CS 4644-DL / 7643-A: LECTURE 14 DANFEI XU

Topics:

• Deep Learning Hardware and Software

Administrative

- Time to work on the project
 - Read papers in more details, implement baselines, process data, verify hypotheses, etc.
- We will release the milestone guideline soon
- Start on PS3/HW3 if you haven't
 - Coding: If you passed individual testing cases but are failing end-toend testing, double check your Multi-Headed Attention. The unit test doesn't catch all errors.
 - DO NOT MODIFY YOUR TEST CODE



- Finishing Attention, Transformers
- Deep learning hardware
 - CPU, GPU
- Deep learning software
 - PyTorch and TensorFlow
 - Static and Dynamic computation graphs

Attention Layer

Inputs:

Query vectors: Q (Shape: $N_Q \times D_Q$) Input vectors: X (Shape: $N_X \times D_X$) Key matrix: W_K (Shape: $D_X \times D_Q$) Value matrix: W_V (Shape: $D_X \times D_V$)

Computation:

Key vectors: $K = XW_K$ (Shape: $N_X \times D_Q$) Value vectors: $V = XW_V$ (Shape: $N_X \times D_V$) Similarities: $E = QK^T$ (Shape: $N_Q \times N_X$) $E_{i,j} = Q_i \cdot K_j / sqrt(D_Q)$ Attention weights: A = softmax(E, dim=1) (Shape: $N_Q \times N_X$) \rightarrow Output vectors: Y = AV (Shape: $N_Q \times D_V$) $Y_i = \sum_j A_{i,j}V_j$



Attention Layer

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Attention seems to be really powerful ... Do we still need RNN?

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RNN is bad at encoding long-range relationships!



Recurrent update can easily "forget" information

Attention Layer

Inputs:

Query vectors: Q (Shape: $N_Q \times D_Q$) Input vectors: X (Shape: $N_X \times D_X$) Key matrix: W_K (Shape: $D_X \times D_Q$) Value matrix: W_V (Shape: $D_X \times D_V$)



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Can we use **only attention layers** to encode an entire sequence?

Attention Is All You Need

Ashish Vaswani* Google Brain avaswani@google.com Noam Shazeer* Google Brain noam@google.com Niki Parmar* Google Research nikip@google.com Jakob Uszkoreit* Google Research usz@google.com

Llion Jones* Google Research llion@google.com Aidan N. Gomez^{* †} University of Toronto aidan@cs.toronto.edu Łukasz Kaiser* Google Brain lukaszkaiser@google.com

Illia Polosukhin*[‡] illia.polosukhin@gmail.com

"The Transformer Paper"

Sequence encode -> use each input element as query!

Inputs:

Query vectors: Q (Shape: $N_Q \times D_Q$) Input vectors: X (Shape: $N_X \times D_X$) Key matrix: W_K (Shape: $D_X \times D_Q$) Value matrix: W_V (Shape: $D_X \times D_V$) Still need to somehow represent intertoken connection in the input sequence.

Goal: encode the input sequence with only attention, without a recurrent network.

X₁

X₂

Computation:

Query vectors: $\mathbf{Q} = \mathbf{XW}_{\mathbf{Q}}$ Key vectors: $\mathbf{K} = \mathbf{XW}_{\mathbf{K}}$ (Shape: $N_X \times D_Q$) Value vectors: $\mathbf{V} = \mathbf{XW}_{\mathbf{V}}$ (Shape: $N_X \times D_V$) Similarities: $\mathbf{E} = \mathbf{QK}^T$ (Shape: $N_X \times N_X$) $\mathbf{E}_{i,j} = \mathbf{Q}_i \cdot \mathbf{K}_j / \operatorname{sqrt}(D_Q)$ Attention weights: $A = \operatorname{softmax}(\mathbf{E}, \operatorname{dim}=1)$ (Shape: $N_X \times N_X$) Output vectors: $Y = A\mathbf{V}$ (Shape: $N_X \times D_V$) $Y_i = \sum_j A_{i,j} \mathbf{V}_j$

Slide credit: Justin Johnson

X₃

Sequence encode -> use each input element as query!

Inputs:

Query vectors: Q (Shape: N_Q × D_Q)

Input vectors: X (Shape: $N_X x D_X$) Key matrix: W_K (Shape: $D_X x D_0$)

Value matrix: W_V (Shape: $D_x \times D_V$)

Query matrix: W_Q (Shape: $D_X \times D_Q$)

Computation:

Query vectors: $\mathbf{Q} = \mathbf{XW}_{\mathbf{Q}}$ Key vectors: $\mathbf{K} = \mathbf{XW}_{\mathbf{K}}$ (Shape: $N_X \times D_Q$) Value vectors: $\mathbf{V} = \mathbf{XW}_{\mathbf{V}}$ (Shape: $N_X \times D_V$) Similarities: $\mathbf{E} = \mathbf{QK}^T$ (Shape: $N_X \times N_X$) $\mathbf{E}_{i,j} = \mathbf{Q}_i \cdot \mathbf{K}_j / \operatorname{sqrt}(D_Q)$ Attention weights: $A = \operatorname{softmax}(\mathbf{E}, \operatorname{dim}=1)$ (Shape: $N_X \times N_X$) Output vectors: $Y = A\mathbf{V}$ (Shape: $N_X \times D_V$) $Y_i = \sum_j A_{i,j} \mathbf{V}_j$ Goal: encode the input sequence with only attention, without a recurrent network.

Encoding only -> no external queries Use each element to query other elements



Sequence encode -> use each input element as query!

Inputs:

```
Input vectors: X (Shape: N_X x D_X)
Key matrix: W_K (Shape: D_X x D_Q)
Value matrix: W_V (Shape: D_X x D_V)
Query matrix: W_Q (Shape: D_X x D_Q)
```

Computation:



Sequence encode -> use each input element as query!

Inputs:

Input vectors: X (Shape: $N_X x D_X$) Key matrix: W_K (Shape: $D_X x D_Q$) Value matrix: W_V (Shape: $D_X x D_V$) Query matrix: W_Q (Shape: $D_X x D_Q$)

Computation:



Sequence encode -> use each input element as query!

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Computation:



Sequence encode -> use each input element as query!

Inputs:

Input vectors: X (Shape: $N_X \times D_X$) Key matrix: W_K (Shape: $D_X \times D_Q$) Value matrix: W_V (Shape: $D_X \times D_V$) Query matrix: W_Q (Shape: $D_X \times D_Q$)

Computation:



Sequence encode -> use each input element as query!

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Computation:

Query vectors: $\mathbf{Q} = \mathbf{XW}_{\mathbf{Q}}$ Key vectors: $\mathbf{K} = \mathbf{XW}_{\mathbf{K}}$ (Shape: $N_X \times D_Q$) \rightarrow Value vectors: $\mathbf{V} = \mathbf{XW}_{\mathbf{V}}$ (Shape: $N_X \times D_V$) Similarities: $\mathbf{E} = \mathbf{QK}^T$ (Shape: $N_X \times N_X$) $\mathbf{E}_{i,j} = \mathbf{Q}_i \cdot \mathbf{K}_j / \operatorname{sqrt}(D_Q)$ Attention weights: $\mathbf{A} = \operatorname{softmax}(\mathbf{E}, \operatorname{dim}=1)$ (Shape: $N_X \times N_X$) Output vectors: $\mathbf{Y} = \mathbf{AV}$ (Shape: $N_X \times D_V$) $\mathbf{Y}_i = \sum_j A_{i,j} \mathbf{V}_j$

Q,K,V are all generated from X!



Sequence encode -> use each input element as query!

Inputs:

Input vectors: X (Shape: $N_X \times D_X$) Key matrix: W_K (Shape: $D_X \times D_Q$) Value matrix: W_V (Shape: $D_X \times D_V$) Query matrix: W_Q (Shape: $D_X \times D_Q$)

Computation:

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Q,K,V are all generated from X!



Sequence encode -> use each input element as query!

Inputs:

Input vectors: X (Shape: $N_X \times D_X$) Key matrix: W_K (Shape: $D_X \times D_Q$) Value matrix: W_V (Shape: $D_X \times D_V$) Query matrix: W_Q (Shape: $D_X \times D_Q$) Q: Can we use self-attention to encode an input with specific sequential ordering?

