

A Deeper Dive

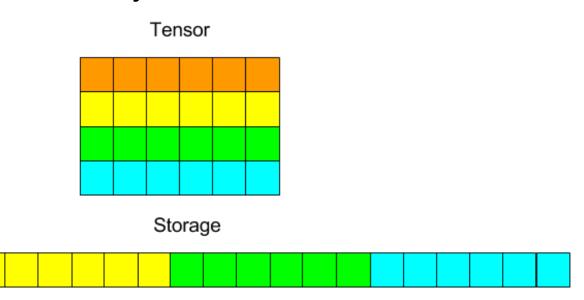
Soumith Chintala Facebook Al Research

Overview

- Tensors and Storages
- Neural Networks

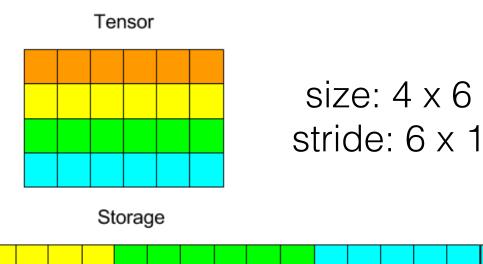


- Tensor = n-dimensional array
- Row-major in memory



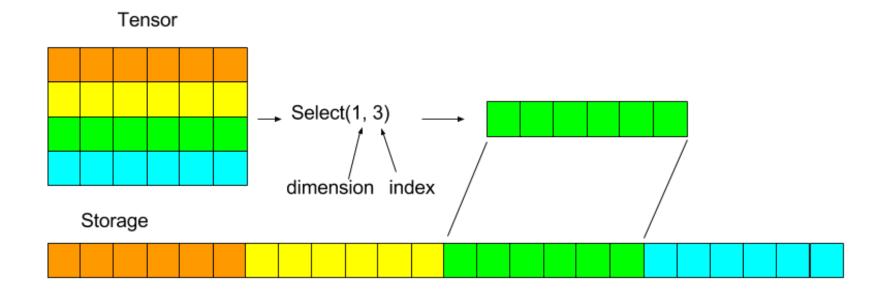


- Tensor = n-dimensional array
- Row-major in memory



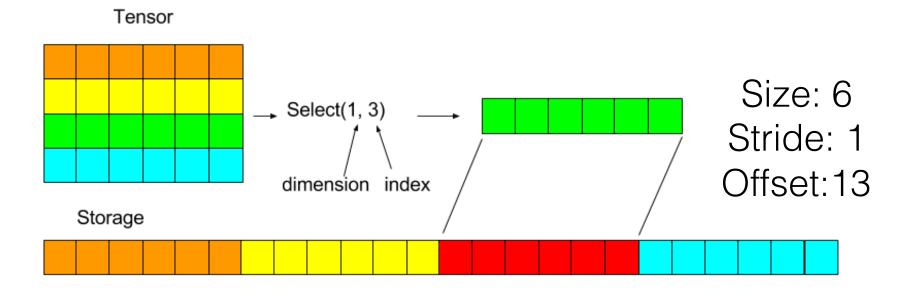


- Tensor = n-dimensional array
- 1-indexed



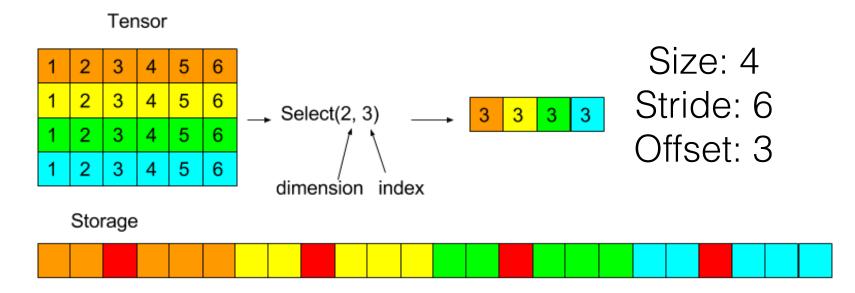


- Tensor = n-dimensional array
- Tensor: size, stride, storage, storageOffset



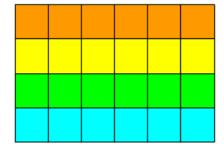


- Tensor = n-dimensional array
- Tensor: size, stride, storage, storageOffset









Storage

```
In [1]: require 'torch';
In [2]: a = torch.DoubleTensor(4, 6) -- DoubleTensor, uninitialized memory
        a:uniform() -- fills a with uniform noise with mean = 0, stdv = 1
In [3]: print(a)
         0.4332 0.5716 0.5750 0.8167 0.1997 0.6187
Out[3]:
         0.7775 0.3575 0.0749 0.4028 0.0532 0.4481
         0.5088 0.1795 0.6948 0.5700 0.7679 0.6176
         0.9225 0.7270 0.2223 0.1087 0.2717 0.8853
        [torch.DoubleTensor of size 4x6]
In [4]: b = a:select(1, 3)
In [5]: print(b)
Out[5]:
        0.5088
        0.1795
         0.6948
         0.5700
        0.7679
        0.6176
        [torch.DoubleTensor of size 6]
```

Underlying storage is shared

```
In [6]: b:fill(3);
In [7]: print(b)
