ETH zürich

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Parallelism in Training Deep Neural Networks DPHPC Guest Lecture

WITH CONTRIBUTIONS FROM TAL BEN-NUN, TORSTEN HOEFLER, DAN ALISTARH, AND OTHERS AT SPCL, LLNL, UIUC, IST AUSTRIA, AND TOKYO TECH





Overview

- What is deep learning?
- Some deep neural networks
- Parallelizing and distributing training
- Communication for training
- Applications



Some General References

- Russell & Norvig, Artificial Intelligence: A Modern Approach
- Goodfellow, Bengio, & Courville, Deep Learning
 - Freely available online: <u>http://www.deeplearningbook.org/</u>
- Ben-Nun & Hoefler, Demystifying Parallel and Distributed Deep Learning
 - https://arxiv.org/abs/1802.09941
- Many slides adapted from Tal Ben-Nun, Torsten Hoefler, Svetlana Lazebnik, and prior talks

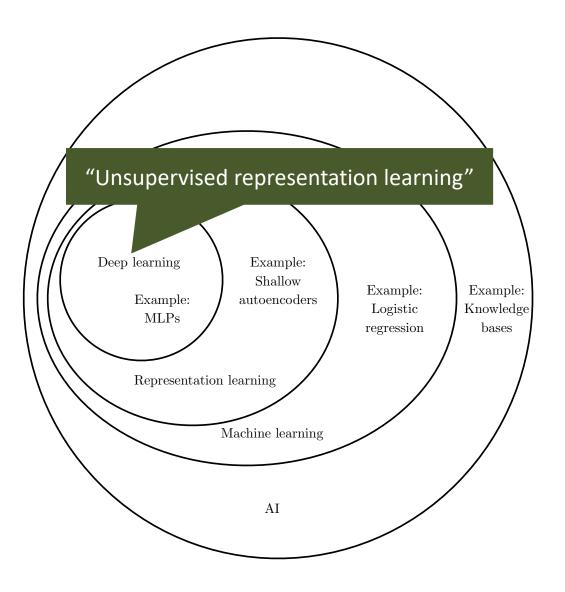


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Classes of AI Problems



Supervised learning

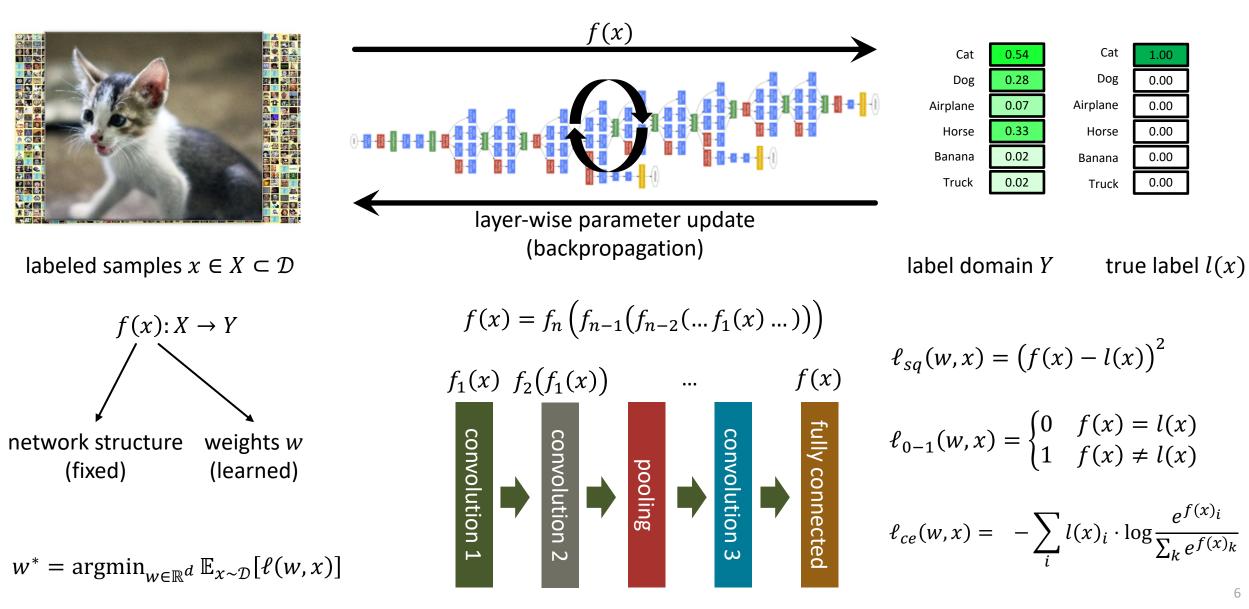
AND A MERCENCE PROFESSION

- Learn mapping from labeled inputs $\operatorname{argmin}_{f \in \mathcal{H}} \mathbb{E}_{x, y \sim \mathcal{D}}[\ell(f(x), y)]$
- Unsupervised learning
 - Learn patterns in inputs $\operatorname{argmin}_{f \in \mathcal{H}} \mathbb{E}_{x \sim \mathcal{D}} \left[\ell(f(x)) \right]$
- Reinforcement learning
 - Learn policy to maximize reward $\operatorname{argmax}_{\pi \in \mathcal{H}} \mathbb{E}_{O \sim \Omega}[R(\pi, O)]$
- Many others...

Deep



A brief theory of supervised deep learning (mini-batch SGD)

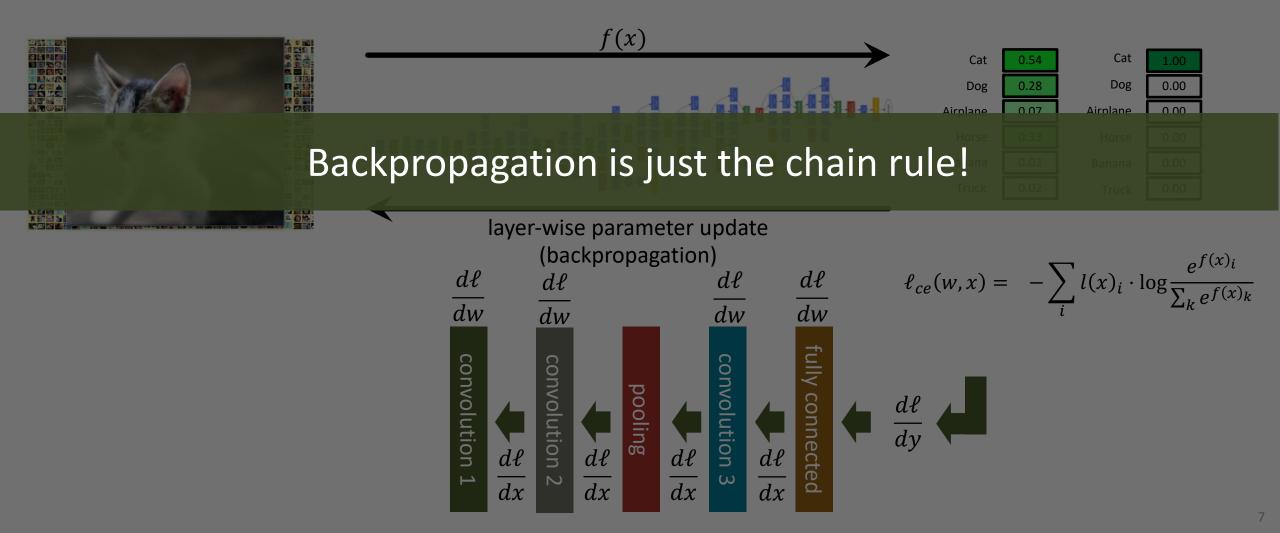


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A brief digression on backpropagation

"Backward propagation of errors" (Rumelhart, Hinton, & Williams 1986)



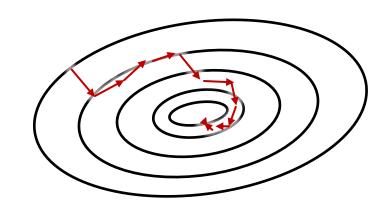
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$w^* = \operatorname{argmin}_{w \in \mathbb{R}^d} \mathbb{E}_{x \sim \mathcal{D}}[\ell(w, x)]$ **Stochastic Gradient Descent** $f_1(x)$ convolution 1 1: 2: 3: $f_2(f_1(x))$ convolution 2 4: 5: 6: pooling 7: 8: ••• convolution 3 9: 10: 11: f(x)fully connected 12:

The second s

• Layer storage = $|w_l| + |f_l(o_{l-1})| + |\nabla w_l| + |\nabla o_l|$



Learning Rate Adaptive Learning Rate	$w^{(t+1)} = w^{(t)} - \eta \cdot \nabla \ell(w^{(t)}, z) \qquad = w^{(t)} - \eta \cdot \nabla w^{(t)}$ $w^{(t+1)} = w^{(t)} - \eta_t \cdot \nabla w^{(t)}$
Momentum [Qian 1999]	$w^{(t+1)} = w^{(t)} + \mu \cdot (w^{(t)} - w^{(t-1)}) - \eta \cdot \nabla w^{(t)}$
Nesterov Momentum [Nesterov 1983]	$w^{(t+1)} = w^{(t)} + v_t; \qquad v_{t+1} = \mu \cdot v_t - \eta \cdot \nabla \ell(w^{(t)} - \mu \cdot v_t, z)$
AdaGrad [Duchi et al. 2011]	$w_i^{(t+1)} = w_i^{(t)} - \frac{\eta \cdot \nabla w_i^{(t)}}{\sqrt{A_{i,t}} + \varepsilon}; \qquad A_{i,t} = \sum_{\tau=0}^t \left(\nabla w_i^{(t)} \right)^2$
RMSProp [Hinton 2012]	$w_{i}^{(t+1)} = w_{i}^{(t)} - \frac{\eta \cdot \nabla w_{i}^{(t)}}{\sqrt{A'_{i,t} + \varepsilon}}; \qquad A'_{i,t} = \beta \cdot A'_{t-1} + (1 - \beta) \left(\nabla w_{i}^{(t)}\right)^{2}$
Adam [Kingma and Ba 2015]	$w_i^{(t+1)} = w_i^{(t)} - \frac{\eta \cdot M_{i,t}^{(1)}}{\sqrt{M_{i,t}^{(2)} + \varepsilon}}; \qquad M_{i,t}^{(m)} = \frac{\beta_m \cdot M_{i,t-1}^{(m)} + (1 - \beta_m) \left(\nabla w_i^{(t)}\right)^m}{1 - \beta_m^t}$

T. Ben-Nun, T. Hoefler: Demystifying Parallel and Distributed Deep Learning: An In-Depth Concurrency Analysis, CSUR 2019







Neural Architecture

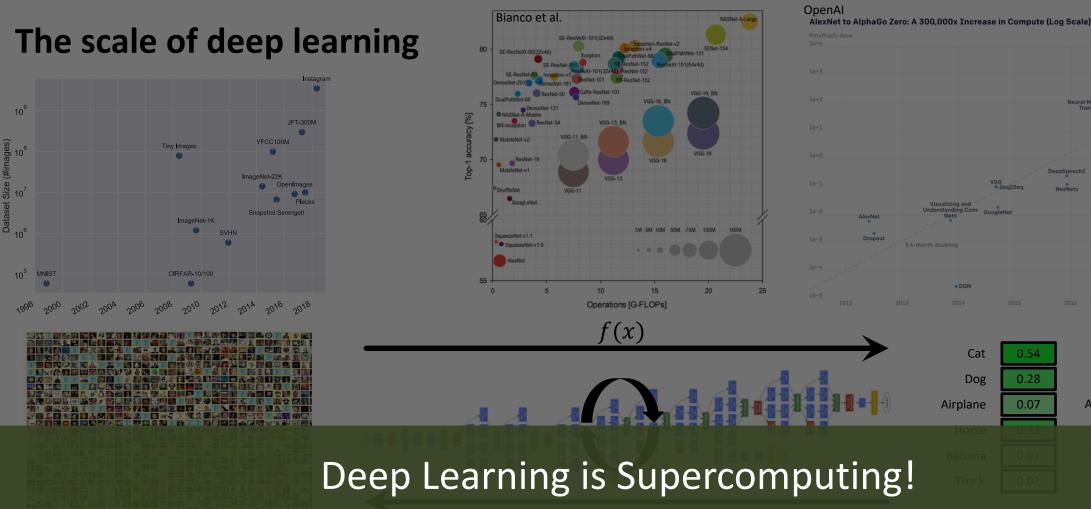
Cat

Dog

Airplane

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layer-wise parameter update

- ImageNet 1k: 150 GB
- ImageNet 22k: ~2 TB
- Industry: Much larger

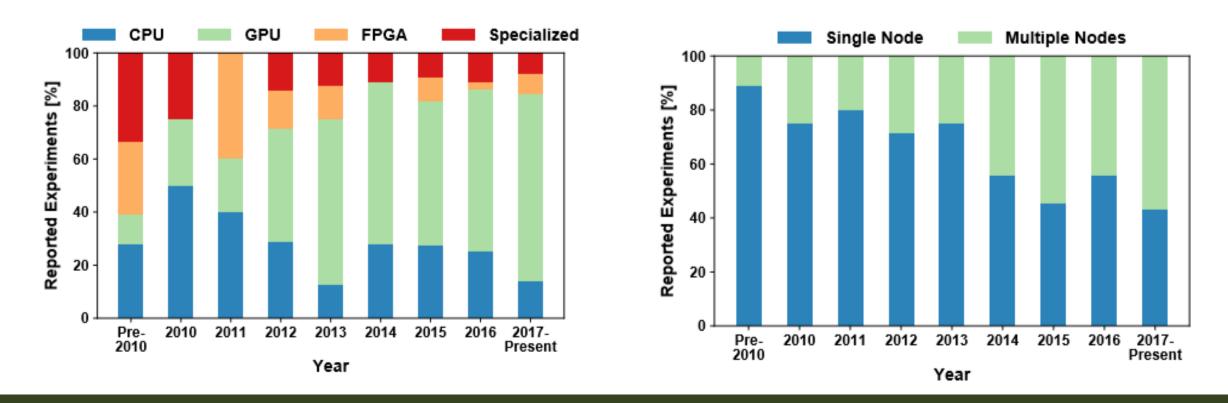
- >100 layers deep
- ~25M >10B parameters
- 0.1 40 GiB storage

