# Machine Learning (a) Bloomberg Building on Kubernetes

GPU Technology Conference (GTC) 2019 [S9810] March 19, 2019

Ian Hummel, Data Architect, Office of the CTO David Eis, Senior Software Engineer, Al Group

TechAtBloomberg.com

# **Agenda**

- Finance and technology
- Machine Learning at Bloomberg
- Data Science Platform infrastructure
- Results and future work

TechAtBloomberg.com

**Bloomberg** 

# **Bloomberg**



 $\ensuremath{\texttt{@}}$  2019 Bloomberg Finance L.P. All rights reserved.



#### **About Bloomberg**

- Founded in 1981
- 325,000 Terminal subscribers
- Customers in 170 countries
- Over 19,000 employees in 192 locations
- Over 5,000 software engineers/programmers
- More reporters than The New York
   Times + Washington Post + Chicago
   Tribune

#### TechAtBloomberg.com

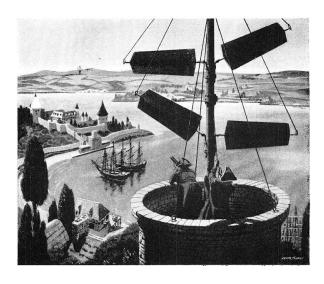


# Finance and technology



# Finance and technology





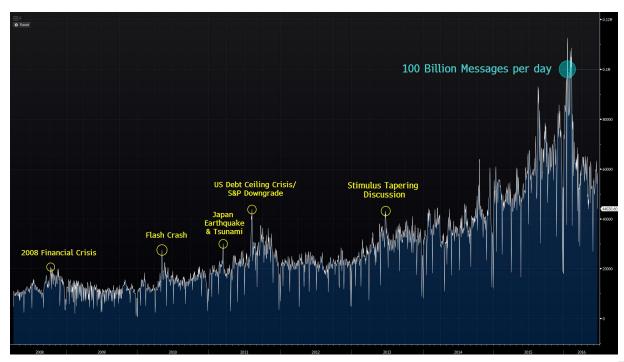


https://en.wikipedia.org/wiki/Bulla\_(seal) https://en.wikipedia.org/wiki/Semaphore\_telegraph

TechAtBloomberg.com



## Finance and technology today



TechAtBloomberg.com



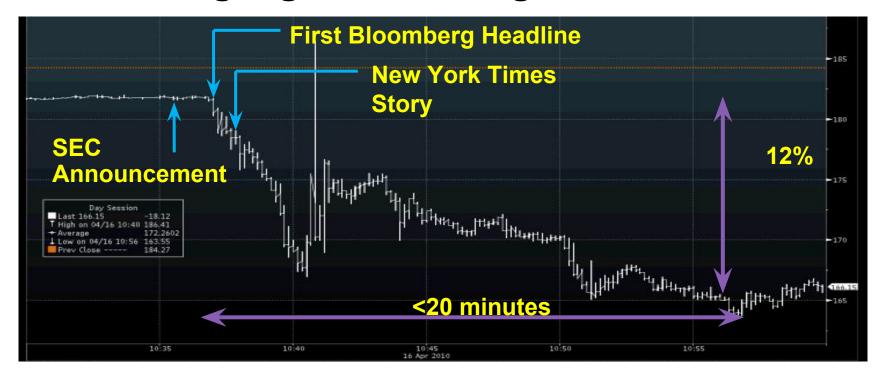
### Understanding what's going on out there



