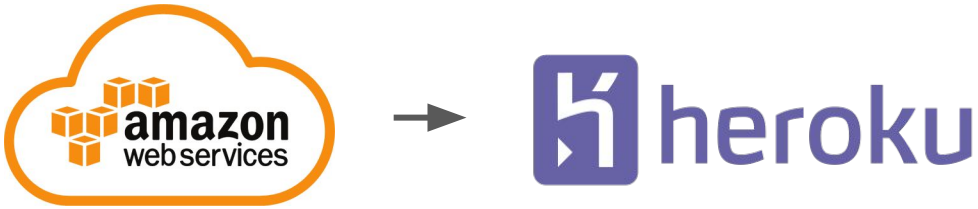

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→

→

The Rise Of DevOps: Why Enterprise Is Moving to DevOps

Published On: August 2, 2017 by Thomas Johnston

To stay competitive in 2017 and beyond, enterprise organizations are embracing DevOps methodologies and new technologies to accelerate

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“This takes too long in prod”

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“Try this instead”

“That should be corrected”

“Try again?”

“OK, delete that part”

“... Ready to try version two?”

“This data isn’t available yet”

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“This takes too long in prod”

Developer experience

```
$ cookiecutter git@github.com:teikametrics/sagemaker-framework.git
github_username [my-github-username]: hchasestevens
project_name [my-sagemaker-model]: europython-example-model
project_slug [europython_example_model]:
model_name [europython-example-model]:
description [An ML model living on the SageMaker platform.]: An example model for
Europython 2020.
Select model_validation_metric:
1 - sklearn.metrics.mean_squared_error
2 - sklearn.metrics.r2_score
3 - sklearn.metrics.accuracy_score
4 - sklearn.metrics.log_loss
5 - sklearn.metrics.f1_score
6 - sagemaker_framework.utils.metrics.mean_absolute_percentage_error
Choose from 1, 2, 3, 4, 5, 6 (1, 2, 3, 4, 5, 6) [1]: 1
Select promotion_criterion:
1 - sagemaker_framework.utils.promotion.maximize
2 - sagemaker_framework.utils.promotion.minimize
3 - sagemaker_framework.utils.promotion.maximize_with_tol
4 - sagemaker_framework.utils.promotion.minimize_with_tol
5 - sagemaker_framework.utils.promotion.manual
6 - sagemaker_framework.utils.promotion.always_promote
Choose from 1, 2, 3, 4, 5, 6 (1, 2, 3, 4, 5, 6) [1]: 6
preprocessing_cpus [1]:
preprocessing_memory_in_gb [4]: 8
test_proportion [0.2]: 0.1
training_cpus [1]:
training_memory_in_gb [4]:
training_volume_size_in_gb [2]:
max_training_runtime_in_minutes [30]: 60
min_serving_instances [1]:
max_serving_instances [10]: 1
```

Developer experience

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$ cookiecutter git@github.com:teikametrics/sagemaker-framework.git
github_username [my-github-username]: hchasestevens
project_name [my-sagemaker-model]: europython-example-model
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```
$ tree -a europython-example-model/
europython-example-model/
├── .bellybutton.yml
├── bin
│   ├── build-docker-image
│   └── deploy.sh
├── .circleci
│   └── config.yml
├── docker-compose.yml
├── Dockerfile
├── europython_example_model
│   ├── config.py
│   ├── __init__.py
│   └── model.py
├── .github
│   ├── CODEOWNERS
│   └── PULL_REQUEST_TEMPLATE.md
├── .gitignore
├── README.md
├── requirements.txt
├── sagemaker-config.yml
├── setup.py
└── tests
    ├── test_config.py
    ├── test_model.py
    └── test-model.txt

5 directories, 19 files
```

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5 directories, 19 files
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Developer experience

```
def preprocess_data(seed=None) -> PreprocessingResult:
    """Preprocess data for training."""
    fetch_adgroup_performances_query = """
        SELECT
            ad_group_id,
            SUM(lkr.conversions_7d_attr) AS conversions,
            SUM(lkr.sales_7d_attr) AS sales
        FROM main.transforms.latest_keyword_reports lkr
            WHERE lkr.conversions_7d_attr > 0
                AND lkr.sales_7d_attr > 0
                AND lkr.keyword_report_local_date >= current_date() - 30
            GROUP BY ad_group_id
        """
    return PreprocessingResult(
        training={
            'performances.msgpack': adgroup_performances[
                ~adgroup_performances.test
            ].apply(pd.to_numeric).to_msgpack(),
        }.items(),
        validation=(),
        testing=test_cases
    )
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Developer experience

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    )
```

2

```
def train_model(training_path: Path, validation_path: Path) -> Artifacts:
    training_dfs = load_zipped_data(
        training_path,
        fnames=MSGPACK_FNAMES,
        deserializer=pd.read_msgpack
    )
    all_adgroup_prices = training_dfs['prices.msgpack']
    performances = training_dfs['performances.msgpack']
    results = {
        marketplace_id: train_marketplace_model(
            marketplace_id=marketplace_id,
            market_adgroup_prices=market_df,
            performances=performances,
        )._asdict()
        for marketplace_id, market_df in all_adgroup_prices.groupby('marketplace_id')
    }
    return Artifacts({MODEL_FNAME: json.dumps(results).encode('utf-8')})
```

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    }
    return Artifacts({MODEL_FNAME: json.dumps(results).encode('utf-8')})
```

