

Machine Learning Model Serving @Twitter

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Short Bio

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Outline

- Machine Learning (ML) Infra Overview
- Model Serving Challenges
 - -Performant
 - -Resilient & Robust
 - -Real-time
 - -Scalability
- Deep Dive into Solutions
- Model Serving Scenarios
- Case Study







Backgrounds







ML Infra - Overview

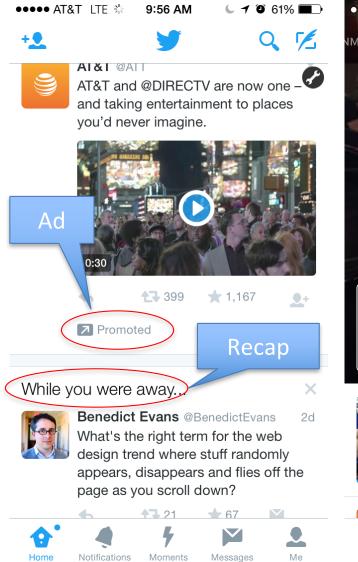
- ML is increasingly at the core of everything we build at Twitter
- ML infra supports many product teams
 - ads ranking, ads targeting, timeline ranking, product safety, recommendation, moments ranking, trends

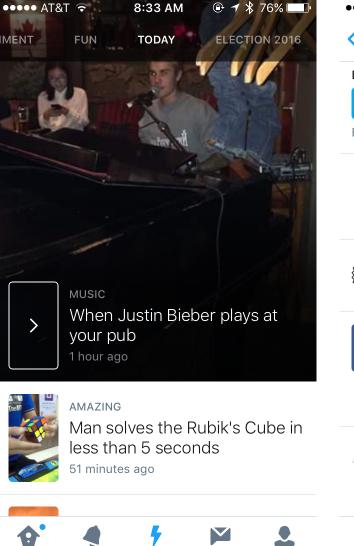






ML Infra – Product Examples

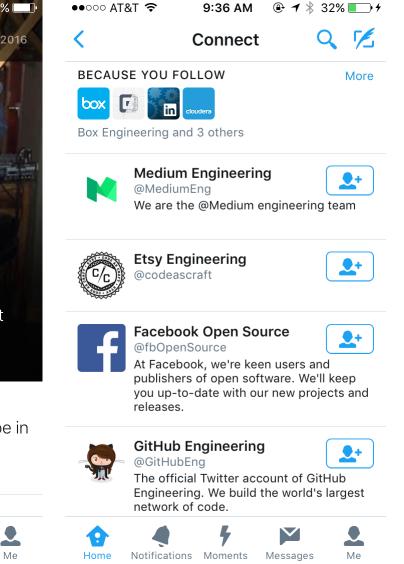




Messages

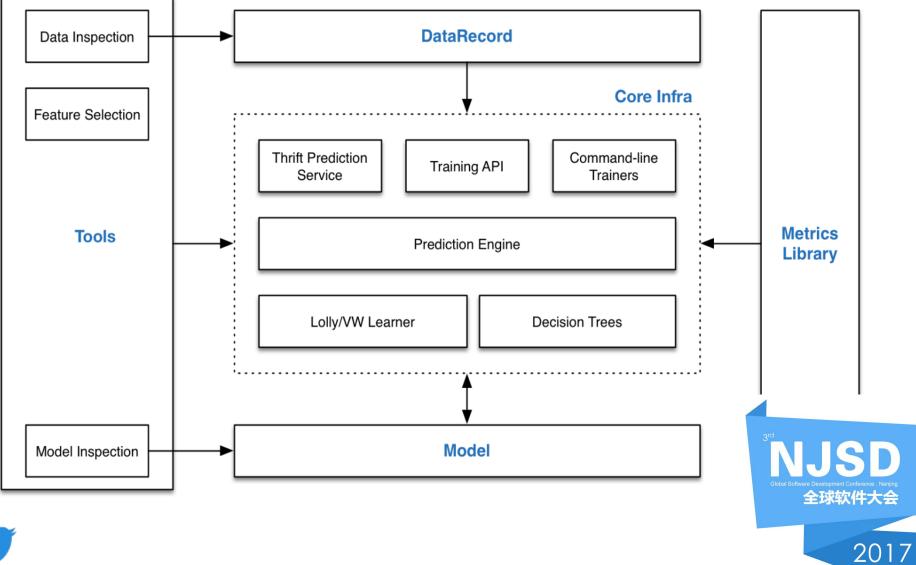
Home

Notifications Moments





ML Infra - High-level Architecture





ML Infra – Data Record

- Unified data representation shared across teams
- Data format
 - Support 4 dense, two sparse features
 Use hashed feature id instead of string name for efficient serialization, storage and computation
 Data schema for feature id to name mapping