- 10-22k labels
- Growing
- Weeks to train



Trends in deep learning: hardware and multi-node

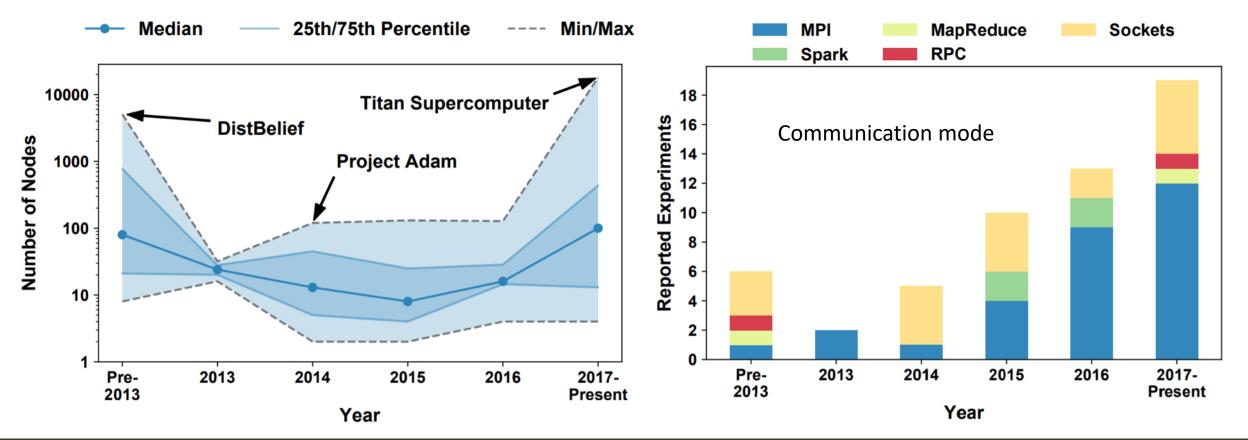
The field is moving fast – trying everything imaginable – survey results from 252 papers in the area of parallel deep learning



Deep Learning is largely on distributed memory today!

Trends in distributed deep learning: node count and communication

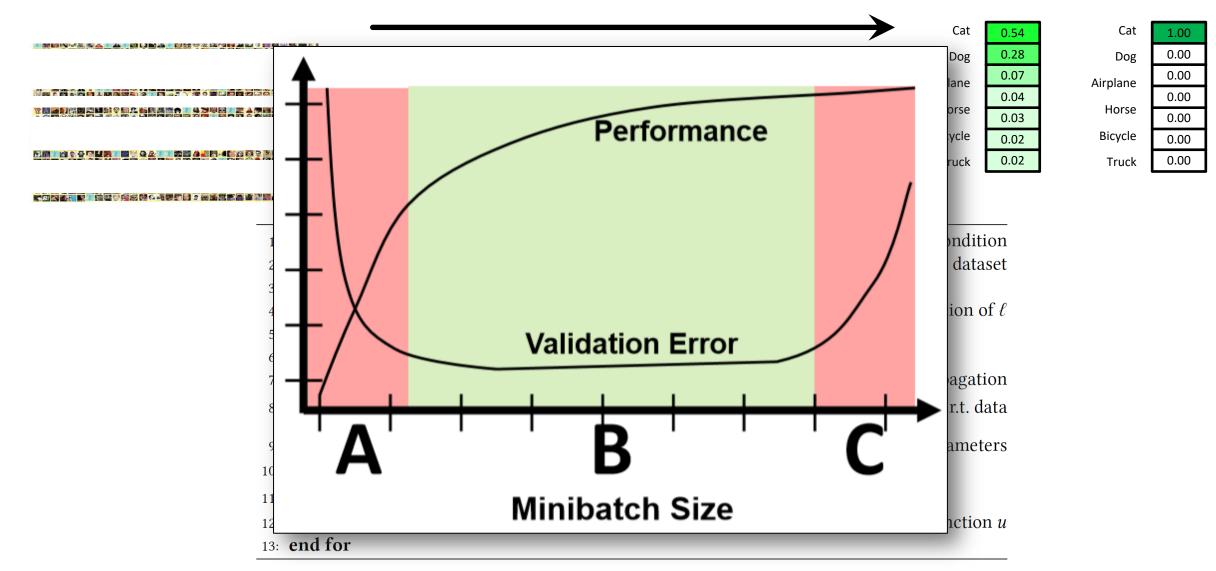
The field is moving fast – trying everything imaginable – survey results from 252 papers in the area of parallel deep learning



Deep Learning research is converging to MPI!



Minibatch Stochastic Gradient Descent (SGD)



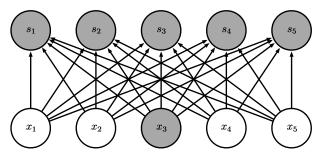
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T. Ben-Nun, T. Hoefler: Demystifying Parallel and Distributed Deep Learning: An In-Depth Concurrency Analysis, CSUR 2019



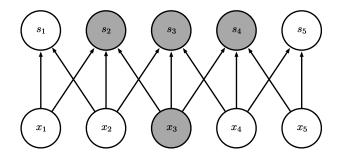
Ingredients of a neural network: Operators

Fully-connected layers (multi-layer perceptrons)



 x_5

Convolution



 s_1

Many other moving parts:

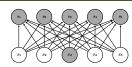
Pooling

• • •

- Batch normalization [loffe & Szegedy 2015]
- ReLU activations [Glorot, Bordes, & Bengion 2011]

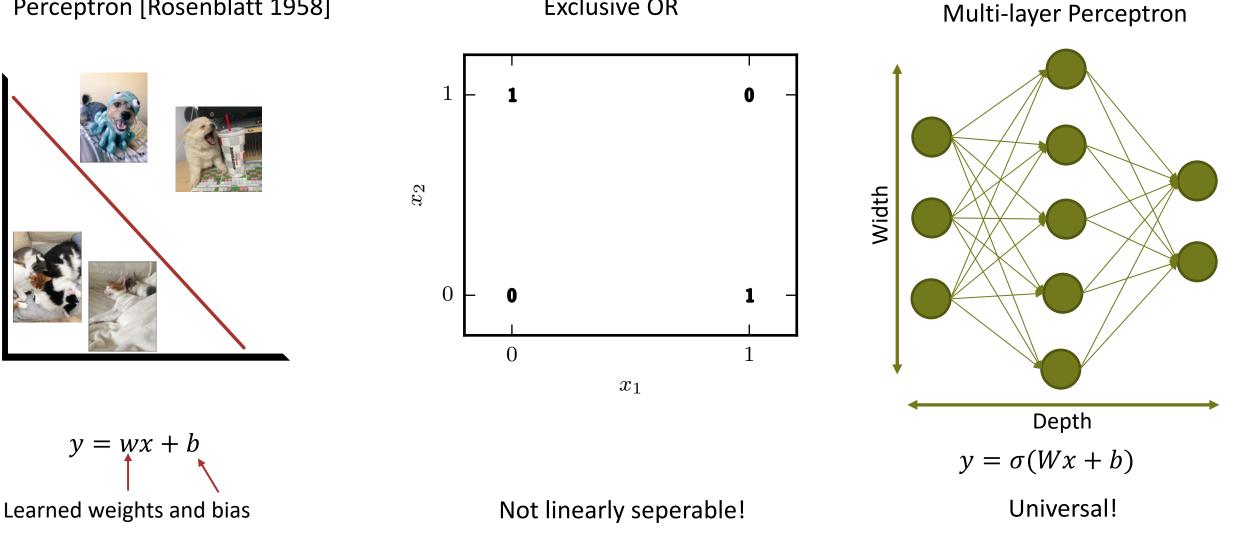
 x_4 x_5





Fully-connected layers

Perceptron [Rosenblatt 1958]



Exclusive OR

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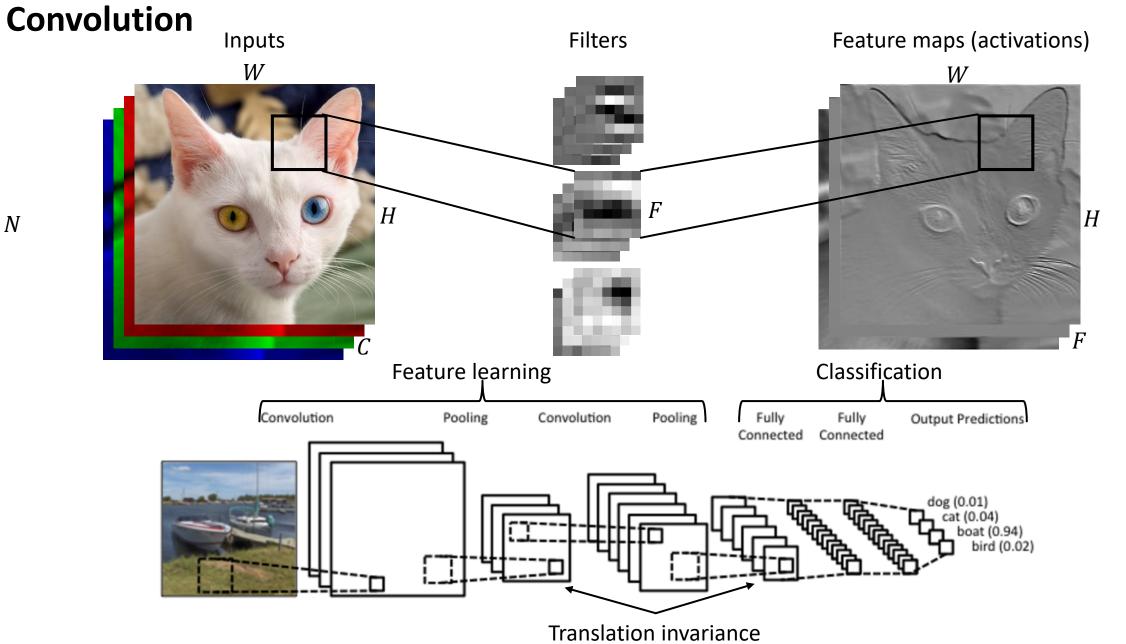
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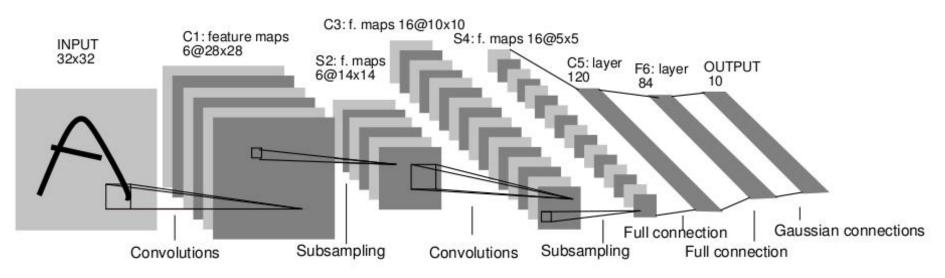