Out[7]:
         3
        [torch.DoubleTensor of size 6]
In [8]: print(a)
Out[8]: 0.4332 0.5716 0.5750 0.8167 0.1997 0.6187
        0.7775 0.3575 0.0749 0.4028 0.0532 0.4481
        3.0000 3.0000 3.0000 3.0000 3.0000 3.0000
        0.9225 0.7270 0.2223 0.1087 0.2717 0.8853
        [torch.DoubleTensor of size 4x6]
```



- 150+ Tensor functions
 - Linear algebra
 - Convolutions
 - BLAS
 - Tensor manipulation
 - Narrow, index, mask, etc.
 - Logical operators
- Fully documented: https://github.com/torch/torch7/tree/master/doc
- Inline help!



Inline help

```
In [10]: ?torch.cmul
[res] torch.cmul([res,] tensor1, tensor2)
       Element-wise multiplication of tensor1 by tensor2 .
       The number of elements must match, but sizes do not matter.
       > x = torch.Tensor(2, 2):fill(2)
       > y = torch.Tensor(4):fill(3)
       > x:cmul(y)
       > = x
        6 6
       [torch.DoubleTensor of size 2x2]
       z = torch.cmul(x, y) returns a new Tensor .
       torch.cmul(z, x, y) puts the result in z.
       y:cmul(x) multiplies all elements of y with corresponding elements
       of x.
       z:cmul(x, y) puts the result in z .
```



- GPU support for all operations:
 - require 'cutorch'
 - torch.CudaTensor = torch.FloatTensor on GPU
- Fully multi-GPU compatible

```
In [ ]: require 'cutorch'
   a = torch.CudaTensor(4, 6):uniform()
   b = a:select(1, 3)
   b:fill(3)
```

