## 15-442/15-642: Machine Learning Systems

# Introduction to Machine Learning Systems

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## An Overview of Machine learning Systems



**Automatic Differentiation** 

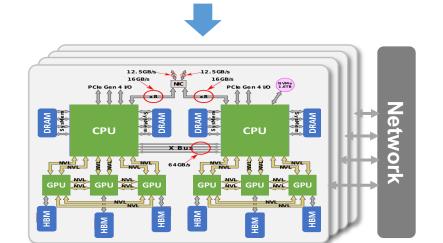
**Graph-Level Optimization** 

Parallelization

**Kernel Generation** 

**Memory Optimization** 

**ML Systems** 





## Layer 1: Automatic Differentiation



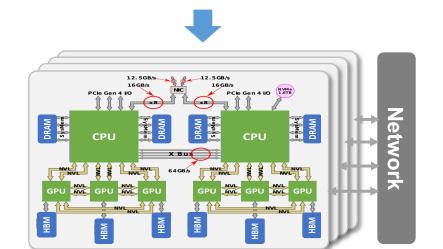
**Automatic Differentiation** 

**Graph-Level Optimization** 

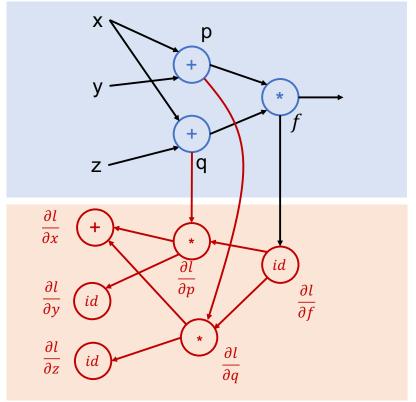
Parallelization

**Kernel Generation** 

**Memory Optimization** 



## Automatically construct backward computation graph



Forward computation graph

Backward computation graph



## Layer 2: Graph-Level Optimizations



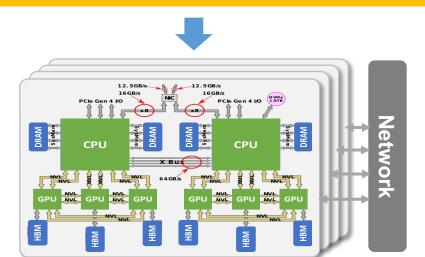
**Automatic Differentiation** 

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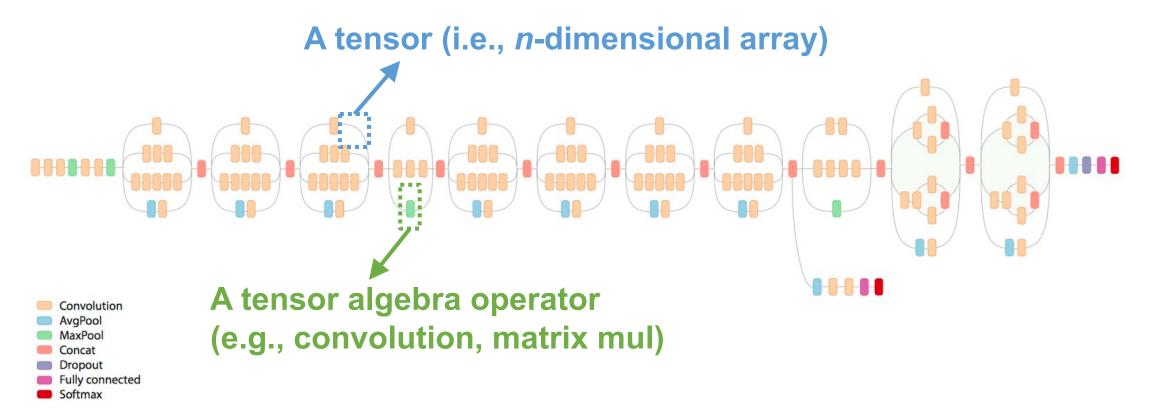
**Kernel Generation** 

