

Python for Data-Science and Machine Learning: Where are things heading?

Travis E. Oliphant, PhD



High technology in finance

New York / October 29, 2018

(5) ANACONDA.

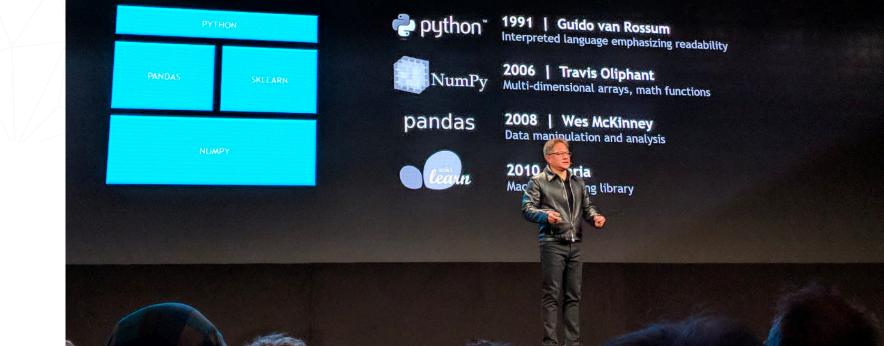
GTC Europe

Python is the *de facto* Data Science Platform

Jensen Huang NVIDIA CEO

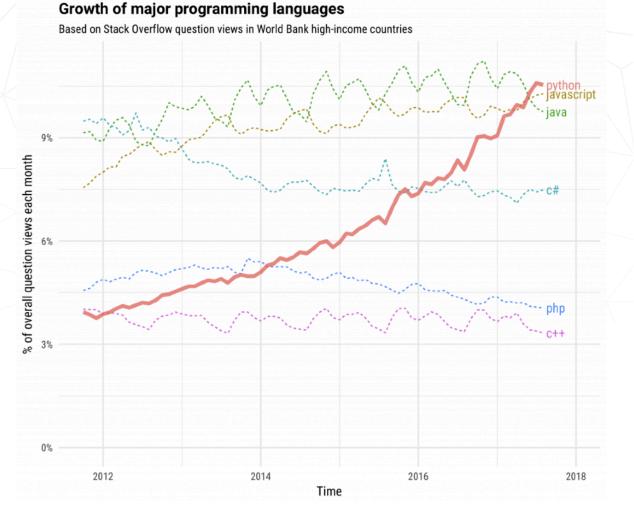
GPU support is now coming.

THE DEFACTO DATA SCIENCE PLATFORM

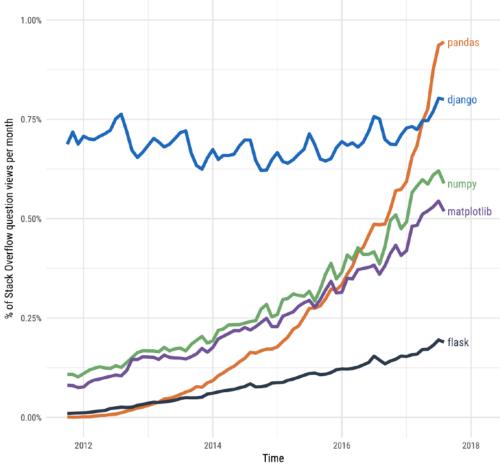




Python and in particular PyData is Growing



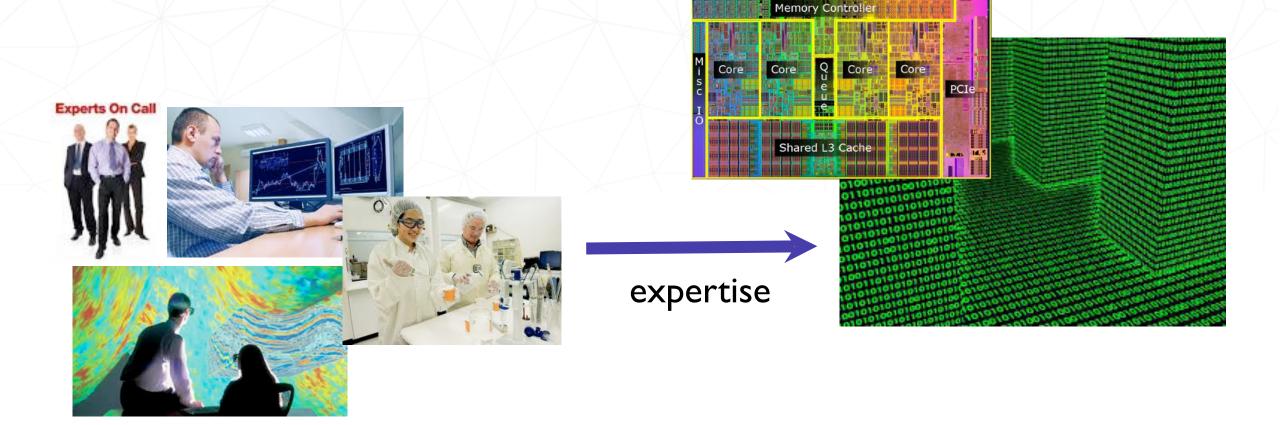
Stack Overflow Traffic to Questions About Selected Python Packages Based on visits to Stack Overflow questions from World Bank high-income countries





Why? — Array Oriented Computing

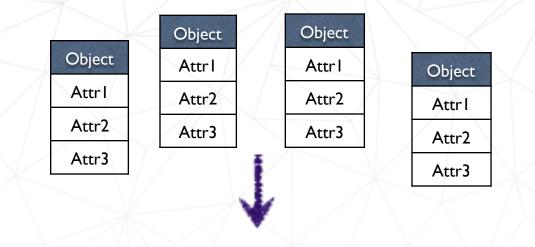
Python has been empowering Domain experts to use "vectorized" expressions enable parallelism for 25 years



Array-oriented computing

- Express domain knowledge directly in arrays (tensors, matrices, vectors) --- easier to teach programming in domain
- Can take advantage of parallelism and accelerators
- Array expressions

np.max(prices - np.minimum.accumulate(prices))

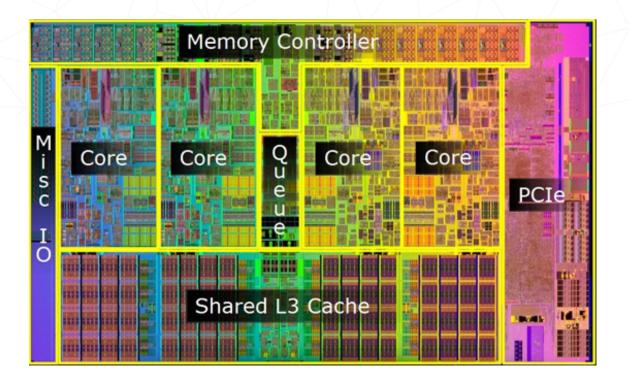


	Attrl	Attr2	Attr3
Object I			
Object2			
Object3			
Object4			
Object5			
Object6			

https://realpython.com/numpy-array-programming/

Benefits of array-oriented

- Today's vector machines (and vector co-processors, or GPUS) were made for arrayoriented computing.
- The software stack has just not caught up --- starting to with "Tensor" Programming
- There is a reason Fortran remains popular among High Performance groups.