#### TechAtBloomberg.com



#### **Natural Language Processing & Events**

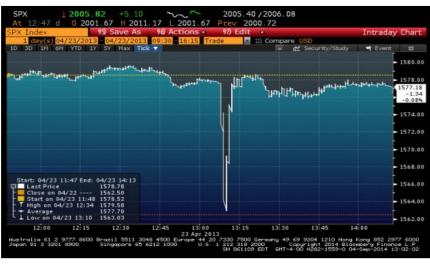


TechAtBloomberg.com



### The risks of being wrong



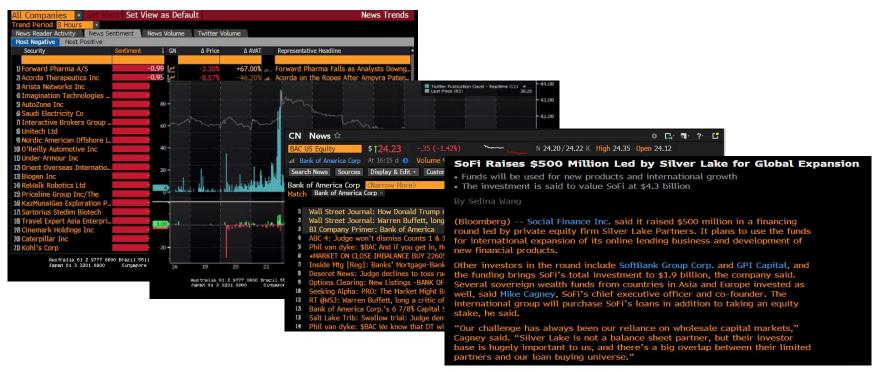


https://www.bloomberg.com/news/articles/2013-04-23/a-fake-ap-tweet-sinks-the-dow-for-an-instant

#### TechAtBloomberg.com



#### The future is ripe for ML



TechAtBloomberg.com

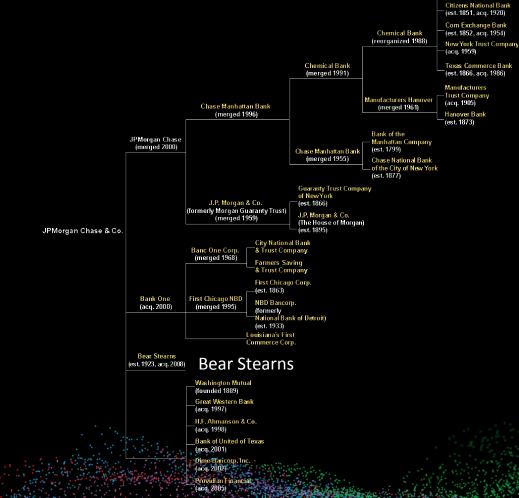
**Bloomberg** 

# Machine Learning at Bloomberg



Bloomberg Engineering

# Financial named entity extraction



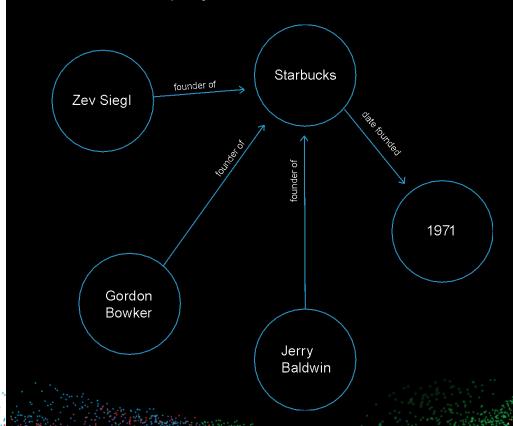
The Chemical Bank - of New York (est. 1823)

#### TechAtBloomberg.com

# **Explaining Knowledge Graph relationships**



"In **1971**, **Siegl**, **Bowker** and **Baldwin** established the **Starbucks** Coffee Company."