**Memory Optimization** 

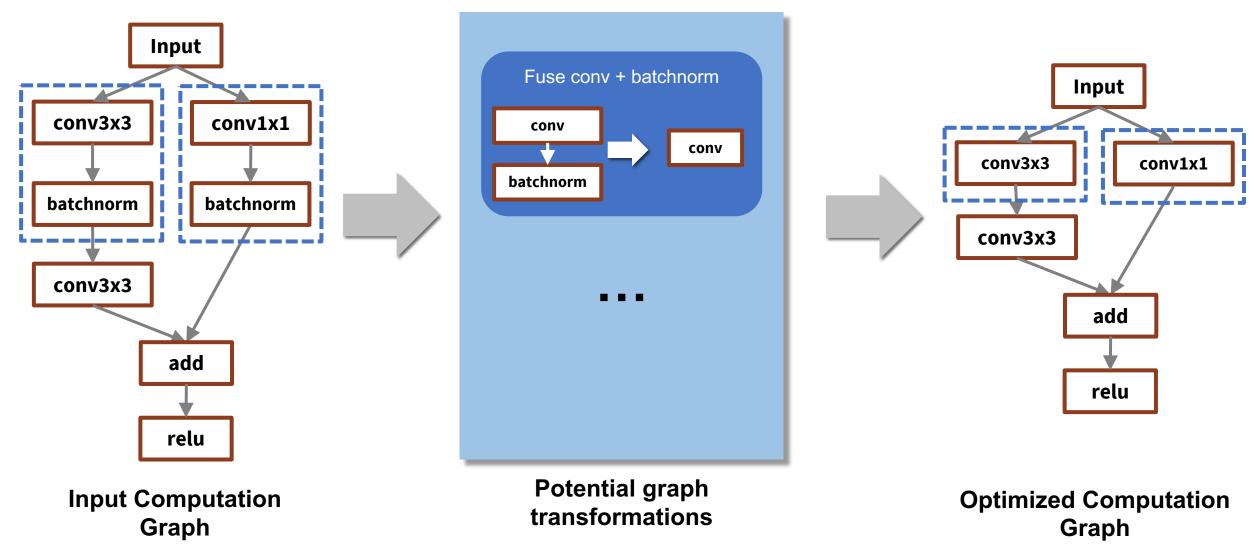


#### Recap: DNNs as Computation Graphs

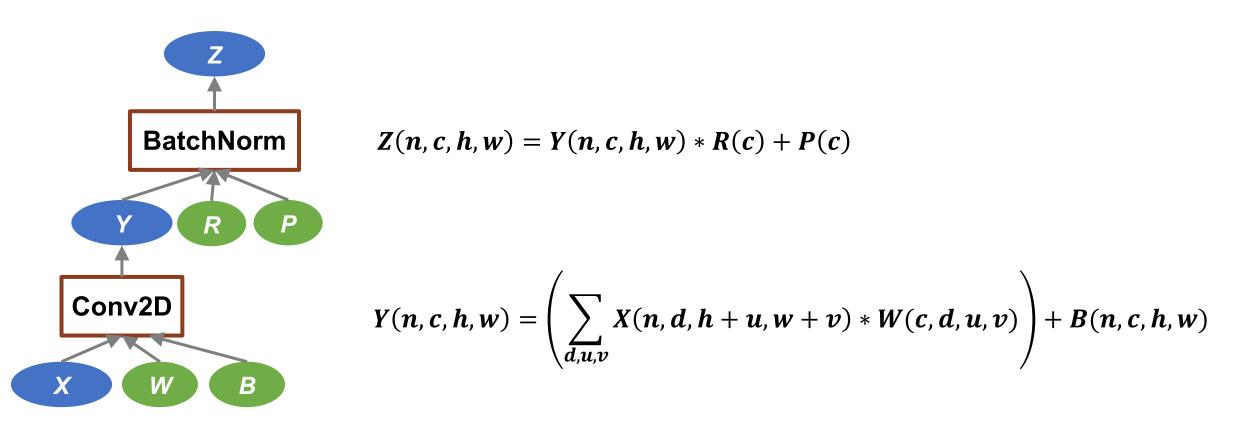
 Collection of simple trainable mathematical units that work together to solve complicated tasks



## **Graph-Level Optimizations**

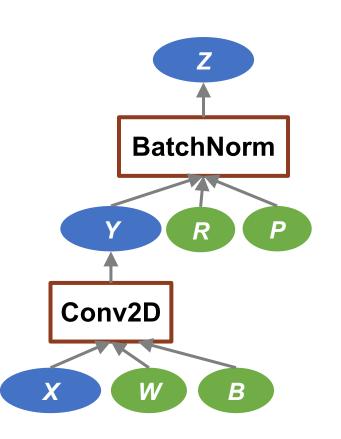


#### Example: Fusing Convolution and Batch Normalization

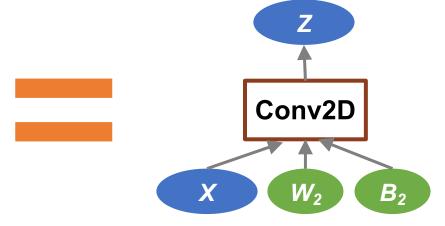


W, B, R, P are constant pre-trained weights

#### Fusing Conv and BatchNorm



$$Z(n, c, h, w) = \left(\sum_{d,u,v} X(n, d, h + u, w + v) * W_2(c, d, u, v)\right) + B_2(n, c, h, w)$$