3
```
def load_model(path: Path) -> Model:
    with (path / MODEL_FNAME).open('r', encoding='utf-8') as f:
        parameters = {k: Parameters(**v) for k, v in json.load(f).items()}
    def model(configuration, instances) -> List[Optional[float]]:
        return [
            estimate_sales_per_conversion(...)
            for price, conversions, sales in instances
        ]
    return model
```

Developer experience

```
request_schema: !jsonschema {
  type: 'object',
  properties: {
    configuration: {
      type: 'object',
      properties: {
        marketplaceId: {type: 'string'}
      },
    },
    instances: {
      type: 'array',
      items: {
        type: 'array',
        items: [
          {type: 'number', description: "Price", exclusiveMinimum: 0},
          {type: 'number', description: "Conversions", exclusiveMinimum: 0},
          {type: 'number', description: "Sales", exclusiveMinimum: 0}
        ],
      },
    },
    requesterId: {type: 'string'}
  },
  required: ['instances', 'configuration', 'requesterId'],
}
```

```
response_schema: !jsonschema {
  type: 'array',
  items: {type: 'number'},
  description: "Estimated sales per conversion, in order corresponding to request order"
}
```

Developer experience

- Test suite
- Linting (pylint, mypy, bellybutton)
- Dockerization
- CI/CD
- Airflow DAG generation
- Training orchestration
- Automated model evaluation and promotion
- Gradual rollout

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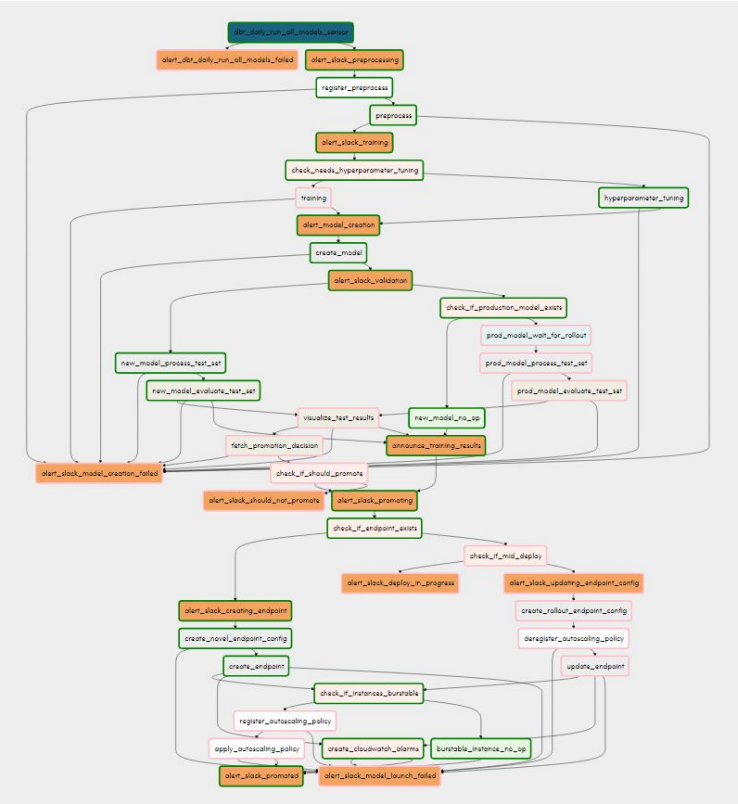
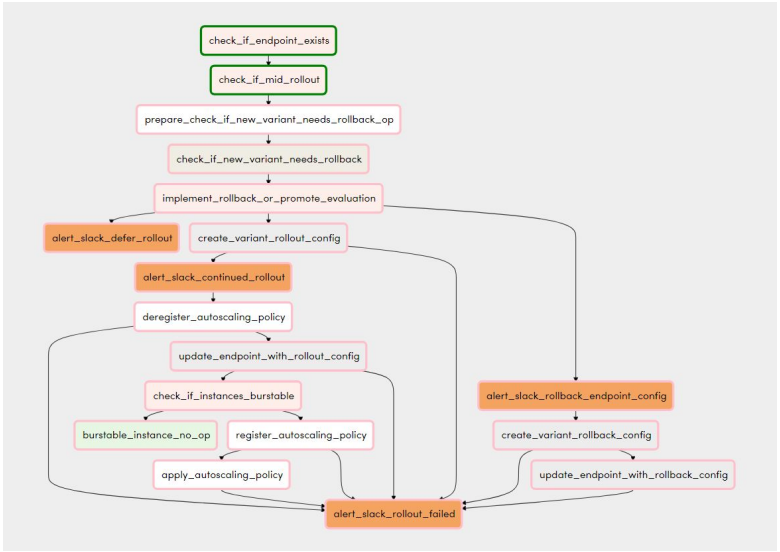
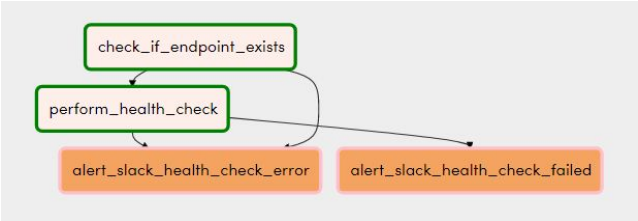
III. Data scientists want to do data science