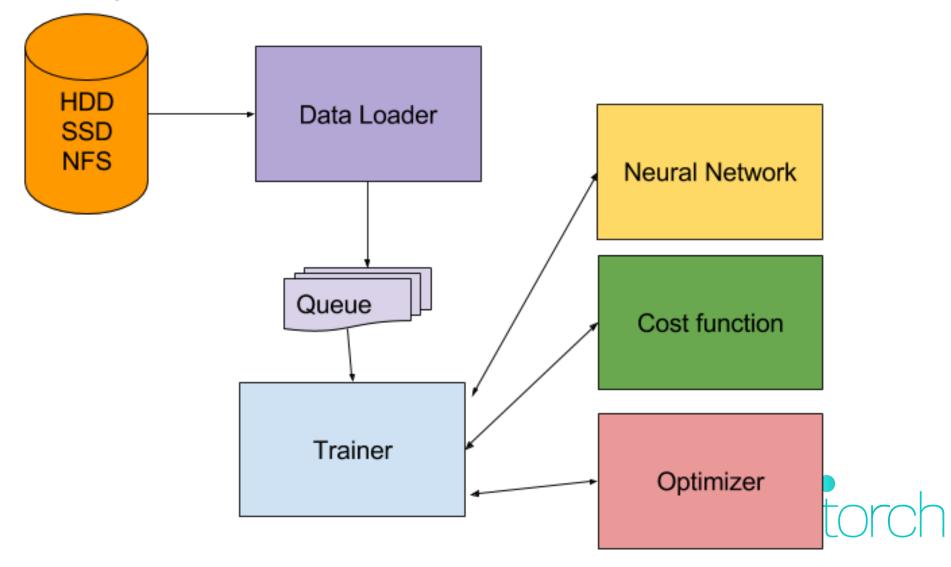


Training Neural Networks



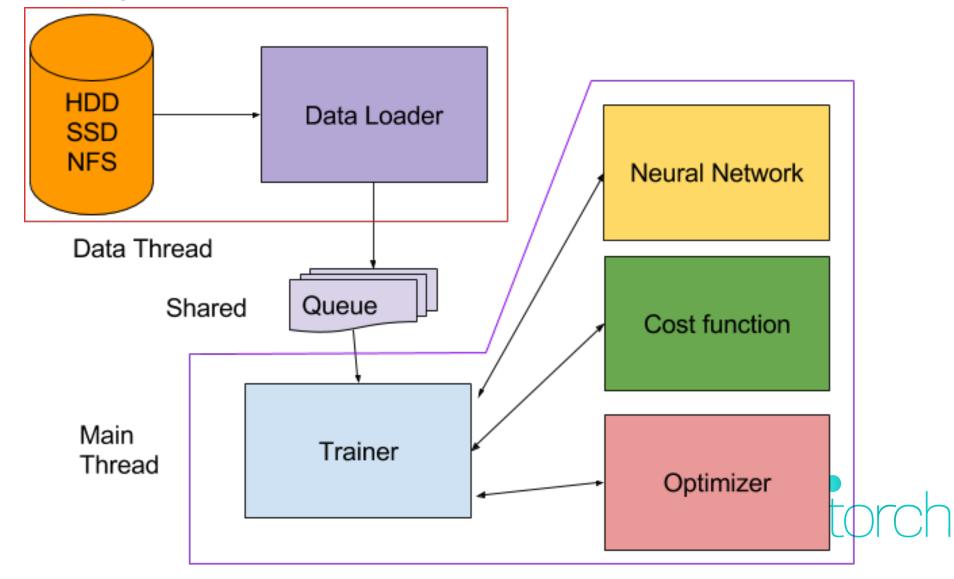
Training cycle

Moving parts



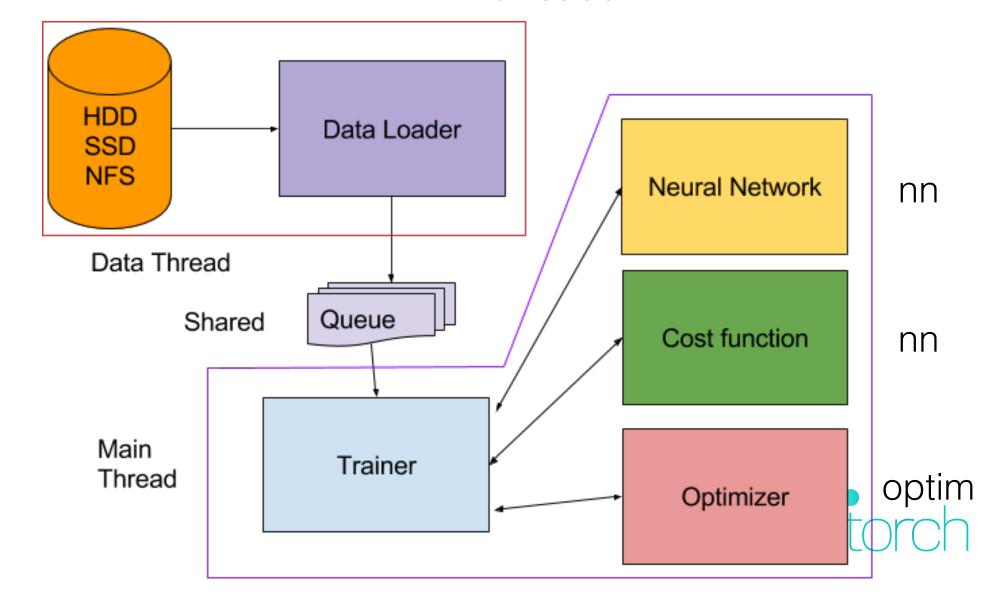
Training cycle

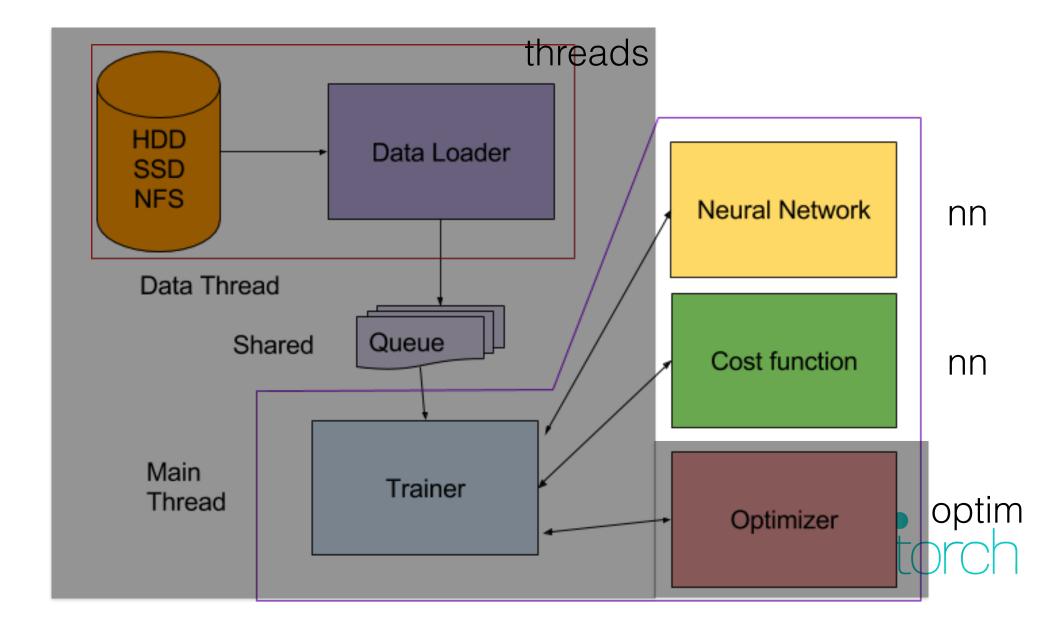
Moving parts



Training cycle

threads





- nn: neural networks made easy
- building blocks of differentiable modules
 - define a model with pre-normalization, to work on raw RGB images:

```
model = nn.Sequential()
01
02
     model:add( nn.SpatialConvolution(3,16,5,5) )
     model:add( nn.Tanh() )
     model:add( nn.SpatialMaxPooling(2,2,2,2) )
     model:add( nn.SpatialContrastiveNormalization(16, image.gaussian(3)) )
07
     model:add( nn.SpatialConvolution(16,64,5,5) )
     model:add( nn.Tanh() )
     model:add( nn.SpatialMaxPooling(2,2,2,2) )
     model:add( nn.SpatialContrastiveNormalization(64, image.gaussian(3)) )
11
12
     model:add( nn.SpatialConvolution(64,256,5,5) )
13
     model:add( nn.Tanh() )
14
     model:add( nn.Reshape(256) )
15
