# DEEP LEARNING

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From the beginning of 2016, I decided to cease all explicit crowdfunding for any of my materials on physics, math. I failed to raise *any* funds from previous crowdfunding efforts. I decided that if I was going to live in *abundance*, I must lose a scarcity attitude. I am committed to keeping all of my material **open-sourced**. I give all my stuff *for free*.

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Contents



Abstract. Everything about Machine Learning, Deep Learning.

## Part 1. Neural Networks

### 1. Loss functions

1.1. **L1.** From Pytorch Docs, torch.nn, L1Loss Pytorch

$$\ell(x,y) = L = \{l_1, \dots, l_N\}^\top, \quad l_n = |x_n - y_n|$$

where $N$ is the batch size. If 'reduction' is not ''none'' (default ''mean''), then:

$$\ell(x,y) = \begin{cases} \text{mean}(L), & \text{if reduction} = \text{'mean'}; \\ \text{sum}(L), & \text{if reduction} = \text{'sum'}. \end{cases}$$

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Instead, consider the following: let $\mathbf{x}, \mathbf{y} \in \mathbf{R}^N$ where $\mathbf{R}$ is some ring (integers and floating point types in computer sciecne are at least rings).

Let $\mathbf{x}$ be the predicted values and $\mathbf{y}$ be the true values.

If

$$l(x,y) = L = \{l_1, \dots l_N\}^T, \, l_n = |x_n - y_n|$$

then

$$\frac{\partial}{\partial x^i} L = \frac{\partial}{\partial x^i} \begin{cases} x_j - y_j & \text{if } x_j \geq y_j \\ y_j - x_j & \text{if } x_j < y_j \end{cases} = \begin{cases} 1 & \text{if } x_j \geq y_j \\ -1 & \text{if } x_j < y_j \end{cases}$$

If

$$l(x,y) = L = \frac{1}{N} \sum_{j=1}^N l_j$$

Then

$$\frac{\partial}{\partial x_i} L = \frac{1}{N} \begin{cases} 1 & \text{if } x_j \geq y_j \\ -1 & \text{if } x_j < y_j \end{cases}$$

If

$$l(x,y) = L = \sum_{j=1}^N l_j$$

Then

$$\frac{\partial}{\partial x_i} L = \begin{cases} 1 & \text{if } x_j \geq y_j \\ -1 & \text{if } x_j < y_j \end{cases}$$

## Part 2. CUDA

Keep in mind that CUDA won't be the end-all, be-all for optimized deep learning. Consider Open XLA and consider LLVM.

### 2. Threads, Blocks, Grids

cf. Chapter 5 Thread Cooperation, Section 5.2. Splitting Parallel Blocks of Sanders and Kandrot (2010) [42].

Consider first a 1-dimensional block.

- `threadIdx.x` $\Longleftarrow M_x \equiv$ number of threads per block in $x$-direction. Let $j_x = 0 \dots M_x - 1$ be the index for the thread. Note that $1 \leq M_x \leq M_x^{\max}$, where $M_x^{\max} = 1024$ is the maximum number of threads per block that can be allocated, which is a hard hardware limit (I presume).
- `blockIdx.x` $\Longleftarrow N_x \equiv$ number of blocks in $x$-direction. Let $i_x = 0 \dots N_x - 1$
- `blockDim` stores number of threads along each dimension of the block $M_x$.

Then if we were to "linearize" or "flatten" in this $x$-direction,

$$k = j_x + i_x M_x \tag{1}$$

where $k$ is the $k$th thread. $k = 0 \dots N_x M_x - 1$.

Take a look at heattexture1.cu which uses the GPU texture memory. Look at how `threadIdx`/`blockIdx` is mapped to pixel position.