#### TechAtBloomberg.com

#### **Table Extraction**

NVIDIA CORPORATION AI CONSOLIDATED STATEM (In millions, except p	ENTS OF	INCOME						
		Year Ended						
	January 27, 2019		January 28, 2018	January 29, 2017				
Revenue	\$	11,716	9,714	\$	6,910			
Cost of revenue	- 10	4,545	3,892		2 847			
Gross profit		7,171	5,822		4,063			
Operating expenses								
Research and development		2,376	1,797		1,463			
Sales, general and administrative		991	815		663			
Restructuring and other charges		_	_		3			
Total operating expenses	- 8	3,367	2,612	200	2,129			
Income from operations		3,804	3,210		1,934			
Interest income		136	69		54			
Interest expense		(58)	(61)		(58			
Other, net	-	14	(22)	269	(25			
Total other income (expense)		92	(14)		(29			
Income before income tax		3,896	3,196		1,905			
Income tax expense (benefit)		(245)	149		239			
Net income	\$	4,141	\$ 3,047	\$	1,666			
Net income per share:								
Basic	\$	6.81	\$ 5.09	\$	3.08			
Diluted	\$	6.63	\$ 4.82	\$	2.57			
Weighted average shares used in per share computation:								
Basic		608	599		541			
Diluted		625	632		649			

NVDA_US \$   148.25	-1.01 m	~- Ju	7148.25/14	18.29Q	1×1	
11:12 d Vol 3,850	6,684 0 14	45.660	H 149.33Z	L 144.8	00 Val	618.983
NVDA US Equity 96 Actions • 97)	Export + 98) S	ettings			Financia	al Analysi
NVIDIA Corp			L Periods 10	Annuals	· Cur FRO	(USD)
1) Key Stats 2) I/S 3) B/S 4) C/F	5) Ratios 6) 5	Segments 7)	Addl 8 ESG	9) Custom	10) Shared	
11) Adj Highlights 12) GAAP Highlights 13)	Earnings 14) Ent	erprise Value	15) Multiples	16) Per Share	17) Stock Value	
In Millions of USD except Per Share	2016 Y	2017 Y	2018 Y	2019 Y	2020 Y Est	2021 Y E
12 Months Ending	01/31/2016	01/29/2017	01/28/2018	01/27/2019	01/31/2020	01/31/20
Revenue						
Consensus Estimate	4,922.0	6,849.6		11,712.3	11,181.8	13,400
Comparable Actual	5,010.0	6,910.0		11,716.0		
Revenue Surprise %	1.8	0.0	2.5	0.0	۱ ا	
■ GAAP Actual	5,010.0	6,910.0		11,716.0		
Adjusted Actual	5,010.0	6,910.0	9,714.0	11,716.0		
Earnings Per Share						
d Consensus Estimate	1.58	2.94	4.47	6.60	5.36	7.
M Comparable Actual	1.67	3.06	4.92	6.64		
III EPS Surprise %	5.9	4.1	10.1	0.7		
GAAP Actual	1.08	2.57	4.82	6.63		
Adjusted Actual	1.36	2.60	4.63	6.10		
EBIT						
Consensus Estimate	1,055.6	2,157.6	3,361.6	4,406.3	3,717.2	5,028
[iii Comparable Actual	1,125.0	2,221.0	3,617.0	4,407.0		
EBIT Surprise %	6.6	2.9	7.6	0.0		
GAAP Actual	747.0	1,934.0		3,804.0		
Adjusted Actual	0.68.0	1 053 0	2 224 0	3 820 0		

#### TechAtBloomberg.com



#### **Automating the news**

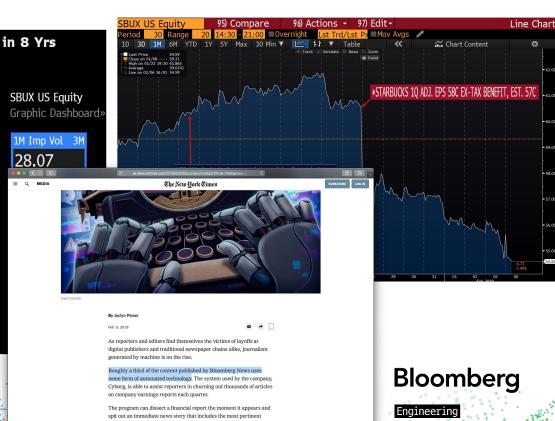
Starbucks Shares Fall After Chain's U.S. Sales Disappoint Again
By Leslie Patton

# DEEP ECO: Starbucks Pressured, Industry Sales Slowest in 8 Yrs By Bloomberg Automation Feedback?

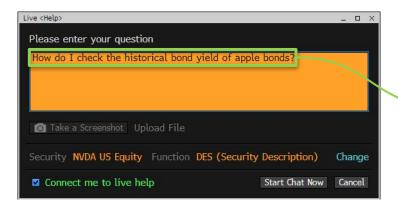
(Bloomberg) -- Starbucks Corp.'s revenue may be pressured after a U.S. Census Bureau report showed limited-service eating places nominal retail sales fell 0.1 percent in November, the first decrease in eight years.