Operators





A short history of (old) CNNs



LeNet-5 [LeCun, Bottou, Bengio, & Haffner 1998]

- Average pooling
- Sigmoid/tanh nonlinearites
- Fully-connected layers at end
- Trained on MNIST (60k samples)

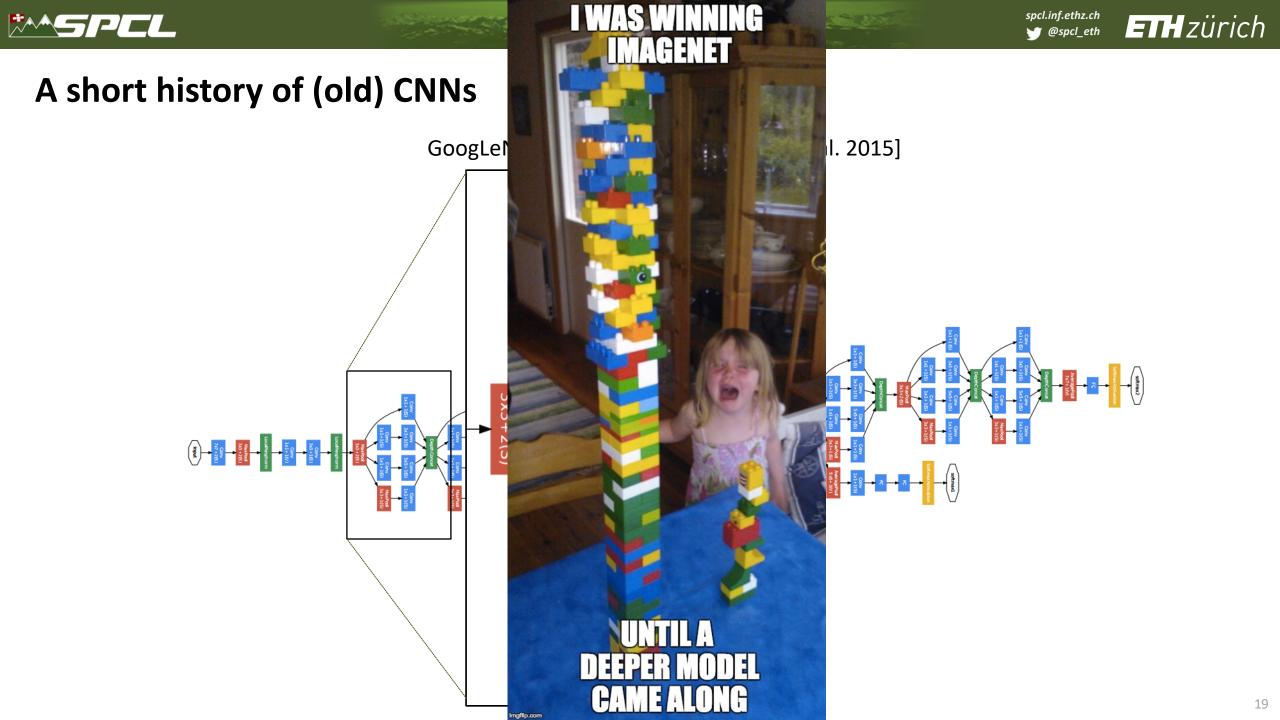


A short history of (old) CNNs

AlexNet [Krizhevsky, Sutskever, & Hinton 2012]



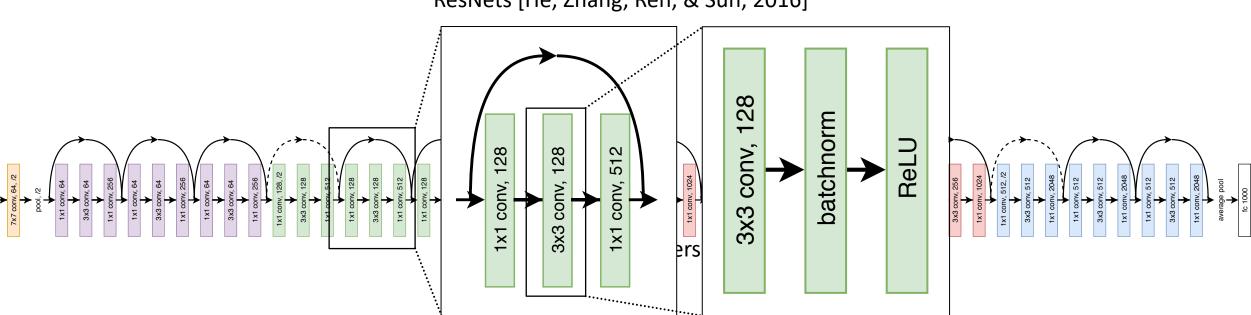
- Deeper, bigger model
- Dropout
- Trained on ImageNet (1.2M images)
- GPU implementation (2 GPUs for a week)







ResNet-50



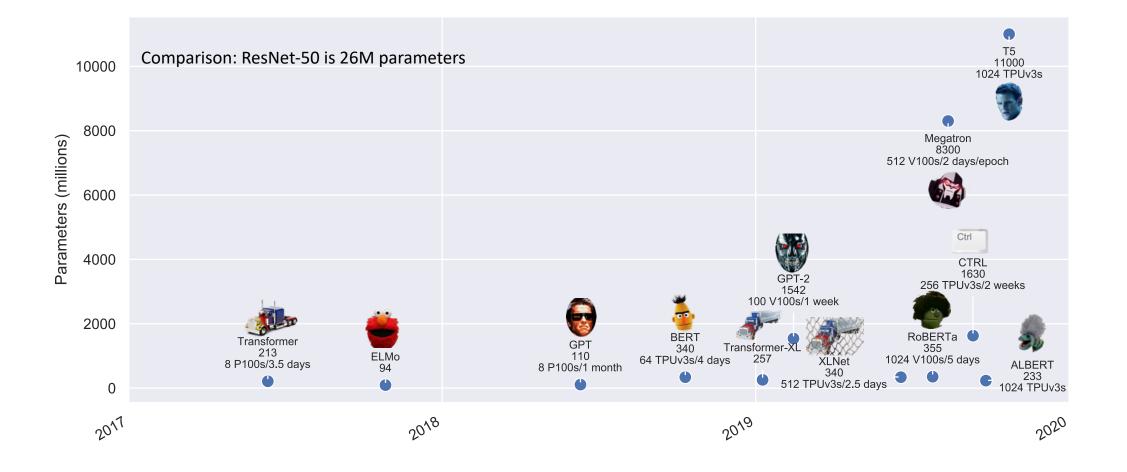
ResNets [He, Zhang, Ren, & Sun, 2016]

Constant and



GPT-2 (transformers)

- Sequence-to-sequence models (like RNNs but with more parallelism)
- Revolutionizing NLP like AlexNet &co. did for computer vision



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(From Tensor2Tensor intro notebook)

Layer: 5 \$ Attention: Input - Input \$

GPT-2 (transformers)

Decoder (w/o enco

Prompt (human-written): *Recycling is good for the world.* NO! YOU COULD NOT BE MORE WRONG!!

Scaled Dot-product Attention 4

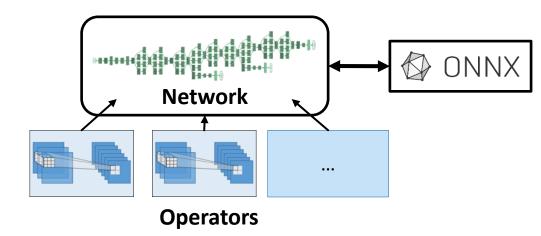
GPT-2-xlarge generated text:

he_ Recycling is NOT good for the world. It is bad for the environment, it is bad for our health, and it is bad treet for our economy. I'm not kidding. Recycling is not good for the environment. It is destructive to the earth ecause and it is a major contributor to global warming. Recycling is not good for our health. It contributes to obesity and diseases like heart disease and cancer. Recycling is bad for our economy. It increases the cost of a product, and in turn, the price of everything that is made with that product. Recycling is not good for our nation. We pay a tremendous price for the privilege of having the world's most advanced and efficient recycling system. Recycling is a huge, colossal waste of time, energy, money, and resources. And THAT is why we need to get back to basics and get back to basics in our recycling efforts. One of the best ways to start is to look at the process of creating a paper product. When you make a paper product, it is basically a long chain of materials. Everything from the raw materials (wood, cardboard, paper, etc.), to the reagents (dyes, solvents, etc.) to the printing equipment (chemicals, glue, paper, ink, etc.), to the packaging, to the packaging materials (mercury, chemicals, etc.) to the processing equipment (heating, cooling, etc.), to the packaging materials, to the packaging materials that are shipped overseas and to the packaging materials that are used in the United States. Each step along the way creates tons of waste that we constantly have to clean up. The process of making a paper product is a very wasteful one. But the end result is something that all of us need to consume. And if we want to keep the recycling process running efficiently, then we really need to think about each and every step that goes into making a paper product.

Stacked N times

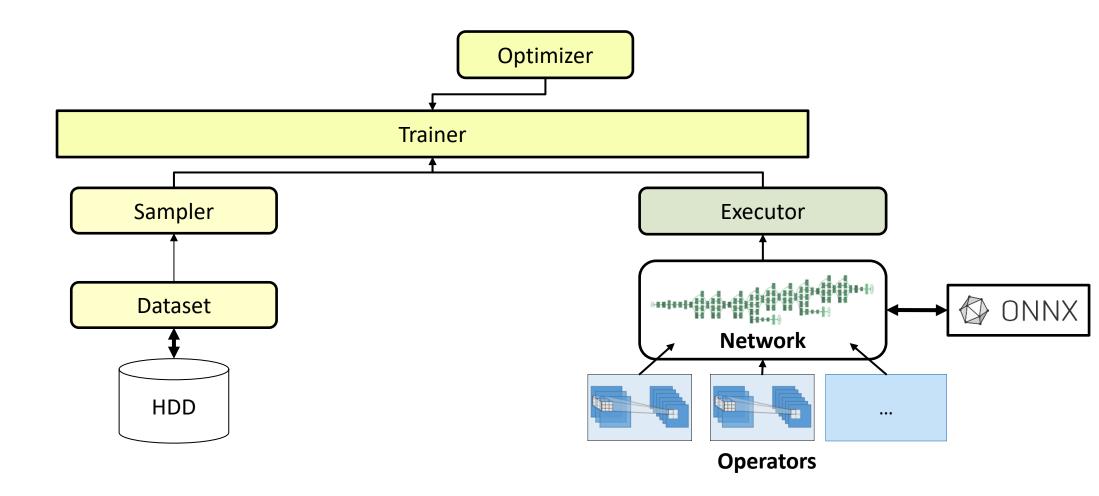


Networks



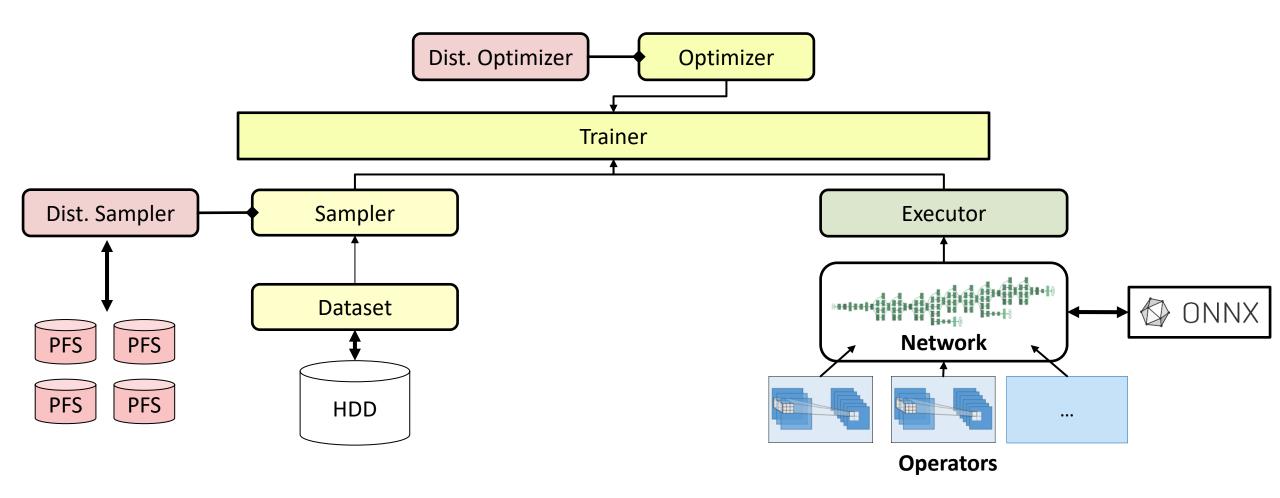


Training





Distributed training





TOKYO METROPOLITAN Railway system



Optimizing parallel deep learning systems is a bit like navigating Tokyo by public transit