$$W_2(n,c,h,w) = W(n,c,h,w) * R(c)$$

$$B_2(n,c,h,w) = B(n,c,h,w) * R(c) + P(c)$$

## Current Rule-based Graph Optimizations

**TensorFlow currently** includes ~200 rules (~53,000 LOC)



**Rule-based Optimizer** 

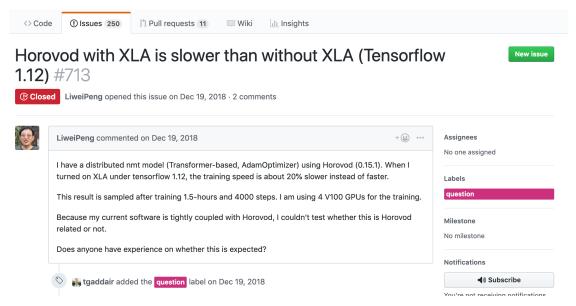
```
namespace graph_transforms {
// Converts Conv2D or MatMul ops followed by column-wise Muls into equivalent
// ops with the Mul baked into the convolution weights, to save computation
Status FoldBatchNorms(const GraphDef& input_graph_def,
                       const TransformFuncContext& context,
                       GraphDef* output_graph_def) {
  GraphDef replaced_graph_def;
  TF_RETURN_IF_ERROR(ReplaceMatchingOpTypes(
      input_graph_def, // clang-format off
{"Mul", // mul node
           {"Conv2D|MatMul|DepthwiseConv2dNative", // conv_node
               {"Const"},
                              // weights_node
           {"Const"},
                               // mul_values_node
          // clang-format on
      }, // clang-format on
[](const NodeMatch& match, const std::set<string>& input_nodes,
         const std::set<string>& output_nodes,
         std::vector<NodeDef>* new_nodes) {
        // Find all the nodes we expect in the subgraph.
        const NodeDef& mul_node = match.node;
        const NodeDef& conv node = match.inputs[0].node;
        const NodeDef& input_node = match.inputs[0].inputs[0].node;
        const NodeDef& weights_node = match.inputs[0].inputs[1].node;
        const NodeDef& mul_values_node = match.inputs[1].node;
         // Check that nodes that we use are not used somewhere else.
         for (const auto& node : {conv_node, weights_node, mul_values_node}) {
          if (output_nodes.count(node.name()))
             // Return original nodes.
             new_nodes->insert(new_nodes->end(),
                                {mul_node, conv_node, input_node, weights_node,
                                 mul_values_node});
             return Status::OK();
         Tensor weights = GetNodeTensorAttr(weights_node, "value");
        Tensor mul_values = GetNodeTensorAttr(mul_values_node, "value");
         // Make sure all the inputs really are vectors, with as many entries as
         // there are columns in the weights.
         int64 weights_cols;
         if (conv_node.op() == "Conv2D") {
          weights_cols = weights.shape().dim_size(3);
         } else if (conv_node.op() == "DepthwiseConv2dNative") {
               weights.shape().dim_size(2) * weights.shape().dim_size(3);
          weights_cols = weights.shape().dim_size(1);
        if ((mul_values.shape().dims() != 1) ||
  (mul_values.shape().dim_size(0) != weights_cols)) {
           return errors::InvalidArgument(
               "Mul constant input to batch norm has bad shape: ".
               mul_values.shape().DebugString());
        // Multiply the original weights by the scale vector.
auto weights_vector = weights.flat<float>();
         Tensor scaled weights(DT FLOAT, weights.shape());
         auto scaled weights vector = scaled weights.flat<float>();
         for (int64 row = 0; row < weights_vector.dimension(0); ++row) {</pre>
          scaled_weights_vector(row) =
               weights_vector(row) *
               mul_values.flat<float>()(row % weights_cols);
        NodeDef scaled_weights_node;
         scaled_weights_node.set_op("Const");
         scaled_weights_node.set_name(weights_node.name());
         SetNodeAttr("dtype", DT_FLOAT, &scaled_weights_node);
         SetNodeTensorAttr<float>("value", scaled_weights, &scaled_weights_node);
         new_nodes->push_back(scaled_weights_node);
         new_nodes->push_back(input_node);
        NodeDef new_conv_node;
         new_conv_node = conv_node;
        new_conv_node.set_name(mul_node.name());
new_nodes->push_back(new_conv_node);
         return Status::OK();
 {}, &replaced_graph_def));
*output_graph_def = replaced_graph_def;
  return Status::OK():
REGISTER_GRAPH_TRANSFORM("fold_batch_norms", FoldBatchNorms);
 // namespace graph transforms
   // namespace tensorflow
```

namespace tensorflow {

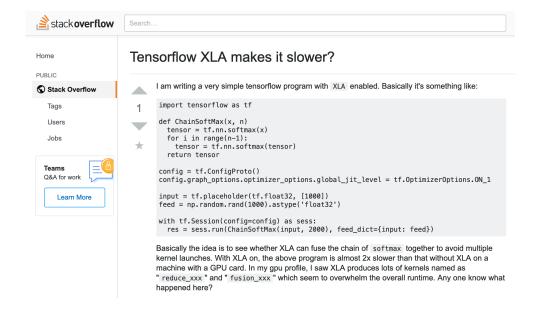
#### Limitations of Rule-based Optimizations

#### Robustness

Experts' heuristics do not apply to all models/hardware



When I turned on XLA (TensorFlow's graph optimizer), the training speed is **about 20% slower** 