Computation:

Query vectors: $\mathbf{Q} = \mathbf{XW}_{\mathbf{Q}}$ Key vectors: $\mathbf{K} = \mathbf{XW}_{\mathbf{K}}$ (Shape: $N_X \times D_Q$) Value vectors: $\mathbf{V} = \mathbf{XW}_{\mathbf{V}}$ (Shape: $N_X \times D_V$) Similarities: $\mathbf{E} = \mathbf{QK}^T$ (Shape: $N_X \times N_X$) $\mathbf{E}_{i,j} = \mathbf{Q}_i \cdot \mathbf{K}_j / \operatorname{sqrt}(D_Q)$ Attention weights: $A = \operatorname{softmax}(\mathbf{E}, \operatorname{dim}=1)$ (Shape: $N_X \times N_X$) Output vectors: $Y = A\mathbf{V}$ (Shape: $N_X \times D_V$) $Y_i = \sum_j A_{i,j} \mathbf{V}_j$

Q,K,V are all generated from X!



Consider **permuting**

the input vectors:

Inputs:

Input vectors: X (Shape: $N_X \times D_X$) Key matrix: W_K (Shape: $D_X \times D_Q$) Value matrix: W_V (Shape: $D_X \times D_V$) Query matrix: W_Q (Shape: $D_X \times D_Q$)

Computation:



Inputs:

Input vectors: X (Shape: $N_X \times D_X$) Key matrix: W_K (Shape: $D_X \times D_Q$) Value matrix: W_V (Shape: $D_X \times D_V$) Query matrix: W_Q (Shape: $D_X \times D_Q$) Consider **permuting** the input vectors:

Queries and Keys will be the same, but permuted

Computation:



Inputs:

Input vectors: X (Shape: $N_X \times D_X$) Key matrix: W_K (Shape: $D_X \times D_Q$) Value matrix: W_V (Shape: $D_X \times D_V$) Query matrix: W_Q (Shape: $D_X \times D_Q$) Consider **permuting** the input vectors:

Similarities will be the same, but permuted

Computation:



Inputs:

Input vectors: X (Shape: $N_X \times D_X$) Key matrix: W_K (Shape: $D_X \times D_Q$) Value matrix: W_V (Shape: $D_X \times D_V$) Query matrix: W_Q (Shape: $D_X \times D_Q$) Consider **permuting** the input vectors:

Attention weights will be the same, but permuted

Computation:



Inputs:

Input vectors: X (Shape: $N_X \times D_X$) Key matrix: W_K (Shape: $D_X \times D_Q$) Value matrix: W_V (Shape: $D_X \times D_V$) Query matrix: W_Q (Shape: $D_X \times D_Q$) Consider **permuting** the input vectors:

Values will be the same, but permuted

Computation:



Inputs:

Input vectors: X (Shape: $N_X \times D_X$) Key matrix: W_K (Shape: $D_X \times D_Q$) Value matrix: W_V (Shape: $D_X \times D_V$) Query matrix: W_Q (Shape: $D_X \times D_Q$) Consider **permuting** the input vectors:

Outputs will be the same, but permuted

Computation:



Inputs:

Input vectors: X (Shape: $N_X \times D_X$) Key matrix: W_K (Shape: $D_X \times D_Q$) Value matrix: W_V (Shape: $D_X \times D_V$) Query matrix: W_Q (Shape: $D_X \times D_Q$) Consider **permuting** the input vectors:

Outputs will be the same, but permuted

Self-attention layer is **Permutation Equivariant** f(s(x)) = s(f(x))

Computation:



Inputs:

Input vectors: X (Shape: $N_X x D_X$) Key matrix: W_K (Shape: $D_X x D_Q$) Value matrix: W_V (Shape: $D_X x D_V$) Query matrix: W_Q (Shape: $D_X x D_Q$) Self attention doesn't "know" the order of the vectors it is processing! Not good for sequence encoding.

Computation:



Inputs:

Input vectors: X (Shape: $N_X \times D_X$) Key matrix: W_K (Shape: $D_X \times D_Q$) Value matrix: W_V (Shape: $D_X \times D_V$) Query matrix: W_Q (Shape: $D_X \times D_Q$)

Computation:

Query vectors: $\mathbf{Q} = \mathbf{XW}_{\mathbf{Q}}$ (e.g., linear of
learned looksKey vectors: $\mathbf{K} = \mathbf{XW}_{\mathbf{K}}$ (Shape: $N_X \times D_Q$)learned looksValue vectors: $\mathbf{V} = \mathbf{XW}_{\mathbf{V}}$ (Shape: $N_X \times D_Q$)Similarities: $\mathbf{E} = \mathbf{QK}^T$ (Shape: $N_X \times N_X$) $\mathbf{E}_{i,j} = \mathbf{Q}_i \cdot \mathbf{K}_j / \operatorname{sqrt}(D_Q)$ Attention weights: $\mathbf{A} = \operatorname{softmax}(\mathbf{E}, \operatorname{dim}=1)$ (Shape: $N_X \times N_X$)Output vectors: $\mathbf{Y} = \mathbf{AV}$ (Shape: $N_X \times D_V$) $\mathbf{Y}_i = \sum_j A_{i,j} \mathbf{V}_j$

In order to make processing position-aware, concatenate input with **positional encoding E**

E(i) encodes the position of the i-th element in a sequence

E() can be a simple function (e.g., linear or sin functions) or a learned lookup table.



Aside: Positional Encoding (PE) for Self-Attention

Motivation: Maintain the order of input data since attention mechanisms are permutation invariant. PEs are shared across all input sequences.

Linear Positional Encoding: $PE(pos) = a \cdot pos + b$.

Problem: encoding increases with the sequence length, causing gradient problem for long sequences.

Sin/cos Positional Encoding (Default):

$$PE_{(pos,2i)} = sin(pos/10000^{2i/d_{model}})
onumber \ PE_{(pos,2i+1)} = cos(pos/10000^{2i/d_{model}})$$

PE for each dimension (i) repeats periodically, combine different waveforms at each dimension to get a unique embedding.

Learned Positional Encoding: $PE_{\theta}(pos, i)$.

Learn the most suitable position embedding for the training set.

Slide credit: Justin Johnson

Masked Self-Attention Layer

Inputs:

Input vectors: X (Shape: $N_X x D_X$) Key matrix: W_k (Shape: $D_x x D_Q$) Value matrix: W_V (Shape: $D_x x D_V$) Query matrix: W_Q (Shape: $D_x x D_Q$)

Don't let vectors "look ahead" in the sequence

Used for sequence decoding (predict next word)

Computation:



Multi-headed Self-Attention Layer

Inputs:

Input vectors: X (Shape: $N_X x D_X$) Key matrix: W_K (Shape: $D_X x D_Q$) Value matrix: W_V (Shape: $D_X x D_V$) Query matrix: W_Q (Shape: $D_X x D_Q$)

Use H independent "Attention Heads" in parallel

Computation:





Highly parallelizable: Can compute attentions for all input element from all head in parallel!

Three Ways of Processing Sequences

Recurrent Neural Network



Works on Ordered Sequences (+) Natural sequential processing: "sees" the input sequence in its original ordering (-) Forgetful: difficult to handle long-range dependencies. (-) Not parallelizable: need to compute hidden states sequentially

Three Ways of Processing Sequences

Recurrent Neural Network

1D Convolution





Works on Ordered Sequences (+) Natural sequential processing: "sees" the input sequence in its original ordering (-) Forgetful: difficult to handle long-range dependencies. (-) Not parallelizable: need to compute hidden states sequentially

Works on Multidimensional Grids (-) Bad at long sequences: Need to stack many conv layers for outputs to "see" the whole sequence (+) Highly parallel: Each output can be computed in parallel

Three Ways of Processing Sequences

Recurrent Neural Network

1D Convolution

Self-Attention







Works on Multidimensional Grids (-) Bad at long sequences: Need to stack many conv layers for outputs to "see" the whole sequence (+) Highly parallel: Each output can be computed in parallel



Works on Sets of Vectors (+) Good at long sequences: after one self-attention layer, each output "sees" all inputs! (+) Highly parallel: Each output can be computed in parallel (-) Very memory intensive (-) Requires positional encoding

The Transformer Block

x₁ x₂ x₃ x₄

Vaswani et al, "Attention is all you need", NeurIPS 2017

The Transformer Block

All vectors interact with each other



Vaswani et al, "Attention is all you need", NeurIPS 2017

The Transformer Block



MLP independently on each vector



All vectors interact with each other



Vaswani et al, "Attention is all you need", NeurIPS 2017




X₁

X₂

X₃

Slide credit: Justin Johnson

 X_4

Recall Layer Normalization:



Applied **per element**, not across the sequence

Vaswani et al, "Attention is all you need", NeurIPS 2017



Residual connection All vectors interact with each other







Vaswani et al, "Attention is all you need", NeurIPS 2017

Transformer Block:

Input: Set of vectors x **Output**: Set of vectors y

Self-attention is the only interaction among vectors!