--- at first glance impossibly complex but eventually doable with the right guidelines ----

(Torsten Hoefler)

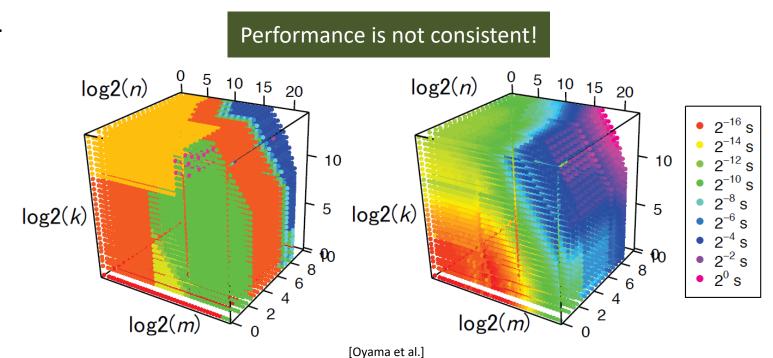
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Operator implementations: fully-connected layers

$$Y = \sigma(WX + b)$$

Dominated by matrix-matrix multiplication

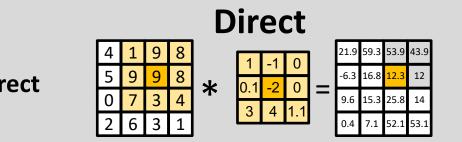
- Standard tricks: vectorize, tile, fusion, ...
- BLAS3 GEMM
 - cuBLAS, MKL, ...





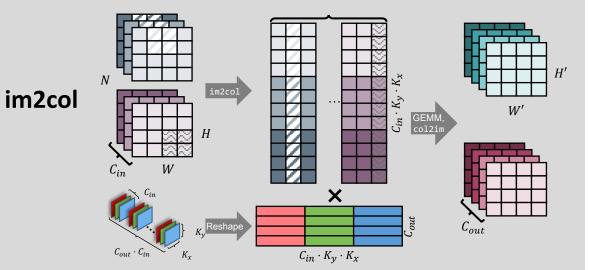
Operator implementations: convolution

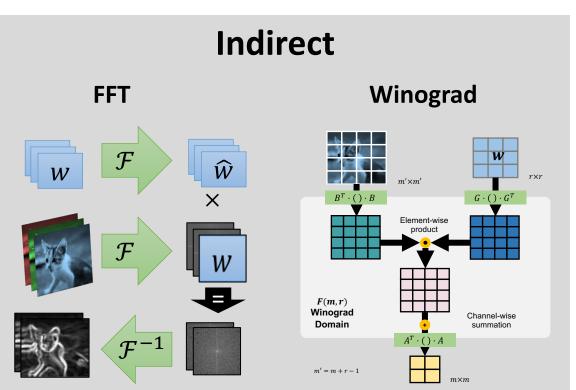
$$Y_{k,f,i,j} = \sum_{c=0}^{C-1} \sum_{a=-0}^{O} \sum_{b=-0}^{O} X_{k,c,i+a,j+b} w_{f,c,a+0,b+0}$$











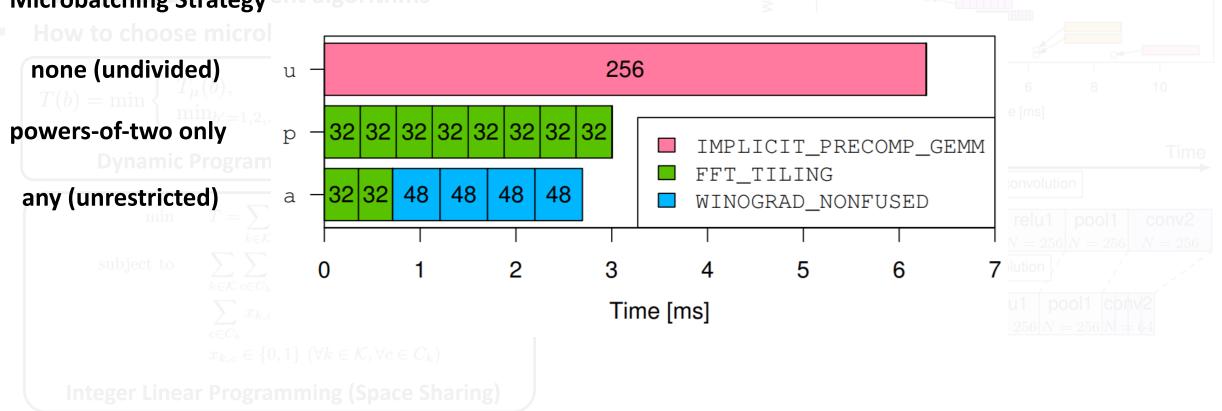
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Microbatching (µ-cuDNN) – how to implement layers best in practice?

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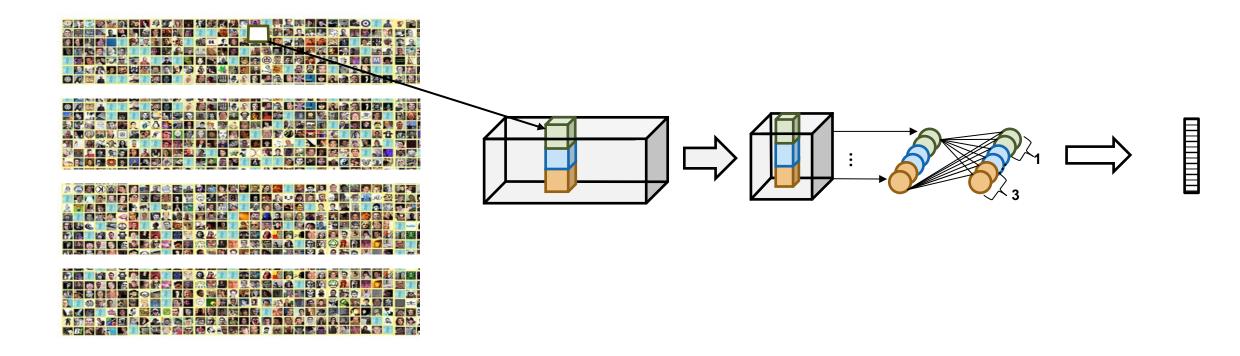


- Performance depends on temporary memory (workspace) size
- Microbatching Strategy Fast (up to 4.54x faster on DeepBench)





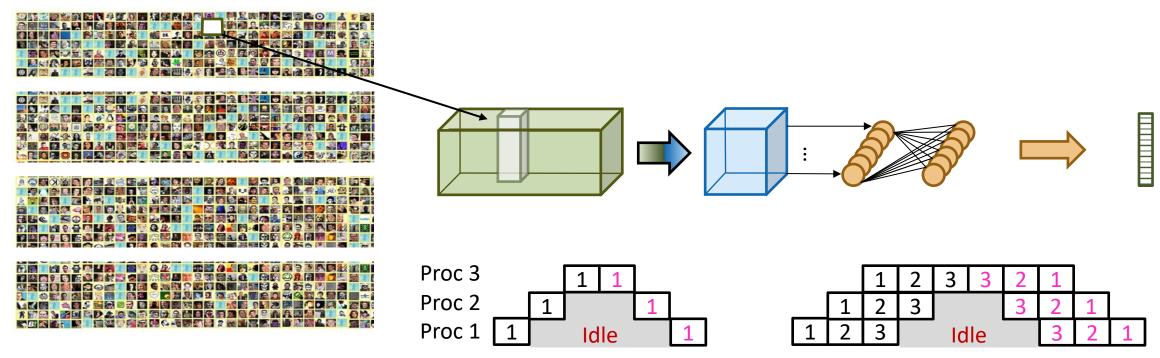
Model parallelism – limited by network size



- Parameters can be distributed across processors
- Mini-batch has to be copied to all processors
- Backpropagation requires complex communication every layer



Pipeline parallelism – limited by network size

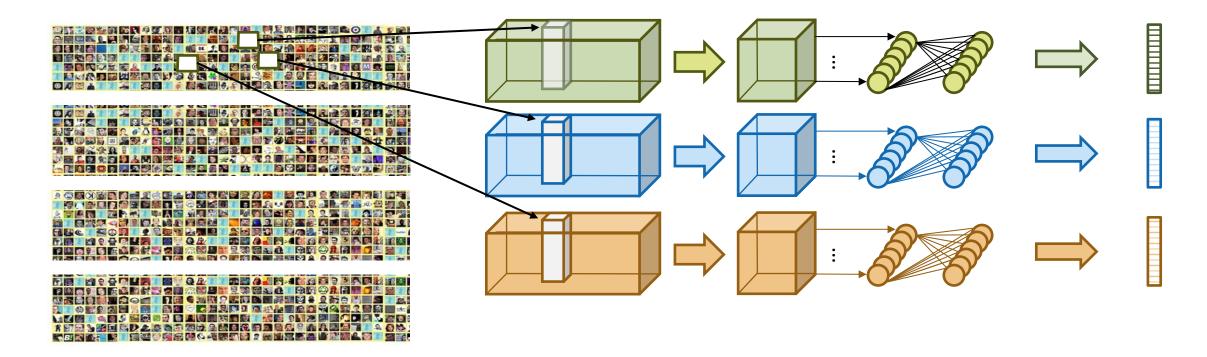


Microbatching

- Layers/parameters can be distributed across processors
- Sparse communication pattern (only pipeline stages)
- Mini-batch has to be copied through all processors
- Consistent model introduces idle-time "bubble"

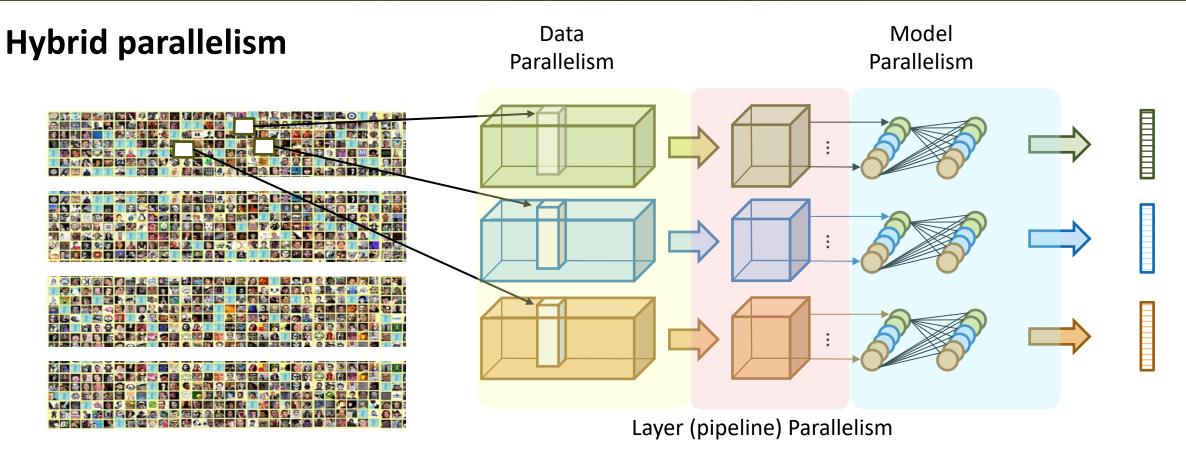


Data parallelism – limited by batch-size



- Simple and efficient solution, easy to implement
- Duplicate parameters at all processors
- Affects generalization

[Zhang et al. 1989]



- Layers/parameters can be distributed across processors
- Can distribute minibatch
- Often specific to layer-types (e.g., distribute fc layers but handle conv layers data-parallel)
 - Enables arbitrary combinations of data, model, and pipeline parallelism very powerful!