     model:add( nn.Linear(256,10) )
16
     model:add( nn.LogSoftMax() )
           Local Divisive
                          C1: 20x494x494
                                           C3: 20x117x117
```

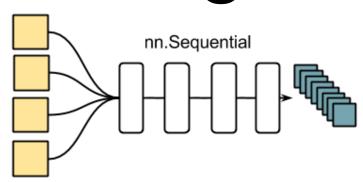
C5: 200x23x23

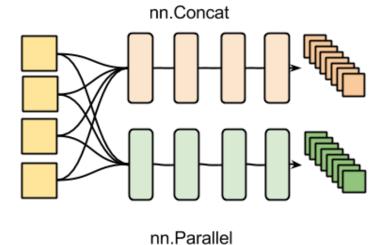


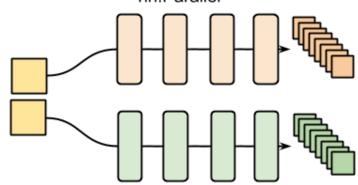
- → When training neural nets, autoencoders, linear regression, convolutional networks, and any of these models, we're interested in gradients, and loss functions
- → The nn package provides a large set of transfer functions, which all come with three methods:
 - → upgradeOutput() -- compute the output given the input
 - → upgradeGradInput() -- compute the derivative of the loss wrt input
 - → accGradParameters() -- compute the derivative of the loss wrt weights
- → The nn package provides a set of common loss functions, which all come with two methods:
 - → upgradeOutput() -- compute the output given the input
 - → upgradeGradInput() -- compute the derivative of the loss wrt input