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NVIDIA Turing™ architecture

Python Data Analysis and Machine Learning Time-Line MAYO CLINIC PyData BYU ANACONDA. QUANSIGHT ENTHOUGHT 2012NUMFOCUS 2018 2001 2005 2009 1998 2014 2015 2016 2010 2006 1991 learn PYTORCH JumPy **P** 2001 jupyter SSCiPy 2009 2003 pandas 🛄 **IP**[y]: Chainer IPython Matplotlib mxnet Numba 2008 theano DASK

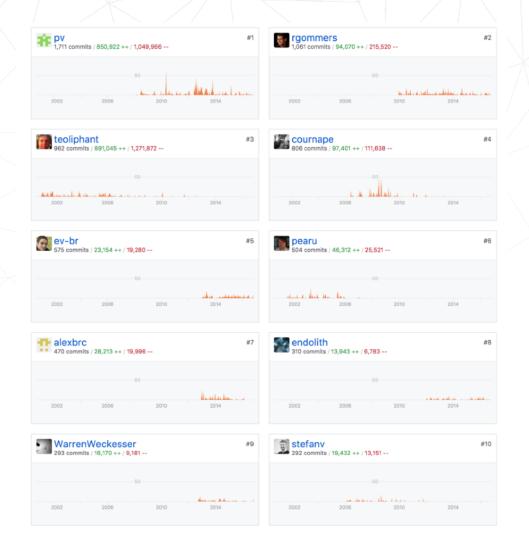


Where it started



Started as graduate student "procrastination project" (as Multipack) in 1998 and became SciPy in 2001 with the help of colleagues.

99 releases, 653 contributors



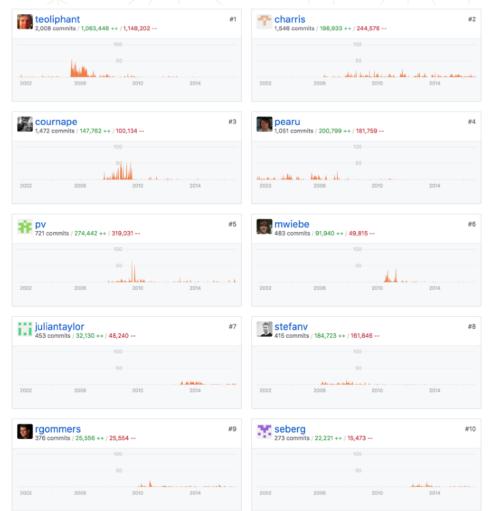


Where it led



Gave up my chance at tenured academic position in 2005-2006 to bring together the diverging array community in Python and unify Numeric and Numarray.

144 releases, 698 contributors





What amplified data science

$pandas y_{it} = \beta' x_{it} + \mu_i + \epsilon_{it}$

Created by Wes McKinney. Also, AQR agreed to release this data-frame he started at AQR (while dozens of other data-frames in hedge-funds and investment banks did not get open-sourced)

97 releases, 1292 contributors



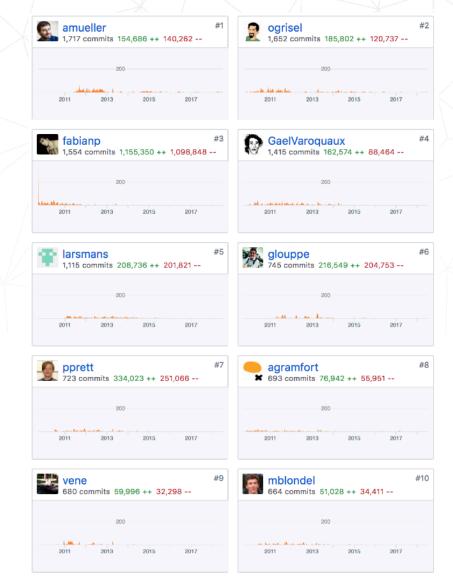


Why Python for ML?



Created by David Cournapeau as Google Summer of Code Project and then quickly added to by 100s of researchers around the world. Supported by INRIA.