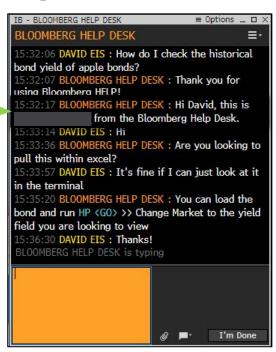
- The monthly report may provide an indication of the performance of companies in the industry Bloomberg classifies as limited service restaurants; Starbucks gets 89 percent of its revenue from this industry.
- Analysts estimate the company's revenue will rise 8.2 percent in the current fiscal quarter.
- This retail sales index was up 1 percent in the first two months of the company's current fiscal quarter.
- Starbucks' first quarter started on Oct. 2, 2017.
- In the past six years, Starbucks' revenue has had a 0.7 correlation with this index, according to data compiled by Bloomberg.

#### TechAtBloomberg.com



# **HELP HELP - Query routing**





#### TechAtBloomberg.com



#### **News QA**



TechAtBloomberg.com



#### **Charts QA**



TechAtBloomberg.com



# Why build a Data **Science Platform?**



Engineering

#### **ML** opportunities

What questions do teams ask before starting a new project?

- What data is relevant to my business problem?
- What does the data look like?
- What features should I create from my data?
- What metric should I use to measure my model performance?
- What algorithms or parameters should I test out?
- How is my model doing on live data in production?

Bloomberg

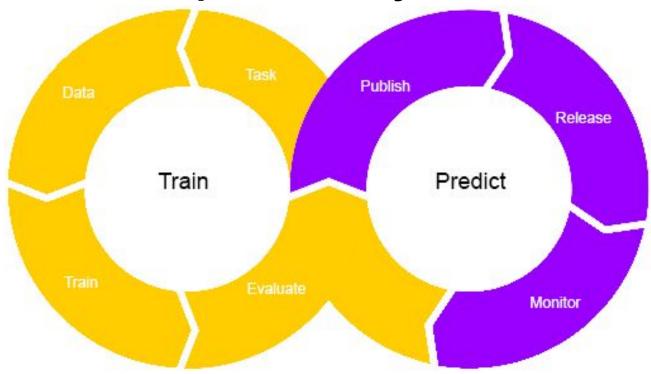
# **Challenges for ML projects**

Even in an established enterprise, ML teams face the same challenges again and again...

- Where is my data located?
- How do I get permissioned for my data?
- How do I load this data in a native visualization tool?
- How do I get this toolkit installed and operational?
- How do I schedule my long-running job?
- How much compute power is available for me to exploit?
- How do I deploy my model?

Bloomberg

# The model development lifecycle



TechAtBloomberg.com

Bloomberg

### Different roles, different priorities

#### **ML Practitioners**

- Keep up with latest trends in academia and forefront of Deep Learning innovations
- Access to specialized hardware
- Rapid iteration over research ideas
- Focus on business problem, not building infrastructure

#### **Engineers**

- Less operational burden
- Support for multi-tenancy
- Ease of data access
  - But also secure and properly privileged
- Avoid duplicated code
- Reproducibility of results