***SPCL

Other ways to think about parallelism

- All definitions are fuzzy (including this ⁽ⁱ⁾)
- Data-, model-, pipeline-, hybrid-parallelism
- Weak vs strong scaling
 - What do you keep the same vs what do change?
 - Mini-batch weak scaling: grow the mini-batch
 - Mini-batch model scaling: grow the model size (not so useful in general...)
 - Strong scaling: Fix everything, use more GPUs
- For convolution: based on partitioned tensor dimensions
 - Sample-, spatial-, channel-, filter-parallelism





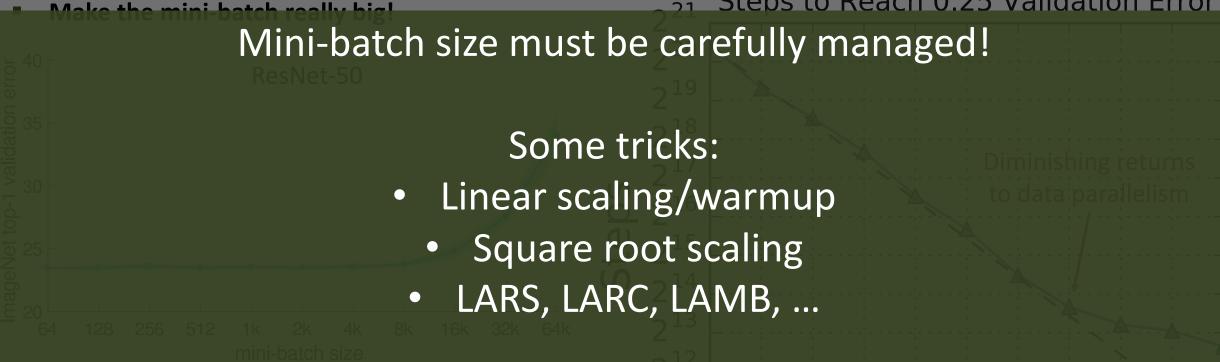
Large mini-batches

ResNet-8/CIFARsMet-50/ImageNet450KImageNet-1k 21 Steps to Reach 0.25 Validation Error

 $2\frac{10}{2^{6}}\frac{1}{2^{7}}\frac{1}{2^{8}}\frac{1}{2^{9}}\frac{10}{2^{10}}\frac{11}{2^{12}}\frac{13}{2^{13}}\frac{14}{2^{15}}\frac{15}{2^{16}}$

Batch Size

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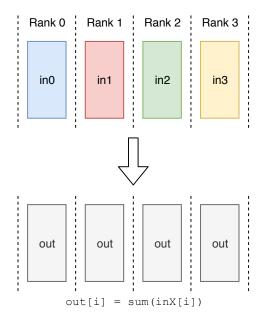
Often requires retuning hyperparameters!

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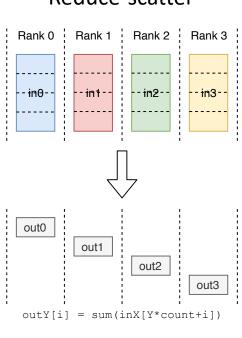
Collectives for deep learning

- Certain communication patterns can be optimized
- People keep reinventing MPI
 - Baidu Allreduce, NCCL, Gloo, Horovod, ...

What we need (for this talk):



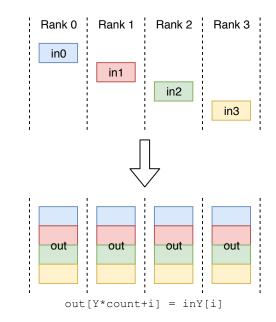
Allreduce



Reduce-scatter

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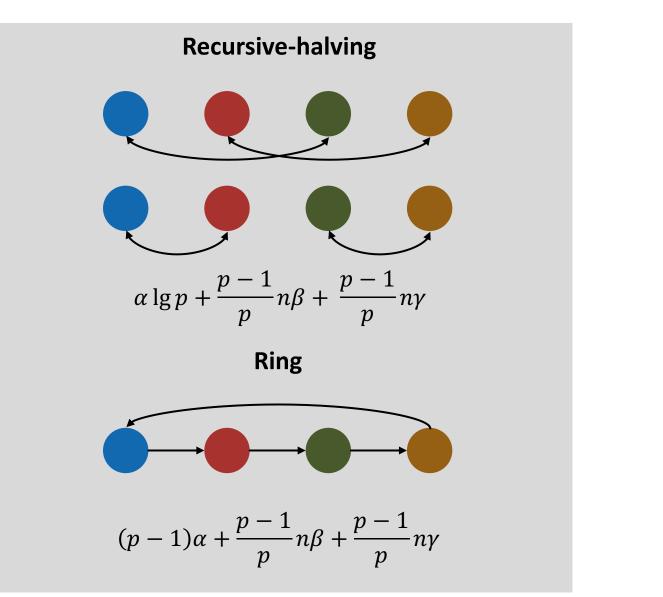
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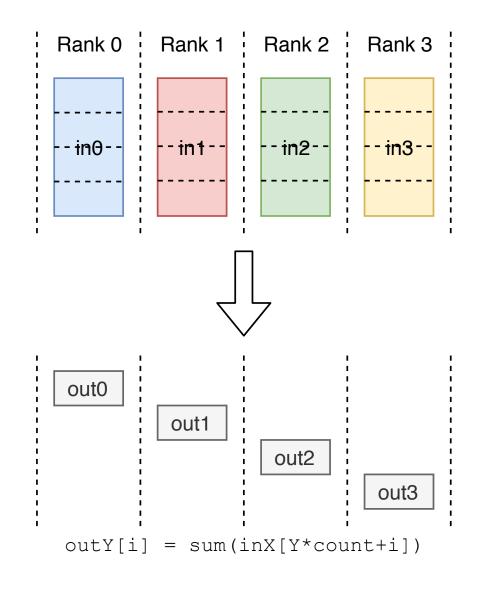




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Reduce-scatter



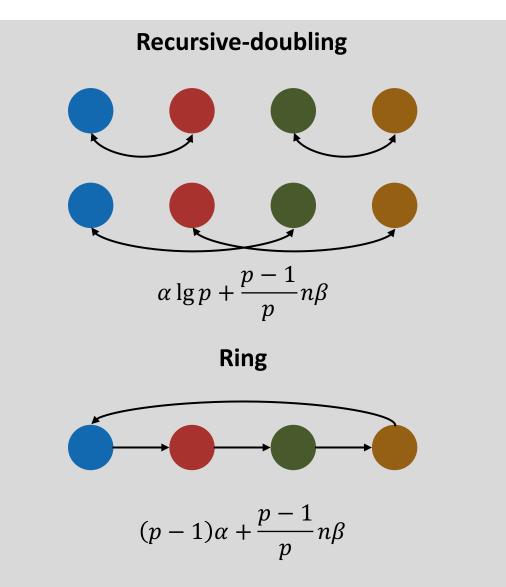


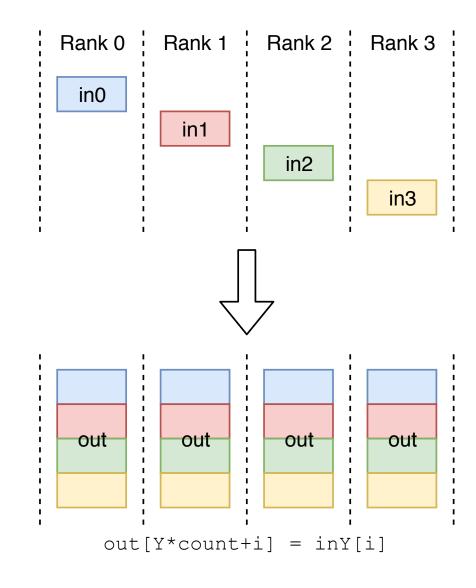
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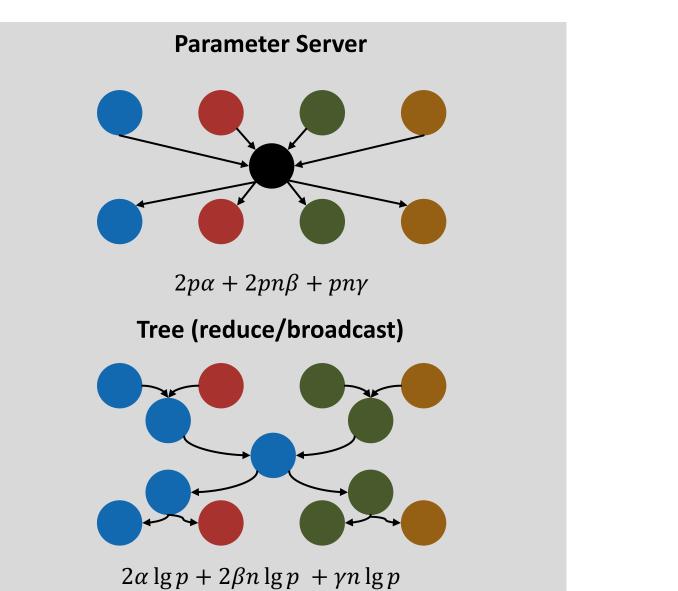
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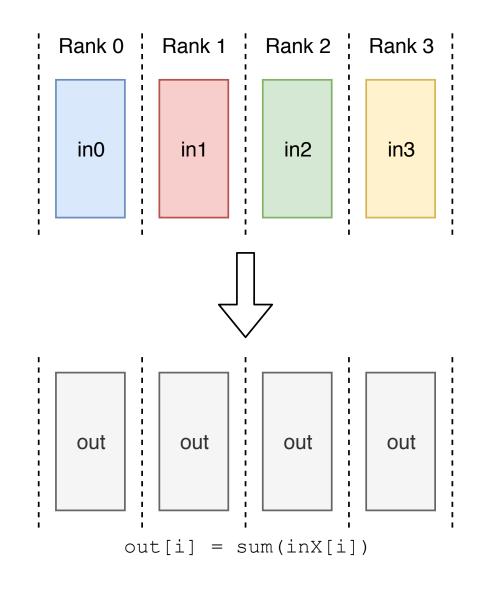






Allreduce





S. C. Lawrence



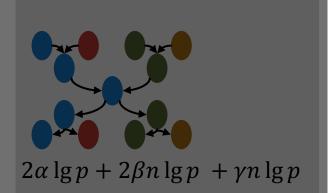


 $\alpha \lg p + \beta n \lg p + \nu n \lg p$

Allreduce

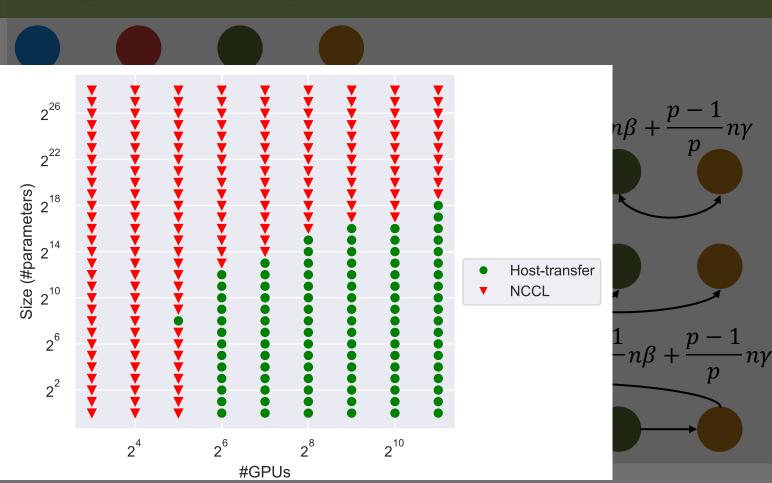
Parameter Server

 $2p\alpha + 2pn\beta + pn\gamma$ **Tree**



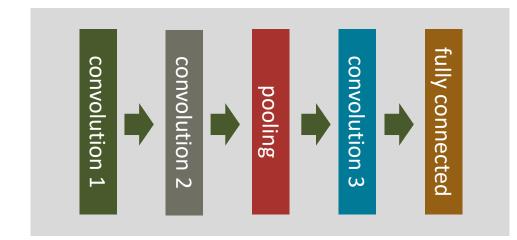
Implementation matters!