As an exercise, let's again rewrite the code in mathematical notation:

- `threadIdx.x` $\Longleftarrow j_x$, $0 \leq j_x \leq M_x - 1$
- `blockIdx.x` $\Longleftarrow i_x$, $0 \leq i_x \leq N_x - 1$
- `blockDim.x` $\Longleftarrow M_x$, number of threads along each dimension (here dimension $x$) of a block, $1 \leq M_x \leq M_x^{\max} = 1024$
- `gridDim.x` $\Longleftarrow N_x$, $1 \leq N_x$

resulting in

- $k_x = j_x + i_x M_x \Longrightarrow$

```
int x = threadIdx.x + blockIdx.x * blockDim.x ;
```

- $k_y = j_y + i_y M_y \Longrightarrow$

```
int y = threadIdx.y + blockIdx.y * blockDim.y ;
```

and so for a "flattened" thread index $J \in \mathbb{N}$,

$$J = k_x + N_x \cdot M_x \cdot k_y$$

$\Longrightarrow$

```
offset = x + y * blockDim.x * gridDim.x ;
```

Suppose vector is of length $N$. So we *need* $N$ parallel threads to launch, in total.
e.g. if $M_x = 128$ threads per block, $N/128 = N/M_x$ blocks to get our total of $N$ threads running.

Wrinkle: integer division! e.g. if $N = 127$, $\frac{N}{128} = 0$.

Solution: consider $\frac{N+127}{128}$ blocks. If $N = l \cdot 128 + r$, $l \in \mathbb{N}$, $r = 0 \dots 127$.

$$\begin{aligned} \frac{N+127}{128} = \frac{l \cdot 128 + r + 127}{128} = \frac{(l+1)128 + r - 1}{128} = \\ = l + 1 + \frac{r-1}{128} = \begin{cases} l & \text{if } r = 0 \\ l+1 & \text{if } r = 1 \dots 127 \end{cases} \end{aligned}$$

$$\begin{aligned} \frac{N + (M_x - 1)}{M_x} = \frac{l \cdot M_x + r + M_x - 1}{M_x} = \frac{(l+1)M_x + r - 1}{M_x} = \\ = l + 1 + \frac{r-1}{M_x} = \begin{cases} l & \text{if } r = 0 \\ l+1 & \text{if } r = 1 \dots M_x - 1 \end{cases} \end{aligned}$$

So $\frac{N+(M_x-1)}{M_x}$ is the smallest multiple of $M_x$ greater than or equal to $N$, so $\frac{N+(M_x-1)}{M_x}$ **blocks are needed or more than needed to run a total of $N$ threads.**

Problem: Max. grid dim. in 1-direction is 65535, $\equiv N_i^{\max}$.

So $\frac{N+(M_x-1)}{M_x} = N_i^{\max} \Longrightarrow N = N_i^{\max} M_x - (M_x - 1) \leq N_i^{\max} M_x$. i.e. number of threads $N$ is limited by $N_i^{\max} M_x$.

Solution.

- number of threads per block in $x$-direction $\equiv M_x \Longrightarrow$ `blockDim.x`
- number of blocks in grid $\equiv N_x \Longrightarrow$ `gridDim.x`
- $N_x M_x$ total number of threads in $x$-direction. Increment by $N_x M_x$. So next scheduled execution by GPU at the $k = N_x M_x$ thread.

Sanders and Kandrot (2010) [42] made an important note, on pp. 176-177 Ch. 9 Atomics of Section 9.4 Computing Histograms, an important *rule of thumb* on the number of blocks.

First, consider $N^{\text{threads}}$ total threads. The extremes are either $N^{\text{threads}}$ threads on a single block, or $N^{\text{threads}}$ blocks, each with a single thread.

Sanders and Kandrot gave this tip:

number of blocks, i.e. `gridDim.x` $\Longleftarrow N_x \sim 2\times$ number of GPU multiprocessors, i.e. twice the number of GPU multiprocessors. In the case of my GeForce GTX 980 Ti, it has 22 Multiprocessors.

#### 2.1. global thread Indexing: 1-dim., 2-dim., 3-dim.

Consider the problem of *global thread indexing.* This was asked on the NVIDIA Developer's board (cf. Calculate GLOBAL thread Id). Also, there exists a "cheatsheet" (cf. CUDA Thread Indexing Cheatsheet). Let's consider a (mathematical) generalization.

