CONTINUOUS INTEGRATION OF MACHINE LEARNING MODELS: A RIGOROUS YET PRACTICAL TREATMENT

Anonymous Authors

ABSTRACT

Continuous integration is an indispensable step of modern software engineering practices to systematically manage the life cycles of system development. Developing a machine learning model is no different — it is an engineering process with a life cycle, including design, implementation, tuning, testing, and deployment. However, most, if not all, existing continuous integration engines do not support machine learning as first-class citizens.

In this paper, we present systemX/ci, to our best knowledge, the first continuous integration system for machine learning. The challenge of building systemX/ci is to provide rigorous strong guarantees, e.g., single accuracy point error tolerance with 0.999 reliability, with a practical amount of labeling effort, e.g., 2K labels per test. We design a domain specific language that allows users to specify integration conditions with reliability constraints, and develop simple novel optimizations that can lower the number of samples required by up to two orders of magnitude for test conditions popularly used in real production systems.

1 INTRODUCTION

In modern software engineering, continuous integration (CI) is an important part of the best practice to systematically manage the life cycle of the development efforts. With a CI engine, the practice requires developers to integrate (i.e., commit) their code into a shared repository at least once a day. Each commit triggers an automatic build of the code, followed by running a pre-defined test suite. The developer receives a pass/fail signal from each commit, which guarantees that every commit that receives a pass signal satisfies all properties that are necessary for product deployment and/or presumed by downstream software.

Developing machine learning models is no different from developing traditional software, in the sense that it is also a full life cycle involving design, implementation, tuning, testing, and deployment. As machine learning models are used in more task-critical applications and are more tightly integrated with traditional software stacks, it becomes increasingly important for the ML development life cycle also to be managed following systematic, rigid engineering discipline. We believe that developing the theoretical and system foundation for such a life cycle management system will be an emerging topic for the SysML community.

In this paper, we take the first step towards building, to our best knowledge, the first continuous integration system for machine learning. The workflow of the system largely follows the traditional CI systems (Figure 1), while it allows the user to define machine-learning specific test conditions such as the new model can only change at most 10% predictions of the old model or the new model must have at least 1% higher accuracy than the old model. After each commit of a machine learning model/program, the system automatically tests whether these test conditions hold, and return a pass/fail signal to the developer. Unlike traditional CI, CI for machine learning is inherently probabilistic. As a result, all test conditions are evaluated with respect to a \((\epsilon, \delta)\)-reliability requirement from the user, where \(1 - \delta\) (e.g., 0.9999) is the probability of a valid test and \(\epsilon\) is the error tolerance (i.e., the length of the \((1 - \delta)\)-confidence interval). The goal of the CI engine is to return the pass/fail signal that satisfies the \((\epsilon, \delta)\)-reliability requirement.
Continuous Integration of Machine Learning Models: A Rigorous Yet Practical Treatment

2 SYSTEM DESIGN

We present the design of systemX/ci in this section. We start by presenting the interaction model and workflow as illustrated in Figure 1. We then present the scripting language that enables user interactions in a declarative manner. We discuss the syntax and semantics of individual elements, as well as their physical implementations and possible extensions. We end up with two system utilities, a “sample size estimator” and a “new testset alarm,” the technical details of which will be explored in Sections 3 and 4.

2.1 Interaction Model

systemX/ci is a continuous integration system for machine learning. It supports a four-step workflow: (1) user describes test conditions in a test configuration script with respect to the quality of an ML model; (2) user provides N test examples where N is automatically calculated by the system given the configuration script; (3) whenever developer commits/checks in an updated ML model/program, the system triggers a build; and (4) the system tests whether the test condition is satisfied and returns a “pass/fail” signal to the developer. When the current testset loses its “statistical power” due to repetitive evaluation, the system also decides on when to request a new testset from the user. The old testset can then be released to the developer as a validation set used for developing new models.

We also distinguish between two teams of people: the integration team, who provides testset and sets the reliability requirement; and the development team, who commits new models. In practice, these two teams can be identical; however, we make this distinction in this paper for clarity, especially in the fully adaptive case. We call the integration team the user and the development team the developer.

2.2 A systemX/ci Script

The goal of systemX/ci is to provide a declarative way for users to specify requirements of a new machine learning model in terms of a set of test cases. systemX/ci then compiles such specifications into a practical workflow to enable evaluation of test cases with rigorous theoretical guarantees. We present the design of the systemX/ci scripting language, followed by its implementation as an extension to the .travis.yml format used by Travis CI.