With XLA, my program is **almost 2x slower than** without XLA

#### Limitations of Rule-based Optimizations

#### Robustness

Experts' heuristics do not apply to all models/hardware

#### **Scalability**

New operators and graph structures require more rules

TensorFlow currently uses ~4K LOC to optimize convolution

#### Limitations of Rule-based Optimizations

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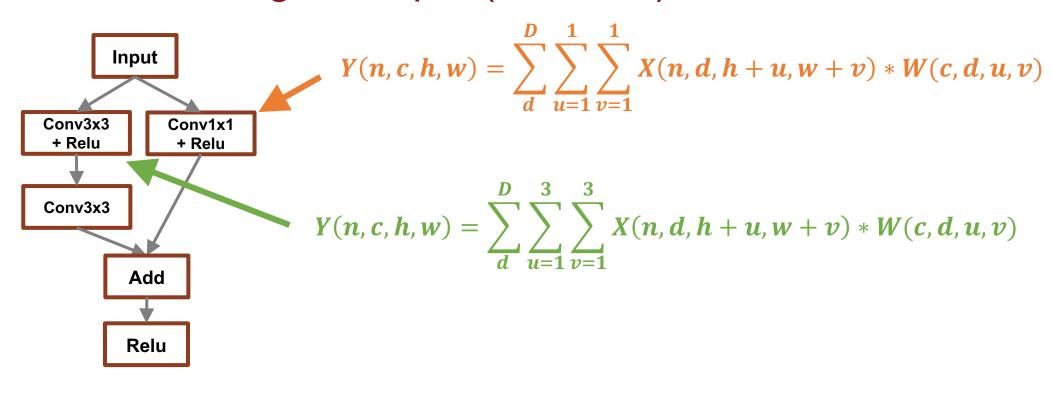
#### **Scalability**

New operators and graph structures require more rules

#### **Performance**

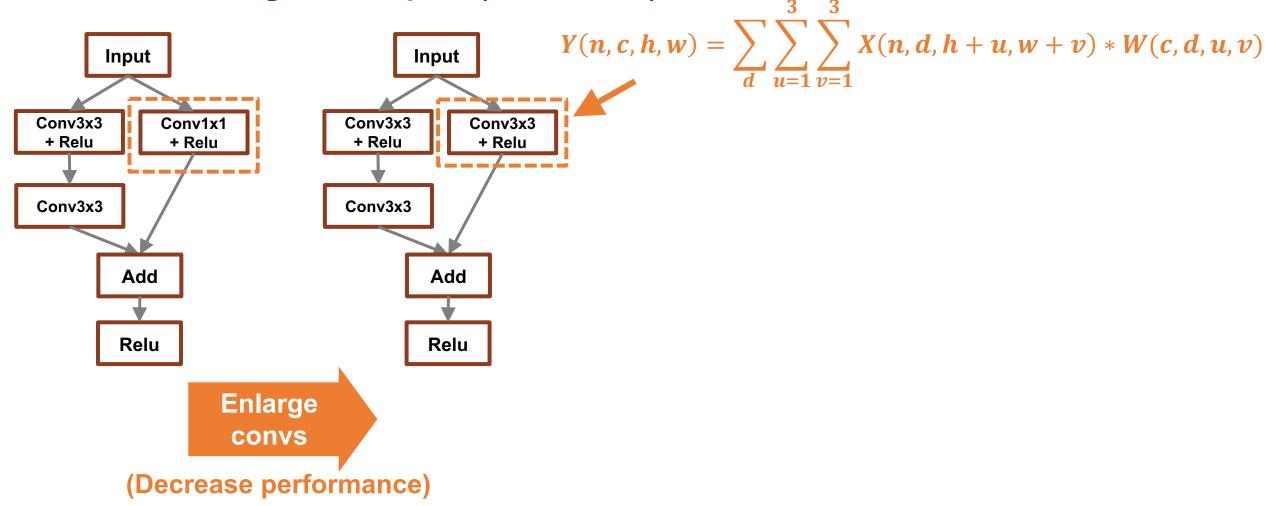
Miss subtle optimizations for specific models/hardware