#### **Customers**

- Smarter Functionality
- Privacy
- Correctness
- Uptime/Stability

TechAtBloomberg.com



#### Blueprint for an ML infrastructure...

#### **Foundational Building Blocks**

- Specialized Hardware
- Standardized Runtimes
- Batch Scheduling

#### **Data Liquidity**

- Data Access
- Security

#### **Developer Experience**

- Ease of Use
- Rapid Iteration
- Native Tooling

#### **ML Specifics**

- Experiment Management
- Hyperparameter Tuning
- Result Reproducibility

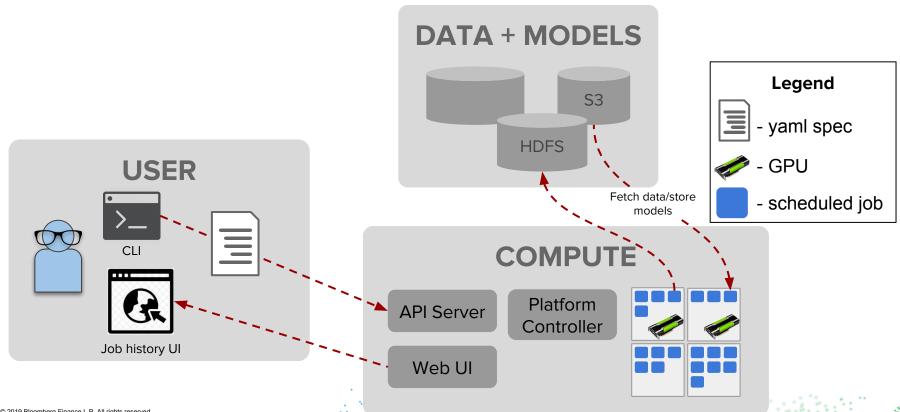
TechAtBloomberg.com



# Kubernetes to the rescue!

TechAtBloomberg.com

#### **DS Platform architecture**



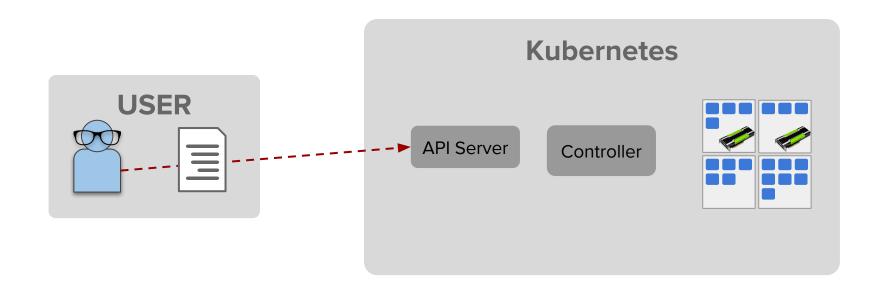
#### What is Kubernetes?

"Kubernetes is an open-source system for automating deployment, scaling, and management of containerized applications."