Consider again (cf. 2) the following notation:

- `threadIdx.x` $\Longleftarrow i_x$, $0 \leq i_x \leq M_x - 1$, $\quad i_x \in \{0 \dots M_x - 1\} \equiv I_x$, of "cardinal length/size" of $|I_x| = M_x$
- `blockIdx.x` $\Longleftarrow j_x$, $0 \leq j_x \leq N_x - 1$, $\quad j_x \in \{0 \dots N_x - 1\} \equiv J_x$, of "cardinal length/size" of $|J_x| = N_x$
- `blockDim.x` $\Longleftarrow M_x$
- `gridDim.x` $\Longleftarrow N_x$

Now consider formulating the various cases, of a grid of dimensions from 1 to 3, and blocks of dimensions from 1 to 3 (for a total of 9 different cases) mathematically, as the CUDA Thread Indexing Cheatsheet did, similarly:

- *1-dim. grid of 1-dim. blocks.* Consider $J_x \times I_x$. For $j_x \in J_x$, $i_x \in I_x$, then $k_x = j_x M_x + i_x$, $k_x \in \{0 \dots N_x M_x - 1\} \equiv K_x$.
  The condition that $k_x$ be a valid global thread index is that $K_x$ has equal cardinality or size as $J_x \times I_x$, i.e.

$$|J_x \times I_x| = |K_x|$$

(this must be true). This can be checked by checking the most extreme, maximal, case of $j_x = N_x - 1$, $i_x = M_x - 1$:

$$k_x = j_x M_x + i_x = (N_x - 1)M_x + M_x - 1 = N_x M_x - 1$$

and so $k_x$ ranges from 0 to $N_x M_x - 1$, and so $|K_x| = N_x M_x$.

Summarizing all of this in the following manner:

$$\begin{aligned} J_x \times I_x &\longrightarrow K_x \equiv K^{N_x M_x} = \{0 \dots N_x M_x - 1\} \\ (j_x, i_x) &\longmapsto k_x = j_x M_x + i_x \end{aligned}$$

For the other cases, this generalization we've just done is implied.

- *1-dim. grid of 2-dim. blocks*

$$\begin{aligned} J_x \times (I_x \times I_y) &\longrightarrow K^{N_x M_x M_y} \equiv \{0 \dots N_x M_x M_y - 1\} \\ (j_x, (i_x, i_y)) &\longmapsto k = j_x M_x M_y + (i_x + i_y M_x) = j_x |I_x \times I_y| + (i_x + i_y M_x) \in \{0 \dots N_x M_x M_y - 1\} \end{aligned}$$

The "most extreme, maximal" case that can be checked to check that the "cardinal size" of $K^{N_x M_x M_y}$ is equal to $J_x \times (I_x \times I_y)$ is the following, and for the other cases, will be implied (unless explicitly written or checked out):

$$k = j_x M_x M_y + (i_x + i_y M_x) = (N_x - 1)M_x M_y + ((M_x - 1) + (M_y - 1)M_x) = (N_x M_x M_y - 1)$$

The thing to notice is this emerging, general pattern, what could be called a "global view" of understanding the threads and blocks model of the GPU (cf. njuffa's answer:

$$\text{total number of threads} = \text{block index (Id)} \cdot \text{total number of threads per blcok} + \text{thread index on the block}$$

But as we'll see, that's not the only way of "flattening" the index, or transforming into a 1-dimensional index.

- *1-dim. grid of 3-dim. blocks*

$$\begin{aligned} J_x \times (I_x \times I_y \times I_z) &\longrightarrow K^{N_x M_x M_y M_z} \\ (j_x, (i_x, i_y, i_z)) &\longmapsto k = j_x (M_x M_y M_z) + (i_x + i_y M_x + i_Z M_x M_y) \in \{0 \dots N_x M_x M_y M_z - 1\} \end{aligned}$$

- *2-dim. grid of 1-dim. blocks*

$$\begin{aligned} (J_x \times J_y) \times I_x &\longrightarrow L^{N_x N_y} \times I_x \longrightarrow K^{N_x N_y M_x} \\ ((j_x, j_y), i_x) &\longmapsto ((j_x + N_x j_y), i_x) \longmapsto k = (j_x + N_x j_y) \cdot M_x + i_x \in \{0 \dots N_x N_y M_x - 1\} \end{aligned}$$