## Motivating Example (ResNet\*)

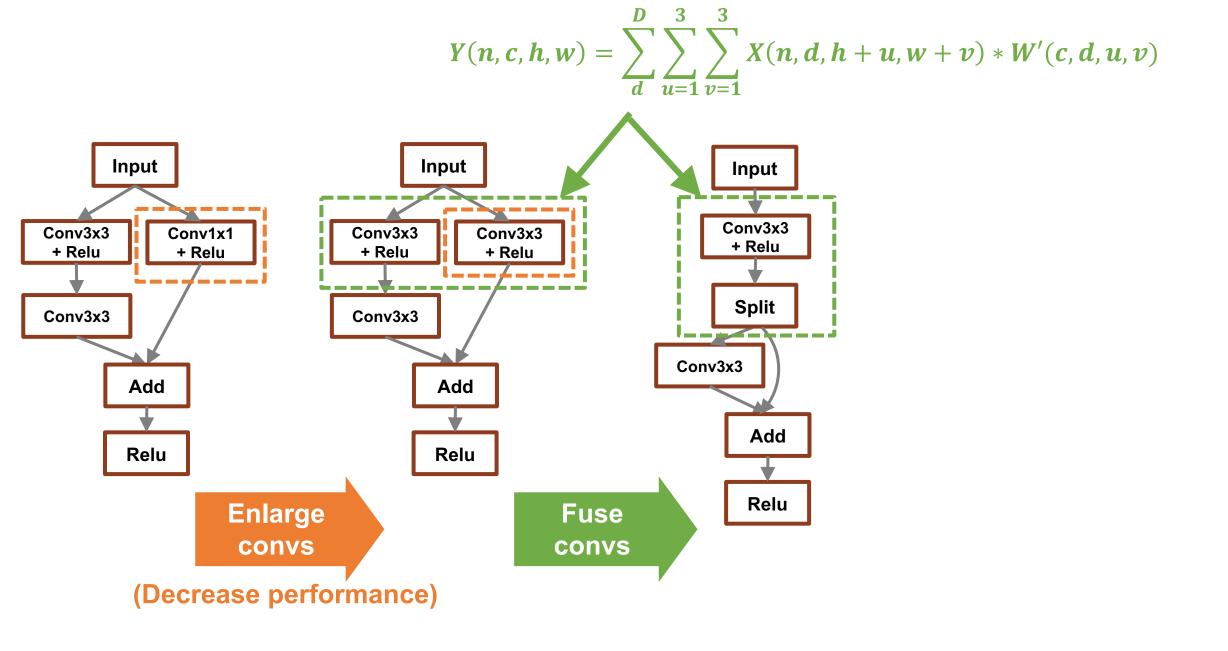


<sup>\*</sup> Kaiming He. et al. Deep Residual Learning for Image Recognition, 2015

## Motivating Example (ResNet\*)

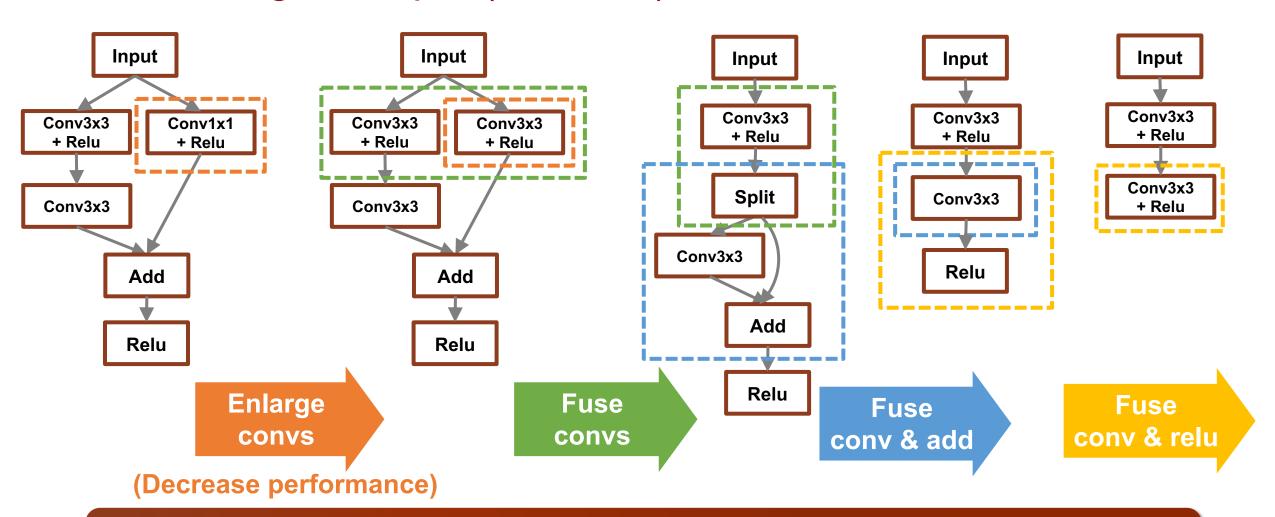


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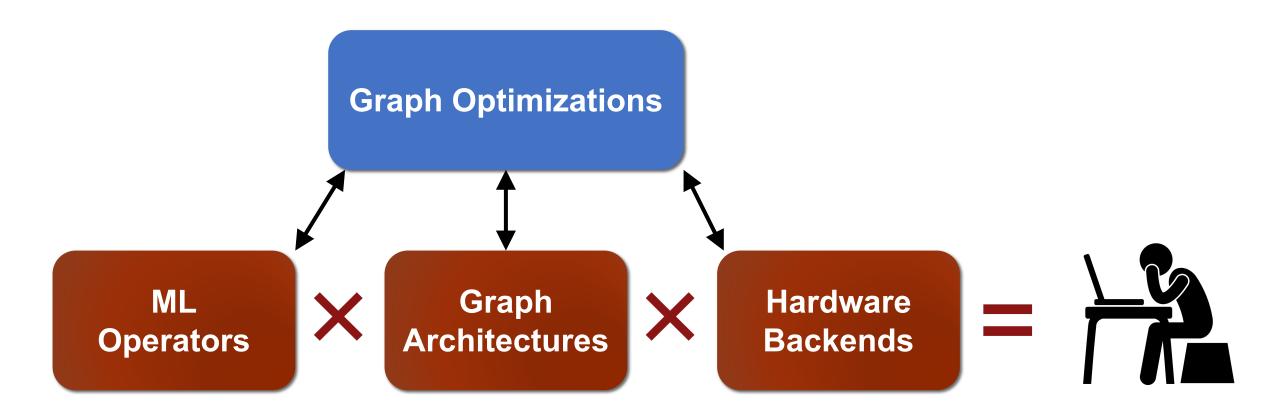


