Agile and Accurate CTR Prediction Model Training for Massive-Scale Online Advertising Systems

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ABSTRACT

Deep neural network has been adopted as the standard model to predict ads click-through rate (CTR) for commercial online advertising systems. Deploying an industrial scale ads system requires to overcome numerous challenges, e.g., hundreds or thousands of billions of input features and also hundreds of billions of training samples, which under the cost budget can cause fundamental issues on storage, communication, or the model training speed. In this work, we present Baidu's industrial-scale practices on how to apply the system and machine learning techniques to address these issues and increase the revenue. In particular, we focus on the strategy for developing GPU-based CTR models combined with quantization techniques to build a compact and agile system which noticeably improves the revenue. With quantization, we are able to effectively increase the model (embedding layer) size without increasing the storage cost. This brings an increase in prediction accuracy and yields a 1% revenue increase and 1.8% higher relative click-through rate in the real sponsored search production environment.

CCS CONCEPTS

• **Information systems → Sponsored search advertising**.

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1 INTRODUCTION

Advertising technologies in Baidu Search Ads (a.k.a. "Phoenix Nest") have become fairly matured after about two decades of dedicated development since the advent of www.baidu.com. Perhaps surprisingly, there were very few publications on advertising methodologies from Baidu Search Ads until recently. In MLSys'20, [49] provided a summary of the history of Baidu's efforts in developing new algorithms/frameworks for advertising. As early as 2010, Baidu already adopted the distributed logistic regression (LR) CTR (click-through rate) model and the distributed parameter server. In 2013, Baidu Search Ads deployed, as the standard practice in production ever since, the MPI-based solution for training **massive-scale deep learning CTR** models. Since 2017, there have been two major directions for further improvements. One direction is the use of recent advancements on approximate near neighbor search (ANNS) and maximum inner product search (MIPS) [9, 39, 41, 48, 53] to improve the quality of ads recalls in the early stage of the pipeline of the advertising system. The other direction is to develop GPU-based ads systems [49, 50], internally known as "PaddleBox" (www.paddlepaddle.org.cn). Other examples of engineering efforts in Baidu Search Ads include image advertising [45], video advertising [46], sample optimization [10], reinforcement learning [25], etc.

In this paper, we focus on presenting Baidu's recent development by taking advantage of the GPU-based CTR model compression via quantization to improve the prediction accuracy, which has subsequently lead to a noticeable increase in revenue. Basically, under the constraint of model storage size, our compact and agile system enables engineers to effectively increase the model/embedding dimensionality without incurring additional storage cost.

1.1 Online Advertising and Challenges

Online advertising [7, 42] is the most popular way for advertisers to attract users' attention to the ads, e.g., products for sales promotion, in an increasingly digital world nowadays. How to accurately predict ads CTR [2, 8, 9, 14, 18, 35, 38], i.e., the probability that a user clicks an ad, is a long-standing core problem for online advertising, as the revenue is largely dictated by probabilistic clicks. The drop of merely one-tenth of a percentage point in the CTR prediction accuracy would typically lead to a significant loss in revenue.

Deep neural network, by virtue of its remarkable modeling capability, has been rising as a standard model in the online advertising industry [15, 17, 21, 30, 31, 49, 50, 52]. In this work, we present Baidu's practices on how to apply system and machine learning techniques to address many fundamental issues and boost the prediction accuracy. Our deep CTR model consists of the input layer, embedding layer (holding embedding parameters), five fully connected layers (holding neural network parameters), and output layer. It is non-trivial to deploy the model on an industrial scale, e.g., hundreds to thousands of billions of input features, which under the cost budget can cause fundamental issues on storage, communication, or the model training speed. In addition to the

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extremely high-dimensional input feature vector, great challenges of the industrial-scale CTR model training lie in training data of petabyte scale (e.g., hundreds of billions of training instances) and model size of over ten terabytes. This entire model size, dominated by the size of the embedding layer, characterizes the extraordinary model capacity of the deep neural network, and is necessary to accommodate the extremely high dimensionality of input feature vectors. This gives rise to unprecedented pressure on the storage consumption in main memories. Also, engineers have to rapidly retrain models in order to capture the feature dynamics.