https://kubernetes.io/

TechAtBloomberg.com

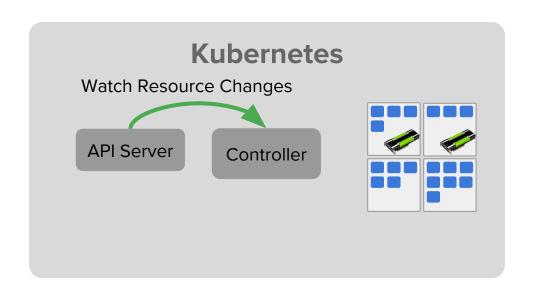
**Bloomberg** 



TechAtBloomberg.com

Bloomberg



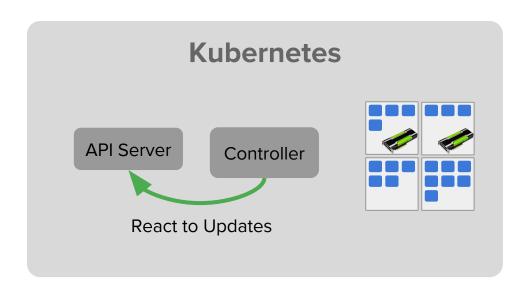


TechAtBloomberg.com

Bloomberg



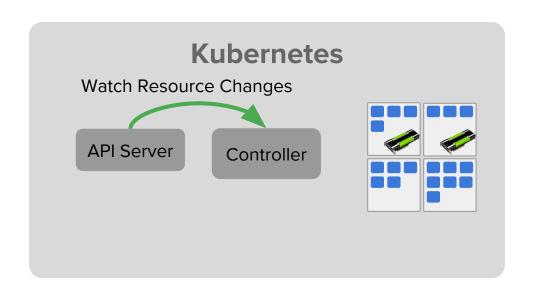




TechAtBloomberg.com

Bloomberg



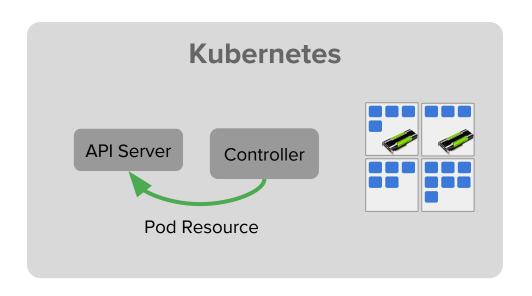


TechAtBloomberg.com

Bloomberg



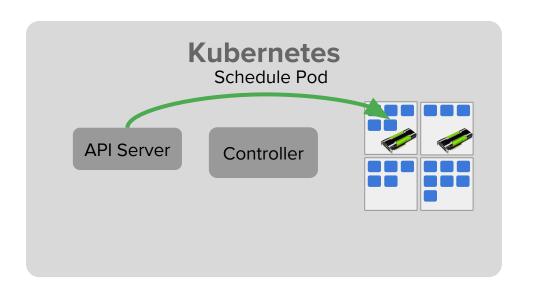




TechAtBloomberg.com

Bloomberg





TechAtBloomberg.com

Bloomberg

# **Deployment resource (YAML)**

```
apiVersion: apps/v1
kind: Deployment
metadata:
  name: nginx-deployment
spec:
  replicas: 3
  template:
    spec:
      containers:
      - name: nginx
        image: nginx:1.7.9
        ports:
        - containerPort: 80
```

https://kubernetes.io/docs/concepts/workloads/controllers/deployment/

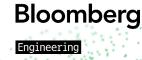
#### TechAtBloomberg.com



# Deployment resource: kind

```
apiVersion: apps/v1
kind: Deployment
```

https://kubernetes.io/docs/concepts/workloads/controllers/deployment/



# Deployment resource: spec (replicas)

```
spec:
  replicas: 3
```

https://kubernetes.io/docs/concepts/workloads/controllers/deployment/

#### TechAtBloomberg.com



# Deployment resource: spec (pod template)

```
spec:
  template:
    spec:
      containers:
      - name: nginx
        image: nginx:1.7.9
        ports:
        - containerPort: 80
```

https://kubernetes.io/docs/concepts/workloads/controllers/deployment/

#### TechAtBloomberg.com



### **Benefits of Kubernetes**

- Declarative deployment
- Hardware indifference
- Monitoring
- Replication
- Autoscaling
- Security Extensions
  - Ingress + SSL termination
  - Istio service mesh

TechAtBloomberg.com

Bloomberg

#### **Custom resources**

- Resource a set of API objects in Kubernetes, such as Deployments or Pods.
- Custom Resource an extension of the Kubernetes API defined by a user that declares new types of API Objects.

TechAtBloomberg.com

Bloomberg

```
apiVersion: ds.bloomberg.com/v1
kind: TensorFlowJob
metadata:
  name: tf-test
  annotations:
    ai.bloomberg.com/project: foo
    ai.bloomberg.com/experiment: abcde
spec:
  framework: tensorflow-1.13-python-3
  identities:
    - hadoop:
        id: davideis
  pipPackages: [ai.bloomberg.com.myteam.gpu tftraining, numpy]
  module: gpu tftraining
  size: GpuLarge
  args:
    --data-dir hdfs://CLUSTER/projects/news/news index
    --output-dir hdfs://CLUSTER/users/deis/fancy model
```