89 releases, 1187 contributors



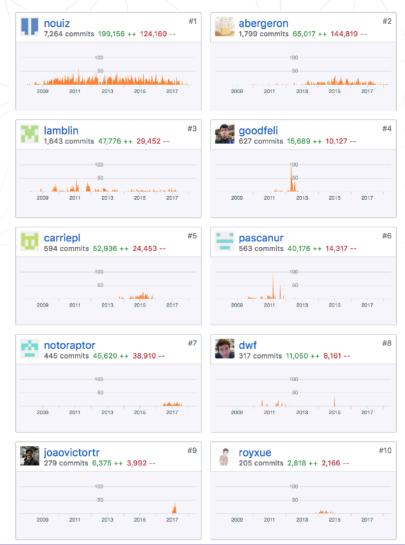


First DL Framework in Python

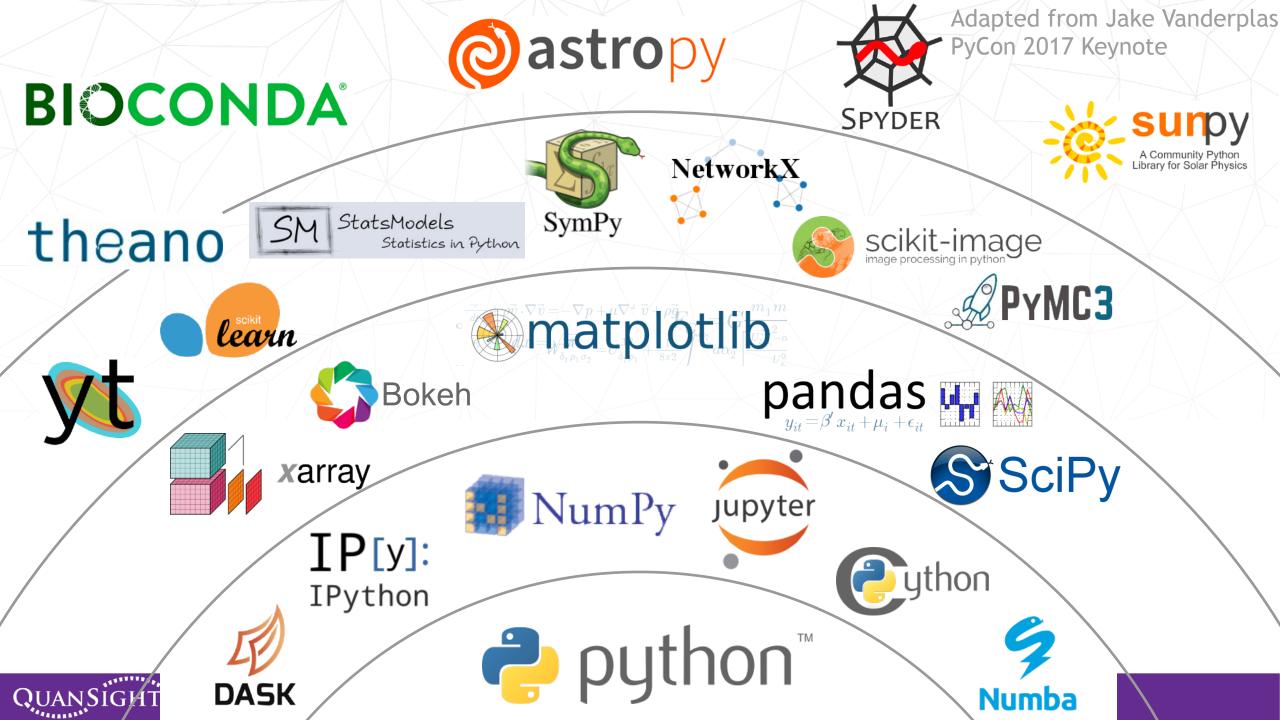
theano

Built at Université de Montréal by Frédéric Bastien and his students. Many contributors. Forms foundation for PyMC3 and other libraries.

32 releases, 329 contributors





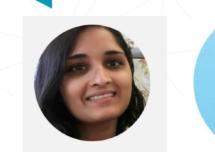


Community-centric organizations are critical to the past and future

OPEN CODE = BETTER SCIENCE

NUMFOCUS

Founded in 2012 with industry leaders of NumPy, Jupyter, SciPy, and Matplotlib





Data





Board Members selected for 2018



Develop with community Deploy easily



renamed



Founders

Travis Oliphant

Peter Wang



~7 million Anaconda users

CEO

CONDA PACKAGES

Anaconda Repository Curated by Anaconda

Anaconda Cloud Uploaded by users & organizations

Anaconda Enterprise Curated by your organization

conda-forge Curated by the community





Key advances from Continuum / Anaconda

CONDA

Better Packaging:

- User-mode
- Cross Language
- Cross Platform
- Variants on the same platform

Allows cleaning up NumPy/SciPy Compiler for a subset of Python (NPython):

Numba

- NumPy Arrays
- Numerical Computing
- Parallel Acceleration
- Generalized Universal Functions
- GPU support

Parallel Scientific Python at Scale

DASK

- Resilient and Scalable to 1000s of machines
- Pythonic API
- Dask Array NumPy
- Dask Dataframe Pandas
- Dask Delayed any

Also see Dask-ML





Conda

A cross-platform and language agnostic package and environment manager

CONDA-FORGE

Conda Forge

A community-led collection of recipes, build infrastructure, and packages for conda.

Conda Environments

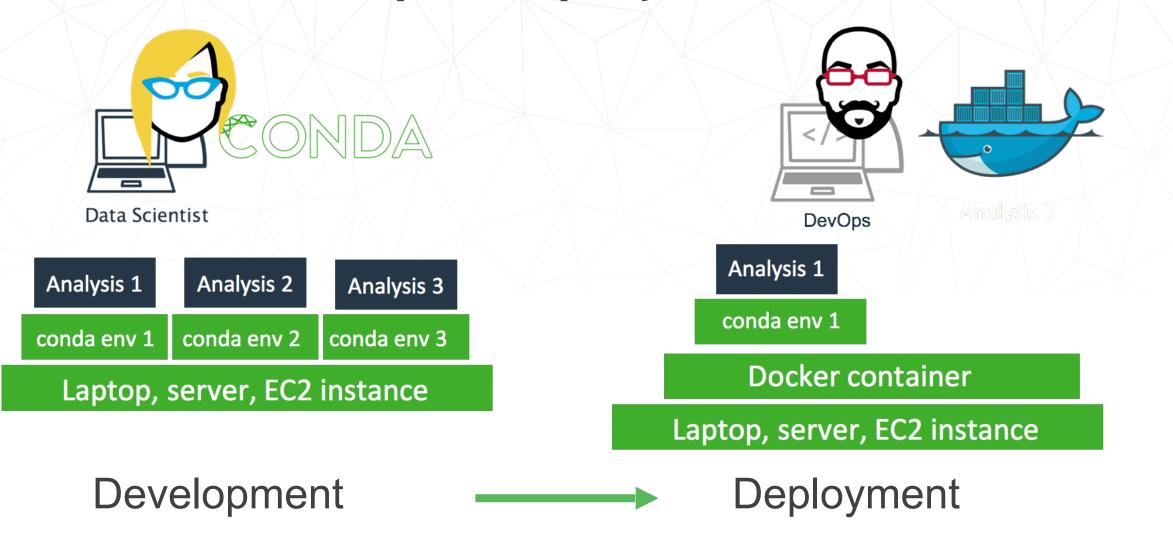
Custom isolated software sandboxes to allow easy reproducibility and sharing of data-science work.

Anaconda.org

Web-site for freely hosting public packages and environments. Example of conda repository.



Conda eases rapid deployment





Scale Up vs Scale Out

Bigger Nodes)

Many Cores / GPU Box

Big Memory &

Dask

Dask with Numba

Best of Both (e.g. GPU Cluster)

Many commodity nodes in a cluster

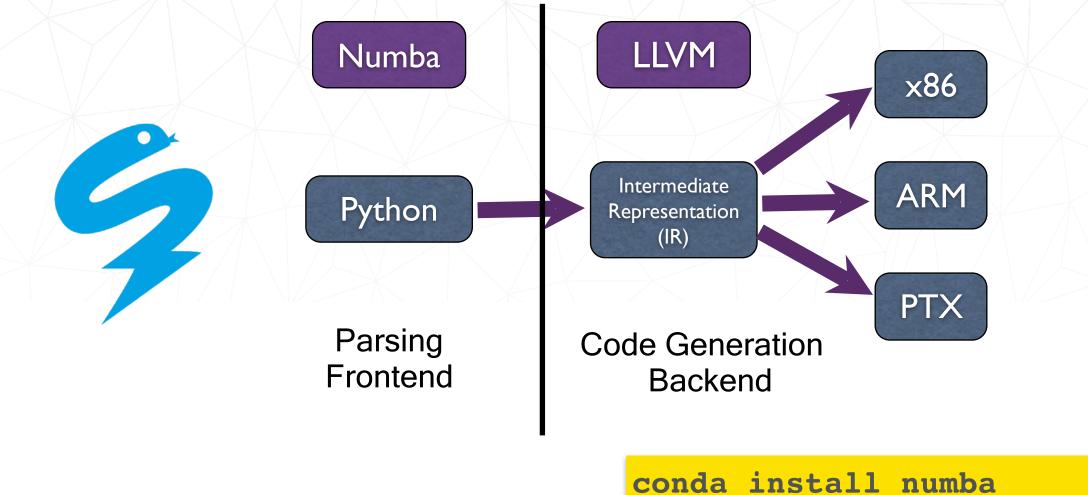
Scale Out (More Nodes)