Until recently, commonly deployed industrial-scale CTR prediction systems were built upon the distributed training system with CPU clusters, for example, MPI (message passing interface). They consume a large amount of communication and computation costs to remain at a high degree of fault-tolerance and synchronization, which in turn means substantial costs for cluster maintenance and energy consumption. Every aspect above could directly affect the model training speed. Particularly, it is unacceptable to trade an even 0.1% decrease of the prediction accuracy for alleviating these issues. This type of revenue-driven practice is indeed very different from typical academic research, for example, the numerous publications on down-sampling or hashing [3, 19, 20, 23, 23, 27–29, 34, 36, 40, 43, 47, 51]. See the hashing experiments (back in 2015) for CTR reported in [49]. In our experience, hashing tricks can be very helpful in certain (important) scenarios. But if the goal is to maximize the machine learning accuracy (and revenue), one typically cannot count on (only) hashing to accomplish the goal.

1.2 Our Approaches

The goal of our system is to overcome the above issues and challenges, with increased prediction accuracy. Adapted from [49, 50], a GPU-based single computing node is used to build a compact and agile deep CTR model training system. This design simply erases our concerns on communication and synchronization costs by MPI clusters and greatly cut the expenses of the computer cluster maintenance and energy consumption. The storage pressure from the embedding table of size exceeding 10TB are addressed by three levels of hardware structure, i.e., SSDs (solid state drives), main memory, and GPU memories. Different from the existing system which distributes the training jobs to both CPUs and GPUs, all the training jobs are distributed only over multiple GPUs, which further reduces the system complexity.

The quantization step is crucial in our system. Despite a recent surge of research interest in quantized deep learning [4, 13, 16, 26, 32, 33, 37, 47], especially research on 1-bit and 2-bit quantization [5, 22, 24], our industrial practice indicates that even 12-bit quantized deep CTR model could lead to an unacceptable drop of both prediction accuracy and revenue. After numerous engineering endeavours, we eventually find that a 16-bit quantization on the embedding layer of double size brings significant increase of AUC without extra technical implementation cost, which accordingly yields 1% revenue increase and 1.8% higher relative click-through rate in the real sponsored search production environment.

There have been a lot of studies on low-precision training for fully connected layers. In our system, the extremely high-dimensional and dense embedding layer is highly sparsely connected to a "small" deep net (e.g., only thousands of internal nodes at each layer). This means that the size of embedding layer dominates the size of the system. Therefore, we choose to quantize the embedding layer. Quantized embedding layer gives us a substantial storage saving, which enables us to trade the saved storage for higher embedding dimensions and thus further improve the prediction accuracy of the CTR model without changing the network structure. Our experimental studies verify the effectiveness of the quantization scheme on the embedding layer of double size in the productions.

2 TRAINING FRAMEWORK FOR ADS SYSTEM

Our framework must be capable of training a massive network (more than 10 TB parameters) in a timely manner. Our GPU computing node is adapted from [6, 49, 50], equipped with 8 GPUs and SSDs.

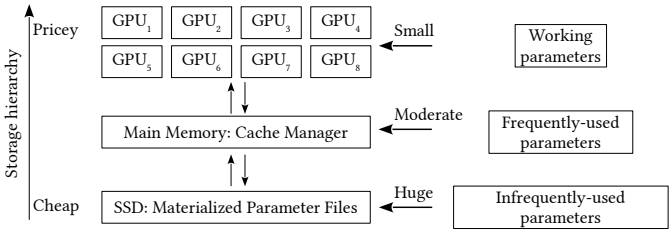

Figure 1: GPU computing node architecture.

Figure 1 depicts the architecture of the GPU computing node of our system. The working parameters, referenced in the current processing batches, are partitioned and stored in the GPU High-Bandwidth Memory (HBM). Collective inter-GPU communications (e.g., AllReduce) are performed to synchronize the updates across the entire cluster. Besides, the main memory of the system acts as a cache manager maintaining the frequently-used parameters. The cache manager also maintains the out-of-the-memory parameters: they are materialized and stored as parameter files in the SSD. Compared to a multi-node system, advantages of our one-node system with multi-GPU include: cheap price, low communication cost, much less synchronization, and low failure rate.