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## Motivating Example (ResNet\*)

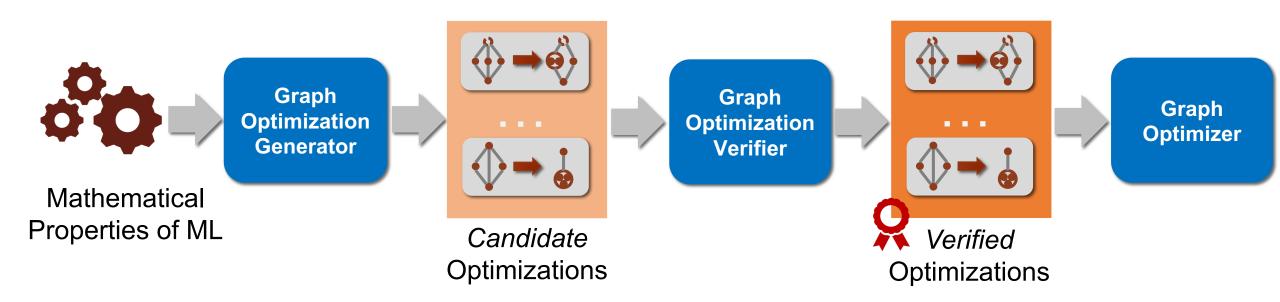


The final graph is 30% faster on V100 GPU but 10% slower on K80 GPU.



Infeasible to manually design graph optimizations for all cases

#### **Automated Graph Optimizations**





#### Layer 3: Parallelizing ML Computations



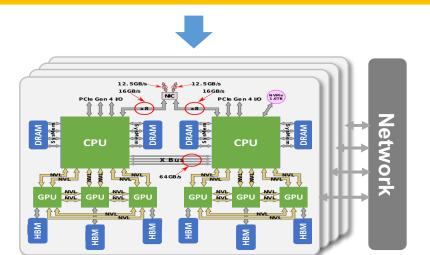
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**Graph-Level Optimization** 

Parallelization

**Kernel Generation** 

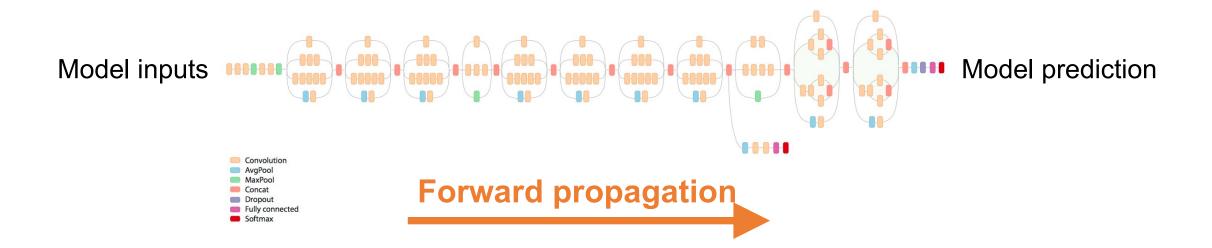
**Memory Optimization** 



#### Recap: Stochastic Gradient Descent (SGD)

Train ML models through many iterations of 3 stages

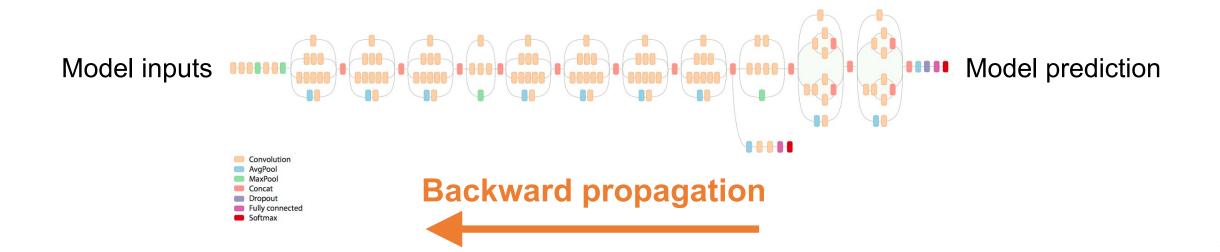
- 1. Forward propagation: apply model to a batch of input samples and run calculation through operators to produce a prediction
- Backward propagation: run the model in reverse to produce error for each trainable weight
- 3. Weight update: use the loss value to update model weights



#### Recap: Stochastic Gradient Descent (SGD)

Train ML models through many iterations of 3 stages

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#### Recap: Stochastic Gradient Descent (SGD)

Train ML models through many iterations of 3 stages

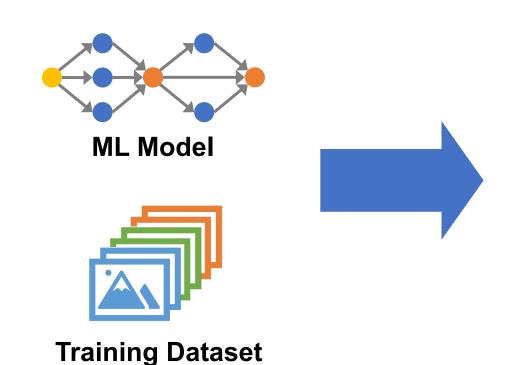
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$$w_i \coloneqq w_i - \gamma \nabla L(w_i) = w_i - \frac{\gamma}{n} \sum_{j=1}^n \nabla L_j(w_i)$$

