Randomized Numerical Linear Algebra, Statistics, and Optimization

RandNLA for Efficient Deep Learning

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Randomized Numerical Linear Algebra

Optimization

Hessian

Eigen Computation

Randomized Numerical Linear Algebra

Optimization

Hessian

Eigen Computation



° Background

- ° Efficient Deep Learning Training
- ° Efficient Deep Learning Inference
- ° Conclusions



A. Gholami, S. Subramanian, V. Shenoy, N. Himthani, X. Yue, S. Zhao, P. Jin, K. Keutzer, G. Biros, A novel domain adaptation framework for medical image segmentation, BRATS, MICCAI 2018

A Semantic Segmentation using Detectron, Facebook Research









What Neural Network Looks Like?



An example of deep neural network on image classification problem.

Image classification:

- Model size: 20M parameters (ResNet50)
- Dataset size: 1.2M images (224x224x3)
- Training time: 3 days on one V100 GPU

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Natural Language Processing:

- Model size: 110M parameters (BERT-base)
- Dataset size: 50M sentences
- Training time: 14 days on eight V100 GPUs

We consider a supervised learning framework where the goal is to mini

$$L(\theta) = \frac{1}{N} \sum_{i=1}^{N} l(z_i, \theta).$$

Let us denote the gradient of $L(\theta)$ w.r.t. θ by g. Then for a random ve

$$\frac{\partial (g^T v)}{\partial \theta} = \frac{\partial g^T}{\partial \theta} v + g^T \frac{\partial v}{\partial \theta} = \frac{\partial g^T}{\partial \theta} v = Hv,$$

Where the second equation comes from the fact that *vandg* are Independent.

Algorithm 2: Power Iteration for Eigenvalue Computation

Input: Parameter: θ . Compute the gradient of θ by backpropagation, *i.e.*, $g = \frac{dL}{d\theta}$. Draw a random vector v (same dimension as θ). Normalize $v, v = \frac{v}{\|v\|_2}$ for i = 1, 2, ..., n do // Power Iteration Compute $qv = q^T v$ // Inner product Compute Hv by backpropagation, $Hv = \frac{d(gv)}{d\theta}$ // Get Hessian vector product Normalize and reset $v, v = \frac{Hv}{\|Hv\|_2}$

Remaining Questions:

- How many power iterations do we need to compute the top eigenvalues?
- How many data do we need to get a good estimation?

Eigenvalue Computation Illustration



Top eigenvalue for different blocks using batch size 128 with 10 runs: the variance is very small.

Power iterations needed to compute top eigenvalue is around 10.

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- ° DNN design requires training on large datasets
 - Time consuming
 - Need fast training -> parallelization -> large batch
- [°] Large batch training does not work:
 - Degrades accuracy
 - Poor robustness to adversarial inputs
 - Existing solutions requires extensive hyperparameter tuning

Stochastic Gradient Descent (SGD)

Assume
$$L(\theta) = \frac{1}{N} \sum_{i=1}^{N} l(z_i, \theta)$$

GD: $\theta^{t+1} = \theta^t - \alpha \nabla L(\theta^t)$

Pure SGD: compute gradient using 1 sample



In practice:
$$\theta^{t+1} = \theta^t - \alpha \frac{1}{b} \sum_{i=1}^{b} \nabla l(x_i, \theta^t)$$

Mini-batch: compute gradient using b samples



• Actually the name is a misnomer, this is not a "descent" method

Image from https://www.cs.umd.edu/~tomg/projects/landscapes/

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- ° SGD is very sensitive to hyper-parameters and in particular batch size
- [°] Batch size inter dependent with:
 - Degradation in accuracy
 - Poor generalizability
 - Robustness of model
 - Training time
 - Parallel Scalability

$$\theta^{t+1} = \theta^t - \alpha \frac{1}{b} \sum_{i=1}^{b} \nabla l(x_i, \theta^t)$$



Degradation in Accuracy

Larger Batch often leads to degradation in accuracy



Ginsburg, Boris, Igor Gitman, and Yang You. "Large Batch Training of Convolutional Networks with Layer-wise Adaptive Rate Scaling." arxiv:1708.03888.