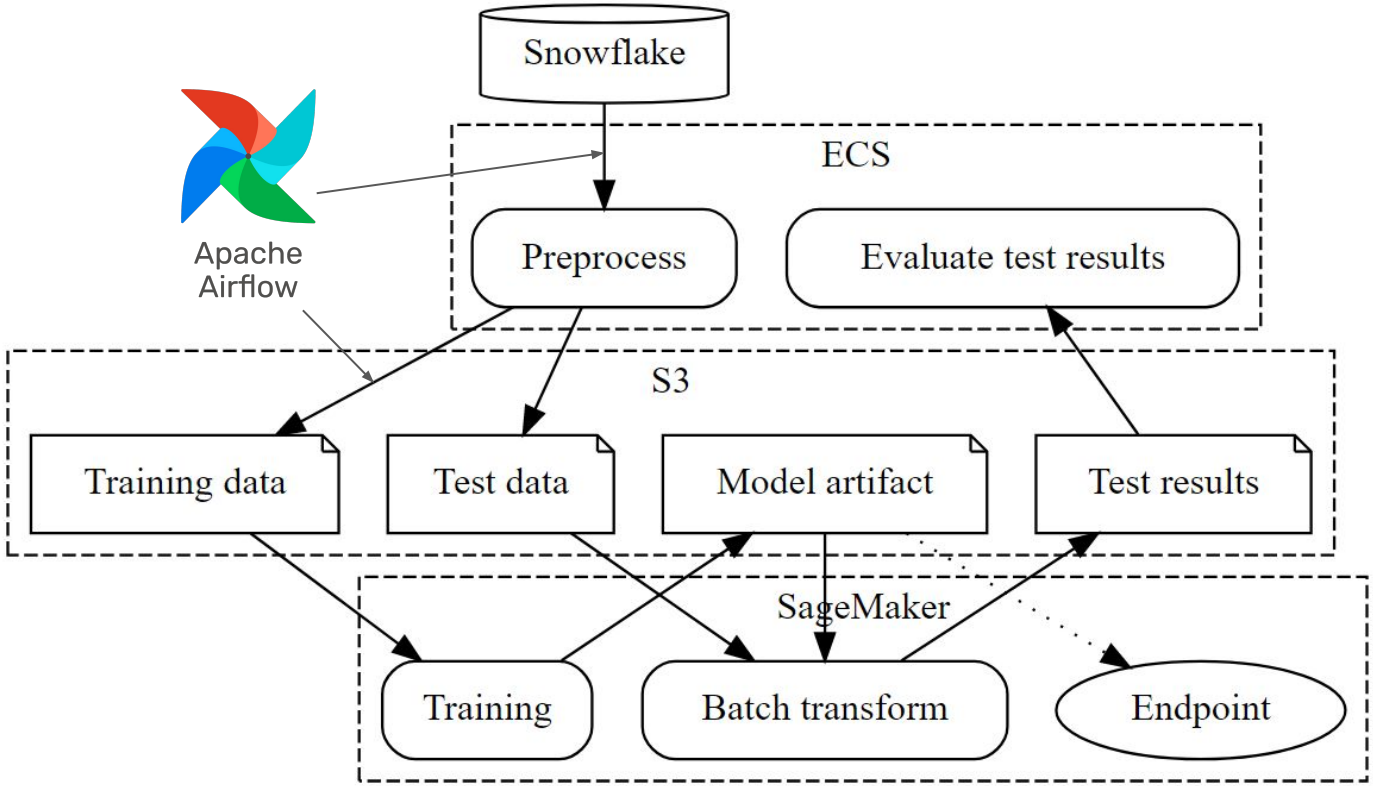
Developer experience







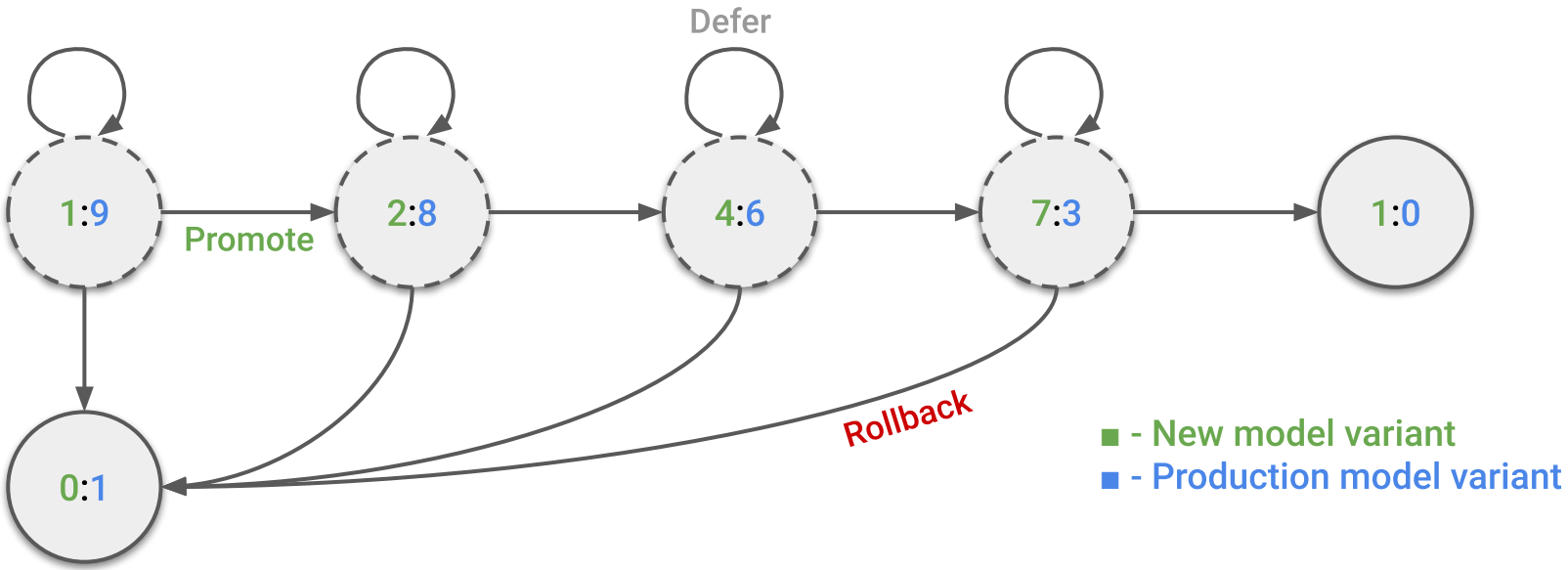
Our stack


Snowflake
ECS
Apache
Airflow
Preprocess
Evaluate test results
S3
Training data
Test data
Model artifact
Test results
SageMaker
Training
Batch transform
Endpoint

Our stack

Technology	Application
AWS SageMaker	Model training, hosting; provenance info
Airflow (Astronomer.io)	Model lifecycle orchestration
Docker	Model packaging
Cookiecutter	Model repo templating
Jsonschema	Schema definition; PBT
Flask, gunicorn	Model server
DBT	Scalable data processing (in-warehouse)
Slack	Notifications, diagnostics
Pylint, mypy, bellybutton	Linting
Pytest, hypothesis, hypothesis-jsonschema	Test suite

Our stack


Defer
1:9
Promote
2:8
4:6
7:3
1:0
0:1
Rollback
■ - New model variant
■ - Production model variant

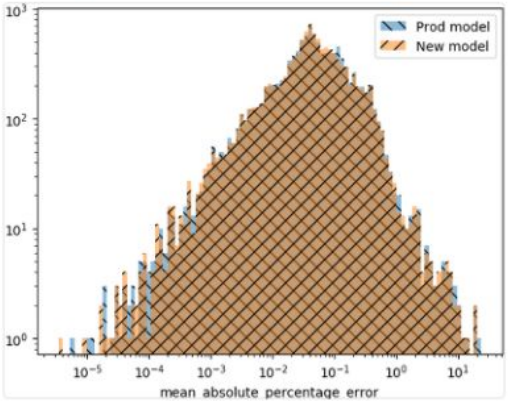
Lessons learned

SageMaker: sales-per-conversion-estimator [CREATE] APP 8:15 PM
Creating model.

Validation started.

SageMaker: sales-per-conversion-estimator [CREATE] APP 8:24 PM
ⓘ Model ready for promotion. ⓘ