Layer norm and MLP work independently per vector

Highly scalable, highly parallelizable



The Transformer

Transformer Block: Input: Set of vectors x Output: Set of vectors y

Self-attention is the only interaction among vectors!

Layer norm and MLP work independently per vector

Highly scalable, highly parallelizable

A **Transformer** is a sequence of transformer blocks







Encoder-Decoder

Visualizing Transformer Attentions

Laver: 0 ~ Attention: Sentence	A -> Sentence B ~	Layer: 0 v Attention: All	~
[CLS] should a robot obey orders from humans ? [SEP]	a robot must obey the orders given it by human beings [SEP]	In 2016 , the Young Mens ' Christian Association (Y M CA) was	In 2016 , the Young Mens ' Christian Association (Y M CA) was
		active	active

https://github.com/jessevig/bertviz

Can Attention/Transformers be used from more than text processing?

Encoding/Decoding Protein Structures (AlphaFold)



https://www.nature.com/articles/s41586-021-03819-2

Predicting Multi-agent Behaviors



Yuan et al., 2021 AgentFormer: Agent-Aware Transformers for Socio-Temporal Multi-Agent Forecasting

ViT: Vision Transformer



An Image is Worth 16x16 Words: Transformers for Image Recognition at Scale (Dosovitskiy *et al.*, 2021)

ViT: Vision Transformer



Generally more expensive to train and execute than ConvNets-based models



Formal Algorithms for Transformers

Mary Phuong¹ and Marcus Hutter¹ ¹DeepMind

This document aims to be a self-contained, mathematically precise overview of transformer architectures and algorithms (*not* results). It covers what transformers are, how they are trained, what they are used for, their key architectural components, and a preview of the most prominent models. The reader is assumed to be familiar with basic ML terminology and simpler neural network architectures such as MLPs.

Keywords: formal algorithms, pseudocode, transformers, attention, encoder, decoder, BERT, GPT, Gopher, tokenization, training, inference.

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- 5 Architectural Components
- 6 Transformer Architectures
- 7 Transformer Training and Inference
- 8 Practical Considerations
- A References
- **B** List of Notation

A famous colleague once sent an actually very well-written paper he was quite proud of to a famous complexity theorist. His answer: "I can't find plete, precise and compact overview of transformer architectures and formal algorithms (but *not* results). It covers what Transformers are (Section 6), how they are trained (Section 7), what they're used for (Section 3), their key architectural components (Section 5), tokenization (Section 4), and a preview of practical considerations (Section 8) and the most prominent models.

The essentially complete pseudocode is about 50 lines, compared to thousands of lines of actual real source code. We believe these formal algorithms will be useful for theoreticians who require compact, complete, and precise formulations, experimental researchers interested in implementing or Transformer from controls and

Summary

Self-Attention

Transformer Model

Y_2 Y_3 Y_1 Product(\rightarrow), Sum(\uparrow) A_{3,3} A_{1,3} A_{2,3} V_2 A_{2,2} A_{3,2} A_{1.2} A_{2,1} A_{3,1} A_{1,1} Softmax(↑) t E_{2,3} K₃ E_{1,3} E_{3,3} K_2 E_{1,2} E_{2,2} E_{3,2} K₁ E_{1,1} E_{2,1} E_{3,1} Q_3 Q_2 Ť X_3 X_2 X_1



Beyond Language



A Lecture on Large Language Models

Nov 5th by William Held (GT, Stanford) Fully-remote



- Finishing Attention, Transformers
- Deep learning hardware
 - CPU, GPU
- Deep learning software
 - PyTorch and TensorFlow
 - Static and Dynamic computation graphs

Deep Learning Hardware

Inside a computer



Spot the CPU!

(central processing unit)



This image is licensed under CC-BY 2.0





CPU vs GPU

	Cores	Clock Speed	Memory	Price	Speed (throughput)
CPU (Intel Core i9- 7900k)	10	4.3 GHz	System RAM	\$385	~640 G FLOPS FP32
GPU (NVIDIA RTX 3090)	10496	1.6 GHz	24 GB GDDR6X	\$1499	~35.6 TFLOPS FP32

CPU: Fewer cores, but each core is much faster and much more capable; great at sequential tasks

GPU: More cores, but each core is much slower and "dumber"; great for parallel tasks

Example: Matrix Multiplication



cuBLAS::GEMM (GEneral Matrix-to-matrix Multiply)

CPU vs GPU in practice

(CPU performance not welloptimized, a little unfair)



Data from https://github.com/jcjohnson/cnn-benchmarks

CPU vs GPU in practice

cuDNN much faster than "unoptimized" CUDA



Data from https://github.com/jcjohnson/cnn-benchmarks

GigaFLOPs per Dollar



Time

GFLOP per USD Over Time (1990 onwards)



https://en.wikipedia.org/wiki/FLOPS#Hardware_costs

NVIDIA vs AMD



VS

AMD

CPU vs GPU

	Cores	Clock Speed	Memor y	Price	Speed
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GPU (Data Center) NVIDIA A100	6912 CUDA, 432 Tensor	1.5 GHz	40/80 GB HBM2	\$3/hr (GCP)	~9.7 TFLOPs FP64 ~20 TFLOPs FP32 ~312 TFLOPs FP16
TPU Google Cloud TPUv3	2 Matrix Units (MXUs) per core, 4 cores	?	128 GB HBM	\$8/hr (GCP)	~420 TFLOPs (non- standard FP)

CPU: Fewer cores, but each core is much faster and much more capable; great at sequential tasks

GPU: More cores, but each core is much slower and "dumber"; great for parallel tasks

TPU: Specialized hardware for deep learning

Aside: NPUs

Neural Processing Units (NPUs) are specialized hardware designed for Deep Learning applications. Example: GraphCore IPUs **General pros**: larger on-device memory, lower power consumption **General cons:** specialized computation units (compared to GPU and CPUs). Smaller instruction sets. Less supported by popular platforms (PyTorch, TensorFlow)



Graphcore M2000



Apple M1

Programming GPUs

- CUDA (NVIDIA only)
 - Write C-like code that runs directly on the GPU
 - Optimized APIs: cuBLAS, cuFFT, cuDNN, etc
- OpenCL
 - Similar to CUDA, but runs on anything
 - Usually slower on NVIDIA hardware
- HIP <u>https://github.com/ROCm-Developer-Tools/HIP</u>
 - New project that automatically converts CUDA code to something that can run on AMD GPUs
- CS 8803 GPU at GaTech
 - Taught by Prof. Hyesoon Kim

CPU / GPU Communication



Data access rate: RAM and the GPU over PCIe lanes is about **16 GB/s**. GPU's internal memory (like GDDR6) is about **448 GB/s**.

CPU / GPU Communication



Data access rate: RAM and the GPU over PCIe lanes is about **16 GB/s**. GPU's internal memory (like GDDR6) is about **448 GB/s**.

If you aren't careful, training can bottleneck on reading data and transferring to GPU!

Solutions:

- Read all data into RAM
- Use SSD instead of HDD
- Use multiple CPU threads to prefetch data

Deep Learning Software

A zoo of frameworks!



(NYU / Facebook)

Caffe2 (Facebook) mostly features absorbed by PyTorch PyTorch (Facebook)

PaddlePaddle (Baidu)

Chainer (Preferred Networks)

The company has officially migrated its research infrastructure to PyTorch

MXNet (Amazon)

Developed by U Washington, CMU, MIT, Hong Kong U, etc but main framework of choice at AWS

CNTK (Microsoft)

Theano (U Montreal)

TensorFlow (Google)

JAX (Google)

And others...

A zoo of frameworks!


Recall: Computational Graphs





Figure copyright Alex Krizhevsky, Ilya Sutskever, and Geoffrey Hinton, 2012. Reproduced with permission.

Recall: Computational Graphs



Figure reproduced with permission from a Twitter post by Andrej Karpathy.