Logical Data Model The core part of a systemX/ci script is a user-specified condition for the continuous integration test. In the current version, such a condition is specified over three variables \( V = \{n, o, d\} \): (1) \( n \), the accuracy of the new model; (2) \( o \), the accuracy of the old model; and (3) \( d \), the percentage of new predictions that are different from the old ones \( (n, o, d \in [0, 1]) \).

Syntax of a Condition To specify the condition, which will be tested by systemX/ci whenever a new model is committed, the user makes use of the following grammar:
2. When $\hat{x} < 0.09$, the condition should return \texttt{True}
because, given $x^* < 0.1$, the probability of having $\hat{x} < 0.09 < x^* - 0.01$ is less than $\delta$.

3. When $0.09 < \hat{x} < 0.11$, the outcome cannot be determined:
Even if $\hat{x} > 0.1$, there is no way to tell whether
the real value $x^*$ is larger or smaller than 0.1. In this case, the condition evaluates to \texttt{Unknown}.

The parameter \texttt{mode} allows the system to deal with the case
that the condition evaluates to \texttt{Unknown}. In the \texttt{fp-free}
mode, \texttt{systemX/ci} treats \texttt{Unknown} as \texttt{False} (thus re-
jects the commit) to ensure that whenever the condition eval-
uates to \texttt{True} using $\hat{x}$, the same condition is always \texttt{True}
for $x^*$. Similarly, in the \texttt{fn-free} mode, \texttt{systemX/ci}
treats \texttt{Unknown} as \texttt{True} (thus accepts the commit). The
false positive rate (resp. false negative rate) in the \texttt{fn-free}
(resp. \texttt{fp-free}) mode is specified by the error tolerance.

\textbf{Adaptive vs. Non-adaptive Integration} Another prominent difference
between \texttt{systemX/ci} and traditional con-
tinuous integration system is that the statistical power of
a test dataset will decrease when the result of whether a
new model passes the continuous integration test is released
to the developer. The developer, if she wishes, can adapt
her next model to increase its probability to pass the test,
as demonstrated by the recent work on adaptive analy-
tics (Blum & Hardt, 2015; Dwork et al., 2015). As we will
see, ensuring probabilistic guarantee in the adaptive case is
more expensive as it requires a larger test set.

\texttt{systemX/ci} allows the user to specify whether the test is
adaptive or not with a flag \texttt{adaptivity} (full, none, firstChange):

\begin{itemize}
  \item If the flag is set to \texttt{full}, \texttt{systemX/ci} releases
           whether the new model passes the test immediately
to the developer.
  \item If the flag is set to \texttt{none}, \texttt{systemX/ci} accepts all
           commits, however, sends the information of whether
           the model really passes the test to a user-specified,
           third-party, email address that the developer does not
           have access to.
  \item If the flag is set to \texttt{firstChange}, \texttt{systemX/ci}
           allows full adaptivity before the first time that the test
           passes (or fails), but stops afterwards and requires a
           new test set (see Section 3 for more details).
\end{itemize}

\textbf{Example Scripts} A \texttt{systemX/ci} script is implemented
as an extension to the \texttt{.travis.yml} file format used in
Travis CI by adding an \texttt{ml} section. For example,

\begin{verbatim}
ml:
  - script : ./test_model.py
  - condition : n - o > 0.02 +/- 0.01
  - reliability : 0.9999
  - mode : fp-free
  - adaptivity : full
  - steps : 32
\end{verbatim}
This script specifies a continuous test process that, with probability larger than 0.9999, accepts the new commit only if the new model has two points higher accuracy than the old one. This estimation is conducted with an estimation error within one accuracy point in a “false-positive free” manner. The system will release the pass/fail signal immediately to the developer, and the user expects that the given testset will be used by at most 32 times before a new testset is provided to the system.

Similarly, if the user wants to specify a non-adaptive integration process, she can provide a script as follows:

```
ml:
- script : ./test_model.py
- condition : d < 0.1 +/- 0.01
- reliability: 0.9999
- mode : fp-free
- adaptivity : none -> xx@abc.com
- steps : 32
```

It accepts each commit but sends the test result to the email address xx@abc.com after each commit. The assumption is that the developer does not have access to this email account and therefore, cannot adapt her next model according to the pass/fail signal.