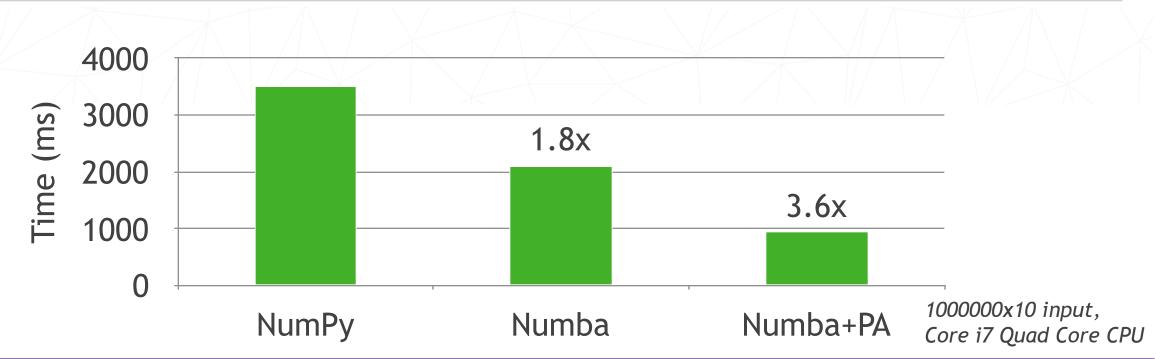
Numba (compile Python to CPUs and GPUs)





ParallelAccelerator: Example #1

```
[3]: @numba.jit(nopython=True, parallel=True)
def logistic_regression(Y, X, w, iterations):
    for i in range(iterations):
        w -= np.dot(((1.0 / (1.0 + np.exp(-Y * np.dot(X, w))) - 1.0) * Y), X)
    return w
```





ParallelAccelerator: prange()

```
In [44]:
         @numba.jit(nopython=True, parallel=True)
                                                        100
         def normalize(x):
             ret = np.empty like(x)
                                                          75
             for i in numba.prange(x.shape[0]):
                                                    Time (ms)
                 acc = 0.0
                 for j in range(x.shape[1]):
                                                         50
                     acc += x[i,j]**2
                                                                              4.3x
                 norm = np.sqrt(acc)
                                                          25
                 for j in range(x.shape[1]):
                                                                                           50x
                     ret[i,j] = x[i,j] / norm
                                                           0
             return ret
                                                                 NumPy
                                                                                       Numba+PA
                                                                             Numba
```

1000000x10 input, Core i7 Quad Core CPU



Other Numba topics

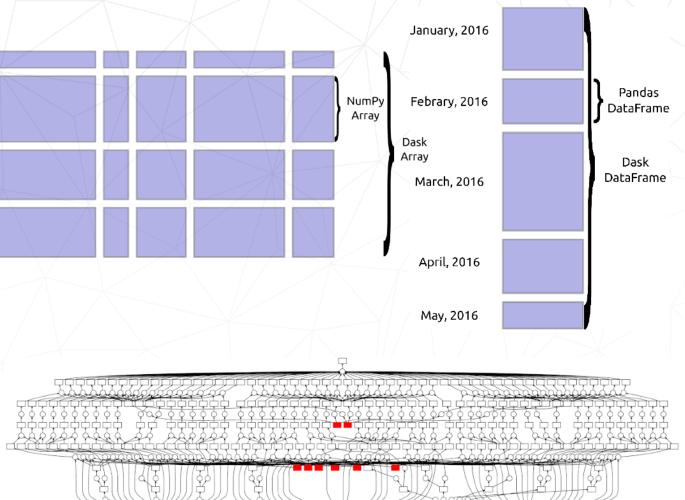
CUDA Python — write general NVIDIA GPU kernels with Python Device Arrays — manage memory transfer from host to GPU Streaming — manage asynchronous and parallel GPU compute streams CUDA Simulator in Python — to help debug your kernels ROCm — support for AMD ROCm GPUs and APUs Pyculib — access to cuFFT, cuBLAS, cuSPARSE, cuRAND, CUDA Sorting

https://github.com/ContinuumIO/gtc2017-numba





- Parallelizes NumPy, Pandas, SKLearn
 - Satisfies subset of these APIs
 - Uses these libraries internally
 - Co-developed with these teams



- Task scheduler supports custom algorithms
 - Parallelize existing code
 - Build novel real-time systems
 - Arbitrary task graphs with data dependencies
 - Same scalability

QUAN

Dask Scales Up

- Thousand node clusters
 - Cloud computing
 - Super computers
- Gigabyte/s bandwidth
- 200 microsecond task overhead



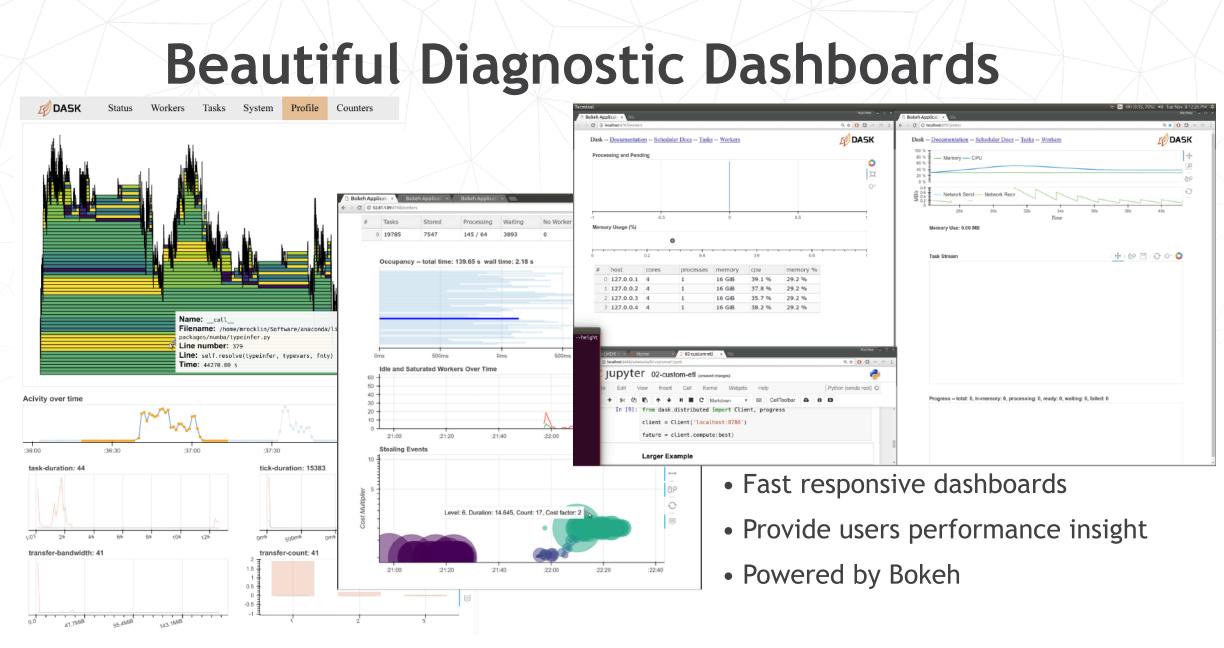


Dask Scales Down (the median cluster size is one)