Compose networks like Lego blocks









CUDA Backend via the cunn package

```
01 -- define model
02 model = nn.Sequential()
03
   model:add( nn.Linear(100,1000) )
    model:add( nn.Tanh() )
04
    model:add( nn.Linear(1000,10) )
05
    model:add( nn.LogSoftMax() )
06
07
   -- re-cast model as a CUDA model
80
    model:cuda()
09
10
    -- define input as a CUDA Tensor
11
    input = torch.CudaTensor(100)
12
    -- compute model's output (is a CudaTensor as well)
13
    output = model:forward(input)
14
15
16 -- alternative: convert an existing DoubleTensor to a CudaTensor:
17 input = torch.randn(100):cuda()
    output = model:forward(input)
18
```



the nngraph package

Graph composition using chaining

```
In [ ]: -- it is common style to mark inputs with identity nodes for clarity.
        input = nn.Identity()()
        -- each hidden layer is achieved by connecting the previous one
        -- here we define a single hidden layer network
        h1 = nn.Tanh()(nn.Linear(20, 10)(input))
        output = nn.Linear(10, 1)(h1)
        mlp = nn.qModule({input}, {output})
        x = torch.rand(20)
        dx = torch.rand(1)
        mlp:updateOutput(x)
        mlp:updateGradInput(x, dx)
        mlp:accGradParameters(x, dx)
        -- draw graph (the forward graph, '.fg')
        -- this will produce an SVG in the runtime directory
        graph.dot(mlp.fg, 'MLP', 'MLP')
        itorch.image('MLP.svg')
```



A purely functional view of the world

```
config = {
   learningRate = 1e-3,
   momentum = 0.5
}

for i, sample in ipairs(training_samples) do
   local func = function(x)
        -- define eval function
        return f, df_dx
   end
   optim.sgd(func, x, config)
end
```

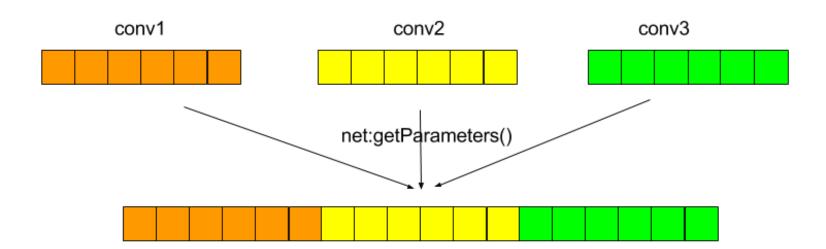


- Stochastic Gradient Descent
- Averaged Stochastic Gradient Descent
- L-BFGS
- Congugate Gradients
- AdaDelta
- AdaGrad
- Adam
- AdaMax
- FISTA with backtracking line search
- Nesterov's Accelerated Gradient method
- RMSprop
- Rprop
- CMAES



Collecting the parameters of your neural net

 Substitute each module weights and biases by one large tensor, making weights and biases point to parts of this tensor





A purely functional view of the world

```
config = {
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}

for i, sample in ipairs(training_samples) do
   local func = function(x)
        -- define eval function
        return f, df_dx
   end
   optim.sgd(func, x, config)
end
```



Define closure

```
08
   -- define a closure, that computes the loss, and dloss/dx
09
   feval = function()
10
        -- select a new training sample
        _{\text{nidx}} = (_{\text{nidx}} \text{ or } 0) + 1
11
        if _{\text{nidx}} > (\#\text{data})[1] then _{\text{nidx}} = 1 end
12
13
        local sample = data[_nidx_]
14
15
        local inputs = sample[1]
16
        local target = sample[2]
17
        -- reset gradients (gradients are always accumulated,
18
19
                             to accomodate batch methods)
        dl_dx:zero()
20
21
22
        -- evaluate the loss function and its derivative wrt x,
23
        -- for that sample
24
        local loss_x = criterion:forward(model:forward(inputs), target)
25
        model:backward(inputs, criterion:backward(model.output, target))
26
27
        -- return loss(x) and dloss/dx
28
        return loss_x, dl_dx
29
     end
30
```