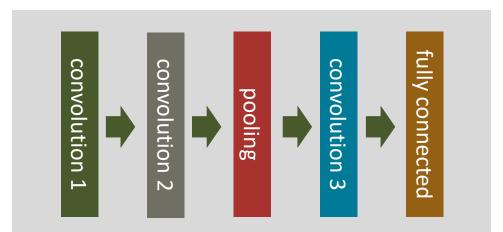
Butterfly (doubling)

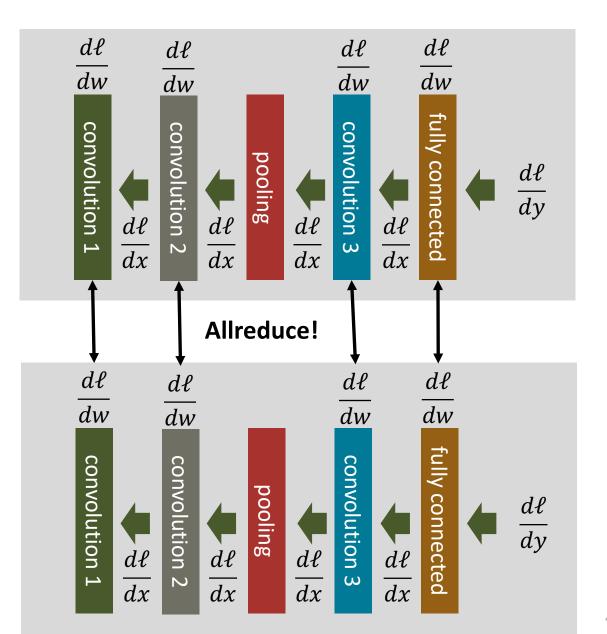




Distributed data-parallelism







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0.16 -

0.14 -

- 21.0 (s) - 01.0 - 01.0 - 00.

0.04 -

0.02 -

0.00 -

Distributed data-parallelism

Minimal (no overlap)

Computation

Ratio

16

8

Communication

Strong scaling

- 8

- 7

- 6

- 5

- 4

- 3

- 2

_

- 0

32 64 128 256

#GPUs

0.18 -

0.16 -

0.14 -

0.12 -

0.10 -

0.08 -

0.06 -

0.04 -

0.02 -

0.00 -

Minimal (with overlap)

32

#GPUs

16

8

64 128 256

- 8

- 7

- 6

- 5

- 3

2

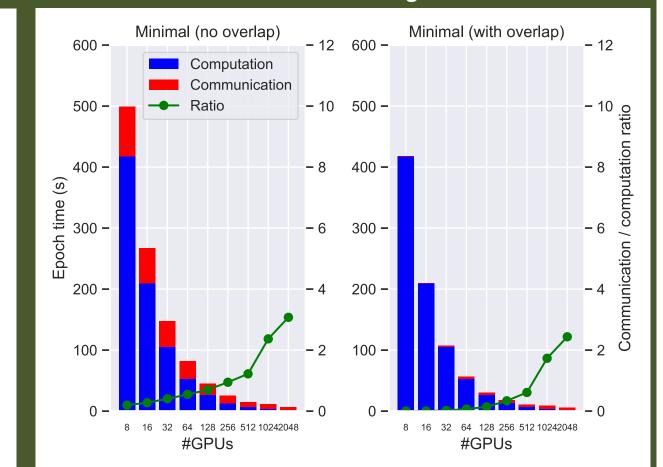
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computation ratio

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Communication



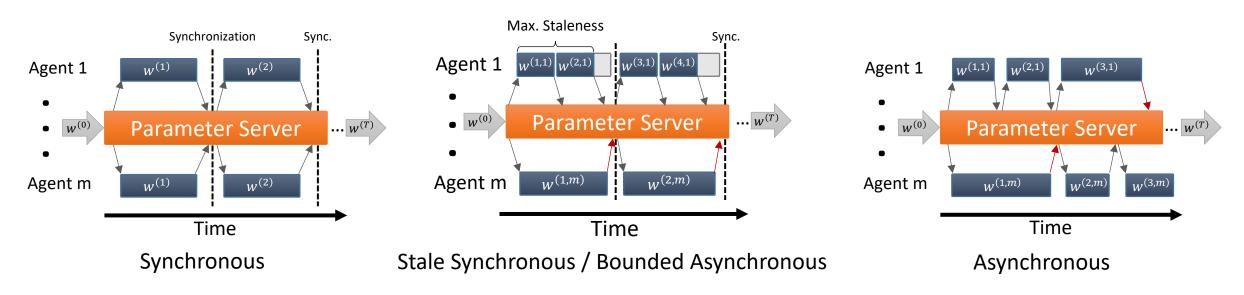
Weak scaling

Contraction of the State



Parameter (and model) consistency - centralized

Parameter exchange frequency can be controlled, while still attaining convergence:



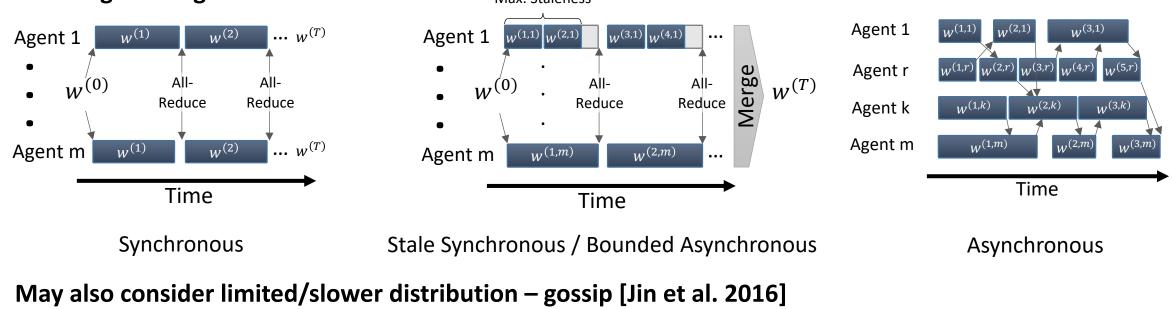
Trades off "statistical performance" for "hardware performance"





Parameter (and model) consistency - decentralized

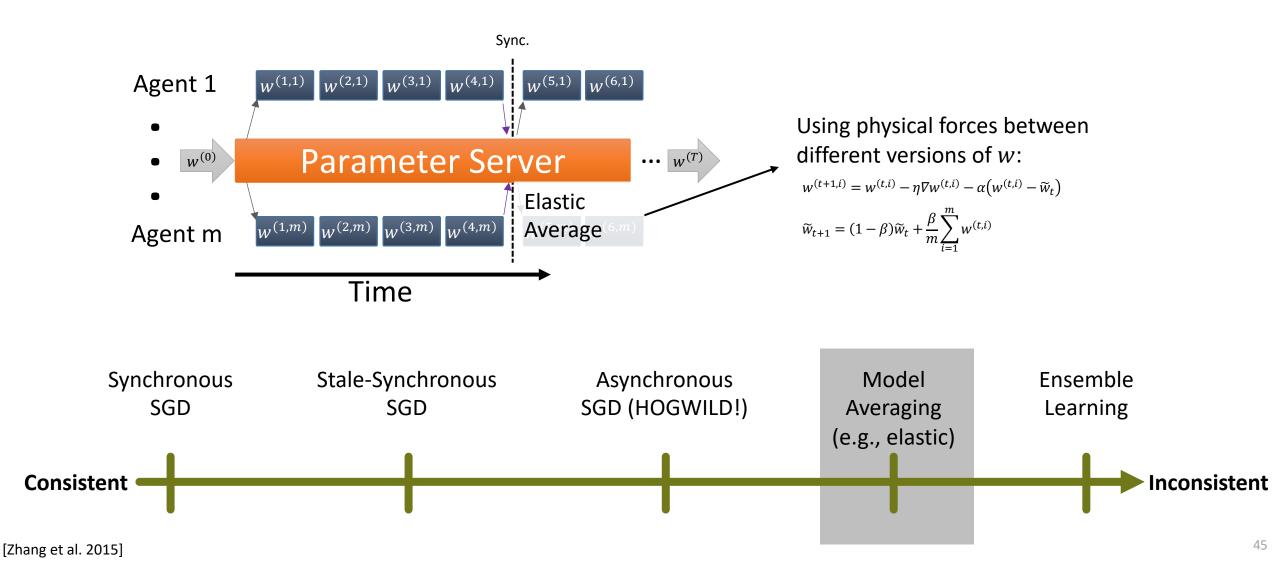
 Parameter exchange frequency can be controlled, while still attaining convergence:







Parameter consistency in deep learning



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Parameter consistency in deep learning

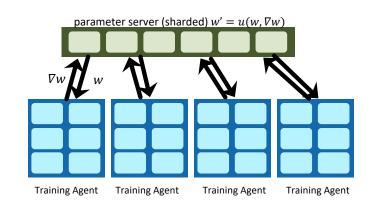


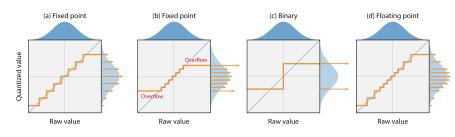


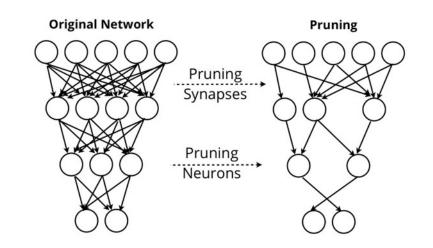


Communication optimization

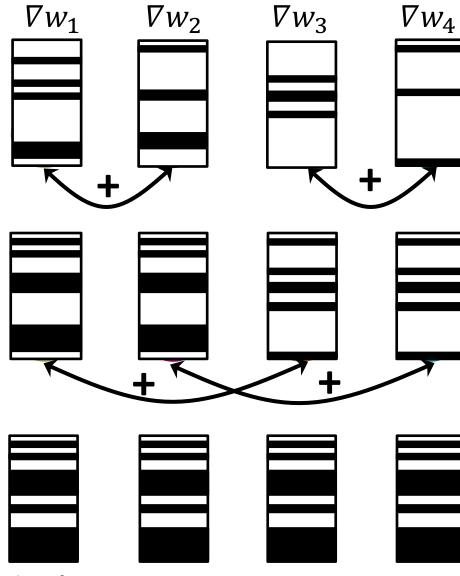
- Lossy compression: trade off latency (local compute) for bandwidth
- Sufficient factor broadcasting
- Quantization:
 - 16-bit (IEEE FP16, bfloat16) becoming standard
 - QSGD (stochastic rounding) [Alistarh et al. 2016]
 - 1-bit SGD [Seide et al. 2014; Dryden et al. 2016]
 - Error feedback is important!
- Sparsification:
 - Top-k SGD [Renggli et al. 2019]
 - Skip small weight updates

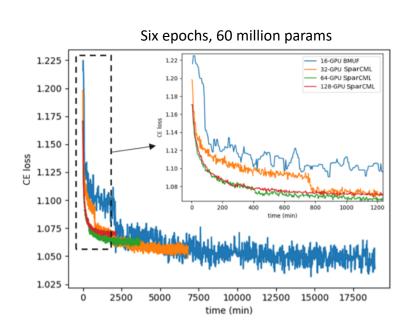


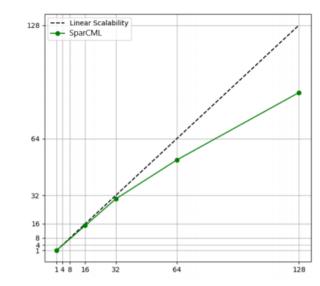




SparCML – Quantized sparse allreduce







Microsoft Speech Production Workload Results – 2 weeks → 2 days!

System Dataset	Model	# of nodes	Algorithm	Speedup
Piz Daint ImageNet	VGG19	8	Q4	1.55 (3.31)
Piz Daint ImageNet	AlexNet	16	Q4	1.30 (1.36)
Piz Daint MNIST	MLP	8	Top16_Q4 Top16_Q4	3.65 (4.53) 19.12 (22.97)

[Renggli et al. 2019]





The limits to data parallelism

- When does data parallelism break down?
- Communication overheads
- Hyperparameter tuning
- Memory for one sample
- More GPUs than samples in a mini-batch

Need to strong scale!

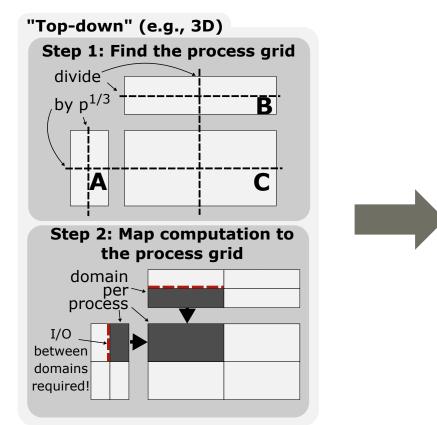
Contra and and

Distributed-memory fully-connected layers

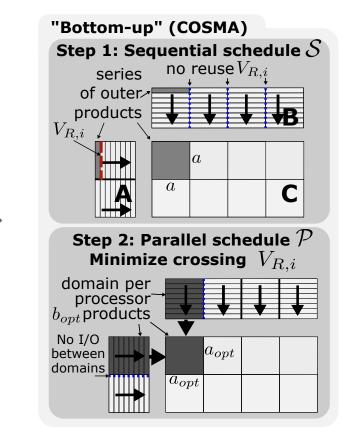
$$Y = \sigma(WX + b)$$

Just a distributed matrix-matrix multiplication!