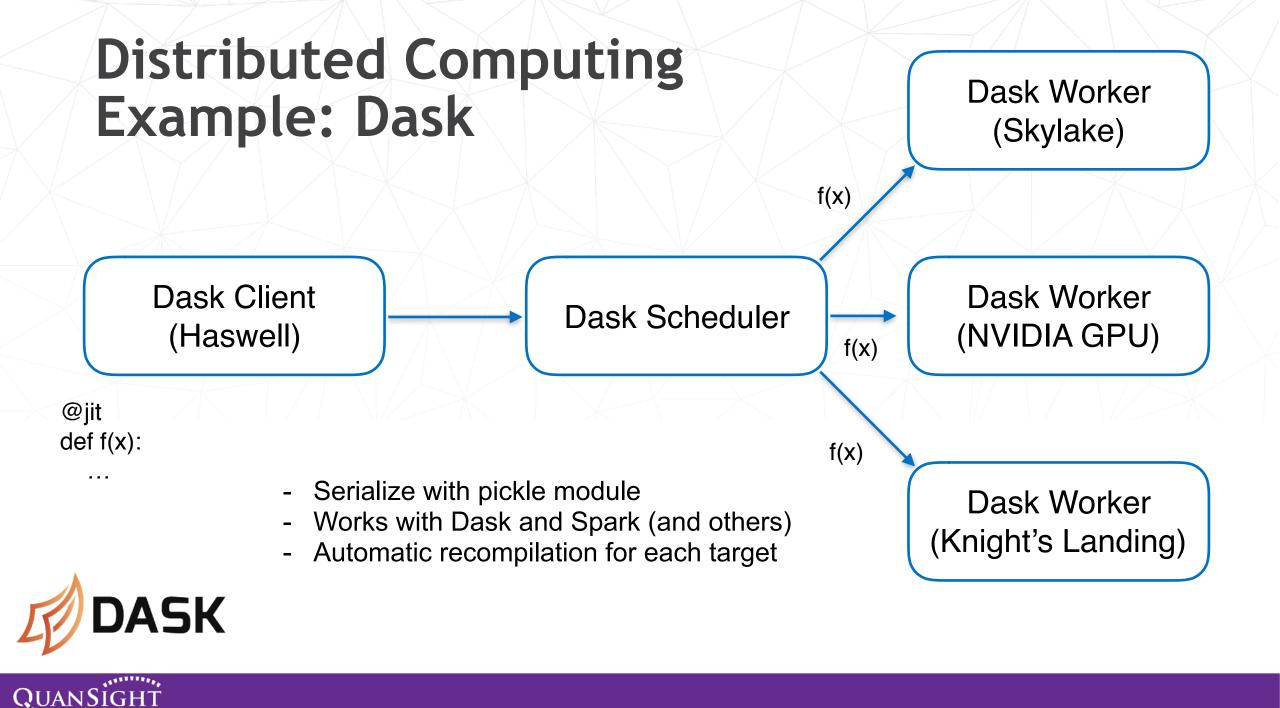
- Can run in a single Python thread pool
- Almost no performance penalty (microseconds)
- Lightweight
 - Few dependencies
 - Easy install





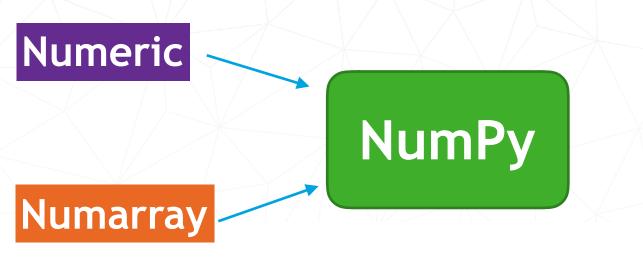






Rise of the Machine Learning Platforms

NumPy was created to unify array objects in Python and unify PyData community

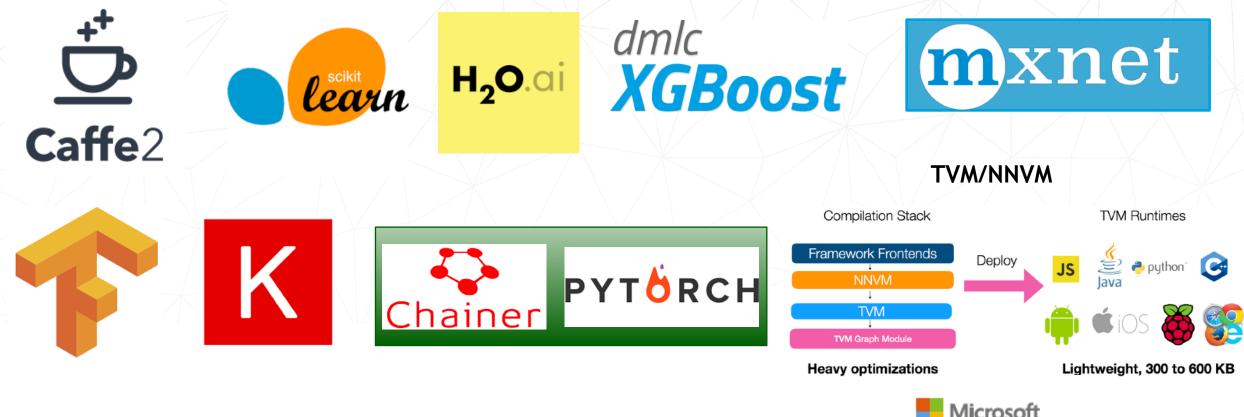




I essentially sacrificed tenure at a University to write NumPy and unify array objects.