The point of deep learning frameworks

(1)Quick to develop and test new ideas
(2)Automatically compute gradients
(3)Run it all efficiently on GPU (wrap cuDNN, cuBLAS, OpenCL, etc)

Computational Graphs Numpy Х import numpy as np * np.random.seed(0) N, D = 3, 4a x = np.random.randn(N, D) y = np.random.randn(N, D) z = np.random.randn(N, D)a = x * ya + z b =c = np.sum(b)



Computational Graphs	
Numpy	\mathbf{x} \mathbf{y} \mathbf{z}
<pre>import numpy as np np.random.seed(0)</pre>	*
N, D = 3, 4	
x = np.random.randn(N, D)	
<pre>y = np.random.randn(N, D)</pre>	· · · · · · · · · · · · · · · · · · ·
<pre>z = np.random.randn(N, D)</pre>	
$a = x \star y$	h
b = a + z	
c = np.sum(b)	
$grad_c = 1.0$	Σ
<pre>grad_b = grad_c * np.ones((N, D))</pre>	
<pre>grad_a = grad_b.copy()</pre>	×
<pre>grad_z = grad_b.copy()</pre>	
grad_x = grad_a * y	
grad_y = grad_a * x	

Numpy

```
import numpy as np
np.random.seed(0)
N, D = 3, 4
x = np.random.randn(N, D)
y = np.random.randn(N, D)
z = np.random.randn(N, D)
a = x * y
b = a + z
c = np.sum(b)
grad c = 1.0
grad b = grad c * np.ones((N, D))
grad_a = grad_b.copy()
grad z = grad b.copy()
grad_x = grad_a * y
grad y = grad a * x
```



Good: Clean API, easy to write numeric code

Bad:

- Have to compute our own gradients
- Can't run on GPU

Numpy

<pre>import numpy as np np.random.seed(0)</pre>
N, D = 3, 4
<pre>x = np.random.randn(N, D)</pre>
<pre>y = np.random.randn(N, D)</pre>
z = np.random.randn(N, D)
a = x * y
b = a + z
c = np.sum(b)
<pre>grad_c = 1.0 grad_b = grad_c * np.ones((N, D)) grad_a = grad_b.copy() grad_z = grad_b.copy()</pre>

grad_x = grad_a * y
grad_y = grad_a * x





Looks exactly like numpy!

Х

С

Numpy

```
import numpy as np
np.random.seed(0)
N, D = 3, 4
x = np.random.randn(N, D)
y = np.random.randn(N, D)
z = np.random.randn(N, D)
a = x * y
b = a + z
c = np.sum(b)
grad c = 1.0
grad b = grad c * np.ones((N, D))
grad a = grad b.copy()
grad z = grad b.copy()
grad x = grad a * y
grad y = grad a * x
```



PyTorch handles gradients for us!

Numpy

<pre>import numpy as np np.random.seed(0)</pre>
N, D = 3, 4
<pre>x = np.random.randn(N, D)</pre>
<pre>y = np.random.randn(N, D)</pre>
<pre>z = np.random.randn(N, D)</pre>
$a = x \star y$
b = a + z
c = np.sum(b)
grad_c = 1.0
<pre>grad_b = grad_c * np.ones((N, D))</pre>
grad_a = grad_b.copy()
grad_z = grad_b.copy()
grad_x = grad_a * y
grad_y = grad_a * x





Trivial to run on GPU - just construct arrays on a different device!

PyTorch (More details)

PyTorch: Fundamental Concepts

torch.Tensor: Like a numpy array, but can run on GPU

torch.autograd: Package for building computational graphs out of Tensors, and automatically computing gradients

torch.nn.Module: A neural network layer; may store state or learnable weights

PyTorch: Versions

For this class we are using **PyTorch version >= 2.0.0** (newest is v2.1.0)

Major API change in release 1.0

Be careful if you are looking at older PyTorch code (<1.0)!

Running example: Train a two-layer ReLU network on random data with L2 loss

```
import torch
```

```
device = torch.device('cpu')
```

N, D_in, H, D_out = 64, 1000, 100, 10
x = torch.randn(N, D_in, device=device)
y = torch.randn(N, D_out, device=device)
w1 = torch.randn(D_in, H, device=device)
w2 = torch.randn(H, D_out, device=device)

```
learning rate = 1e-6
for t in range(500):
    h = x.mm(w1)
    h relu = h.clamp(min=0)
   y pred = h relu.mm(w2)
    loss = (y pred - y).pow(2).sum()
    grad y pred = 2.0 * (y pred - y)
    grad w2 = h relu.t().mm(grad y pred)
    grad h relu = grad y pred.mm(w2.t())
    grad h = grad h relu.clone()
    grad h[h < 0] = 0
    grad w1 = x.t().mm(grad h)
   w1 -= learning rate * grad w1
   w2 -= learning rate * grad w2
```

Create random tensors for data and weights

import torch

```
device = torch.device('cpu')
```

```
N, D_in, H, D_out = 64, 1000, 100, 10
x = torch.randn(N, D_in, device=device)
y = torch.randn(N, D_out, device=device)
w1 = torch.randn(D_in, H, device=device)
w2 = torch.randn(H, D_out, device=device)
```

```
learning rate = 1e-6
for t in range(500):
    h = x.mm(w1)
    h relu = h.clamp(min=0)
   y pred = h relu.mm(w2)
    loss = (y pred - y).pow(2).sum()
    grad y pred = 2.0 * (y pred - y)
    grad w2 = h relu.t().mm(grad y pred)
    grad h relu = grad y pred.mm(w2.t())
    grad h = grad h relu.clone()
    grad h[h < 0] = 0
    grad w1 = x.t().mm(grad h)
   w1 -= learning rate * grad w1
   w2 -= learning rate * grad w2
```

Forward pass: compute predictions and loss

import torch device = torch.device('cpu') N, D in, H, D out = 64, 1000, 100, 10 x = torch.randn(N, D_in, device=device) y = torch.randn(N, D out, device=device) w1 = torch.randn(D_in, H, device=device) w2 = torch.randn(H, D_out, device=device) learning rate = 1e-6for t in range(500): h = x.mm(w1)h relu = h.clamp(min=0) y pred = h relu.mm(w2) loss = (y pred - y).pow(2).sum()grad y pred = 2.0 * (y pred - y)grad w2 = h relu.t().mm(grad y pred) grad h relu = grad y pred.mm(w2.t()) grad h = grad h relu.clone() grad h[h < 0] = 0grad w1 = x.t().mm(grad h)w1 -= learning rate * grad w1

w2 -= learning_rate * grad_w2

Backward pass: manually compute gradients

```
import torch
device = torch.device('cpu')
N, D in, H, D out = 64, 1000, 100, 10
x = torch.randn(N, D_in, device=device)
y = torch.randn(N, D out, device=device)
w1 = torch.randn(D_in, H, device=device)
w2 = torch.randn(H, D_out, device=device)
learning rate = 1e-6
for t in range(500):
    h = x.mm(w1)
    h relu = h.clamp(min=0)
    y pred = h relu.mm(w2)
    loss = (y pred - y).pow(2).sum()
    grad y pred = 2.0 * (y pred - y)
    grad w2 = h relu.t().mm(grad y pred)
    grad h relu = grad y pred.mm(w2.t())
    grad h = grad h relu.clone()
    grad h[h < 0] = 0
    grad w1 = x.t().mm(grad h)
    w1 -= learning rate * grad w1
   w2 -= learning rate * grad w2
```

Gradient descent step on weights

```
import torch
```

```
device = torch.device('cpu')
```

```
N, D_in, H, D_out = 64, 1000, 100, 10
x = torch.randn(N, D_in, device=device)
y = torch.randn(N, D_out, device=device)
w1 = torch.randn(D_in, H, device=device)
w2 = torch.randn(H, D_out, device=device)
```

```
learning rate = 1e-6
for t in range(500):
    h = x.mm(w1)
    h relu = h.clamp(min=0)
   y pred = h relu.mm(w2)
    loss = (y pred - y).pow(2).sum()
    grad y pred = 2.0 * (y pred - y)
    grad w2 = h relu.t().mm(grad y pred)
    grad h relu = grad y pred.mm(w2.t())
    grad h = grad h relu.clone()
    grad h[h < 0] = 0
    grad w1 = x.t().mm(grad h)
   w1 -= learning rate * grad w1
   w2 -= learning rate * grad w2
```

To run on GPU, just use a different device!