New model mean_absolute_percentage_error: 0.125717809901924
Production mean_absolute_percentage_error: 0.12795042672835955

(34 kB)



Promote to endpoint | View new model job | View prod model job

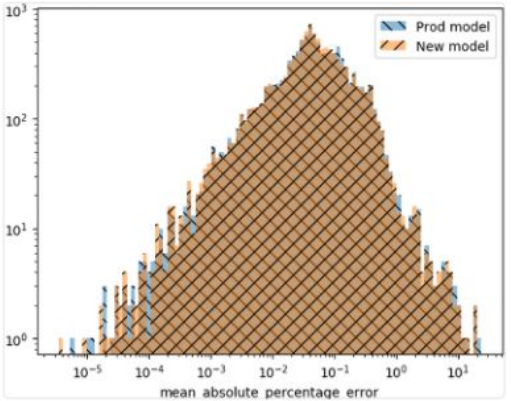
Lessons learned

SageMaker: sales-per-conversion-estimator [CREATE] APP 8:15 PM
Creating model.

Validation started.

SageMaker: sales-per-conversion-estimator [CREATE] APP 8:24 PM
ⓘ Model ready for promotion. ⓘ
New model mean_absolute_percentage_error: 0.125717809901924
Production mean_absolute_percentage_error: 0.12795042672835955

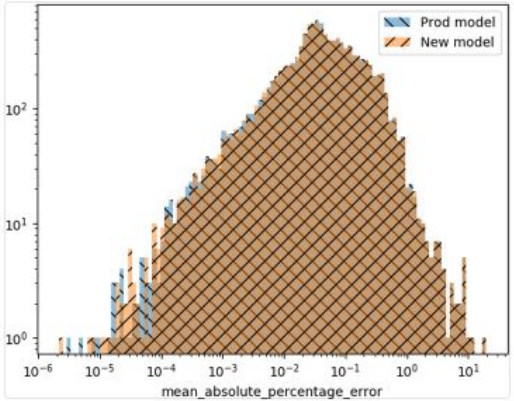
(34 kB)



Promote to endpoint | View new model job | View prod model job

SageMaker: sales-per-conversion-estimator APP 8:25 PM
ⓘ Model ready for promotion. ⓘ
New model mean_absolute_percentage_error: 0.12105149215450292
Production mean_absolute_percentage_error: 0.12096298151072199

(34 kB)



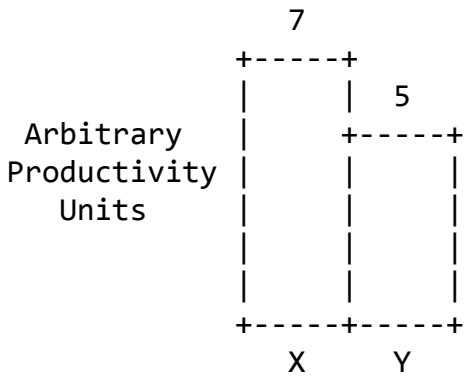
View new model job | View prod model job

Promoting to endpoint.

Updating existing endpoint configuration.