Use SUMMA [Van Essen et al. 2015]



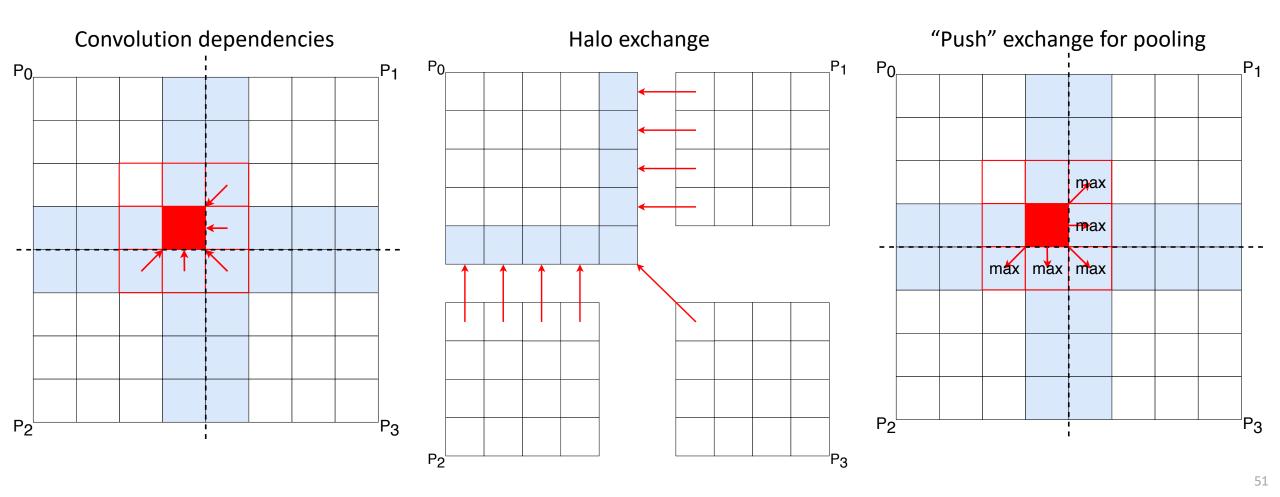
New: COSMA [Kwasniewski et al. 2019]



***SPCL

Spatial parallelism [Dryden et al. 2019]

- Observation: Convolution is just a funny stencil operation
- Domain decomposition with a halo exchange!

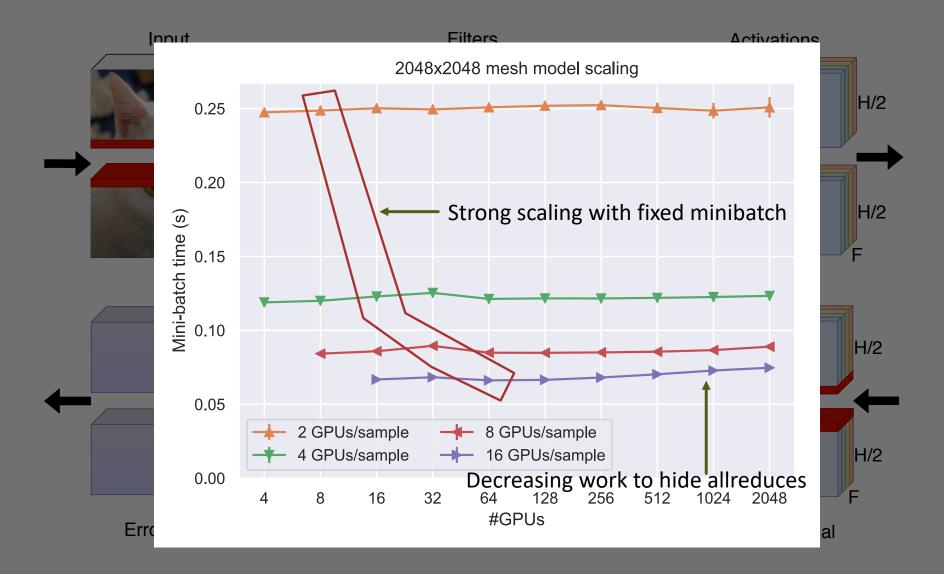


Service Providence States and





Spatial parallelism [Dryden et al. 2019]

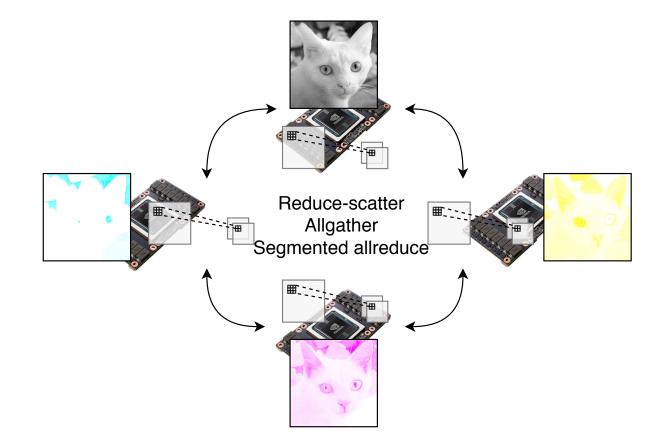


Ma manal arts



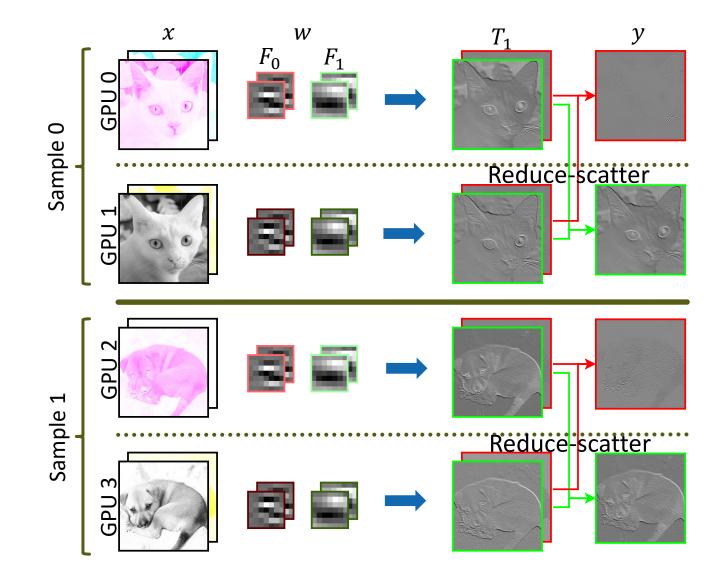
Channel/filter parallelism [Dryden et al. 2019]

Family of algorithms for jointly partitioning channels and filters in convolution