Discussion and Future Extensions The current syntax of systemX/ci is able to capture many use cases that our users find useful in their own development process, including to reason about the accuracy difference between the new and old models, and to reason about the amount of changes in the test dataset between the new and old models. In principle, systemX/ci can support a richer syntax. We list some limitations of the current syntax that we believe are interesting directions for future work.

1. Beyond accuracy: There are other important quality metrics for machine learning that the current system does not support, e.g., F1-score, AUC score, etc. It is possible to extend the current system to accommodate these scores by replacing the Bennett’s inequality with the McDiarmid’s inequality, together with the sensitivity of F1-score and AUC score. In this new context, more optimizations, such as using stratified samples, are possible for skewed cases.

2. Ratio statistics: The current syntax of systemX/ci intentionally leaves out division (“/”) and it would be useful for a future version to enable relative comparison of qualities (e.g., accuracy, F1-score, etc.).

3. Order statistics: Some users think that order statistics are also useful, e.g., to make sure the new model is among top-5 models in the development history.

The current version of systemX/ci does not provide support for all these features. However, we believe that many of them can be supported by developing similar statistical techniques (see Sections 3 and 4).

2.3 System Utilities
In traditional continuous integration, the system can safely assume that the user has the knowledge and competency to build the test suite all by herself. This assumption is too strong for systemX/ci—among the current users of systemX/ci, we observe that even experienced software engineers in large tech companies can be clueless on how to develop a proper testset for a given reliability requirement. One prominent contribution of systemX/ci is a collection of techniques that provide practical, but rigorous, guidelines for the user to manage testsets: How large does the testset need to be? When does the system need a new freshly generated testset? When can the system release the testset and “downgrade” it into a development set? While most of these questions can be answered by experts based on heuristics and intuition, the goal of systemX/ci is to provide systematic, principled guidelines. To achieve this goal, systemX/ci provides two utilities that are not provided in systems such as Travis CI.

Sample Size Estimator This is a program that takes as input a systemX/ci script, and outputs the number of examples that the user needs to provide in the testset.

New Testset Alarm This subsystem is a program that takes as input a systemX/ci script as well as the commit history of machine learning models, and produces an alarm (e.g., by sending an email) to the user when the current testset has been used too many times and thus cannot be used to test the next committed model. Upon receiving the alarm, the user needs to provide a new testset to the system and can also release the old testset to the development team.

An impractical implementation of these two utilities is easy — the system alarms the user to request a new testset after every commit and estimates the testset size simply using the Hoeffding bound. However, this can result in testsets that require tremendous labeling effort, which is not feasible.

What is “Practical?” The practicality is certainly user dependent. Nonetheless, from our experience working with different users, we observe that providing 30,000 to 60,000 labels for every 32 model evaluations seems reasonable for most of the users: 30,000 to 60,000 is what 2 to 4 engineers can label in a day (8 hours) at a rate of 2 seconds per label, and 32 model evaluations imply (on average) one commit per day in a month. Under this assumption, the user only needs to spend one day per month to provide test labels with a reasonable number of labelers.

Therefore, to make systemX/ci a useful tool for real-world users, these utilities need to be implemented in a more practical way. The technical contribution of systemX/ci is a set of techniques that we will present next, which can reduce the number of samples the system requests from the user by up to two orders of magnitude.
Continuous Integration of Machine Learning Models: A Rigorous Yet Practical Treatment

3 BASELINE IMPLEMENTATION
We describe the techniques to implement systemX/ci for user-specified conditions in the most general case. The techniques that we use involve standard Hoeffding inequality and a technique similar to Ladder (Blum & Hardt, 2015) in the adaptive case. This implementation is general enough to support all user-specified conditions currently supported in systemX/ci, however, it can be made more practical when the test conditions satisfy certain conditions. We leave optimizations for specific conditions to Section 4.

3.1 Sample Size Estimator for a Single Model

Estimator for a Single Variable
One building block of systemX/ci is the estimator of the number of samples one needs to estimate one variable (n, o, and d) to ε accuracy with 1 − δ probability. We construct this estimator using the standard Hoeffding bound.