Lessons learned

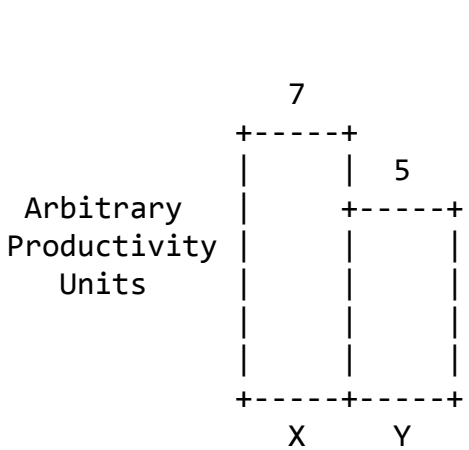
"Best Practices" (whatever that means):



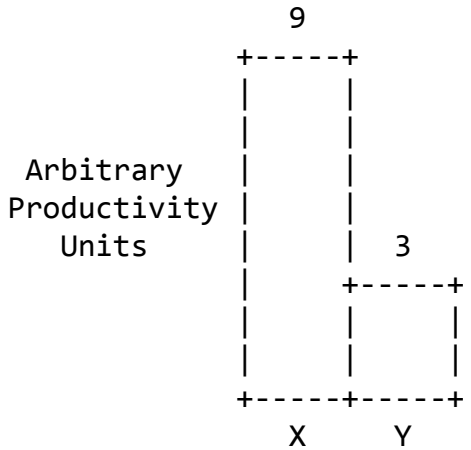
Gonzales, G. (2016). Worst practices should be hard. http://www.haskellforall.com/2016/04/worst-practices-should-be-hard.html

Lessons learned

"Best Practices" (whatever that means):



"Worst Practices" (whatever that means):

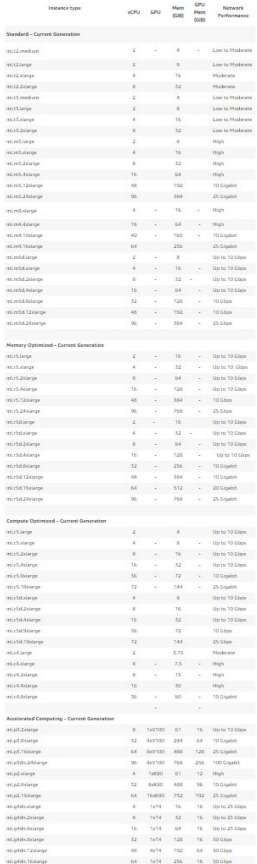


Gonzales, G. (2016). Worst practices should be hard. http://www.haskellforall.com/2016/04/worst-practices-should-be-hard.html

Lessons learned

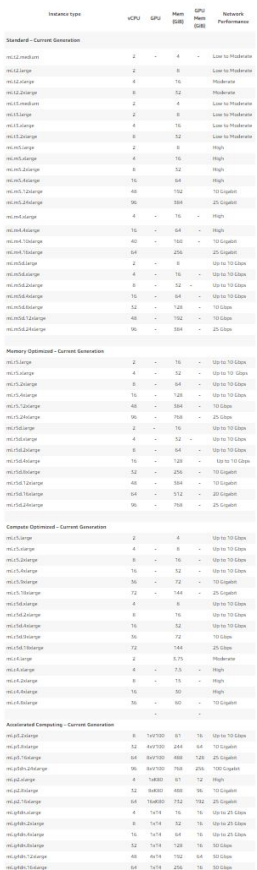
Instance type	vCPU	GPU	Mem (GiB)	GPU Mem (GiB)	Network Performance
Standard – Current Generation					
ml.t2.medium	2	-	4	-	Low to Moderate
ml.t2.large	2		8		Low to Moderate
ml.t2.xlarge	4		16		Moderate
ml.t2.2xlarge	8		32		Moderate
ml.t3.medium	2		4		Low to Moderate
ml.t3.large	2		8		Low to Moderate