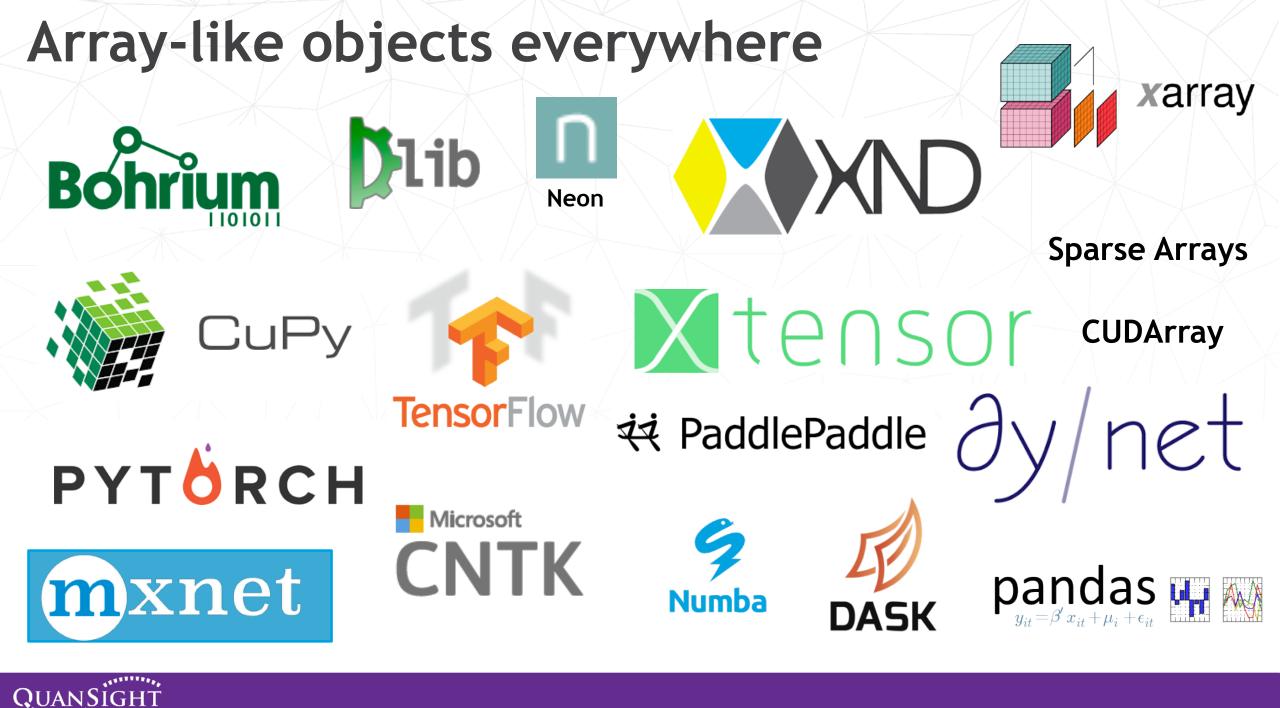
Explosion of ML Frameworks and libraries

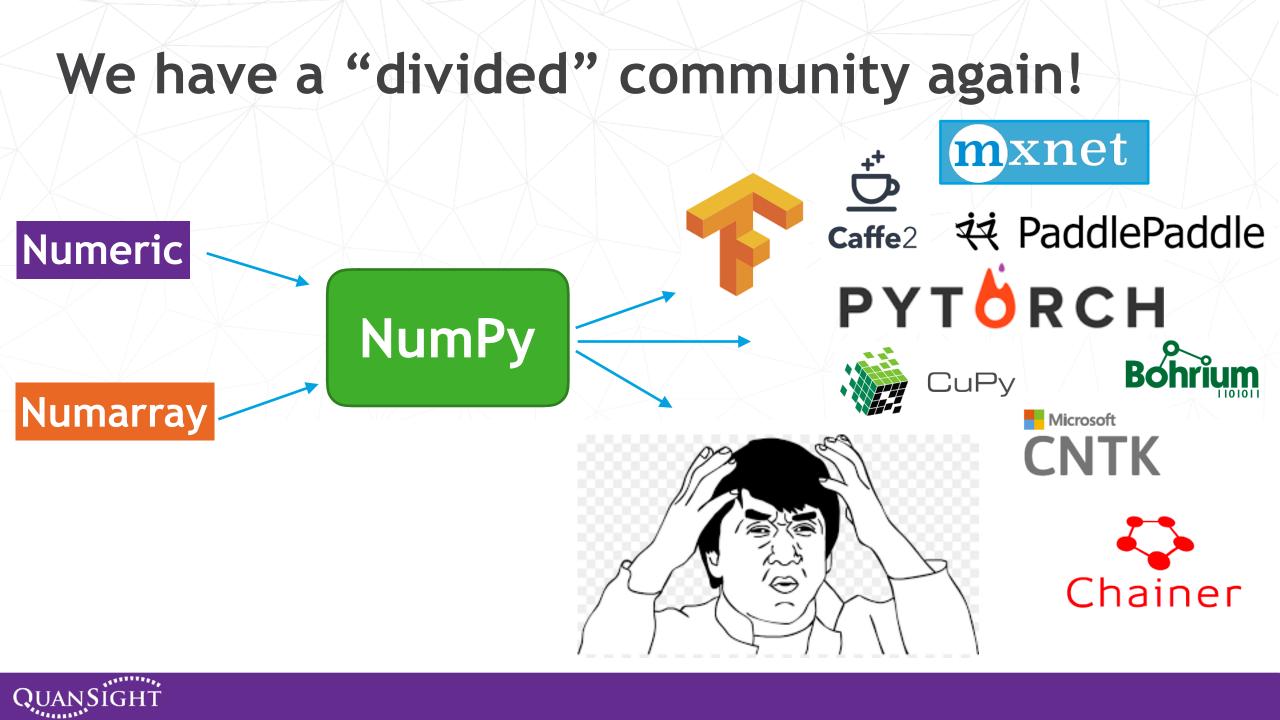


http://deeplearning.net/software_links/ http://scikit-learn.org/stable/related_projects.html Microsoft

https://github.com/josephmisiti/awesome-machine-learning#python-general-purpose







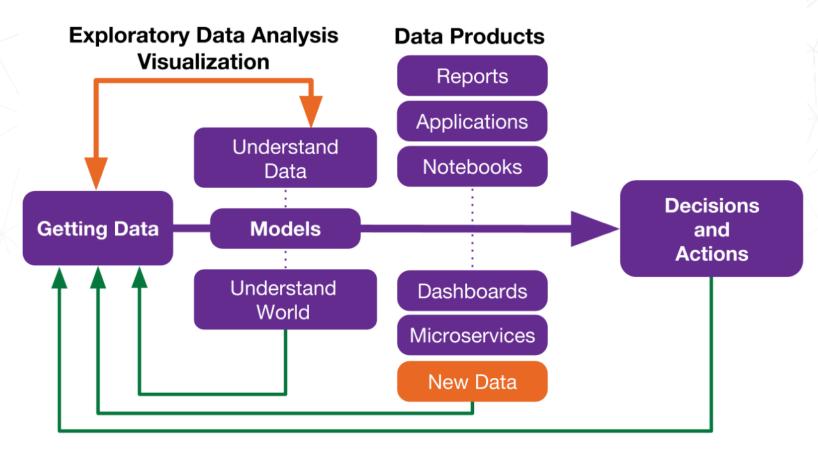
Now What?

"The best way to predict the future is to create it"

Abraham Lincoln Peter Drucker QUANSIGHT

Build and Connect Companies and Communities to Solve Challenging Problems with Data

Continuing my quest to find more ways to pay developers to work on open source!





Open Source Partnerships

Prioritize Your Needs in Open Source

(save \$\$\$ by leveraging open-source in a way that keeps using the OSS community instead of by-passing it or fighting it)

Hire from the Community

(good people flock to good projects — we help you attract and retain them)

Get Open Source Support

(Help selecting projects to depend on, SLAs for security and bug fixes, community health monitoring, expert help and support)



Open Source Directions

Project Overview

Spyder

Spyder is a powerful scientific environment written in Python, for Python, and designed for scientists, engineers and data analysts. It offers a unique combination of the advanced editing, analysis, debugging, and profiling functionality of a comprehensive development tool with the data exploration, interactive execution, deep inspection, and beautiful visualization of a scientific package.