Bloomberg

```
apiVersion: ds.bloomberg.com/v1
kind: TensorFlowJob
```

```
annotations:
  ai.bloomberg.com/project: foo
  ai.bloomberg.com/experiment: abcde
```

```
spec:
 framework: tensorflow-1.13-python-3
```

```
spec:
  identities:
    - hadoop:
        id: davideis
```

```
spec:
 pipPackages: [ai.bloomberg.com.myteam.gpu tftraining, numpy]
 module: gpu tftraining
```



```
spec:
  size: GpuLarge
```

```
spec:
 args:
    --data-dir hdfs://CLUSTER/projects/news/news index
    --output-dir hdfs://CLUSTER/users/deis/abcde/foo/1
```

Bloomberg

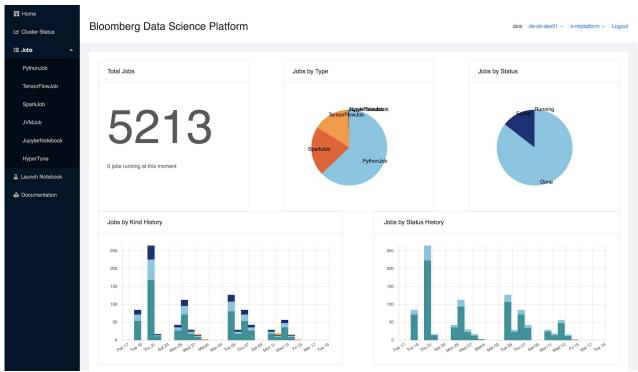
# A model for the ML ecosystem

- Other Types of Custom Resources
  - Spark
  - Python
  - JVM
  - Jupyter Notebook
  - Hyperparameter Tuning
- Foundation for reproducibility and automation

TechAtBloomberg.com

Bloomberg

# **Tooling**



TechAtBloomberg.com

**Bloomberg** 

# **Achieving nirvana (reprise)**

#### **Foundational Building Blocks**

- Specialized Hardware
- Standardized Runtimes
- Batch Scheduling

#### **Data Liquidity**

- Data Access
- Security

#### **Developer Experience**

- Ease of Use
- Rapid Iteration
- Native Tooling

#### **ML Specifics**

- Experiment Management
- Hyperparameter Tuning
- Result Reproducibility

TechAtBloomberg.com



# Helping teams succeed with the DS Platform



Bloomberg
Engineering

# Building infrastructure is not for the faint-hearted

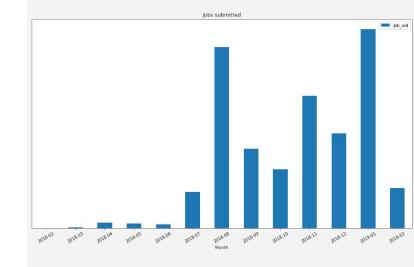
- Demanding users
- Multi-tenancy is hard
- New hardware designs hard to incorporate
- ML projects require consulting
- Effective tooling means team requires broad skill set
- Open source moving incredibly fast
- What's your value-add??

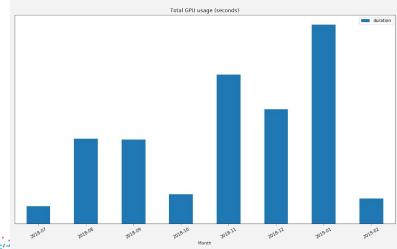
Bloomberg

# **Strong emphasis on metrics**

- Number of teams using the platform
- Number of users using the platform
- How often they submit jobs
- Duration of jobs
- Types of jobs submitted
- Hardware utilization
- Net Promoter Score (NPS) surveys







© 2019 Bloomberg Finance L.P. All rights reserved.

### What's next for us?

- More tooling
- Kubernetes batch/job queueing
- KNative serving
- Dataset and model management
- Additional ML services like data drift detection

TechAtBloomberg.com



# Thanks!

Reach out to us at <a href="mailto:ihummel@bloomberg.net">ihummel@bloomberg.net</a> and <a href="mailto:deis@bloomberg.net">deis@bloomberg.net</a>

TechAtBloomberg.com