import torch

```
device = torch.device('cuda:0')
```

```
N, D_in, H, D_out = 64, 1000, 100, 10
x = torch.randn(N, D_in, device=device)
y = torch.randn(N, D_out, device=device)
w1 = torch.randn(D_in, H, device=device)
w2 = torch.randn(H, D_out, device=device)
```

```
learning rate = 1e-6
for t in range(500):
    h = x.mm(w1)
    h relu = h.clamp(min=0)
    y pred = h relu.mm(w2)
    loss = (y pred - y).pow(2).sum()
    qrad y pred = 2.0 * (y pred - y)
    grad w2 = h relu.t().mm(grad y pred)
    grad h relu = grad y pred.mm(w2.t())
    grad h = grad h relu.clone()
    grad h[h < 0] = 0
    grad w1 = x.t().mm(grad h)
   w1 -= learning rate * grad w1
   w2 -= learning rate * grad w2
```



PyTorch: Autograd

import torch

```
N, D in, H, D out = 64, 1000, 100, 10
x = torch.randn(N, D in)
y = torch.randn(N, D out)
w1 = torch.randn(D_in, H, requires_grad=True)
w2 = torch.randn(H, D out, requires grad=True)
learning rate = 1e-6
for t in range(500):
    y pred = x.mm(w1).clamp(min=0).mm(w2)
    loss = (y pred - y).pow(2).sum()
    loss.backward()
    with torch.no_grad():
        w1 -= learning rate * w1.grad
        w2 -= learning rate * w2.grad
        wl.grad.zero ()
        w2.grad.zero ()
```

Make gradient step on weights, then zero them. Torch.no_grad means "don't build a computational graph for this part"

PyTorch: Autograd

import torch

```
N, D in, H, D out = 64, 1000, 100, 10
x = torch.randn(N, D in)
y = torch.randn(N, D out)
w1 = torch.randn(D_in, H, requires_grad=True)
w2 = torch.randn(H, D out, requires grad=True)
learning rate = 1e-6
for t in range(500):
    y pred = x.mm(w1).clamp(min=0).mm(w2)
    loss = (y pred - y).pow(2).sum()
    loss.backward()
    with torch.no_grad():
        w1 -= learning rate * w1.grad
        w2 -= learning rate * w2.grad
        wl.grad.zero ()
        w2.grad.zero ()
```

PyTorch methods that end in underscore modify the Tensor in-place; methods that don't return a new Tensor

Define your own autograd functions by writing forward and backward functions for Tensors

Use ctx object to "cache" values for the backward pass

class MyReLU(torch.autograd.Function):
 @staticmethod

def forward(ctx, x):
 ctx.save_for_backward(x)
 return x.clamp(min=0)

```
@staticmethod
def backward(ctx, grad_y):
    x, = ctx.saved_tensors
    grad_input = grad_y.clone()
    grad_input[x < 0] = 0
    return grad_input</pre>
```

Define your own autograd functions by writing forward and backward functions for Tensors

Use ctx object to "cache" values for the backward pass

Define a helper function to make it easy to use the new function

class MyReLU(torch.autograd.Function): @staticmethod

```
def forward(ctx, x):
    ctx.save_for_backward(x)
    return x.clamp(min=0)
```

```
@staticmethod
def backward(ctx, grad_y):
    x, = ctx.saved_tensors
    grad_input = grad_y.clone()
    grad_input[x < 0] = 0
    return grad_input</pre>
```

```
def my_relu(x):
    return MyReLU.apply(x)
```

```
class MyReLU(torch.autograd.Function):
    @staticmethod
    def forward(ctx, x):
        ctx.save_for_backward(x)
        return x.clamp(min=0)
```

```
@staticmethod
```

```
def backward(ctx, grad_y):
    x, = ctx.saved_tensors
    grad_input = grad_y.clone()
    grad_input[x < 0] = 0
    return grad_input</pre>
```

def my_relu(x):
 return MyReLU.apply(x)

Can use our new autograd function in the forward pass

N, D_in, H, D_out = 64, 1000, 100, 10

```
x = torch.randn(N, D_in)
y = torch.randn(N, D_out)
w1 = torch.randn(D_in, H, requires_grad=True)
w2 = torch.randn(H, D_out, requires_grad=True)
```

```
learning_rate = 1e-6
for t in range(500):
    y_pred = my_relu(x.mm(w1)).mm(w2)
    loss = (y pred - y).pow(2).sum()
```

```
loss.backward()
```

```
with torch.no_grad():
    w1 -= learning_rate * w1.grad
    w2 -= learning_rate * w2.grad
    w1.grad.zero_()
    w2.grad.zero_()
```

def my_relu(x):
 return x.clamp(min=0)

In practice you almost never need to define new autograd functions! Only do it when you need custom backward. In this case we can just use a normal PyTorch function

```
N, D_in, H, D_out = 64, 1000, 100, 10
```

```
x = torch.randn(N, D_in)
y = torch.randn(N, D_out)
w1 = torch.randn(D_in, H, requires_grad=True)
w2 = torch.randn(H, D_out, requires_grad=True)
```

```
learning_rate = 1e-6
for t in range(500):
    y_pred = my_relu(x.mm(w1)).mm(w2)
    loss = (y_pred - y).pow(2).sum()
    loss.backward()
```

```
with torch.no_grad():
    w1 -= learning_rate * w1.grad
    w2 -= learning_rate * w2.grad
    w1.grad.zero_()
    w2.grad.zero_()
```

PyTorch: Computational Graphs



Figure reproduced with permission from a Twitter post by Andrej Karpathy.

import torch

```
N, D_in, H, D_out = 64, 1000, 100, 10
x = torch.randn(N, D_in)
y = torch.randn(N, D_out)
w1 = torch.randn(D_in, H, requires_grad=True)
w2 = torch.randn(H, D_out, requires_grad=True)
learning_rate = 1e-6
for t in range(500):
    y_pred = x.mm(w1).clamp(min=0).mm(w2)
    loss = (y_pred - y).pow(2).sum()
    loss.backward()
```

w1

Х

w2

У

import torch

N, D_in, H, D_out = 64, 1000, 100, 10
x = torch.randn(N, D_in)
y = torch.randn(N, D_out)
w1 = torch.randn(D_in, H, requires_grad=True)
w2 = torch.randn(H, D_out, requires_grad=True)

```
learning_rate = 1e-6
for t in range(500):
    y_pred = x.mm(w1).clamp(min=0).mm(w2)
    loss = (y_pred - y).pow(2).sum()
```

loss.backward()

Create Tensor objects

У



import torch

N, D_in, H, D_out = 64, 1000, 100, 10 x = torch.randn(N, D_in) y = torch.randn(N, D_out) w1 = torch.randn(D_in, H, requires_grad=True) w2 = torch.randn(H, D_out, requires_grad=True) learning_rate = 1e-6 for t in range(500): y_pred = x.mm(w1).clamp(min=0).mm(w2)

 $loss = (y_pred - y).pow(2).sum()$

loss.backward()

Build graph data structure AND perform computation



import torch

```
N, D_in, H, D_out = 64, 1000, 100, 10
x = torch.randn(N, D_in)
y = torch.randn(N, D_out)
w1 = torch.randn(D_in, H, requires_grad=True)
w2 = torch.randn(H, D_out, requires_grad=True)
learning_rate = 1e-6
for t in range(500):
    y pred = x.mm(w1).clamp(min=0).mm(w2)
    loss = (y_pred - y).pow(2).sum()
```

loss.backward()

Build graph data structure AND perform computation



import torch

```
N, D_in, H, D_out = 64, 1000, 100, 10
x = torch.randn(N, D_in)
y = torch.randn(N, D_out)
w1 = torch.randn(D_in, H, requires_grad=True)
w2 = torch.randn(H, D_out, requires_grad=True)
learning_rate = 1e-6
for t in range(500):
    y_pred = x.mm(w1).clamp(min=0).mm(w2)
    loss = (y pred - y).pow(2).sum()
```

loss.backward()

Search for path between loss and w1, w2 (for backprop) AND perform computation

w1

Х

w2

У

import torch

```
N, D_in, H, D_out = 64, 1000, 100, 10
x = torch.randn(N, D_in)
y = torch.randn(N, D_out)
w1 = torch.randn(D_in, H, requires_grad=True)
w2 = torch.randn(H, D_out, requires_grad=True)
learning rate = 1e-6
for t in range(500):
    y_pred = x.mm(w1).clamp(min=0).mm(w2)
    loss = (y_pred - y).pow(2).sum()
```

loss.backward()

Throw away the graph, backprop path, and rebuild it from scratch on every iteration