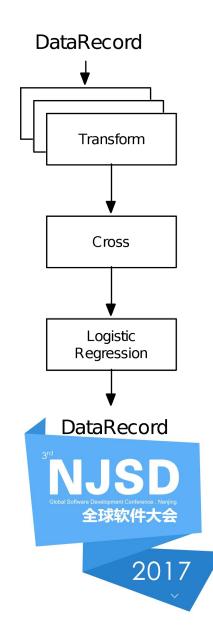






ML Infra – Core Prediction Engine

- Large scale generalized linear learning with nonlinear feature representations
- Architecture
 - –Nonlinear transform: Minimum description length (MDL), decision trees, neural network
 - -Feature crossing
 - -Logistic regression: In-house JVM learner







Challenges







Challenges - Performant

- Trillions of predictions served daily
- Thousands of features per example
- Milliseconds latency per request









Challenges – Resilient & Robust

- Traffic spike during events, etc. Super bowl, Oscar award, world cup
- Traffic corruption due to upstream issue
- Machine failure







Challenges – Real Time

- Twitter is all about real-time: news, events, trends, hashtags.
- Advertising campaign targets real-time event spanning short period of time
- ML model dynamically adapts to changes spanning as short as a few hours even minutes







Challenges - Scalability

- Horizontal scaling to handle organic growth, new features and advanced modeling
- Hundreds of millions of weights per model
- TBs of training data







Solutions







Solutions - Performant

- Reduce serialization cost
 - Model collocation
 - Batch request API
 - Compressed request API







Solutions - Performant

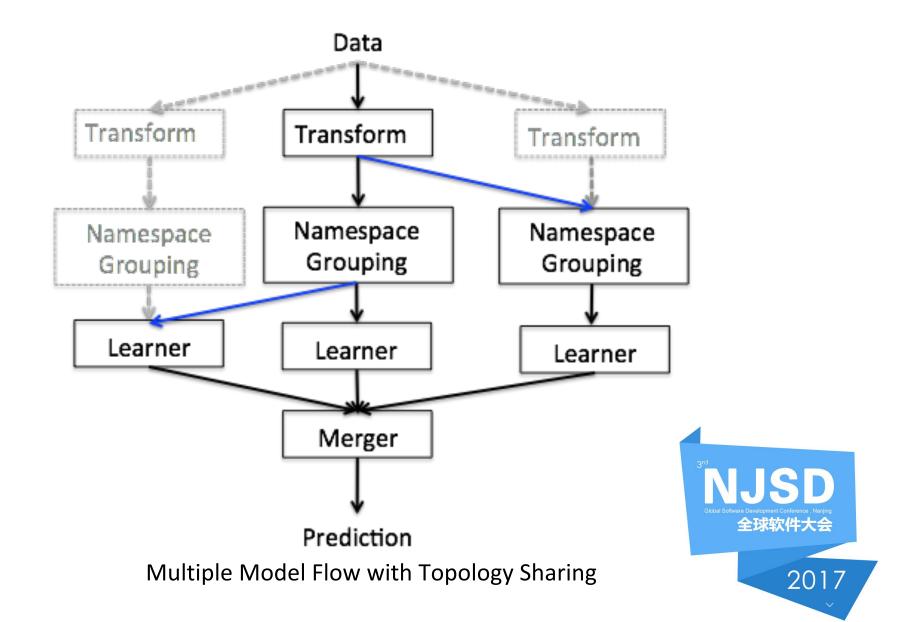
- Reduce computational cost
 - Feature id instead of string name
 - Transform sharing across models
 - Feature cross done on the fly







Solutions - Performant





Solutions - Resilient

- Load factor to control the traffic at the client side based on the success rate of the requests
- QPS limiter to control the traffic at the service side