- ° Why large batch suffers from poor generalization performance?
 - A common belief is that large batch training gets attracted to "sharp minimas"
 - Another theory is that large batch may get stuck in saddle points





Loss landscape from https://www.cs.umd.edu/~tomg/projects/landscapes/ Keskar, Nitish Shirish, et al. "On large-batch training for deep learning: Generalization gap and sharp minima." ICLR'16 (arXiv:1609.04836)

Hessian Based Adaptive Batch Size with Adversarials



Robust Optimization and Regularization

• There is an interesting connection between the solution to

robust optimization and a properly regularized problem

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robust optimization and a properly regularized problem

 $\min_{x} \max_{\|A\|_{2,\infty} \leq \rho} \| (A + \Delta A)x - b \|$

El Ghaoui, Laurent, and Hervé Lebret. "Robust solutions to least-squares problems with uncertain data." SIAM Journal on matrix analysis anthopped cattlens 18.4 (1997): 1035-1064 Huan Xu, Constantine Caramanis, and Shie Mannor. Robust regression and lasso. In Advances in Neural Information Processing Systems, pages 1801–1808, 2009.

Cifar10 has ten classes

- ~5000 examples per class
- Total 50,000 training images
- 10,000 testing images



Our proposed method (ABSA) achieves

better performance



ResNet20	on	Cifar	10
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	BL		F	FB		GG		ABS		ABSA	
BS	Acc.	# Iters									
128	83.05	35156	N.A.	N.A.	N.A.	N.A.	N.A.	N.A.	N.A.	N.A.	
640	81.01	7031	84.59	7031	83.99	16380	83.30	10578	84.52	9631	
3200	74.54	1406	78.70	1406	84.27	14508	83.33	6375	84.42	5168	
5120	70.64	878	74.65	878	83.47	14449	83.83	6575	85.01	6265	
10240	68.75	439	30.99	439	83.68	14400	83.56	5709	84.29	7491	
16000	67.88	281	10.00	281	84.00	14383	83.50	5739	84.24	5357	

FB: Goyal, Priya, et al. "Accurate, large minibatch SGD: training imagenet in 1 hour." arXiv preprint arXiv:1706.02677 (2017). GG: Smith, Samuel L., Pieter-Jan Kindermans, and Quoc V. Le. "Don't Decay the Learning Rate, Increase the Batch Size." arXiv preprint arXiv:1711.00489 (2017).

ABS/ABSA: Z. Yao, A. Gholami, K. Keutzer, M. Mahoney, Large Batch Size Training of Neural Networks with Adversarial Training and Second-Order Information, (under review)

ImageNet consists of 1000 classes

- Total 1,2M training images
- 50,000 testing images



° Baseline:

- 450k SGD iterations, 70.4% validation accuracy
- ° ABSA:
 - 66k SGD iterations, 70.2% validation accuracy



Results – ImageNet – Actually Running Time



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Why do we need model compression

Natural Language Processing:

• Model size: 110M parameters (BERT-base)

12:56	On-device NMT	Online NMT			
C Shuffle subject & question Subject During the mid-Eccene, it is believed that the drainage basin of the Amazon was split along the middle of the continent but the Bure Action Mater on	FRENCH CH ENGLISH	FRENCH ← ENGLISH			
hitcle of the content by the Paties Alch, while to the eastern side flowed toward the Atlantic, while to the west water flowed toward the Pacific across the Amazonas Basin. As the Andes Mountains rose, however, a large basin was created that enclosed a lake; now known as the Solimões Basin. Within the last 5–10 million years, this accumulating water broke through the Purus Arch, joining the easterly flow toward the Atlantic.	Un sourire coûte moins cher que × l'électricité, mais donne autant de lumière	Un sourire coûte moins cher que × l'électricité, mais donne autant de lumière			
Answer question	A smile costs cheaper than ☆ electricity, but gives as much light	A smile costs less than electricity, ☆ but gives as much light			
	🕑 offline 🔹 🔹 🕢 🔂	• 🗇 1			