У



import torch

N, D_in, H, D_out = 64, 1000, 100, 10 x = torch.randn(N, D_in) y = torch.randn(N, D_out) w1 = torch.randn(D_in, H, requires_grad=True) w2 = torch.randn(H, D_out, requires_grad=True) learning_rate = 1e-6 for t in range(500): y_pred = x.mm(w1).clamp(min=0).mm(w2)

 $loss = (y_pred - y).pow(2).sum()$

loss.backward()

Build graph data structure AND perform computation



import torch

```
N, D_in, H, D_out = 64, 1000, 100, 10
x = torch.randn(N, D_in)
y = torch.randn(N, D_out)
w1 = torch.randn(D_in, H, requires_grad=True)
w2 = torch.randn(H, D_out, requires_grad=True)
learning_rate = 1e-6
for t in range(500):
    y pred = x.mm(w1).clamp(min=0).mm(w2)
    loss = (y_pred - y).pow(2).sum()
```

loss.backward()

Build graph data structure AND perform computation



import torch

```
N, D_in, H, D_out = 64, 1000, 100, 10
x = torch.randn(N, D_in)
y = torch.randn(N, D_out)
w1 = torch.randn(D_in, H, requires_grad=True)
w2 = torch.randn(H, D_out, requires_grad=True)
learning_rate = 1e-6
for t in range(500):
    y_pred = x.mm(w1).clamp(min=0).mm(w2)
    loss = (y pred - y).pow(2).sum()
```

loss.backward()

Search for path between loss and w1, w2 (for backprop) AND perform computation
PyTorch: Dynamic Computation Graphs

Building the graph and **computing** the graph happen at the same time.

Seems inefficient, especially if we are building the same graph over and over again...

```
import torch
```

```
N, D_in, H, D_out = 64, 1000, 100, 10
x = torch.randn(N, D_in)
y = torch.randn(N, D_out)
w1 = torch.randn(D_in, H, requires_grad=True)
w2 = torch.randn(H, D_out, requires_grad=True)
```

```
learning_rate = 1e-6
for t in range(500):
    y_pred = x.mm(w1).clamp(min=0).mm(w2)
    loss = (y_pred - y).pow(2).sum()
```

```
loss.backward()
```

Static Computation Graphs

Alternative: Static graphs

Step 1: Build computational graph describing our computation (including finding paths for backprop)

Step 2: Reuse the same graph on every iteration



```
graph = build_graph()
```

```
for x_batch, y_batch in loader:
    run_graph(graph, x=x_batch, y=y_batch)
```

TensorFlow

TensorFlow Versions

Pre-2.0 (1.14 latest)

Default static graph, optionally dynamic graph (eager mode). 2.0+

Default dynamic graph, optionally static graph.

TensorFlow: Neural Net (Pre-2.0)

import numpy as np import tensorflow as tf

(Assume imports at the top of each snippet)

```
N, D, H = 64, 1000, 100
x = tf.placeholder(tf.float32, shape=(N, D))
y = tf.placeholder(tf.float32, shape=(N, D))
w1 = tf.placeholder(tf.float32, shape=(D, H))
w2 = tf.placeholder(tf.float32, shape=(H, D))
h = tf.maximum(tf.matmul(x, w1), 0)
y pred = tf.matmul(h, w2)
diff = y pred - y
loss = tf.reduce mean(tf.reduce sum(diff ** 2, axis=1))
grad w1, grad w2 = tf.gradients(loss, [w1, w2])
with tf.Session() as sess:
   values = {x: np.random.randn(N, D),
              wl: np.random.randn(D, H),
              w2: np.random.randn(H, D),
              y: np.random.randn(N, D),}
   out = sess.run([loss, grad w1, grad w2],
                   feed dict=values)
    loss val, grad w1 val, grad w2 val = out
```

TensorFlow: Neural Net (Pre-2.0)

First **define** computational graph

Then **run** the graph many times

```
N, D, H = 64, 1000, 100
x = tf.placeholder(tf.float32, shape=(N, D))
y = tf.placeholder(tf.float32, shape=(N, D))
w1 = tf.placeholder(tf.float32, shape=(D, H))
w2 = tf.placeholder(tf.float32, shape=(H, D))
h = tf.maximum(tf.matmul(x, w1), 0)
y pred = tf.matmul(h, w2)
diff = y pred - y
loss = tf.reduce mean(tf.reduce sum(diff ** 2, axis=1))
grad_w1, grad_w2 = tf.gradients(loss, [w1, w2])
with tf.Session() as sess:
    values = {x: np.random.randn(N, D),
              wl: np.random.randn(D, H),
              w2: np.random.randn(H, D),
              y: np.random.randn(N, D),}
    out = sess.run([loss, grad w1, grad w2],
                   feed dict=values)
    loss_val, grad_w1_val, grad_w2_val = out
```

TensorFlow: 2.0+ vs. pre-2.0

```
N, D, H = 64, 1000, 100
```

```
x = tf.convert_to_tensor(np.random.randn(N, D), np.float32)
y = tf.convert_to_tensor(np.random.randn(N, D), np.float32)
w1 = tf.Variable(tf.random.uniform((D, H)))  # weights
w2 = tf.Variable(tf.random.uniform((H, D)))  # weights
```

```
with tf.GradientTape() as tape:
    h = tf.maximum(tf.matmul(x, w1), 0)
    y_pred = tf.matmul(h, w2)
    diff = y_pred - y
    loss = tf.reduce_mean(tf.reduce_sum(diff ** 2, axis=1))
gradients = tape.gradient(loss, [w1, w2])
```

Tensorflow 2.0+: "Eager" Mode by default assert(tf.executing_eagerly())

```
N, D, H = 64, 1000, 100
x = tf.placeholder(tf.float32, shape=(N, D))
y = tf.placeholder(tf.float32, shape=(N, D))
wl = tf.placeholder(tf.float32, shape=(D, H))
w2 = tf.placeholder(tf.float32, shape=(H, D))
```

```
h = tf.maximum(tf.matmul(x, w1), 0)
y_pred = tf.matmul(h, w2)
diff = y_pred - y
loss = tf.reduce_mean(tf.reduce_sum(diff ** 2, axis=1))
```

```
grad_w1, grad_w2 = tf.gradients(loss, [w1, w2])
```

```
with tf.Session() as sess:
    values = {x: np.random.randn(N, D),
        wl: np.random.randn(D, H),
        w2: np.random.randn(H, D),
        y: np.random.randn(N, D),}
    out = sess.run([loss, grad_w1, grad_w2],
            feed_dict=values)
    loss_val, grad_w1_val, grad_w2_val = out
```

Tensorflow 1.13

TensorFlow: 2.0+ vs. pre-2.0

```
N, D, H = 64, 1000, 100
x = tf.convert_to_tensor(np.random.randn(N, D), np.float32)
y = tf.convert_to_tensor(np.random.randn(N, D), np.float32)
w1 = tf.Variable(tf.random.uniform((D, H)))  # weights
w2 = tf.Variable(tf.random.uniform((H, D)))  # weights
with tf.GradientTape() as tape:
    h = tf.maximum(tf.matmul(x, w1), 0)
    y pred = tf.matmul(h, w2)
```

```
diff = y_pred - y
loss = tf.reduce_mean(tf.reduce_sum(diff ** 2, axis=1))
gradients = tape.gradient(loss, [w1, w2])
```

Tensorflow 2.0+: "Eager" Mode by default assert(tf.executing_eagerly())

```
N, D, H = 64, 1000, 100
x = tf.placeholder(tf.float32, shape=(N, D))
y = tf.placeholder(tf.float32, shape=(N, D))
w1 = tf.placeholder(tf.float32, shape=(D, H))
w^2 = tf.placeholder(tf.float32, shape=(H, D))
h = tf.maximum(tf.matmul(x, w1), 0)
y pred = tf.matmul(h, w2)
diff = y pred - y
loss = tf.reduce_mean(tf.reduce_sum(diff ** 2, axis=1))
grad v1, grad w2 = tf.gradients(loss, [w1, w2])
with tf. session() as sess:
    values = {x: np.random.randn(N, D),
              wl: np.random.randn(D, H),
              w2: np.random.randn(H, D),
              v: np.random.randn(N, D),}
    out = sess.run([loss, grad w1, grad w2],
                   feed dict=values)
    loss val, grad w1 val, grad w2 val = out
```