Solutions - Robust

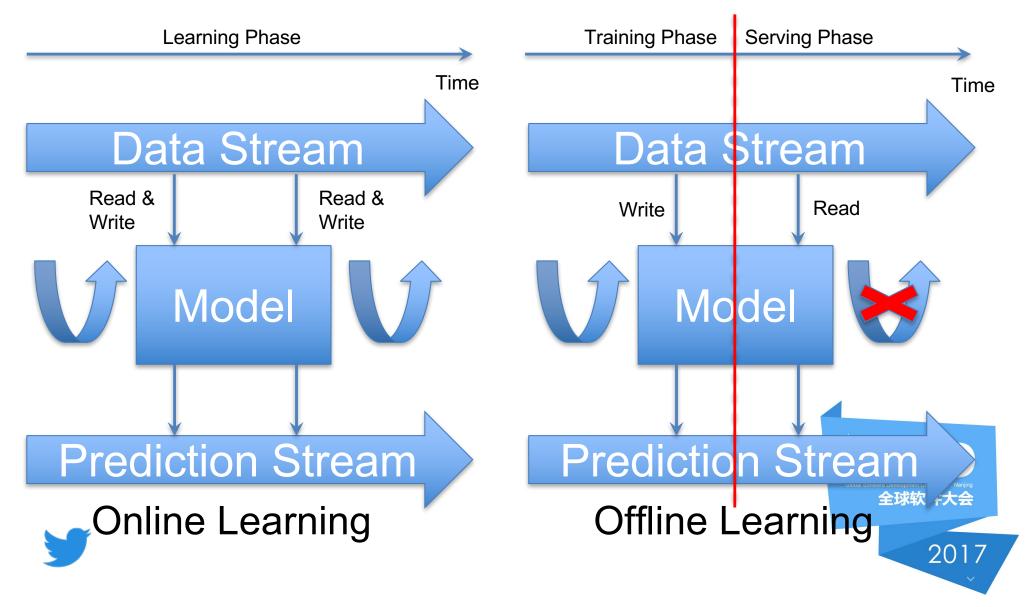
- Snapshot models at fixed interval
- Abnormal detection based on traffic pattern
- Controller to turn on / off the traffic