- ° Significantly reduce memory access volume
- ° Allows use of reduces precision ALUs -> Faster Inference

Operation	Energy [pJ]	ng execution on embedded o
32 bit int ADD	0.1	-
32 bit float ADD	0.9	
32 bit Register File	1	
32 bit int MULT	3.1	6400x
32 bit float MULT	3.7	
32 bit SRAM Cache	5	
32 bit DRAM Memory	640	

Table: Courtesy of S. Han

Quantization is a very promising

approach but:

• Very hard to get right for a

new model/dataset

• Lots of "tricks" and

expensive hyper-parameter



tuning

Contributions of HAWQ:

- ° A systematic, second-order algorithm for inference quantization
- Novel compression results exceeding all existing state-of-the-art methods for Classification, Object
 Detection, and NLP
- ° No more ad-hoc tricks

Z. Dong, Z. Yao, A. Gholami, M. Mahoney, and K. Keutzer, 2019. HAWQ: Hessian AWare Quantization of Neural Networks with Mixed-Precision. ICCV'19 (arXiv:1905.03696).

S. Sheng, Z. Dong, J. Ye, L. Ma, Z. Yao, A. Gholami, M. Mahoney, K. Keutzer, Q-BERT: Hessian Based Ultra Low Precision Quantization of BERT

Mixed-Precision: Exponential Search Space



Which mixed-precision setting works better?

Only quantize layers to ultra-low precision that have small Hessian spectrum









Layer-wise Quantization: Factorial Search Space



	,				0	
auto	Method	w-bits	a-bits	Top-1	W-Comp	Size(MB)
	Baseline	32	32	77.39	$1.00 \times$	97.8
	Dorefa [7]	2	2	67.10	$16.00 \times$	6.11
	Dorefa [7]	3	3	69.90	$10.67 \times$	9.17
	PACT [8]	2	2	72.20	$16.00 \times$	6.11
	PACT [8]	3	3	75.30	$10.67 \times$	9.17
	LQ-Nets $[9]$	3	3	74.20	$10.67 \times$	9.17
	Deep Comp. [22]	3	MP	75.10	$10.41 \times$	9.36
	HAQ [13]	MP	MP	75.30	$10.57 \times$	9.22
	HAWQ [1]	2 MP	4 MP	75.48	$12.28 \times$	7.96
	HAWQ-V2	2 MP	4 MP	75.56	$12.25 \times$	7.98

Precisions for all layers as well as block-wise fine-tuning orders are 100%

Precisions for all layers as well as block-wise fine-tuning orders are 100%

automatically selected.

Method	w-bits	a-bits	mAP	W-Comp	Size(MB)
Baseline	32	32	35.6	$1.00 \times$	145
FQN [20]	4	4	32.5	$8 \times$	18.13
HAWQ-V2	4 MP	4	33.5	$8 \times$	18.13

HAWQ Result- BERT on CoNNL

Method	w-bits	e-bits	F_1	Size	Size-w/o-e
Baseline	32	32	95.00	410.9	324.5
Q-BERT	8	8	94.79	102.8	81.2
DirectQ	4	8	89.86	62.2	40.6
Q-BERT	4	8	94.90	62.2	40.6
DirectQ	3	8	84.92	52.1	30.5
Q-BERT	3	8	94.78	52.1	30.5
$Q\text{-}BERT_{\text{MP}}$	2/4 мр	8	94.55	52.1	30.5
DirectQ	2	8	54.50	42.0	20.4
Q-BERT	2	8	91.06	42.0	20.4
$Q\text{-}BERT_{\text{MP}}$	2/3 мр	8	94.37	45.0	23.4

S. Sheng, Z. Dong, J. Ye, L. Ma, Z. Yao, A. Gholami, M. Mahoney, K. Keutzer, Q-BERT: Hessian Based Ultra Low Precision Quantization of BERT

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- ^o Second order information of deep neural network can be computed by RandNLA and used for:
 - Improvements: speed of neural network training process
 - Useful information: Neural network
 quantization for inference

Thank You