Tensorflow 1.13

TensorFlow: 2.0+ vs. pre-2.0

```
N, D, H = 64, 1000, 100
```

```
x = tf.convert_to_tensor(np.random.randn(N, D), np.float32)
y = tf.convert_to_tensor(np.random.randn(N, D), np.float32)
w1 = tf.Variable(tf.random.uniform((D, H)))  # weights
w2 = tf.Variable(tf.random.uniform((H, D)))  # weights
```

```
with tf.GradientTape() as tape:
    h = tf.maximum(tf.matmul(x, w1), 0)
    y_pred = tf.matmul(h, w2)
    diff = y_pred - y
    loss = tf.reduce_mean(tf.reduce_sum(diff ** 2, axis=1))
gradients = tape.gradient(loss, [w1, w2])
```

Tensorflow 2.0+: "Eager" Mode by default assert(tf.executing_eagerly())

```
N, D, H = 64, 1000, 100
x = tf.placeholder(tf.float32, shape=(N, D))
y = tf.placeholder(tf.float32, shape=(N, D))
w1 = tf.placeholder(tf.float32, shape=(D, H))
w2 = tf.placeholder(tf.float32, shape=(H, D))
```

```
h = tf.maximum(tf.matmul(x, w1), 0)
y_pred = tf.matmul(h, w2)
diff = y_pred - y
loss = tf.reduce_mean(tf.reduce_sum(diff ** 2, axis=1))
```

```
grad_w1, grad_w2 = tf.gradients(loss, [w1, w2])
```

```
with tf.Session() as sess:
    values = {x: np.random.randn(N, D),
        wl: np.random.randn(D, H),
        w2: np.random.randn(H, D),
        y: np.random.randn(N, D),}
    out = sess.run([loss, grad_w1, grad_w2],
            feed_dict=values)
    loss_val, grad_w1_val, grad_w2_val = out
```

Tensorflow 1.13

Convert input numpy arrays to TF **tensors**. Create weights as tf.Variable

```
x = tf.convert_to_tensor(np.random.randn(N, D), np.float32)
y = tf.convert_to_tensor(np.random.randn(N, D), np.float32)
w1 = tf.Variable(tf.random.uniform((D, H)))  # weights
w2 = tf.Variable(tf.random.uniform((H, D)))  # weights
```

```
with tf.GradientTape() as tape:
    h = tf.maximum(tf.matmul(x, w1), 0)
    y_pred = tf.matmul(h, w2)
    diff = y_pred - y
    loss = tf.reduce_mean(tf.reduce_sum(diff ** 2, axis=1))
gradients = tape.gradient(loss, [w1, w2])
```

Use tf.GradientTape() context to build **dynamic** computation graph.

```
x = tf.convert_to_tensor(np.random.randn(N, D), np.float32)
y = tf.convert_to_tensor(np.random.randn(N, D), np.float32)
w1 = tf.Variable(tf.random.uniform((D, H)))  # weights
w2 = tf.Variable(tf.random.uniform((H, D)))  # weights
with tf.GradientTape() as tape:
    h = tf.maximum(tf.matmul(x, w1), 0)
    y_pred = tf.matmul(h, w2)
    diff = y_pred - y
    loss = tf.reduce_mean(tf.reduce_sum(diff ** 2, axis=1))
    gradients = tape.gradient(loss, [w1, w2]).
```

All forward-pass operations in the contexts (including function calls) gets traced for computing gradient later.

```
x = tf.convert_to_tensor(np.random.randn(N, D), np.float32)
y = tf.convert_to_tensor(np.random.randn(N, D), np.float32)
w1 = tf.Variable(tf.random.uniform((D, H)))  # weights
w2 = tf.Variable(tf.random.uniform((H, D)))  # weights
```

```
with tf.GradientTape() as tape:
    h = tf.maximum(tf.matmul(x, w1), 0)
    y_pred = tf.matmul(h, w2)
    diff = y_pred - y
    loss = tf.reduce_mean(tf.reduce_sum(diff ** 2, axis=1))
    gradients = tape.gradient(loss, [w1, w2])
```



```
x = tf.convert_to_tensor(np.random.randn(N, D), np.float32)
y = tf.convert_to_tensor(np.random.randn(N, D), np.float32)
wl = tf.Variable(tf.random.uniform((D, H)))  # weights
w2 = tf.Variable(tf.random.uniform((H, D)))  # weights
with tf.GradientTape() as tape:
    h = tf.maximum(tf.matmul(x, w1), 0)
```

```
y_pred = tf.matmul(h, w2)
diff = y_pred - y
loss = tf.reduce_mean(tf.reduce_sum(diff ** 2, axis=1))
gradients = tape.gradient(loss, [w1, w2])
```

```
Forward pass
```

tape.gradient() uses the traced computation graph to compute gradient for the weights

```
x = tf.convert_to_tensor(np.random.randn(N, D), np.float32)
y = tf.convert_to_tensor(np.random.randn(N, D), np.float32)
w1 = tf.Variable(tf.random.uniform((D, H)))  # weights
w2 = tf.Variable(tf.random.uniform((H, D)))  # weights
with tf.GradientTape() as tape:
    h = tf.maximum(tf.matmul(x, w1), 0)
    y_pred = tf.matmul(h, w2)
    diff = y_pred - y
```

```
loss = tf.reduce mean(tf.reduce sum(diff ** 2, axis=1))
```

```
gradients = tape.gradient(loss, [w1, w2])
```



Backward pass

```
x = tf.convert_to_tensor(np.random.randn(N, D), np.float32)
y = tf.convert_to_tensor(np.random.randn(N, D), np.float32)
w1 = tf.Variable(tf.random.uniform((D, H)))  # weights
w2 = tf.Variable(tf.random.uniform((H, D)))  # weights
with tf.GradientTape() as tape:
    h = tf.maximum(tf.matmul(x, w1), 0)
    y_pred = tf.matmul(h, w2)
    diff = y_pred - y
    loss = tf.reduce mean(tf.reduce sum(diff ** 2, axis=1))
gradients = tape.gradient(loss, [w1, w2]).
```

Train the network: Run the training step over and over, use gradient to update weights

```
x = tf.convert_to_tensor(np.random.randn(N, D), np.float32)
y = tf.convert_to_tensor(np.random.randn(N, D), np.float32)
w1 = tf.Variable(tf.random.uniform((D, H)))  # weights
w2 = tf.Variable(tf.random.uniform((H, D)))  # weights
```

```
learning_rate = 1e-6
for t in range(50):
    with tf.GradientTape() as tape:
        h = tf.maximum(tf.matmul(x, w1), 0)
        y_pred = tf.matmul(h, w2)
        diff = y_pred - y
        loss = tf.reduce_mean(tf.reduce_sum(diff ** 2, axis=1))
        gradients = tape.gradient(loss, [w1, w2])
        wl.assign(wl - learning_rate * gradients[0])
        w2.assign(w2 - learning_rate * gradients[1])
```



Train the network: Run the training step over and over, use gradient to update weights

```
x = tf.convert_to_tensor(np.random.randn(N, D), np.float32)
y = tf.convert_to_tensor(np.random.randn(N, D), np.float32)
w1 = tf.Variable(tf.random.uniform((D, H)))  # weights
w2 = tf.Variable(tf.random.uniform((H, D)))  # weights
```

```
learning_rate = 1e-6
for t in range(50):
    with tf.GradientTape() as tape:
        h = tf.maximum(tf.matmul(x, w1), 0)
        y_pred = tf.matmul(h, w2)
        diff = y_pred - y
        loss = tf.reduce_mean(tf.reduce_sum(diff ** 2, axis=1))
        gradients = tape.gradient(loss, [w1, w2])
        wl.assign(wl - learning_rate * gradients[0])
        w2.assign(w2 - learning_rate * gradients[1])
```

TensorFlow: Optimizer

Can use an **optimizer** to compute gradients and update weights

```
N, D, H = 64, 1000, 100
```

```
x = tf.convert_to_tensor(np.random.randn(N, D), np.float32)
y = tf.convert_to_tensor(np.random.randn(N, D), np.float32)
w1 = tf.Variable(tf.random.uniform((D, H)))  # weights
w2 = tf.Variable(tf.random.uniform((H, D)))  # weights
```

optimizer = tf.optimizers.SGD(1e-6)

```
learning_rate = 1e-6
for t in range(50):
    with tf.GradientTape() as tape:
        h = tf.maximum(tf.matmul(x, w1), 0)
        y_pred = tf.matmul(h, w2)
        diff = y_pred - y
        loss = tf.reduce_mean(tf.reduce_sum(diff ** 2, axis=1))
        gradients = tape.gradient(loss, [w1, w2])
        optimizer.apply_gradients(zip(gradients, [w1, w2])).
```

tf.function decorator (implicitly) compiles python functions to static graph for better performance

```
@tf.function
def model_func(x, y):
    y_pred = model(x)
    loss = tf.losses.MeanSquaredError()(y_pred, y)
    return y_pred, loss
```

```
for t in range(50):
    with tf.GradientTape() as tape:
        y_pred, loss = model_func(x, y)
    gradients = tape.gradient(
        loss, model.trainable_variables)
    optimizer.apply_gradients(
        zip(gradients, model.trainable_variables))
```