Lessons learned



Instance type	vCPU	GPU	Mem (GiB)	GPU Mem (GiB)	Network Performance
Standard – Current Generation					
m1.t2.medium	2	-	4	-	Low to Moderate
m1.t2.large	2		8		Low to Moderate
m1.t2.xlarge	4		16		Moderate
m1.t2.2xlarge	8		32		Moderate
m1.t3.medium	2		4		Low to Moderate
m1.t3.large	2		8		Low to Moderate
m1.t3.xlarge	4		16		Low to Moderate
m1.t3.2xlarge	8		32		Low to Moderate
m1.m5.large	2		8		High
m1.m5.xlarge	4		16		High
m1.m5.2xlarge	8		32		High
m1.m5.4xlarge	16		64		High
m1.m5.12xlarge	48		192		10 Gigabit
m1.m5.24xlarge	96		384		25 Gigabit
m1.m4.xlarge	4	-	16	-	High
m1.m4.4xlarge	16	-	64	-	High
m1.m4.10xlarge	40	-	160	-	10 Gigabit
m1.m4.16xlarge	64		256		25 Gigabit
m1.m3.large	2	-	8		Up to 10 Gbps
m1.m3.xlarge	4	-	16	-	Up to 10 Gbps
m1.m3.2xlarge	8	-	32	-	Up to 10 Gbps
m1.m3.4xlarge	16	-	64	-	Up to 10 Gbps
m1.m3.8xlarge	32	-	128	-	10 Gbps
m1.m3.12.2xlarge	48	-	192	-	10 Gbps
m1.m3.24.4xlarge	96	-	384	-	25 Gbps
Memory Optimized – Current Generation					
m1.r5.large	2	-	16	-	Up to 10 Gbps
m1.r5.xlarge	4	-	32	-	Up to 10 Gbps
m1.r5.2xlarge	8	-	64	-	Up to 10 Gbps
m1.r5.4xlarge	16	-	128	-	Up to 10 Gbps
m1.r5.12xlarge	48	-	384	-	10 Gbps
m1.r5.24xlarge	96	-	768	-	25 Gbps
m1.r5d.large	2	-	16		Up to 10 Gbps
m1.r5d.xlarge	4	-	32	-	Up to 10 Gbps
m1.r5d.2xlarge	8	-	64	-	Up to 10 Gbps
m1.r5d.4xlarge	16	-	128	-	Up to 10 Gbps
m1.r5d.8xlarge	32	-	256	-	10 Gigabit
m1.r5d.12xlarge	48	-	384	-	10 Gigabit
m1.r5d.16xlarge	64	-	512	-	20 Gigabit
m1.r5d.24xlarge	96	-	768	-	25 Gigabit
Compute Optimized – Current Generation					
m1.c5.large	2		4		Up to 10 Gbps
m1.c5.xlarge	4	-	8	-	Up to 10 Gbps
m1.c5.2xlarge	8	-	16	-	Up to 10 Gbps
m1.c5.4xlarge	16	-	32	-	Up to 10 Gbps
m1.c5.9xlarge	36	-	72	-	10 Gigabit
m1.c5.18xlarge	72	-	144	-	25 Gigabit
m1.c5d.xlarge	4		8		Up to 10 Gbps
m1.c5d.2xlarge	8		16		Up to 10 Gbps
m1.c5d.4xlarge	16		32		Up to 10 Gbps
m1.c5d.9xlarge	36		72		10 Gbps
m1.c5d.18xlarge	72		144		25 Gbps
m1.c4.large	2		3.75		Moderate
m1.c4.xlarge	4	-	7.5	-	High
m1.c4.2xlarge	8	-	15	-	High
m1.c4.4xlarge	16		30		High
m1.c4.8xlarge	36	-	60	-	10 Gigabit
		-		-	
Accelerated Computing – Current Generation					
m1.p3.2xlarge	8	1x V100	61	16	Up to 10 Gbps
m1.p3.8xlarge	32	4x V100	244	64	10 Gigabit
m1.p3.16xlarge	64	8x V100	488	128	25 Gigabit
m1.p3dn.24xlarge	96	8x V100	768	256	100 Gigabit
m1.p2.xlarge	4	1x K80	61	12	High
m1.p2.8xlarge	32	8x K80	488	96	10 Gigabit
m1.p2.16xlarge	64	16x K80	732	192	25 Gigabit
m1.g4dn.xlarge	4	1x T4	16	16	Up to 25 Gbps
m1.g4dn.2xlarge	8	1x T4	32	16	Up to 25 Gbps
m1.g4dn.8xlarge	16	1x T4	64	16	Up to 25 Gbps
m1.g4dn.12xlarge	32	1x T4	128	16	50 Gbps
m1.g4dn.12xlarge	48	4x T4	192	64	50 Gbps
m1.g4dn.16xlarge	64	1x T4	256	16	50 Gbps