Spyder bridges the gap between the world of machine learning and data analysis, and that of production code, allowing you to easily transform cutting edge science into powerful applications.

Roadmap & Needs

Language Server Protocol Integration

Spyder would like to replace its current bespoke completion and introspection infrastructure with an implementation of the Language Server Protocol, as used by other popular editors (e.g. VSCode, Atom). This will greatly improve the functionality, stability and maintainability of our autocompletion, linting, symbol search and go-to-definition capabilities, one of Spyder's two most common user requests.

Furthermore, it will enable new function/class signature hints and mouse hovering features, and open the door to supporting many more programming languages in Spyder with minimal overhead.

New, Powerful Debugging Kernel and UI

Improving Spyder's debugging functionality and GUI integration has been the single enhancement most requested by users. This would involve a dedicated kernel for debugging, giving users total control of execution and allowing them to interact with variables, run arbitrary code and visualize data at every step, all with Spyder's full suite of code completion and analysis features. This would also include a new Debugger Panel to monitor program flow and set breakpoints.

QUANSIGHT

pyder-ide.org

Webinar series to promote and encourage open-source roadmaps and learn where the projects you use are heading.

Open Source Directions

HOSTED BY QUANSIGHT

Air Date: 10 August 2018 12pm EST





Guest

Carlos Cordoba

Episode 01 Spyder



Host



Co-Host



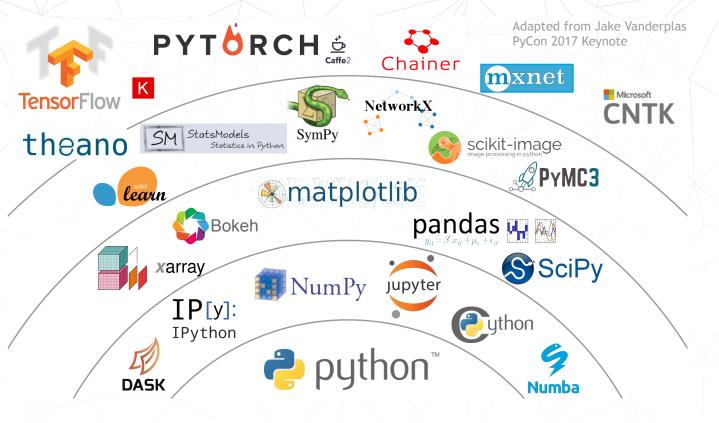






Sustaining the Future

Open-source innovation and maintenance around the entire datascience and AI workflow.



- NumPy ecosystem maintenance (fund developers)
- Improve connection of NumPy to ML Frameworks
- GPU Support for NumPy Ecosystem
- Improve foundations of Array computing
- JupyterLab
- Data Catalog standards
- Packaging (conda-forge, PyPA, etc.)

Partnered with NumFOCUS and Ursa Labs (supporting Apache Arrow)

uarray — unified array interface and symbolic NumPy
 xnd — re-factored NumPy (low-level cross-language
 libraries for N-D (tensor) computing)



Apache Arrow



Pandas
Drill

Spark
Impala

Arrow Memory
HBase

Cassandra
Kudu

Apache Arrow is a cross-language development platform for in-memory data. It specifies a standardized languageindependent columnar memory format for flat and hierarchical data, organized for efficient analytic operations on modern hardware.





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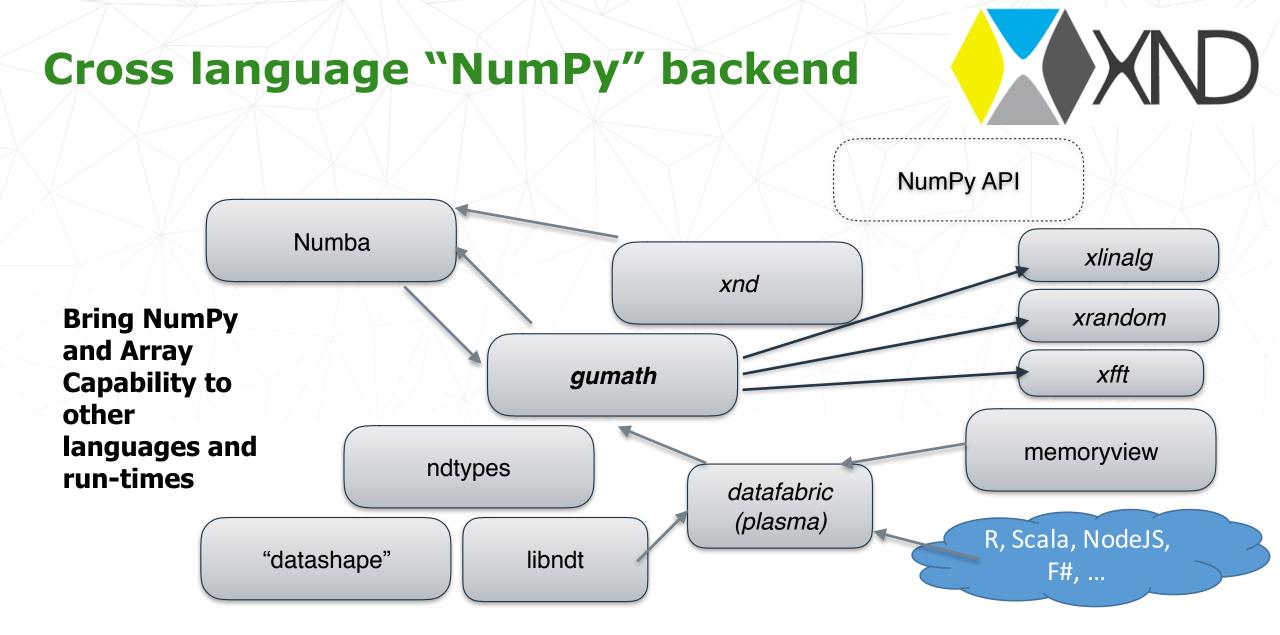
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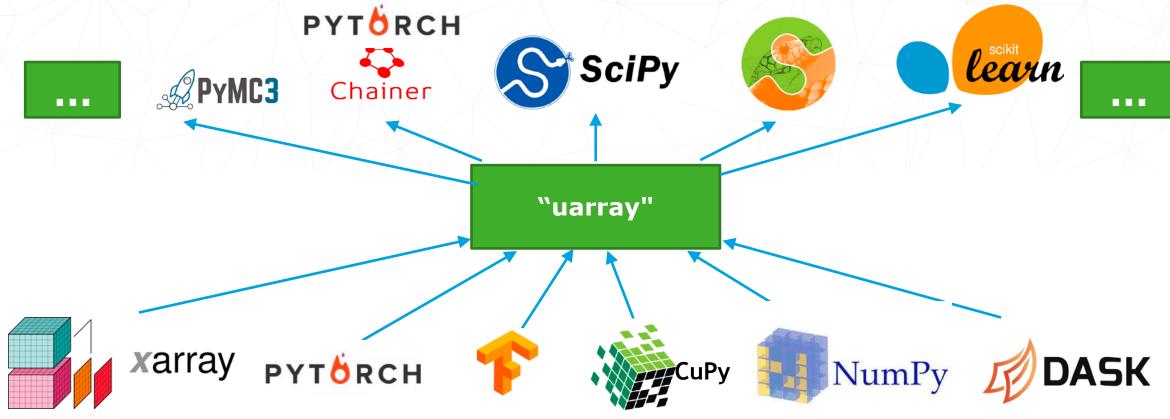


Unified Array Interface

Just started Project!