Here we compare the forward-pass time of the same model under dynamic graph mode and static graph mode

Ran on Google Colab, April 2020

```
N, D, H = 64, 1000, 100
x = tf.convert_to_tensor(np.random.randn(N, D), np.float32)
y = tf.convert_to_tensor(np.random.randn(N, D), np.float32)
model = tf.keras.Sequential()
model.add(tf.keras.layers.Dense(H, input_shape=(D,), activation=tf.nn.relu))
model.add(tf.keras.layers.Dense(D))
optimizer = tf.optimizers.SGD(1e-1)
```

```
@tf.function
def model_static(x, y):
    y_pred = model(x)
    loss = tf.losses.MeanSquaredError()(y_pred, y)
    return y_pred, loss
```

```
def model_dynamic(x, y):
    y_pred = model(x)
    loss = tf.losses.MeanSquaredError()(y_pred, y)
```

print("dynamic graph: ", timeit.timeit(lambda: model_dynamic(x, y), number=10))
print("static graph: ", timeit.timeit(lambda: model_static(x, y), number=10))

```
dynamic graph: 0.02520249200000535
static graph: 0.03932226699998864
```

Static graph is *in theory* faster than dynamic graph, but the performance gain depends on the type of model / layer / computation graph.

Ran on Google Colab, April 2020

```
N, D, H = 64, 1000, 100
x = tf.convert_to_tensor(np.random.randn(N, D), np.float32)
y = tf.convert_to_tensor(np.random.randn(N, D), np.float32)
model = tf.keras.Sequential()
model.add(tf.keras.layers.Dense(H, input_shape=(D,), activation=tf.nn.relu))
model.add(tf.keras.layers.Dense(D))
optimizer = tf.optimizers.SGD(1e-1)
@tf.function
def model_static(x, y):
    y_pred = model(x)
    loss = tf.losses.MeanSquaredError()(y_pred, y)
    return y_pred, loss
```

```
def model_dynamic(x, y):
    y_pred = model(x)
    loss = tf.losses.MeanSquaredError()(y_pred, y)
```

```
print("dynamic graph: ", timeit.timeit(lambda: model_dynamic(x, y), number=10))
print("static graph: ", timeit.timeit(lambda: model_static(x, y), number=10))
```

```
dynamic graph: 0.02520249200000535
static graph: 0.03932226699998864
```

Static graph is *in theory* faster than dynamic graph, but the performance gain depends on the type of model / layer / computation graph.

Ran on Google Colab, April 2020

```
N, D, H = 64, 1000, 100
x = tf.convert to tensor(np.random.randn(N, D), np.float32)
y = tf.convert to tensor(np.random.randn(N, D), np.float32)
model = tf.keras.Sequential()
model.add(tf.keras.layers.Dense(H, input shape=(D,), activation=tf.nn.relu))
model.add(tf.keras.layers.Dense(D))
optimizer = tf.optimizers.SGD(le-1)
@tf.function
def model static(x, y):
  y \text{ pred} = \text{model}(x)
  loss = tf.losses.MeanSquaredError()(y pred, y)
  return y pred, loss
def model dynamic(x, y):
```

```
loss = tf.losses.MeanSquaredError()(y_pred, y)
```

```
print("dynamic graph:", timeit.timeit(lambda: model_dynamic(x, y), number=1000))
print("static graph:", timeit.timeit(lambda: model_static(x, y), number=1000))
```

```
dynamic graph: 2.3648411540000325
static graph: 1.1723986679999143
```

y pred = model(x)

Static vs Dynamic: Optimization

With static graphs, framework can **optimize** the graph for you before it runs! The graph you wrote



Equivalent graph with **fused operations**



Static PyTorch: TorchScript

```
graph(%self.1 :
torch .torch.nn.modules.module. torch mangl
e 4.Module,
      %input : Float(3, 4),
     %h : Float(3, 4)):
 819 :
 torch .torch.nn.modules.module. torch mangl
e 3.Module =
prim::GetAttr[name="linear"](%self.1)
  %21 : Tensor =
prim::CallMethod[name="forward"](%19, %input)
  %12 : int = prim::Constant[value=1]() #
<ipython-input-40-26946221023e>:7:0
  %13 : Float(3, 4) = aten::add(%21, %h, %12) #
<ipython-input-40-26946221023e>:7:0
  %14 : Float(3, 4) = aten::tanh(%13) #
<ipython-input-40-26946221023e>:7:0
  %15 : (Float(3, 4), Float(3, 4)) =
prim::TupleConstruct(%14, %14)
  return (%15)
```

```
class MyCell(torch.nn.Module):
    def __init__(self):
        super(MyCell, self).__init__()
        self.linear = torch.nn.Linear(4, 4)
```

```
def forward(self, x, h):
    new_h = torch.tanh(self.linear(x) + h)
    return new_h, new_h
```

```
my_cell = MyCell()
x, h = torch.rand(3, 4), torch.rand(3, 4)
traced_cell = torch.jit.trace(my_cell, (x, h))
print(traced_cell.graph)
traced_cell(x, h)
```

Build static graph with torch.jit.trace

Static PyTorch: torch.compile()

Applies a suite of kernel optimization techniques by analyzing your computation graph. Optimizations include CUDA graphs, kernel fusion, and pattern matching (e.g., flash attention).

```
def foo(x, y):
    a = torch.sin(x)
    b = torch.cos(y)
    return a + b
opt_foo1 = torch.compile(foo)
print(opt_foo1(torch.randn(10, 10), torch.randn(10, 10)))
```



Curious? Read more here: <u>https://pytorch.org/tutorials/intermediate/torch_compile_tutorial.html</u> <u>https://pytorch.org/blog/accelerating-pytorch-with-cuda-graphs/</u>

PyTorch vs TensorFlow, Static vs Dynamic

PyTorch Dynamic Graphs Static: TorchScript, torch.compile()

TensorFlow Dynamic Graphs Static: @tf.function

Static vs Dynamic: Serialization

Static

Once graph is built, can **serialize** it and run it without the code that built the graph!

Dynamic

Graph building and execution are intertwined, so always need to keep code around

- Recurrent networks



Karpathy and Fei-Fei, "Deep Visual-Semantic Alignments for Generating Image Descriptions", CVPR 2015 Figure copyright IEEE, 2015. Reproduced for educational purposes.

- Recurrent networks
- Recursive networks



- Recurrent networks
- Recursive networks
- Modular networks



Figure copyright Justin Johnson, 2017. Reproduced with permission.

Andreas et al, "Neural Module Networks", CVPR 2016 Andreas et al, "Learning to Compose Neural Networks for Question Answering", NAACL 2016 Johnson et al, "Inferring and Executing Programs for Visual Reasoning", ICCV 2017

- Recurrent networks
- Recursive networks
- Modular Networks
- (Your creative idea here)

Model Parallel vs. Data Parallel

Model parallelism: split computation graph into parts & distribute to GPUs/ nodes



Data parallelism: split minibatch into chunks & distribute to GPUs/ nodes



Model Parallel



Data Parallel

PyTorch: Data Parallel

nn.DataParallel

Pro: Easy to use (just wrap the model and run training script as normal) Con: Single process & single node. Can be bottlenecked by CPU with large number of GPUs (8+).

nn.DistributedDataParallel

Pro: Multi-nodes & multi-process training Con: Need to hand-designate device and manually launch training script for each process / nodes.

Horovod (<u>https://github.com/horovod/horovod</u>): Supports both PyTorch and TensorFlow

https://pytorch.org/docs/stable/nn.html#dataparallel-layers-multi-gpu-distributed

PyTorch vs. TensorFlow



My Advice:

PyTorch is my personal favorite. Clean API, native dynamic graphs make it very easy to develop and debug. Can build model using the default API then compile static graph using JIT. Almost all academic research uses PyTorch

TensorFlow's syntax became a lot more intuitive after 2.0. Not perfect but still has a wide industry usage. Can use same framework for research and production.

Explore other frameworks such as **JAX** if you are curious!