Lessons learned



Instance type	vCPU	GPU	Mem (GiB)	GPU Mem (GiB)	Network Performance
Standard – Current Generation					
ml.t2.medium	2	-	4	-	Low to Moderate
ml.t2.large	2		8		Low to Moderate
ml.t2.xlarge	4		16		Moderate
ml.t2.2xlarge	8		32		Moderate
ml.t3.medium	2		4		Low to Moderate
ml.t3.large	2		8		Low to Moderate
ml.t3.xlarge	4		16		Low to Moderate
ml.t3.2xlarge	8		32		Low to Moderate
ml.m5.large	2		8		High
ml.m5.xlarge	4		16		High
ml.m5.2xlarge	8		32		High
ml.m5.4xlarge	16		64		High
ml.m5.12xlarge	48		192		10 Gigabit
ml.m5.24xlarge	96		384		25 Gigabit
ml.m4.xlarge	4	-	16	-	High
ml.m4.4xlarge	16	-	64	-	High
ml.m4.10xlarge	40	-	160	-	10 Gigabit
ml.m4.16xlarge	64		256		25 Gigabit
ml.m5d.large	2	-	8		Up to 10 Gbps
ml.m5d.xlarge	4	-	16	-	Up to 10 Gbps
ml.m5d.2xlarge	8	-	32	-	Up to 10 Gbps
ml.m5d.4xlarge	16	-	64	-	Up to 10 Gbps
ml.m5d.8xlarge	32	-	128	-	10 Gbps
ml.m5d.12xlarge	48	-	192	-	10 Gbps
ml.m5d.24xlarge	96	-	384	-	25 Gbps
Memory Optimized – Current Generation					
ml.r5.large	2	-	16	-	Up to 10 Gbps
ml.r5.xlarge	4	-	32	-	Up to 10 Gbps
ml.r5.2xlarge	8	-	64	-	Up to 10 Gbps
ml.r5.4xlarge	16	-	128	-	Up to 10 Gbps
ml.r5.12xlarge	48	-	384	-	10 Gbps
ml.r5.24xlarge	96	-	768	-	25 Gbps
ml.r5d.large	2	-	16	-	Up to 10 Gbps
ml.r5d.xlarge	4	-	32	-	Up to 10 Gbps
ml.r5d.2xlarge	8	-	64	-	Up to 10 Gbps
ml.r5d.4xlarge	16	-	128	-	Up to 10 Gbps
ml.r5d.8xlarge	32	-	256	-	10 Gigabit
ml.r5d.12xlarge	48	-	384	-	10 Gigabit
ml.r5d.16xlarge	64	-	512	-	20 Gigabit
ml.r5d.24xlarge	96	-	768	-	25 Gigabit
Compute Optimized – Current Generation					
ml.c5.large	2		4		Up to 10 Gbps
ml.c5.xlarge	4	-	8	-	Up to 10 Gbps
ml.c5.2xlarge	8	-	16	-	Up to 10 Gbps
ml.c5.4xlarge	16	-	32	-	Up to 10 Gbps
ml.c5.9xlarge	36	-	72	-	10 Gigabit
ml.c5.18xlarge	72	-	144	-	25 Gigabit
ml.c5d.xlarge	4		8		Up to 10 Gbps
ml.c5d.2xlarge	8		16		Up to 10 Gbps
ml.c5d.4xlarge	16		32		Up to 10 Gbps
ml.c5d.9xlarge	36		72		10 Gbps
ml.c5d.18xlarge	72		144		25 Gbps
ml.c6.large	2		3.75		Moderate
ml.c6.xlarge	4	-	7.5	-	High
ml.c6.2xlarge	8	-	15	-	High
ml.c6.4xlarge	16		30		High
ml.c6.8xlarge	36	-	60	-	10 Gigabit
		-		-	
Accelerated Computing – Current Generation					
ml.p3.2xlarge	8	1x[V100	61	16	Up to 10 Gbps
ml.p3.8xlarge	32	4x[V100	244	64	10 Gigabit
ml.p3.16xlarge	64	8x[V100	488	128	25 Gigabit
ml.p3dn.24xlarge	96	8x[V100	768	256	100 Gigabit
ml.p2.xlarge	4	1x[K80	61	12	High
ml.p2.8xlarge	32	8x[K80	488	96	10 Gigabit
ml.p2.16xlarge	64	16x[K80	732	192	25 Gigabit
ml.g4dn.xlarge	4	1x[T4	16	16	Up to 25 Gbps
ml.g4dn.2xlarge	8	1x[T4	32	16	Up to 25 Gbps
ml.g4dn.4xlarge	16	1x[T4	64	16	Up to 25 Gbps
ml.g4dn.8xlarge	32	1x[T4	128	16	50 Gbps
ml.g4dn.12xlarge	48	4x[T4	192	64	50 Gbps
ml.g4dn.16xlarge	64	1x[T4	256	16	50 Gbps