#### How can we parallelize ML training?

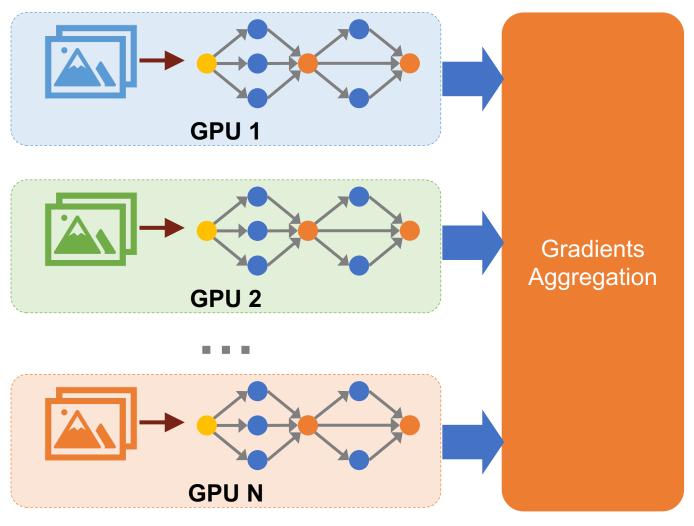
$$w_i \coloneqq w_i - \gamma \nabla L(w_i) = w_i - \frac{\gamma}{n} \sum_{j=1}^n \nabla L_j(w_i)$$

#### Data Parallelism



1. Partition training data into batches

 $w_i \coloneqq w_i - \gamma \nabla L(w_i) = w_i - \frac{\gamma}{n}$ 

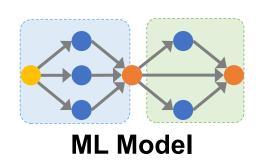


2. Compute the gradients of each batch on a GPU

3. Aggregate gradients across GPUs

#### Model Parallelism

Split a model into multiple subgraphs and assign them to different devices

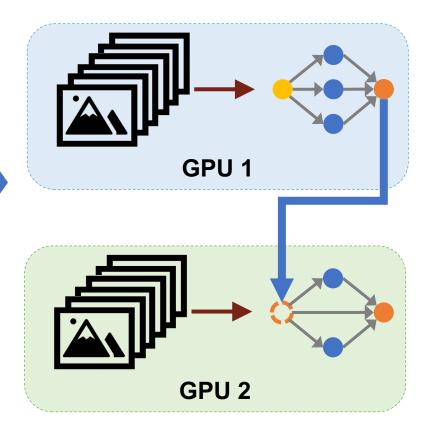




**Training Dataset** 

 $w_i \coloneqq w_i - \gamma \nabla L(w_i) = w_i - \frac{\gamma}{n} \sum_{i=1}^n \nabla L_j(w_i)$ 





Transfer intermediate results between devices



#### An Overview of Deep Learning Systems



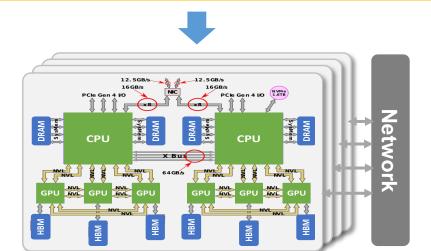
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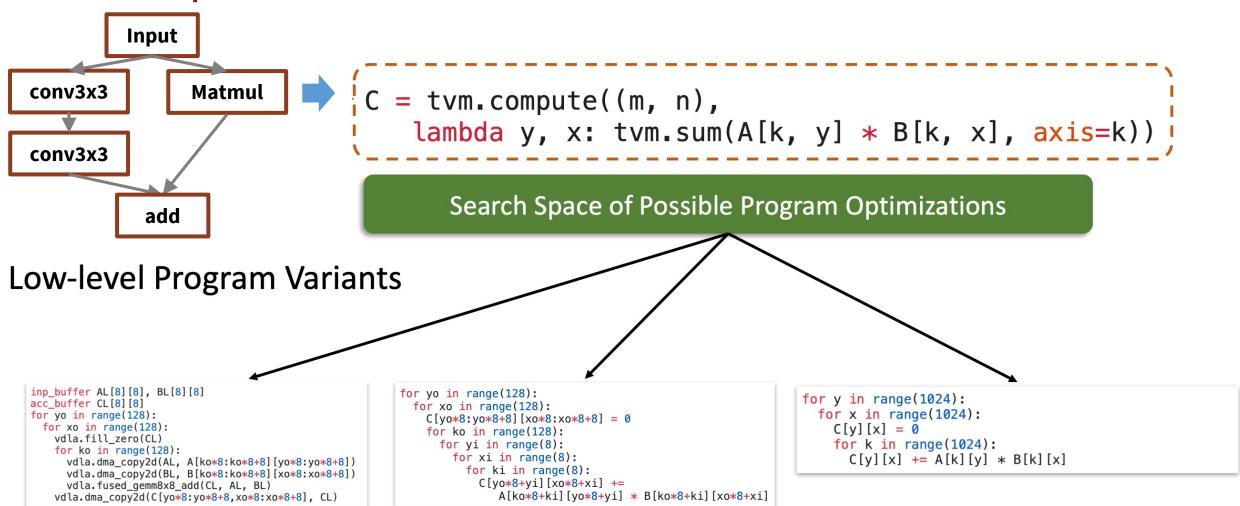
Parallelization