- *2-dim. grid of 2-dim. blocks*

$$\begin{aligned} (J_x \times J_y) \times (I_x, I_y) &\longrightarrow L^{N_x N_y} \times (I_x, I_y) \longrightarrow K^{N_x N_y M_x} \\ ((j_x, j_y), (i_x, i_y)) &\longmapsto ((j_x + N_x j_y), (i_x, i_y)) \longmapsto k = (j_x + N_x j_y) \cdot M_x M_y + i_x + M_x i_y \end{aligned}$$

But this *isn't the only way of obtaining* a "flattened index." Exploit the commutativity and associativity of the Cartesian product:

$$\begin{aligned} J_x \times J_y \times I_x \times I_y = (J_x \times I_x) \times (J_y \times I_y) &\longrightarrow K^{N_x M_x} \times K^{N_y M_y} \longrightarrow K^{N_x N_y M_x M_y} \\ ((j_x, j_y, i_x, i_y) = ((j_x, i_x), (j_y, i_y)) &\longmapsto (i_x + M_x j_x, i_y + M_y j_j) \equiv (k_x, k_y) \longmapsto \begin{aligned} k &= k_x + k_y N_x M_x = \\ &= (i_x + M_x j_x) + (i_y + M_y j_y) M_x N_x \end{aligned} \end{aligned}$$

Indeed, checking the "maximal, extreme" case,

$$k = k_x + k_y N_x M_x = M_x N_x - 1 + (M_y N_y - 1)(N_x M_x) = M_y M_y N_x M_x - 1$$

and so $k$ ranges from 0 to $M_y M_y N_x M_x - 1$.

- *3-dim. grid of 3-dim. blocks*

$$\begin{aligned} \begin{aligned} &(J_x \times J_y \times J_z) \times (I_x \times I_y \times I_z) = \\ &= (J_x \times I_x) \times (J_y \times I_y) \times (J_z \times I_z) \end{aligned} &\longrightarrow K^{N_x M_x} \times K^{N_y M_y} \times K^{N_z M_z} \longrightarrow K^{N_x N_y N_z M_x M_y M_z} \\ \begin{aligned} &((j_x, j_y, j_z), (i_x, i_y, i_z)) = \\ &= ((j_x, i_x), (j_y, i_y), (j_z, i_z)) \end{aligned} &\longmapsto \begin{aligned} &(i_x + M_x j_x, i_y + M_y j_j, i_z + M_z j_z) \equiv \\ &\equiv (k_x, k_y, k_z) \end{aligned} \longmapsto k = k_x + k_y N_x M_x + k_z N_x M_x N_y M_y \end{aligned}$$

Indeed, checking the "extreme, maximal" case for $k$:

$$\begin{aligned} k &= k_x + k_y N_x M_x + k_z N_x M_x N_y N_y = \\ &= (N_x M_x - 1) + (N_y M_y - 1) N_x M_x + (N_z M_z - 1) N_x M_x N_y M_y = N_x N_y N_z M_x M_y M_z - 1 \end{aligned}$$

## 2.2. With Stride.

Consider this code for the L1 loss function and L2 loss function. It introduces the idea of a "stride." Let's figure out what the stride means mathematically.

Given Eq. 1, recall that

$$k = j_x + i_x M_x, \qquad \begin{aligned} 0 \leq j_x < M_x \\ 0 \leq i_x < N_x \end{aligned}, \quad 0 \leq k < N_x M_x$$

Let $S \equiv$ stride.

Following the code we mentioned above for L1 and L2 loss functions, it seems that the following 2 indices were introduced, with inter roughly meaning "outside" or "outward" and intra meaning "within" or "internal", presumably:

$$\begin{aligned} i_{\text{intra}} &= k \mod S \in \{0, 1, \dots S - 1\} \\ i_{\text{inter}} &= \lfloor k/S \rfloor \in \{0, 1, \dots (N_x M_x - 1)/S\} \end{aligned}$$

Now let $D =$ number of dimensions.