The major performance bottleneck of the training framework is that the excessive inter-GPU communications limit the training time. There are two principal research axes for reducing the communication overhead: (a) reduce number of model parameters; (b) trim the memory footprint of each parameter. We follow the second direction since the model compression techniques are lossy—we cannot tolerate even a small CTR prediction accuracy drop.

3 QUANTIZATION OF DEEP CTR MODELS

Quantization, as a matured field in signal processing [44], has recently attracted lots of attentions in machine learning. The article www.eetimes.com/an-introduction-to-different-rounding-algorithms/ provides a good summary of common quantization methods including "rounding in decimal", "round-toward-nearest", "round-random", etc. In our work, we adopt "round-random" which is referred to as "stochastic quantization (StocQ)". For the purpose of comparison, we also implemented "round-toward-nearest" which is referred to as "fixed quantization (FixQ)". As we will show, FixQ is clearly inferior to StocQ. We should mention that stochastic rounding is a truly ancient idea which dated back to the 1950s [1, 11, 12].

Specifically, we set a quantization range $[-w, w]$ and divide it into 2^b bins of equal length $\triangle = 2w/(2^b - 1)$, where b is the bit number, e.g., $b = 8, 16$ for int8 and int16, respectively. We consider fixed rounding (FixQ) and stochastic rounding (StocQ) for $x \in [-w, w]$. Fixed rounding rounds a value x to its nearest bin border: $Q_f(x) = i^*\triangle$, where $i^* = \lfloor \frac{x}{\Delta} + 0.5 \rfloor$ and $\lfloor a \rfloor$ gives the largest integer that is not greater than a. Stochastic rounding, uses the formula: $Q_s(x) = i^*\Delta$, where $i^* = \lfloor \frac{x}{\Delta} + \text{rand}() \rfloor$ and rand() returns a uniform number between 0 and 1. Second, if $x \notin [-w, w]$, we adopt the standard cut-off strategy to quantize x to its nearest border for both rounding schemes. Enlarging w would force the quantizer to consider lighter tails of parameters but would also enlarge the window size $\triangle$, leading to less accurate approximation to the true signal. In our experiments, we implemented different w to test the impact of quantizing range on generalization performance. Both methods only need to store i^* for each parameter resulting from the output of quantization, which is an (unsigned) int8 or int16. It typically saves the storage by a half or 75%, compared with using float32 data type. Given ultra large dimensionality, e.g., hundreds of billions, of the embedding layer, this storage saving is huge. For example, encoding embedding layers with data type int16 instead of float32 gives us at least a 5TB storage saving in our case.

For the j-th embedding parameter $x_{j,t}$ at iteration t, it is updated as $Q_s(x_{j,t} + \eta g_{j,t})$ with SGD, where η is the learning rate and $g_{j,t}$ represents mini-batch stochastic gradient at the current iteration.

4 EXPERIMENTS

We now show experimental results for evaluating the quantization effect of the CTR prediction model trained on the single computing node system, and also make some comparisons between the current one-node system and the CPU-only multi-node system.

4.1 Performance of Quantized CTR Model

Data. Baidu's user click history data collected are used as the training data of the model, where one data example includes the following information: user query, previous queries of the user, ads title, ads image, ads id, and so on. Note that our scenario is about the training of a super-large network of parameter size over ten terabytes with hundreds to thousands of billions of input features. Most of the public datasets are too small to showcase the true performance of the model in our setting.

Training and testing with online learning. Our experiments collected data for 7.5 days, where the CTR model is trained in an online one-pass fashion with the quantized stochastic gradient descent described in Section 3 on the one-node system that has server-grade CPUs, 8 cutting-edge GPUs, 1 TB of memory, and a RAID 0 with NVMe SSDs. We use the Area Under the Curve (AUC) to evaluate the prediction quality of the trained models online on the test data. Specifically, first, the model was evolving with the training process along the time line of 7.5 days. At each point of this time line, the data of the current day was regarded as the data of the last day relative to the past days. The data of the current day was first used to test the current model so that we got AUC values. After testing, this data was fed to the system to train the current model. Second, we used online learning (i.e., SGD) to train the model. Every batch of data samples was collected in 15 minutes, and they only pass the model once for training. Third, our model's parameters were updated every 15 minutes with online learning to adapt to the current data distribution.