**Kernel Generation** 

**Memory Optimization** 



## Kernel Generation: How to find performant programs for each operator?



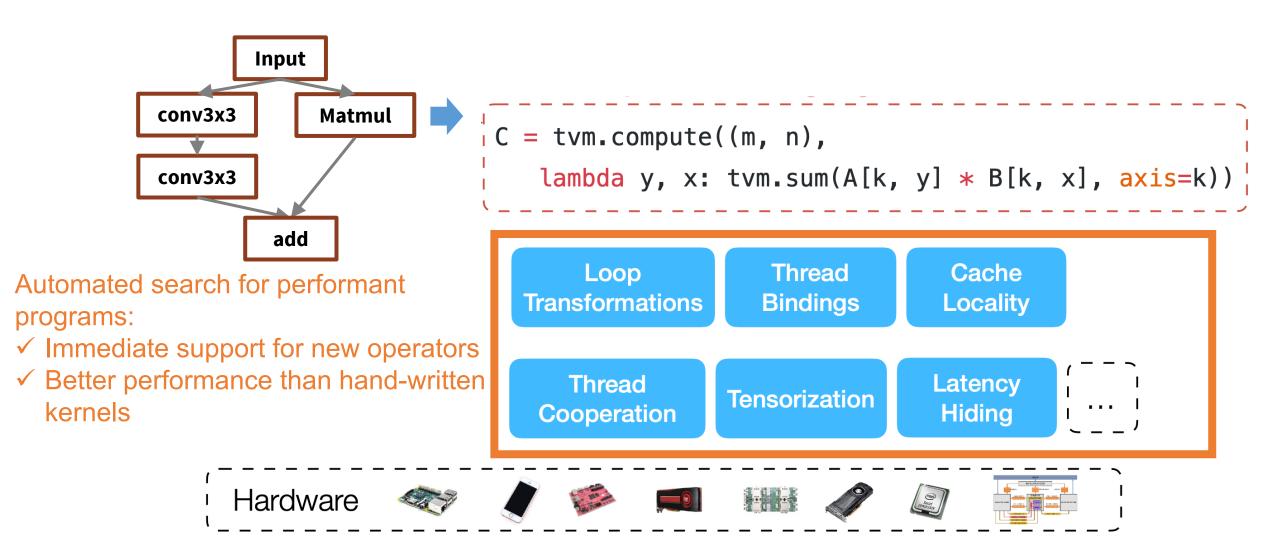
## Existing Approach: Engineer Optimized Tensor Programs

- Hardware vendors provide operator libraries manually developed by software/hardware engineers
- cuDNN, cuBLAS, cuRAND, cuSPARSE for GPUs
  - cudnnConvolutionForward() for convolution
  - cublasSgemm() for matrix multiplication

#### Issues

- Cannot provide immediate support for new operators
- Increasing complexity of hardware -> hand-written kernels are suboptimal

#### **Automated Code Generation**



\* Slides from Tianqi Chen 35



#### An Overview of Deep Learning Systems



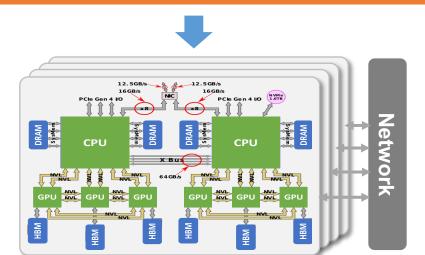
**Automatic Differentiation** 

**Graph-Level Optimization** 

Parallelization / Distributed Training

**Code Optimization** 

**Memory Optimization** 



## GPU Memory is the Bottleneck in DNN Training

- The biggest model we can train is bounded by GPU memory
- Larger models often achieve better predictive performance
- Extremely critical for modern accelerators with limited on-chip memory

Forward pass

Need to keep all intermediate results alive

**Backward pass** 

## **Upcoming Lectures**



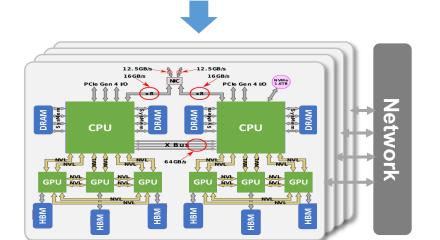
**Automatic Differentiation** 

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**Code Optimization** 

**Memory Optimization** 



- 4 Automatic Differentiation
- 5 Optimizing Linear Algebra
- 6 GPU Programming (1)
- 7 GPU Programming (2)
- 8 ML Compilation (1)
- 9 ML Compilation (2)
- 10 Graph-level Optimization
- 11 Memory Optimizations
- 12 ML Parallelization (1)
- 13 ML Parallelization (2)