Building

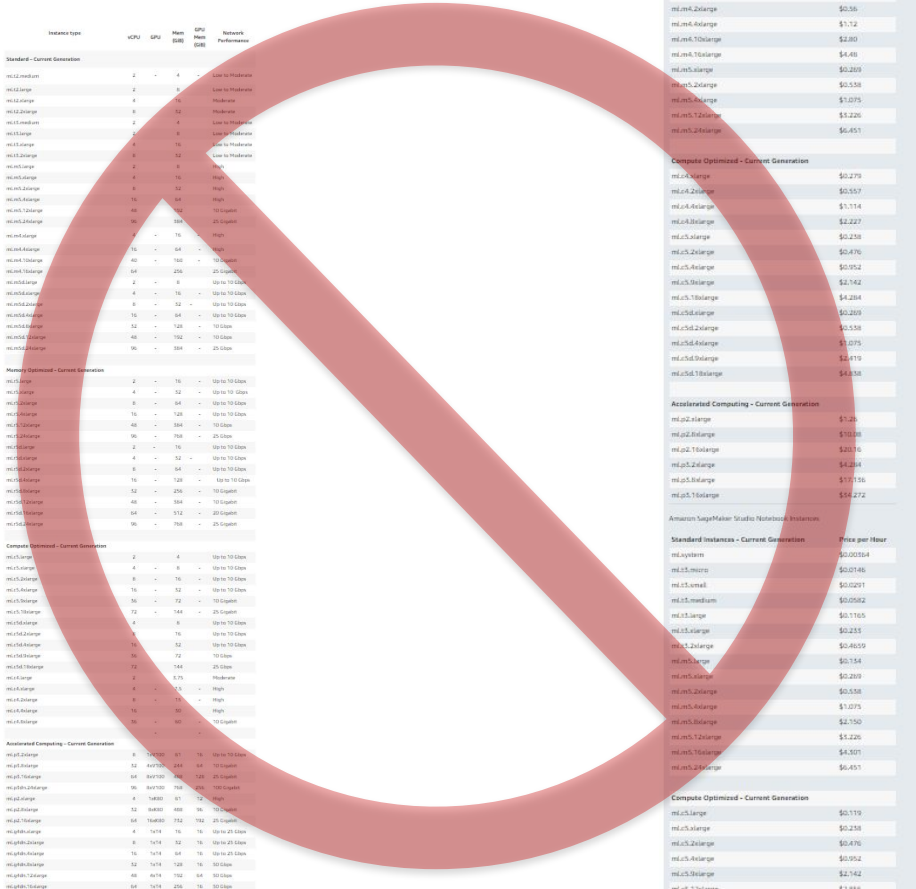
On-Demand ML Notebook Instances

Standard Instances - Current Generation	Price per Hour
ml.t2.medium	$0.0464
ml.t2.large	$0.1299
ml.t2.xlarge	$0.2598
ml.t2.2xlarge	$0.5197
ml.t3.medium	$0.0582
ml.t3.large	$0.1165
ml.t3.xlarge	$0.233
ml.t3.2xlarge	$0.4659
ml.m4.xlarge	$0.28
ml.m4.2xlarge	$0.56
ml.m4.4xlarge	$1.12
ml.m4.10xlarge	$2.80
ml.m4.16xlarge	$4.48
ml.m5.xlarge	$0.269
ml.m5.2xlarge	$0.538
ml.m5.4xlarge	$1.075
ml.m5.12xlarge	$3.226
ml.m5.24xlarge	$6.451
Compute Optimized - Current Generation	
ml.c4.xlarge	$0.279
ml.c4.2xlarge	$0.557
ml.c4.4xlarge	$1.114
ml.c4.8xlarge	$2.227
ml.c5.xlarge	$0.238
ml.c5.2xlarge	$0.476
ml.c5.4xlarge	$0.952
ml.c5.9xlarge	$2.142
ml.c5.18xlarge	$4.284
ml.c5d.xlarge	$0.269
ml.c5d.2xlarge	$0.538
ml.c5d.4xlarge	$1.075
ml.c5d.9xlarge	$2.419
ml.c5d.18xlarge	$4.838
Accelerated Computing - Current Generation	
ml.p2.xlarge	$1.26
ml.p2.8xlarge	$10.08
ml.p2.16xlarge	$20.16
ml.p3.2xlarge	$4.284
ml.p3.8xlarge	$17.136
ml.p3.16xlarge	$34.272

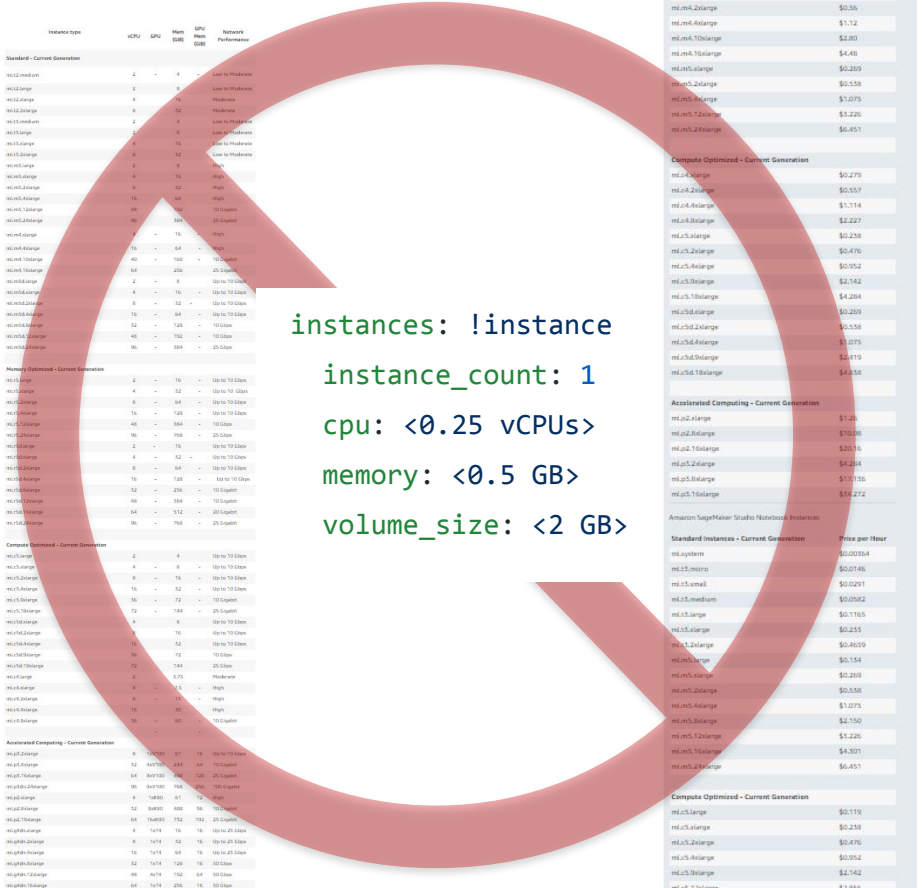
Amazon SageMaker Studio Notebook Instances

Standard Instances - Current Generation	Price per Hour
ml.system	$0.00384
ml.t3.micro	$0.0146
ml.t3.small	$0.0291
ml.t3.medium	$0.0582
ml.t3.large	$0.1165
ml.t3.xlarge	$0.233
ml.t3.2xlarge	$0.4659
ml.m5.large	$0.134
ml.m5.xlarge	$0.269
ml.m5.2xlarge	$0.538
ml.m5.4xlarge	$1.075
ml.m5.8xlarge	$2.150
ml.m5.12xlarge	$3.226
ml.m5.16xlarge	$4.301
ml.m5.24xlarge	$6.451
Compute Optimized - Current Generation	
ml.c5.large	$0.119
ml.c5.xlarge	$0.238
ml.c5.2xlarge	$0.476
ml.c5.4xlarge	$0.952
ml.c5.9xlarge	$2.142

Lessons learned



Lessons learned



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instances: !instance
  instance_count: 1
  cpu: <0.25 vCPUs>
  memory: <0.5 GB>
  volume_size: <2 GB>
```

Lessons learned

Airflow:

- Hosting our own stack
- Deployment interruptions
- Not all contributions created equal

Questions?

H. Chase Stevens
Principal Data Science Engineer, 

Boston, MA
chase@chasestevens.com
@hchasestevens

https://www.teikametrics.com/company.html#careers