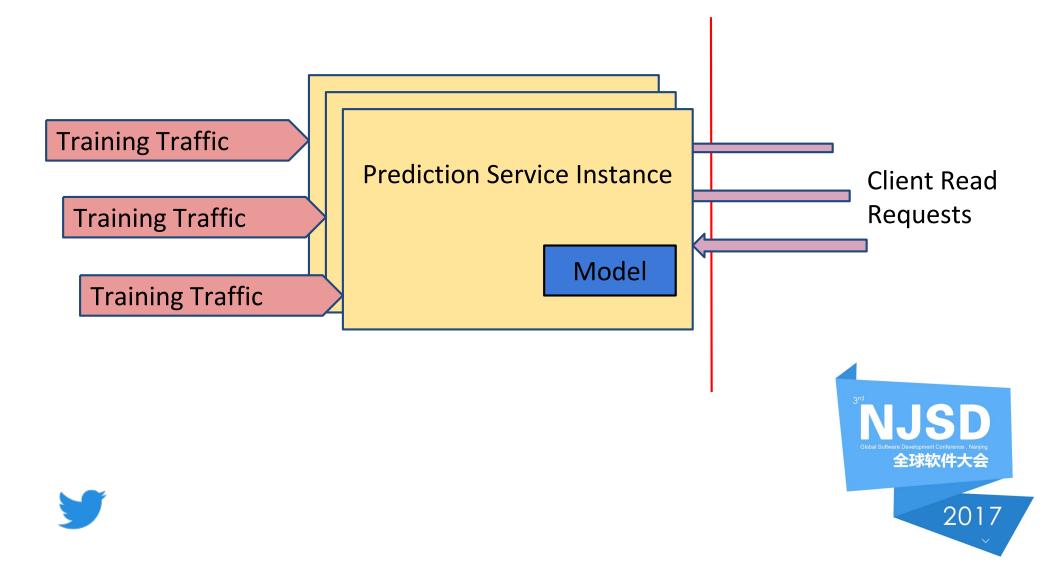


Solutions - Real Time: Online vs. Offline Learning





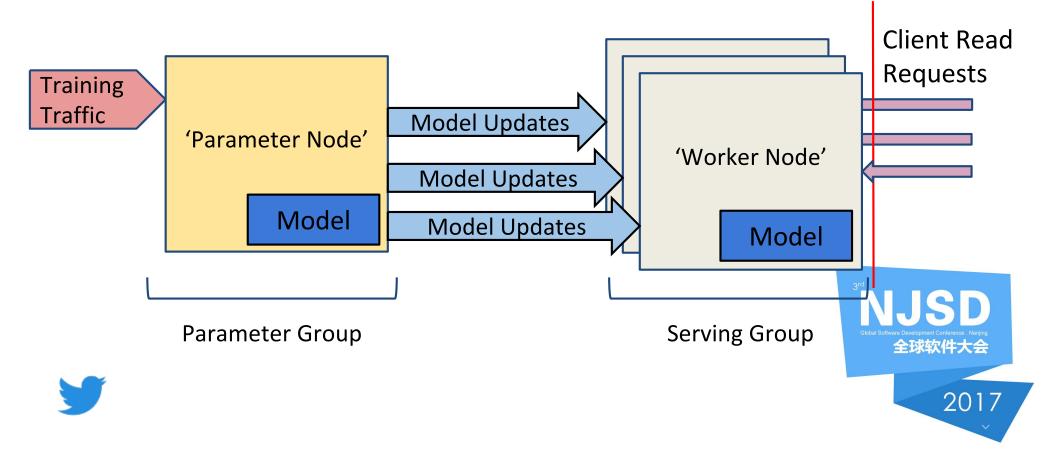
Solutions - Real time: Online Learning Architecture





Solutions - Scaling: Parameter Server

 Incremental model updates instead of integrated training





Model Serving Scenarios

- Static model in-memory integration
- Static model standalone service
- Online learning service with integrated training
- Scaling Online Learning with Parameter server







Scenarios: Service vs. Library

When Service is a good fit?

- Easier to use / update / scale
- Separate the heavy CPU / memory loads from the client system
- Leverage existing tools (etc loadtest, dashboard, querying client) and batch compressed training

When Library might be a good fit?

• Small model with limited features





Scenarios: Online vs. Offline Learning

- When online learning is a good fit?
 - Capture the real-time info naturally
 - Improve the prediction quality continuously
 - Adapt to adversarial / competitive settings
- When offline learning is a good fit?
 - Data is scarce with high acquisition cost
 - Label is not immediately available







Scenarios: Parameter Server

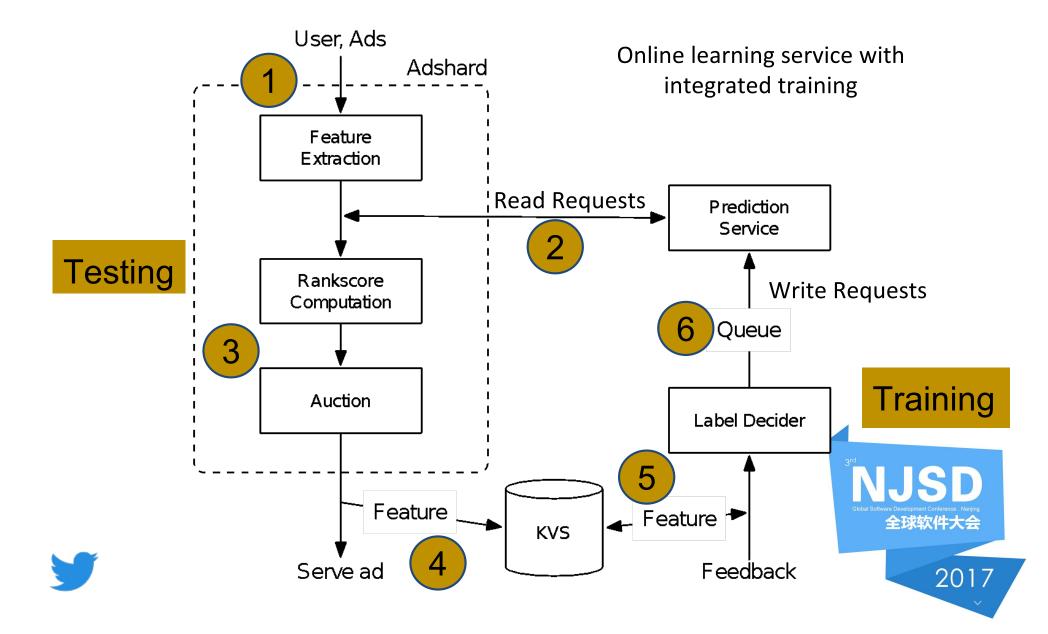
- Low serving efficiency due to high ratio of training / prediction traffic
- High network usage due to training traffic fanout







Case Study – Ads Prediction





Work In Progress

- Deep learning as feature transform
- Distributed training for scaling online learning







Thank you!