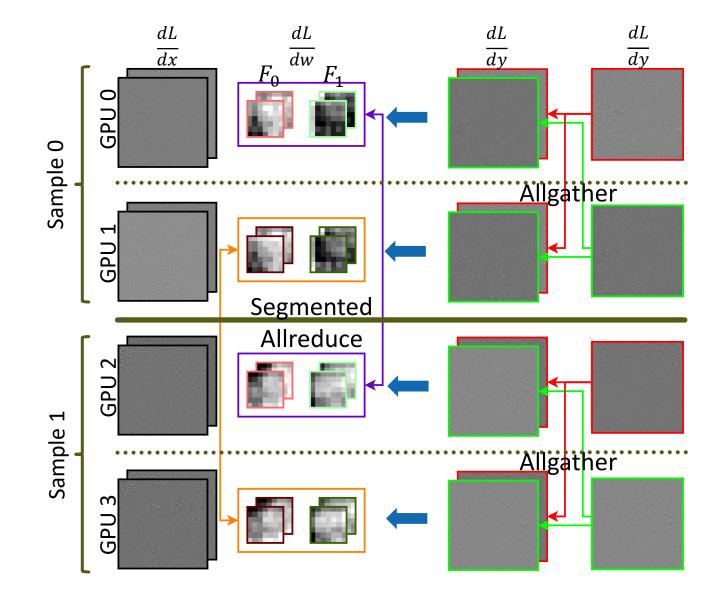
Stationary-x: Forward



Service and the service of the servi

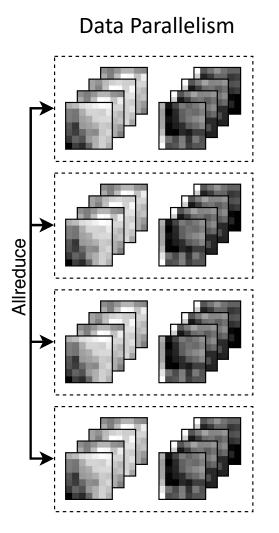


Stationary-*x*: Backward

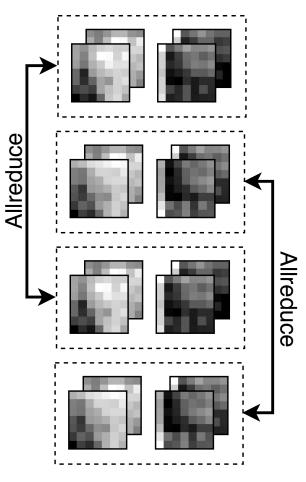


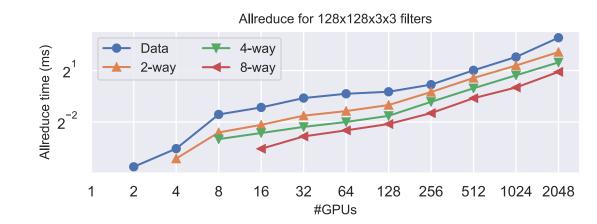


Segmented allreduce



Segmented Allreduce

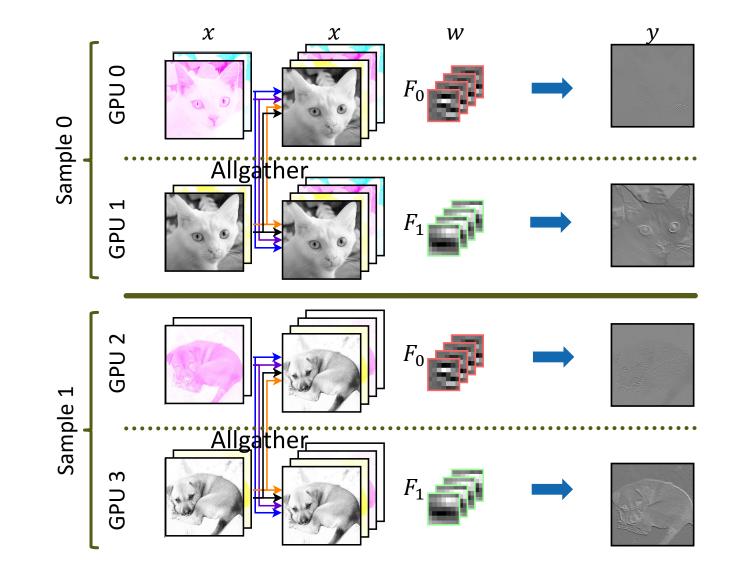




the second

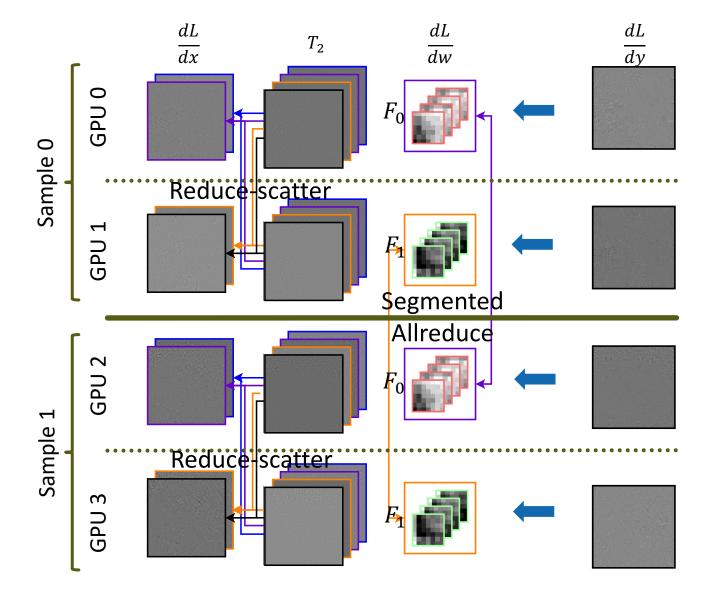


Stationary-*y*: **Forward**



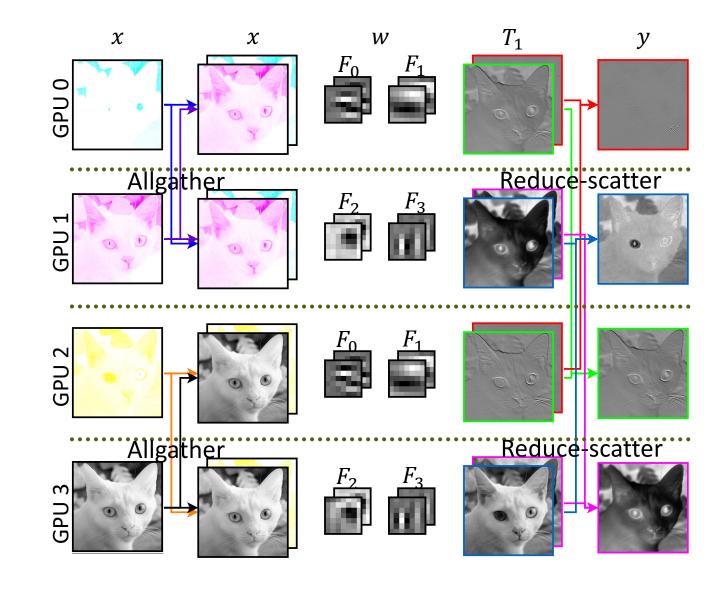


Stationary-*y*: **Backward**





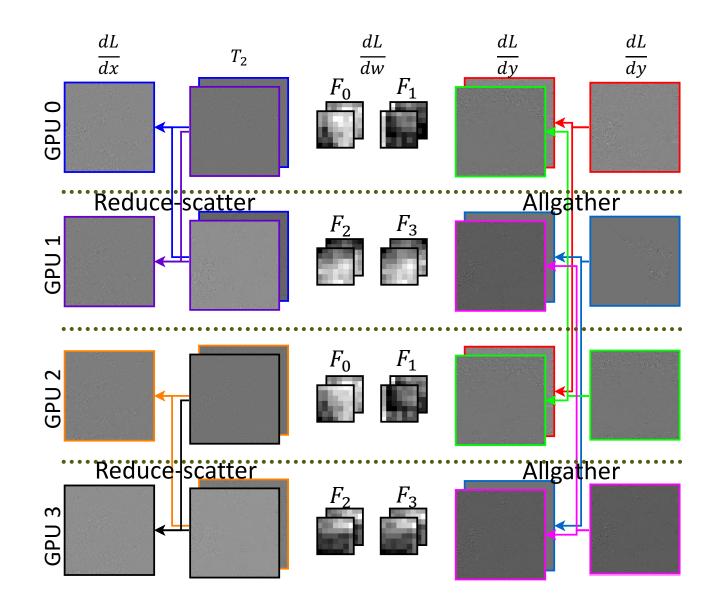
Stationary-w: Forward



and the second second



Stationary-w: Backward





General distributed convolution

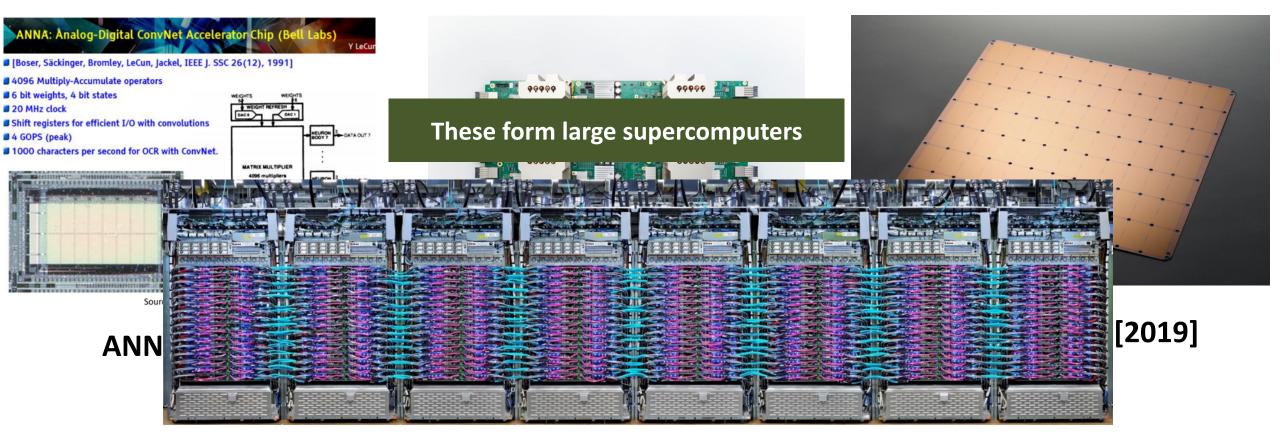
- Provide a variety of options to enable and improve strong and weak scaling
- Support a full spectrum of data and model types

Data paralle	Model/Algorithm	Mini-batch	Top-1	Тор-5	Runtime (min)	ilter parallelism	
00	ResNet-50 (data)	8192	77.3%	93.6%	34.1		
	+ spatial + 4-way x, y	0192	11.5%	95.0%	19.9 (1.7x)		
	WRN-50-2 (data)	4096	78.4%	94.3%	106.9		
Allreduce	+ spatial + 8-way x, y	4090	70.470	94.370	45.5 (2.3x)	Reduce-scatter Allgather mented allreduce	
	WRN-50-4 (data)	2048	80.0%	95.1%	432.3		
	+ spatial + $4 \times 2 w$	2040			105.0 (4.1x)		
	I	Allred	luce			A D	
N	l	$H \times W$		1	$C \times F$		
~100-1000 GPUs		~10 GPUs			~10 GPUs		

the second second



Specialized hardware



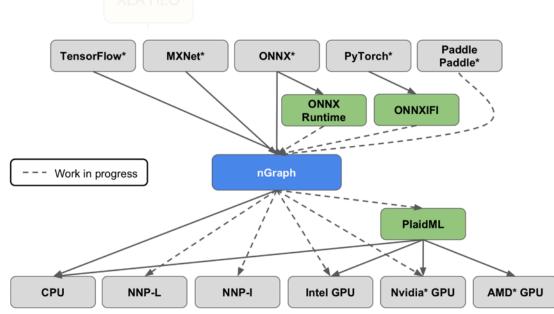
Literally hundreds of other startups in this space





DNN Compilers

• Use techniques from compiler construction: DNN \rightarrow Graph \rightarrow IR \rightarrow Transformations \rightarrow HW Mapping



Intel nGraph Compiler stack contains trademarks of Intel Corporation or its subsidiaries in the U.S. and/or other countries. *Other names and brands may be claimed as the property of others; see the <u>branding notice</u> and documentation for further details: <u>https://ngraph.nervanasys.com/docs/latest</u>

High-Level Grac



Image: Approximate the system of the system o

Low-Level IR

AND A STREET STREET

Machine Code

TVM Stack

TensorFlow XLA

Facebook Glow





How to **not** do this

"Twelve ways to fool the masses when reporting performance of deep learning workloads"

the second

(A humorous guide to floptimize deep learning)

https://htor.inf.ethz.ch/blog/index.php/2018/11/08/twelve-ways-to-fool-the-masses-when-reporting-performance-of-deep-learning-workloads/

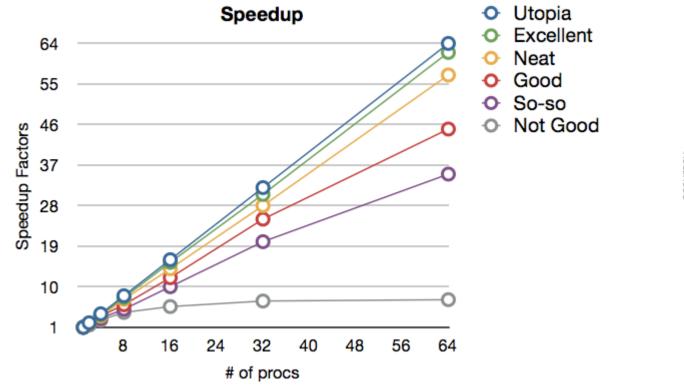


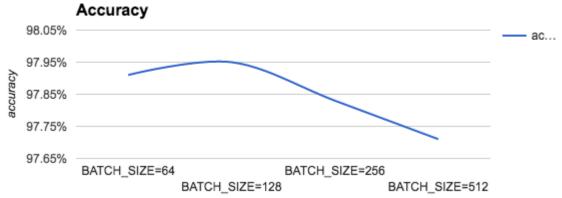
***SPCL

8) Show performance when enabling option set A and show accuracy when enabling option set B!

Pretty cool idea isn't it? Hyperparameters sometimes conflict

So always tune the to show the best result, whatever the result shall be!







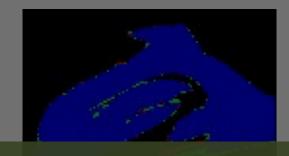


Some big deep learning applications

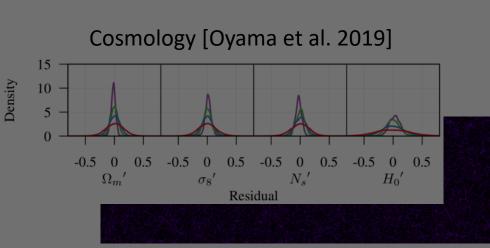
UQ for weather prediction [Grönquist et al. 2019]



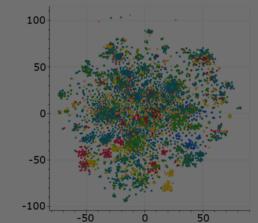
Predicting mesh tangling [Dryden et al. 2019]



And many more!



Code comprehension [Ben-Nun et al. 2018]



Big seq2seq models





Research opportunities

https://spcl.inf.ethz.ch/SeMa/ ndryden@ethz.ch

	Project Name	Category	+	Automatic Algorithm Detection for Readability and Performance Rewriting	Compilation
+	Efficient partial collective operations for distributed deep learning training	Parallel Algorithms	+	Data-Centric Deep Learning Framework (or: how to beat TensorFlow)	Machine Learning
+	Clairvoyant Prefetching for Machine Learning I/O	Machine Learning	+	Authenticated Deep Learning	Machine Learning
+	Transformers: More than Meets the Eye (of the Hurricane)	Machine	+	Kernel/Network Offloading of Streaming Data Processing Tasks	Networking
		Learning	+	Performance Counters for Interactive Bottleneck Identification in Large-Scale Applications	Compilation
+	Scalable Deep Learning for Weather and Climate Prediction	Machine Learning	+	Automatic Learning of GPU Code Generation Parameters	Compilation
+	Fastest Matrix Multiplication in the West (Europe)	Parallel	+	Array Partitioning to Exploit High-Bandwidth Block-RAM on FPGA	Compilation
		Algorithms	+	Proofably optimal loop scheduling using MINLP	Compilation
+	Efficient Collective Operations On Reconfigurable Hardware	Architecture	+	Cache as RAM to accelerate x86 computations	Compilation
		Machine Learning	-		Compliation
+	Quantized Allreduces for Distributed Deep Learning Training		+	Visualization Techniques for Performance-Guided Programming	Compilation
+	Who Optimizes the Optimizers? Performance Programming Made Easy	Toolchains	+	Large Scale Framework for Code Analysis	Compilation
+	Analytical Cache Model for Parallel Programs	Compilation	+	Deep Learning for Large-Scale Graph Analytics	Machine Learning



Parallelism in training DNNs – Summary

- Deep learning is HPC very similar mainly dense linear algebra
 - Amenable to our usual set of tricks, sometimes with a twist
- Main bottleneck is communication reduction by trading off

Parameter Consistency	Parameter Accuracy
Bounded synchronous SGD	Lossless compression of gradient updates
Central vs. distributed parameter server	Quantization of gradient updates
EASGD to ensemble learning	Sparsification of gradient updates

- Strong scaling requires effort
- Very different environment from traditional HPC
 - Trade-off accuracy for performance!
- Performance-centric view in HPC can be harmful for accuracy!