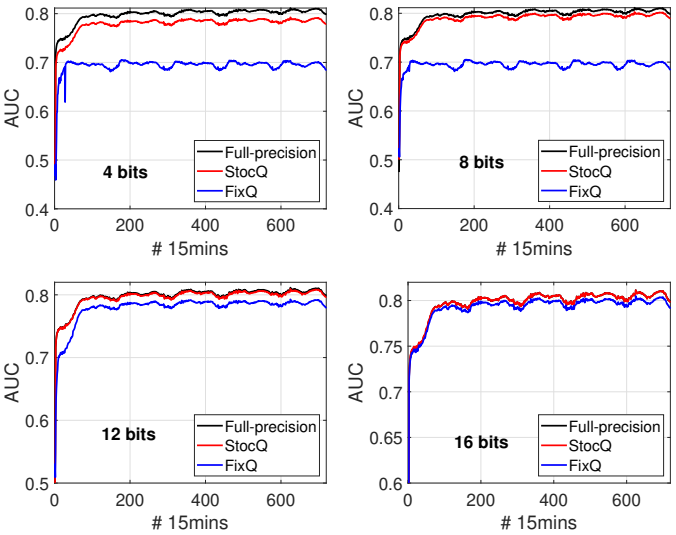

Figure 2: Prediction performance for fixed rounding (FixQ), stochastic rounding (StocQ), full precision (float32).

Figure 2 reports the quantization performance of the CTR model with full precision or fixed/stochastic rounding in 4, 8, 12, 16 bits, in terms of the online test AUC curve over 720×15 minutes on the data for the last day. We observe that for every chosen number of bits, fixed rounding exhibits the quantization bias which finally leads to performance degradation. For the fixed rounding in 16 bits, its AUC is much lower than the other two schemes. For example, there is a $0.6 \sim 0.7$ percent AUC drop. As we can see, the stochastic rounding in 16 bits shown in the lower right figure of Figure 2 has performed equally well compared to the full-precision counterpart. It is worth mentioning that we have used the optimal quantization range $[-1, 1]$, i.e., $w = 1$, in the above experiments.

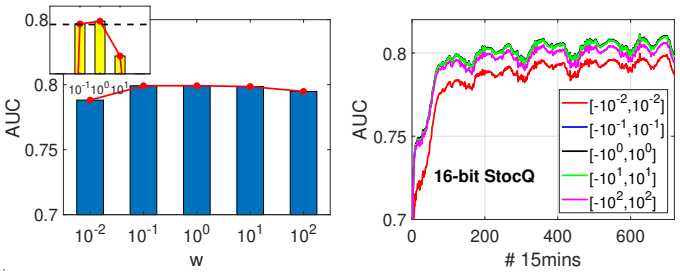

Figure 3: Prediction performance with different quantization ranges, under 16-bit stochastic rounding.

Influence of Quantization Range. The quantization range is another critical factor to improve the prediction accuracy that can be set flexibly in our model. We next show more details on the influence of the quantization range. We demonstrate in Figure 3 the prediction performance of the CTR model with varying quantization ranges, i.e., $w = 10^{-2}, 10^{-1}, 10^0, 10^1, 10^2$. The figure on the

left shows that $[-10^{-2}, 10^{-2}]$ is the worst-performing range here, because it can't cover most of the embedding parameters. The performance is increasing with $w \leq 1$, in large part, by the greater coverage, and decreasing when $w \geq 1$ mainly because of the coarse quantization window size Δ. The optimal performance is attained with $[-1, 1]$ (see the zoomed area, which clearly shows the slight AUC difference between two values of the range parameter w, and also the plot on the left in Figure 4), indicating a good balance between the distribution coverage of embedding parameters and the quantization window size Δ as discussed in Section 3.

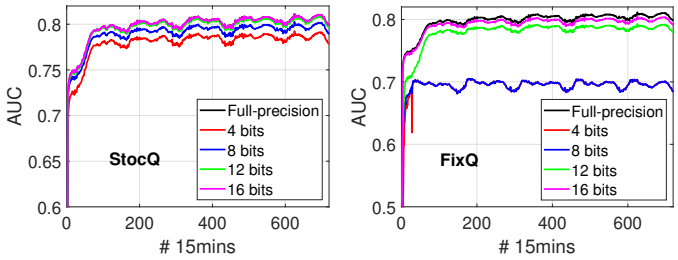

Figure 4: AUC curves with different quantization ranges.