A sample size estimator n : V × [0, 1]^3 → N is a function that takes as input a variable, its dynamic range, error tolerance and success rate, and outputs the number of samples one needs in a testset. With the standard Hoeffding bound,

\[ n(v, r_v, \epsilon, \delta) = \frac{r_v^2 \ln \delta}{2\epsilon^2} \]

where \( r_v \) is the dynamic range of the variable \( v \), \( \epsilon \) the error tolerance, and \( 1 − \delta \) the success probability.

Estimator for a Single Clause
Given a clause \( C \) with a left-hand side expression \( \Phi \), a comparison operator \( \text{cmp} \ (\geq \text{or} <) \), and a right-hand side constant, the sample size estimator returns the number of samples one needs to provide an \( (\epsilon, \delta) \)-estimation of the left-hand side expression. This can be done with a trivial recursion:

1. \( n(\exp = c \ * v, \epsilon, \delta) = n(v, r_v, \epsilon/c, \delta) \), where \( c \) is a constant. We have \( n(c \ * v, \epsilon, \delta) = \frac{-c^2 \ln \delta}{2\epsilon^2} \).
2. \( n(\exp1 + \exp2, \epsilon, \delta) = \max(n(\exp1, \epsilon1, \delta), n(\exp2, \epsilon2, \frac{\delta}{2})) \), where \( \epsilon1 + \epsilon2 < \epsilon \). The same equality holds similarly for \( n(\exp1 - \exp2, \epsilon, \delta) \).

Estimator for a Single Formula
Given a formula \( F \) that is a conjunction over \( k \) clauses \( C_1, ..., C_k \), the sample size estimator needs to guarantee that it can satisfy each of the clause \( C_i \). One way to build such an estimator is

3. \( n(F = C_1 \land \ldots \land C_k, \epsilon, \delta) = \max_i n(C_i, \epsilon, \frac{\delta}{k}) \).

Example
Given a formula \( F \), we now have a simple algorithm for sample size estimation. For

\[ F := n - 1.1 \ * o > 0.01 +/− 0.01 \land d < 0.1 +/− 0.01 \]

the system solves an optimization problem:

\[ n(F, \epsilon, \delta) = \min_{\epsilon1, \epsilon2 \in [0,1]} \max_{\epsilon1 + \epsilon2 = \epsilon} \frac{-\ln \frac{\delta}{2}}{2\epsilon1^2}, \frac{-1.1^2 \ln \frac{\delta}{3}}{2\epsilon2^2}, \frac{-\ln \frac{\delta}{2}}{2\epsilon^2} \].

3.2 Non-Adaptive Scenarios
In the non-adaptive scenario, the system evaluates \( H \) models, without releasing the result to the developer. The result can be released to the user (the integration team).

Sample Size Estimation
Estimation of sample size is easy in this case because all \( H \) models are independent. With probability \( 1 - \delta \), systemX/ci returns the right answer for each of the \( H \) models, the number of samples one needs for formula \( F \) is simply \( n(F, \epsilon, \frac{\delta}{H}) \). This follows from the standard union bound. Given the number of models that user hopes to evaluate (specified in the steps field of a systemX/ci script), the system can then return the number of samples in the testset.

New Testset Alarm
The alarm for users to provide a new testset is easy to implement in the non-adaptive scenario. The system maintains a counter of how many times the testset has been used. When this counter reaches the predefined budget (i.e., steps), the system requests a new testset from the user. In the meantime, the old testset can be released to the developer for future development process.

3.3 Fully-Adaptive Scenarios
In the fully-adaptive scenario, the system releases the test result (a single bit indicating pass/fail) to the developer. Because this bit leaks information from the testset to the developer, one cannot use union bound anymore as in the non-adaptive scenario.

A trivial strategy exists for such a case — for every model, uses a different testset. In this case, the number of samples we require is \( H \cdot n(F, \epsilon, \frac{\delta}{2^H}) \). This can be improved by applying a similar adaptive argument as follows.

Sample Size Estimation
For the fully adaptive scenario, systemX/ci uses the following way to estimate the sample size for an \( H \)-step process. The intuition is simple. Assume that a developer is deterministic or pseudo-random, her decision on the next model only relies on all the previous pass/fail signals and the initial model \( H_0 \). For \( H \) steps, there are only \( 2^H \) possible configurations of the past pass/fail signals. As a result, one only needs to enforce the union bound on all these \( 2^H \) possibilities. Therefore, the number of samples one needs is \( n(F, \epsilon, \frac{\delta}{2^H}) \).