Continuing with the code, it seems that $i_{\text{intra}} < D$ is what's expected. Otherwise, if $i_{\text{intra}} \geq D$, then we effectively don't compute.

$$l \equiv i_{\text{inter}} D + i_{\text{intra}}, \quad 0 \leq l \leq \left( \frac{N_x M_x - 1}{S} \right) D + S - 1$$

Let's try some examples. If $S = 1$, $i_{\text{intra}} = 0$, always (the modulus of a number by 1 is always 0 because any number can be divided by 1 "evenly" (no remainder)), and $i_{\text{inter}} = k$. So $l = kD$. If $D = 1$ we get a 1 to 1 mapping which is what I'd typically expect if given arrays. If $D = 2$, then $l$ would be all the even indices it seems implied that the "target" array that's using $l$ as an index would have at least twice the size of the input array!

If $S = 2$, $i_{\text{intra}} \in \{0, 1\}$, $i_{\text{inter}} \in \{0, 1, \dots \lfloor \frac{N_x M_x - 1}{2} \rfloor\}$ and so $l \in \{0, 1, \dots \left( \frac{N_x M_x - 1}{2} \right) D + 1\}$.

## 3. Row-Major ordering vs. Column Major ordering, as flatten

So-called row-major ordering and column major ordering should be formalized, to deal with continguous memory access in reading or writing to a matrix, or lack thereof.

Given

$$\begin{aligned} & A \in \mathrm{Mat}_{\mathbb{R}}(m,n) \\ & A : \{1,2,\dots m\} \times \{1,2,\dots n\} \to \mathbb{R} \\ & A : (i,j) \mapsto A(i,j) \in \mathbb{R} \end{aligned}$$

$$\text{or} \quad \begin{aligned} & A : \{0,1,\dots m-1\} \times \{0,1,\dots n-1\} \to \mathbb{R} \\ & A : (i,j) \mapsto A(i,j) \in \mathbb{R} \end{aligned}$$

Consider isomorphism "flatten":

$$\begin{gathered} \mathrm{Mat}_{\mathbb{R}}(m,n) \xrightarrow{\text{flatten}} \mathbb{R}^{mn} \\ \{1,2,\dots m\} \times \{1,2,\dots n\} \to \{1,2,\dots mn\} \\ \{0,1,\dots m-1\} \times \{0,1,\dots n-1\} \to \{0,1,\dots mn-1\} \end{gathered} \tag{2}$$

There are 2 kinds of flatten:

Row-major ordering is the one we're (psychologically) used to, if we read continguously from left to right, horizontally, along a row.

**Definition 1** (row-major ordering)**.**

$$\begin{gathered} \{0,1,\dots m-1\} \times \{0,1,\dots n-1\} \to \{0,1,\dots mn-1\} \\ (i,j) \mapsto in + j \\ \{1,2,\dots m\} \times \{1,2,\dots n\} \to \{1,2,\dots mn\} \\ (i,j) \mapsto (i-1)n + j \end{gathered} \qquad \begin{gathered} \{0,1,\dots mn-1\} \to \{0,1,\dots m-1\} \times \{0,1,\dots n-1\} \\ k \mapsto (k/n, k \mod n) \\ \{1,2,\dots mn\} \to \{1,2,\dots m\} \times \{1,2,\dots n\} \\ k \mapsto (\lceil k/n \rceil, k \mod n) \end{gathered} \tag{3}$$

**Definition 2** (column-major ordering)**.**

$$\begin{gathered} \{0,1,\dots m-1\} \times \{0,1,\dots n-1\} \to \{0,1,\dots mn-1\} \\ (i,j) \mapsto i + jm \\ \{1,2,\dots m\} \times \{1,2,\dots n\} \to \{1,2,\dots mn\} \\ (i,j) \mapsto i + (j-1)m \end{gathered} \qquad \begin{gathered} \{0,1,\dots mn-1\} \to \{0,1,\dots m-1\} \times \{0,1,\dots n-1\} \\ k \mapsto (k \mod m, k/m) \\ \{1,2,\dots mn\} \to \{1,2,\dots m\} \times \{1,2,\dots n\} \\ k \mapsto (k \mod m, \lceil k/m \rceil) \end{gathered} \tag{4}$$

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