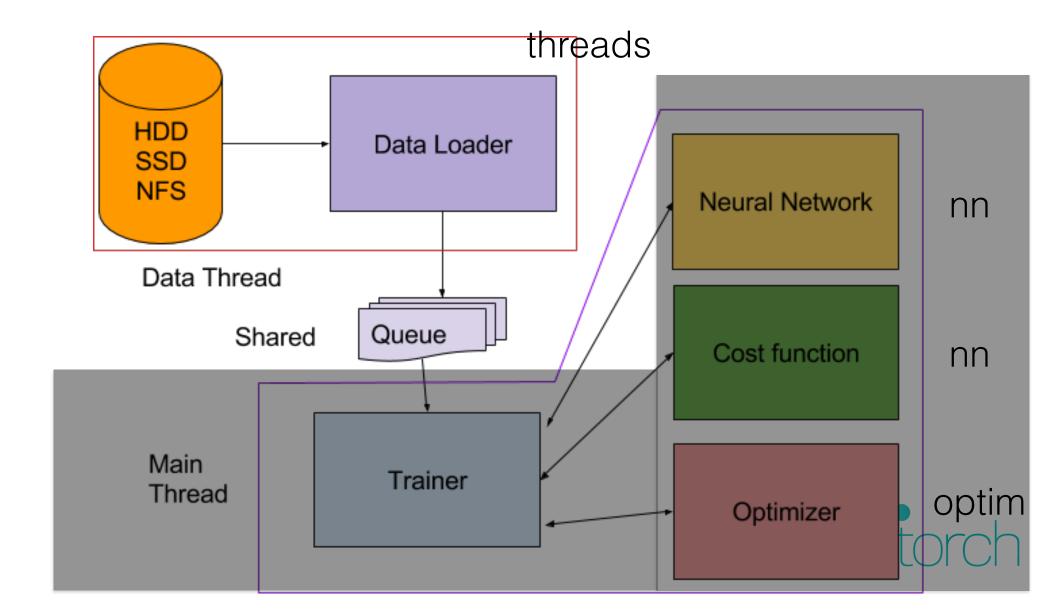


Define closure

```
31
   -- SGD parameters
32
    sqd_params = {learningRate = 1e-3, learningRateDecay = 1e-4,
33
                   weightDecay = \emptyset, momentum = \emptyset}
34
35
   -- train for a number of epochs
36
    epochs = 1e2
37
   for i = 1, epochs do
        -- this variable is used to estimate the average loss
38
39
       current_loss = 0
40
41
        -- an epoch is a full loop over our training data
42
        for i = 1, (\#data)[1] do
43
44
           -- one step of SGD optimization (steepest descent)
45
           _,fs = optim.sqd(feval,x,sqd_params)
46
47
           -- accumulate error
48
           current_loss = current_loss + fs[1]
49
        end
50
51
        -- report average error on epoch
52
        current_loss = current_loss / (#data)[1]
53
        print(' current loss = ' .. current_loss)
54
    end
```



the threads package



the threads package

- Create data-loading threads on demand
 - (hilariously called donkeys and it stuck)
- callbacks that are executed in the main thread get data from donkeys, and call optimization functions

```
local ffi = require 'ffi'
local Threads = require 'threads'
Threads.serialization('threads.sharedserialize')
-- This script contains the logic to create K threads for parallel data-loading.
-- For the data-loading details, look at donkey.lua
do -- start K datathreads (donkeys)
   if opt.nDonkeys > 0 then
      local options = opt -- make an upvalue to serialize over to donkey threads
      donkeys = Threads(
         opt.nDonkeys,
         function()
            require 'torch'
         function(idx)
            opt = options -- pass to all donkeys via upvalue
            tid = idx
            local seed = opt.manualSeed + idx
            torch.manualSeed(seed)
            print(string.format('Starting donkey with id: %d seed: %d', tid, seed))
            paths.dofile('donkey.lua')
         end
      );
```



the threads package

```
for i=1,opt.epochSize do
    -- queue jobs to data-workers
    donkeys:addjob(
        -- the job callback (runs in data-worker thread)
        function()
            local inputs, labels = trainLoader:sample(opt.batchSize)
            return inputs, labels
        end,
        -- the end callback (runs in the main thread)
        trainBatch
    )
end

donkeys:synchronize()
```

```
function trainBatch(inputsCPU, labelsCPU)
   cutorch.synchronize()
  collectgarbage()
   local dataLoadingTime = dataTimer:time().real
   timer:reset()
   -- transfer over to GPU
   inputs:resize(inputsCPU:size()):copy(inputsCPU)
   labels:resize(labelsCPU:size()):copy(labelsCPU)
   local err, outputs
   feval = function(x)
      model:zeroGradParameters()
      outputs = model:forward(inputs)
      err = criterion:forward(outputs, labels)
      local gradOutputs = criterion:backward(outputs, labels)
      model:backward(inputs, gradOutputs)
      return err, gradParameters
   end
   optim.sqd(feval, parameters, optimState)
```



Next up

- A complete example of using nn + optim + threads for image generation
- the magic autograd package
- torchnet: common patterns for Torch by Facebook