Is the Exponential Term too Impractical?
The improved sample size \( n(F, \epsilon, \frac{\delta}{2^H}) \) is much smaller than the one, \( H \cdot n(F, \epsilon, \frac{\delta}{2^H}) \), required by the trivial strategy. Readers might worry about the dependency on \( H \) for the fully adaptive scenario. However, for \( H \) that is not too large, e.g., \( H = 32 \), the above bound can still lead to practical number of samples as the \( \frac{\delta}{2^H} \) is within a logarithm term. As an example, consider the following simple condition:

\[ F := n > 0.8 +/− 0.05 \.]
With $H = 32$, we have
\[ n(P, \epsilon, \delta) = \frac{\ln 2^H - \ln \delta}{2 \epsilon^2}. \]

Take $\delta = 0.0001$ and $\epsilon = 0.05$, we have $n(P, \epsilon, \delta) = 6,279$. Assuming the developer checks in the best model everyday, this means that every month the user needs to provide only fewer than seven thousand test samples, a requirement that is not too crazy. However, if $\epsilon = 0.01$, this blows up to 156,955, which is less practical. We will show how to tighten this bound in Section 4 for a sub-family of test conditions.

New Testset Alarm Similar to the non-adaptive scenario, the alarm for requesting a new testset is trivial to implement — the system requests a new testset when it reaches the pre-defined budget. At that point, the system can release the testset to the developer for future development.

3.4 Hybrid Scenarios
One can obtain a better bound on the number of required samples by constraining the information being released to the developer. Consider the following scenario:

1. If a commit fails, returns Fail to the developer;
2. If a commit passes, (1) returns Pass to the developer, and (2) triggers the new testset alarm to request a new testset from the developer.

Compared with the fully adaptive scenario, in this scenario, the user provides a new testset immediately after the developer commits a model that passes the test.

Sample Size Estimation Let $H$ be the maximum number of steps the system supports. Because the system will request a new testset immediately after a model passes the test, it is not really adaptive: As long as the developer continues to use the same testset, she can assume that the last model always fails. Assume that the user is a deterministic function that returns a new model given the past history and past feedback (a stream of Fail), there are only $H$ possible states that we need to apply union bound. This gives us the same bound as the non-adaptive scenario: $n(P, \epsilon, \delta)$.

New Testset Alarm Unlike the previous two scenarios, the system will alarm the user whenever the model that she provides passes the test or reaches the pre-defined budget $H$, whichever comes earlier.

Discussion It might be counter-intuitive that the hybrid scenario, which leaks information to the developer, has the same sample size estimator as the non-adaptive case. Given the maximum number of steps that the testset supports, $H$, the hybrid scenario cannot always finish all $H$ steps as it might require a new testset in $H' \ll H$ steps. In other words, in contrast to the fully adaptive scenario, the hybrid scenario accommodates the leaking of information not by adding more samples, but by decreasing the number of steps that a testset can support.

The hybrid scenario is useful when the test is hard to pass or fail. For example, imagine the following condition:
\[ F :- n - o > 0.1 +/- 0.01 \]

That is, the system only accepts commits that increase the accuracy by 10 accuracy points. In this case, the developer might take many developing iterations to get a model that actually satisfies the condition.

3.5 Evaluation of a Condition
Given a testset that satisfies the number of samples given by the sample size estimator, we obtain the estimates of the three variables used in a clause, i.e., $n, \hat{\delta}$, and $\hat{\epsilon}$. Simply using these estimates to evaluate a condition might cause both false positives and false negatives. In systemX/ci, we instead replace the point estimates by their corresponding confidence intervals, and define a simple algebra over intervals (e.g., $[a, b] + [c, d] = [a + c, b + d]$), which is used to evaluate the left-hand side of a single clause. A clause still evaluates to $\{True, False, Unknown\}$. The system then maps this three-value logic into a two-value logic given user’s choice of either $fp$-free or $fn$-free.

3.6 Use Cases and Practicality Analysis
The baseline implementation of systemX/ci relies on standard concentration bounds with simple, but novel, twists to the specific use cases. Despite its simplicity, this implementation can support real-world scenarios that many of our users find useful. We summarize five use cases and analyze the number of samples required from the user. These use cases are summarized from observing the requirements from the set of users we have been supporting over the last two years, ranging from scientists at multiple universities, to real production applications provided by high-tech companies. ([c] and [epsilon] are placeholders for constants.)