Higher Embedding Dimension. As we show above, the 16-bit quantization scheme already works without sacrificing prediction accuracy. But our ultimate goal is to improve the prediction accuracy. Obviously, the saved half storage by the low-precision quantization over the embedding layer enables us to further improve the CTR prediction performance under the same storage as the baseline, by simply expanding this layer with higher dimension and hence higher model capacity without changing the network structure. Let dim_e denote the current embedding dimension. Figure 5 shows the test AUC difference curve between the quantized CTR model with embedding layer of double dimension, as well as the AUC difference between the quantized CTR model with $2 \times \text{dim}_e$ and the full-precision CTR model with dim_e (baseline). The use of double embedding dimension brings $\sim 0.16\%$ AUC improvement in both cases, which in turn means a significant increase of revenue.

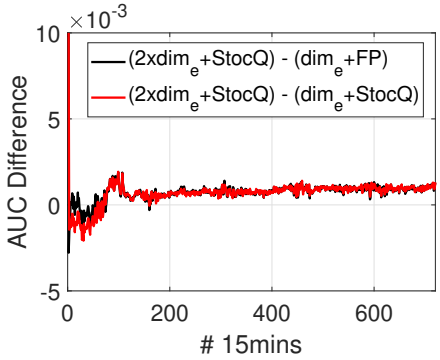

Figure 5: AUC increase after doubling the embedding dimension, with 16-bit quantization. FP stands for full precision.

The results in the above evaluations of the trained CTR model simulate the production environment and are often reflective of the real click-through rate in the production environment[1]. We have deployed the model to the production. Obtained via A/B testing, this CTR model in the real sponsored search production environment yields 1.8% increase of the real online click-through rate, i.e., 1.8% more click ads or show ads, estimated from over one billion valid page views. The revenue in turn rises 1%. This increase is highly substantial from a commercial perspective.

[1]In sponsored search, given a user query and features of an ad, typically CTR × bid is used to rank the ads for display, where bid is the cost the advertiser is willing to pay.

4.2 Comparison with Multi-Node System

Our legacy CPU-only training system was doing distributed training and then has been upgraded to the current one node GPU training. The distributed training system consisted of 150 CPU-only computing nodes with each having 16-core CPU and 180 GB memory, while the GPU computing node in the current training system employs more pricey hardware: larger memory (1 TB), SSDs and GPUs: the cost of one GPU computing node is around 15 times of the CPU-only node. However, we only need a single one-node GPU computing node to complete the job on the 150 CPU-only nodes cluster: the current one-node system utilizes a much lower expense (one-tenth) comparing with the 150 CPU-only cluster. Besides that, the training time has been greatly reduced: There are 0.6 billion training instances generated in one day. The current GPU training takes only 2.5 hours for this sample size with delay, caused by page view, online update of input features, and online update of the model, not exceeding 3 hours, while the CPU-only multi-node one took 10 hours. The AUCs of both solutions are very similar: the one-node system has a slightly better AUC as it requires fewer synchronizations and uses fewer stale parameters. Comparisons are summarized in Table 1.

Stage	Time	AUC	Cost
one-node	2.5 h.	$1.001 \times auc$	$0.1 \times cost$
multi-node	10 h.	auc	$cost$

Table 1: One-node versus multi-node system.

5 CONCLUSION

As early as in 2013, Baidu Search Ads (a.k.a. "Phoenix Nest") has been successfully using distributed massive-scale deep learning systems for training CTR models. In this paper, we focus on presenting Baidu's recent effort in building a GPU-based single-node system combined with quantization techniques for model compression. Our experiments show that quantization using stochastic rounding (StocQ) noticeably outperforms fixed rounding (FixQ). Our work also reveals that, in contrast to many academic studies on 1-bit or 2-bit quantization-based learning systems, industrial-scale production systems may need substantially more bits, for example, 16 bits in our system. This quantization step enables us to double the dimensionality of the embedding layer without increasing the storage. We have deployed this system in production and observed a substantial increase in the prediction accuracy and the revenue.

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