Need to fix the "string / bytes" problem of the array world!

Logical array vs. strided pointer of numpy

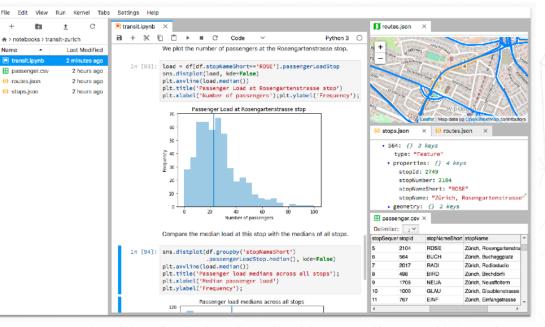




JupyterLab



- Future of Jupyter project
- More than a notebook
- Extensible data-centric app-building in the Web



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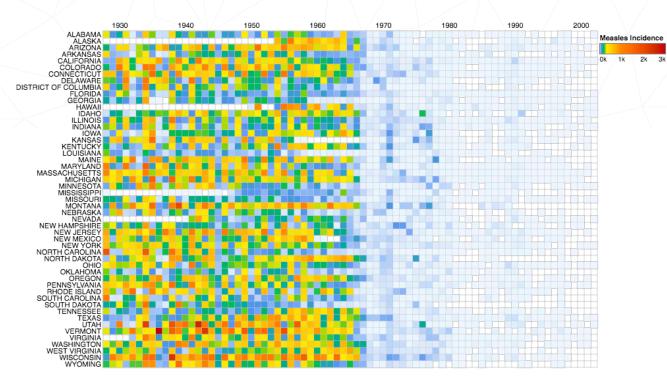


Visualization

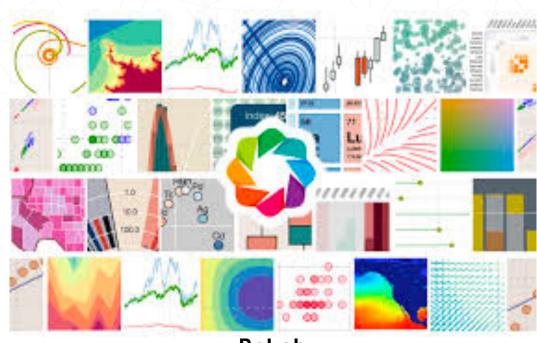
$\underbrace{\mathsf{w}}_{s_1,\rho_1,\sigma_2}^{\mathsf{w}} = -\nabla p + u \nabla^2 \tilde{v} \int_{s_1}^{\rho_1^2} \rho_2^2 dv \int_{s_1\rho_1}^{\rho_2^2} \rho_2^2 dv \int_{s_1\rho_1}$

PyViz



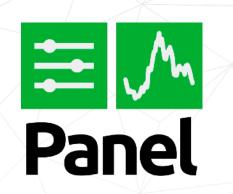


Altair



Bokeh





Taxi explorer	
Alpha: 0.75	
Cmap	
fire	ŧ
Location	
dropoff	\$

Easy Dashboards







What about GPUs?

RAPJDS Open GPU Data Science

http://rapids.ai

GPUs will become used by more data-scientists over the next 2-3 years!

NVIDIA's DGX platform powered by their RAPIDS initiative and the addition of GPU support across the PyData ecosystem. RAPIDS is a demo-driven initiative for now, but it will become increasingly stronger over the coming 2 years.



What about FPGAs?

Will have a few successes, but remain niche without significant investment

Lack of development resources will keep FPGAs from wide-spread usage.

Intel's AI chips will emerge in 2019 and start getting used.

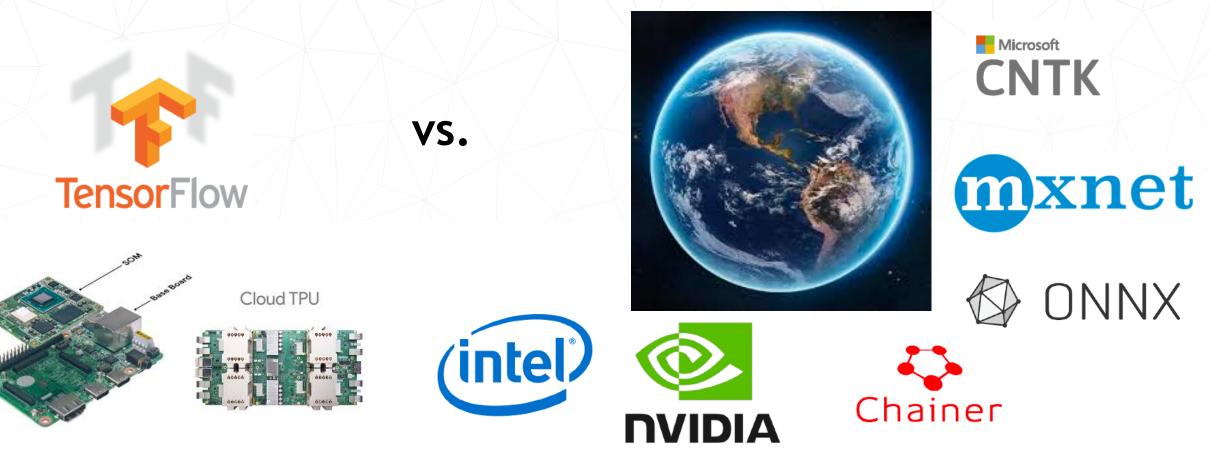
Google's TPUs will be far more important than FPGAs.





ML and DL Matchup

PYTÖRCH





What about R?

- •R has a stable community with good industry support that will continue to keep users.
- Domain experts don't change languages much
- Python will continue to grow and attract new users and out-pace R over the next 5 years.
- •Look for more interoperability and cross-language sharing of ideas.





What about Julia?



- Julia is an excellent Research language. It will continue to grow in popularity, especially among students and hobbyists.
- •Useful for research and exploring computational ideas.
- •Not suitable for broad production usage will be at least 5 years before it is. Never will be a single-language world.
- Python will learn much from Julia.
- Julia will attract R and especially more Matlab users.



Thing to Watch (over next 3 years)

WEBASSEMBLY

WebAssembly (abbreviated *Wasm*) is a binary instruction format for a stack-based virtual machine. Wasm is designed as a portable target for compilation of high-level languages like C/C++/Rust, enabling deployment on the web for client and server applications.



We will need more independent industry standards and benchmarking!

Thank you!