(F1: Lower Bound Worst Case Quality)
\[ F1 :- n > [c] +/- [epsilon] \]

This condition is used for quality control to avoid the cases that the developer accidentally commits a model that has an unacceptably low quality or has obvious quality bugs. We see many use cases of this condition in non-adaptive scenarios, most of which need to be false-negative free.

(F2: Incremental Quality Improvement)
\[ F2 :- n - o > [c] +/- [epsilon] \]

This condition is used for making sure that the machine learning application monotonically improves over time.
Continuous Integration of Machine Learning Models: A Rigorous Yet Practical Treatment

### When is the Baseline Implementation Practical?

The baseline implementation, in spite of its simplicity, is practical in many cases. Figure 2 illustrates the number of samples the system requires for \( H = 32 \) steps. We see that, for both \( F_1 \) and \( F_4 \), all adaptive strategies are practical up to 2.5 accuracy points, while for \( F_2 \) and \( F_3 \), the non-adaptive and hybrid adaptive strategies are practical up to 2.5 accuracy points and the fully adaptive strategy is only practical up to 5 accuracy points. As we see from this example, even with a simple implementation, enforcing a rigorous guarantee for CI of machine learning is not always expensive!

### When is the Baseline Implementation Not Practical?

We can see from Figure 2 the strong dependency on \( \epsilon \). This is expected because of the \( O(1/\epsilon^2) \) term in the Hoeffding inequality. As a result, none of the adaptive strategy is practical up to 1 accuracy point, a level of tolerance that is important for many task-critical applications of machine learning. It is also not surprising that the fully adaptive strategy requires more samples than the non-adaptive one, and therefore becomes impractical with higher error tolerance.

## 4 Optimizations

As we see from the previous sections, the baseline implementation of \textit{systemX/ci} fails to provide a practical approach for low error tolerance and/or fully adaptive cases. In this section, we describe optimizations that allow us to further improve the sample size estimator.

### High-level Intuition

All of our proposed techniques in this section are based on the same intuition: Tightening the sample size estimator in the worst case is hard to get better than \( O(1/\epsilon^2) \); instead, we take the classic system way of thinking — improve the \textit{the sample size estimator for a sub-family of popular test conditions}. Accordingly, \textit{systemX/ci} applies different optimizations for test conditions of different forms.

### Technical Observation 1

The intuition behind a tighter sample size estimator relies on standard techniques of tightening Hoeffding’s inequality for variables with small variance. Specifically, when the new model and the old model is only different on up to \((100 \times p)\%\) of the predictions, which could be part of the test condition anyway, for data point \( i \), the random variable \( n_i - o_i \) has small variance: \( \mathbb{E} [(n_i - o_i)^2] < p \), where \( n_i \) and \( o_i \) are the predictions of the new and old models on the data point \( i \). This allows us to apply the standard Bennett’s inequality.

### Proposition 1 (Bennett’s inequality)

Let \( X_1, \ldots, X_n \) be independent and square integrable random variables such that for some nonnegative constant \( b \), \( |X_i| \leq b \) almost surely for all \( i < n \). We have

\[
\Pr \left[ \frac{\sum_i X_i - \mathbb{E}[X_i]}{n} > \epsilon \right] \leq 2 \exp \left( \frac{-\epsilon^2}{2b^2} \right). \numberthis
\]
where $v = \sum_i \mathbb{E} [X_i^2]$ and $h(u) = (1 + u) \ln(1 + u) - u$ for all positive $u$.

**Technical Observation 2** The second technical observation is that, to estimate the difference of predictions between the new model and the old model, one does not need to have labels. Instead, a sample from the unlabeled dataset is enough to estimate the difference. Moreover, to estimate $n - o$ when only 10% data points have different predictions, one only needs to provide labels to 10% of the whole testset.

### 4.1 Pattern 1: Difference-based Optimization

The first pattern that systemX/cli searches in a formula is whether it is of the following form

$$d < A +/- B /\ \ n - o > C +/- D$$

which constrains the amount of changes that a new model is allowed to have while ensuring that the new model is no worse than the old model. These two clauses popularly appear in test conditions from our users: For production-level systems, developers start from an already good enough, deployed model, and spend most of their time fine-tuning a machine learning model. As a result, the continuous integration test must have an error tolerance as low as a single accuracy point. On the other hand, the new model will not be different from the old model significantly, otherwise more engaged debugging and investigations are almost inevitable.

**Assumption.** One assumption of this optimization is that it is relatively cheap to obtain unlabeled data samples, whereas it is expensive to provide labels. This is true in many of the applications. When this assumption is valid, both optimizations in Section 4.1.1 and Section 4.1.2 can be applied to this pattern; otherwise, both optimizations still apply but will lead to improvement over only a subset.

#### 4.1.1 Hierarchical Testing

The first optimization is to test the rest of the clauses conditioned on $d < A +/- B$, which leads to an algorithm with two-level tests. The first level tests whether the difference between the new model and the old model is small enough, whereas the second level tests $(n - o)$.

The algorithm runs in two steps:

1. (**Filter**) Get an $(\epsilon', \delta/2)$-estimator $\hat{d}$ with $n'$ samples. Test whether $\hat{d} > A + \epsilon'$: If so, returns False;

2. (**Test**) Test $F$ as in the baseline implementation (with $1 - \delta/2$ probability), conditioned on $d < A + 2\epsilon'$.

It is not hard to see why the above algorithm works — the first step only requires unlabeled data points and does not need human intervention. In the second step, conditioned on $d < p$, we know that $\mathbb{E} [(n_i - o_i)^2] < p$ for each data point. Combined with $|n_i - o_i| < 1$, applying Bennett’s inequality we have $\Pr[|n - o - (n - o)| > \epsilon] \leq 2 \exp(-np h(\frac{\epsilon}{\hat{d}}))$.

As a result, the second step needs a sample size (for non-adaptive scenario) of

$$n = \ln \frac{H}{\delta} \times \frac{p}{\epsilon \hat{d}}.$$

When $p = 0.1, 1 - \delta = 0.9999, d < 0.1$, we only need 29K samples for 32 non-adaptive steps and 67K samples for 32 fully-adaptive steps to reach an error tolerance of a single accuracy point — 10× fewer than the baseline (Figure 2).

#### 4.1.2 Active Labeling

The previous example gives the user a way to conduct 32 fully-adaptive fine-tuning steps with only 67K samples. Assume that the developer performs one commit per day, this means that we require 67K samples per month to support the continuous integration service.

One potential challenge for this strategy is that all 67K samples need to be labeled before the continuous integration service can start working. This is sometimes a strong assumption that many users find problematic. In the ideal case, we hope to interleave the development effort with the labeling effort, and amortize the labeling effort over time.

The second technique our system uses relies on the observation that, to estimate $(n - o)$, only the data points that have a different prediction between the new and old models need to be labeled. When we know that the new model predictions are only different from the old model by 10%, we only need to label 10% of all data points. It is easy to see that, every time when the developer commits a new model, we only need to provide

$$n = \frac{\ln \frac{\delta}{\epsilon}}{\epsilon \hat{d}} \times p$$

labels. When $p = 0.1$ and $1 - \delta = 0.9999$, then $n = 2188$ for an error tolerance of a single accuracy point. If the developer commits one model per day, the labeling team only needs to label 2,188 samples the next day. Given a well designed interface that enables a labeling throughput of 5 seconds per label, the labeling team only needs to commit 3 hours a day! For a team with multiple engineers, this overhead is often acceptable, considering the guarantee provided by the system down to a single accuracy point.

### 4.2 Pattern 2: Implicit Variance Bound

In many cases, the user does not provide an explicit constraint on the difference between a new model and an old model. However, many machine learning models are not so different in their predictions. Take AlexNet, ResNet, GoogLeNet, AlexNet (Batch Normalized), and VGG for example: When applied to the ImageNet testset, these five models, developed by the ML community since 2012, only
produce up to 25% different answers for top-1 correctness and 15% different answers for top-5 correctness! For a typical workload of continuous integration, it is therefore not unreasonable to expect many of the consecutive commits would have smaller difference than these ImageNet winners involving years of development.

Motivated by this observation, systemX/ci will automatically match with the following pattern

\[ n - o > C +/- D. \]

When the unlabeled testset is cheap to get, the system will use one testset to estimate \( d \) up to \( \epsilon = 2D \): For binary classification task, the system can use unlabeled testset; for multi-class tasks, one can either test the difference of predictions on an unlabeled testset or difference of correctness on a labeled testset. This gives us an upper bound of \( n - o \).

The system then tests \( n - o \) up to \( \epsilon = D \) on another testset (different from the one used to test \( d \)). When this upper bound is small enough, the system will trigger similar optimization as in Pattern 1. Note that the first testset will be \( 16 \times \) smaller than testing \( n - o \) directly up to \( \epsilon = D \) — due to a higher error tolerance, and \( 4 \times \) due to that \( d \) has a smaller range than \( n - o \).

One caveat of this approach is that the system does not know how large the second testset would be before execution. The system uses a technique similar to active labeling by incrementally growing the labeled testset every time when a new model is committed, if necessary. Specifically, we optimize for test conditions following the pattern

\[ n > A +/- B, \]

when \( A \) is large (e.g., 0.9 or 0.95). This can be done by first having a coarse estimation of the lower bound of \( n \), and then conducting a finer-grained estimation conditioned on this lower bound. Note that this can only introduce improvement when the lower bound is large (e.g., 0.9).

5 Experiments

We focus on empirically validating the derived bounds and show systemX/ci in action next.

5.1 Sample Size Estimator

One key technique most of our optimizations relied on is that, by knowing an upper bound of the sample variance, we

\[ n - o > C +/- D. \]

The system then tests \( n - o \) up to \( \epsilon = D \) on another testset (different from the one used to test \( d \)). When this upper bound is small enough, the system will trigger similar optimization as in Pattern 1. Note that the first testset will be \( 16 \times \) smaller than testing \( n - o \) directly up to \( \epsilon = D \) — due to a higher error tolerance, and \( 4 \times \) due to that \( d \) has a smaller range than \( n - o \).

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Continuous Integration of Machine Learning Models: A Rigorous Yet Practical Treatment

6 RELATED WORK

Continuous integration is a popular concept in software engineering (Duvall et al., 2007). Nowadays, it is one of the best practices that most, if not all, industrial development efforts follow. The emerging requirement of a CI engine for ML has been discussed informally in multiple blog posts and forum discussions (Lara, 2017; Tran, 2017; Stojnic, 2018a; Lara, 2018; Stojnic, 2018b). However, none of these discussions produce any rigorous solutions to testing the quality of a machine learning model, which arguably is the most important aspect of a CI engine for ML. This paper is motivated by the success of CI in industry, and aims for building the first prototype system for rigorous integration of machine learning models.

The baseline implementation of systemX/ci builds on intensive previous work on generalization and adaptive analysis. The non-adaptive version of the system is based on simple concentration inequalities (Boucheron et al., 2013) and the fully adaptive version of the system is inspired by Ladder (Blum & Hardt, 2015). It is well-known that the $O(1/\epsilon^2)$ sample complexity of Hoeffding’s inequality becomes $O(1/\epsilon)$ when the variance of the random variable $\sigma^2$ is of the same order of $\epsilon$ (Boucheron et al., 2013). In this paper, we develop techniques to adapt the same observation to a real-world scenario (Pattern 1). The technique of only labeling the difference between models is inspired by disagreement-based active learning (Hanneke et al., 2014), which illustrates the potential of taking advantage of the overlapping structure between models to decrease labeling complexity. In fact, the technique we develop implies that one can achieve $O(1/\epsilon)$ label complexity when the overlapping ratio between two models $p = O(\sqrt{\epsilon})$.

Conceptually, this work is inspired by the seminal series of work by Langford and others (Langford, 2005; Kääriäinen & Langford, 2005) that illustrates the possibility for generalization bound to be practically tight. The goal of this work is to build a practical system to guide the user in employing complicated statistical inequalities and techniques to achieve practical label complexity. We hope to integrate more statistical techniques, e.g., the numerically computed tight testset bound (Langford, 2005), into our system.

7 CONCLUSION

We have presented systemX/ci, a continuous integration system for machine learning. It provides a declarative scripting language that allows users to state a rich class of test conditions with rigorous probabilistic guarantees. We have also studied the novel practicality problem in terms of labeling effort that is specific to testing machine learning models. Our techniques can reduce the amount of required testing samples by up to two orders of magnitude. We have validated the soundness of our techniques, and showcased their applications in real-world scenarios.
REFERENCES


