Efficient ML in 2 KB RAM for the Internet of Things

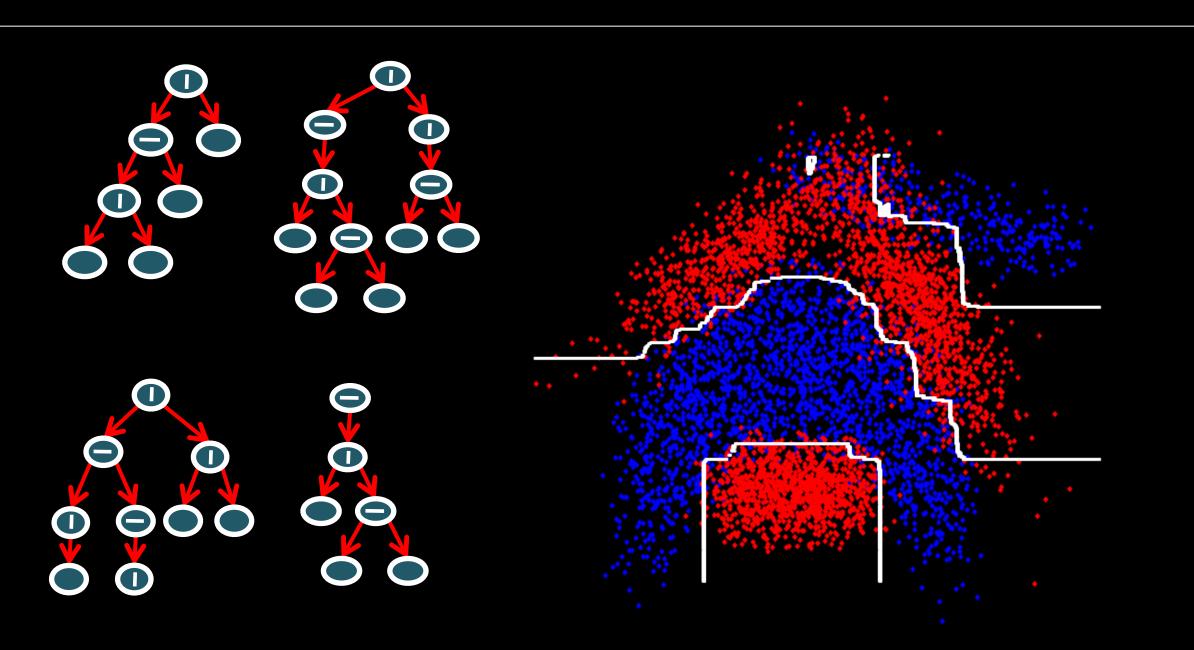
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Objective

- To build an efficient tree classifier
 - Which can be trained on the cloud
 - But which can make predictions on tiny IoT devices



Disadvantages of Tree Ensembles

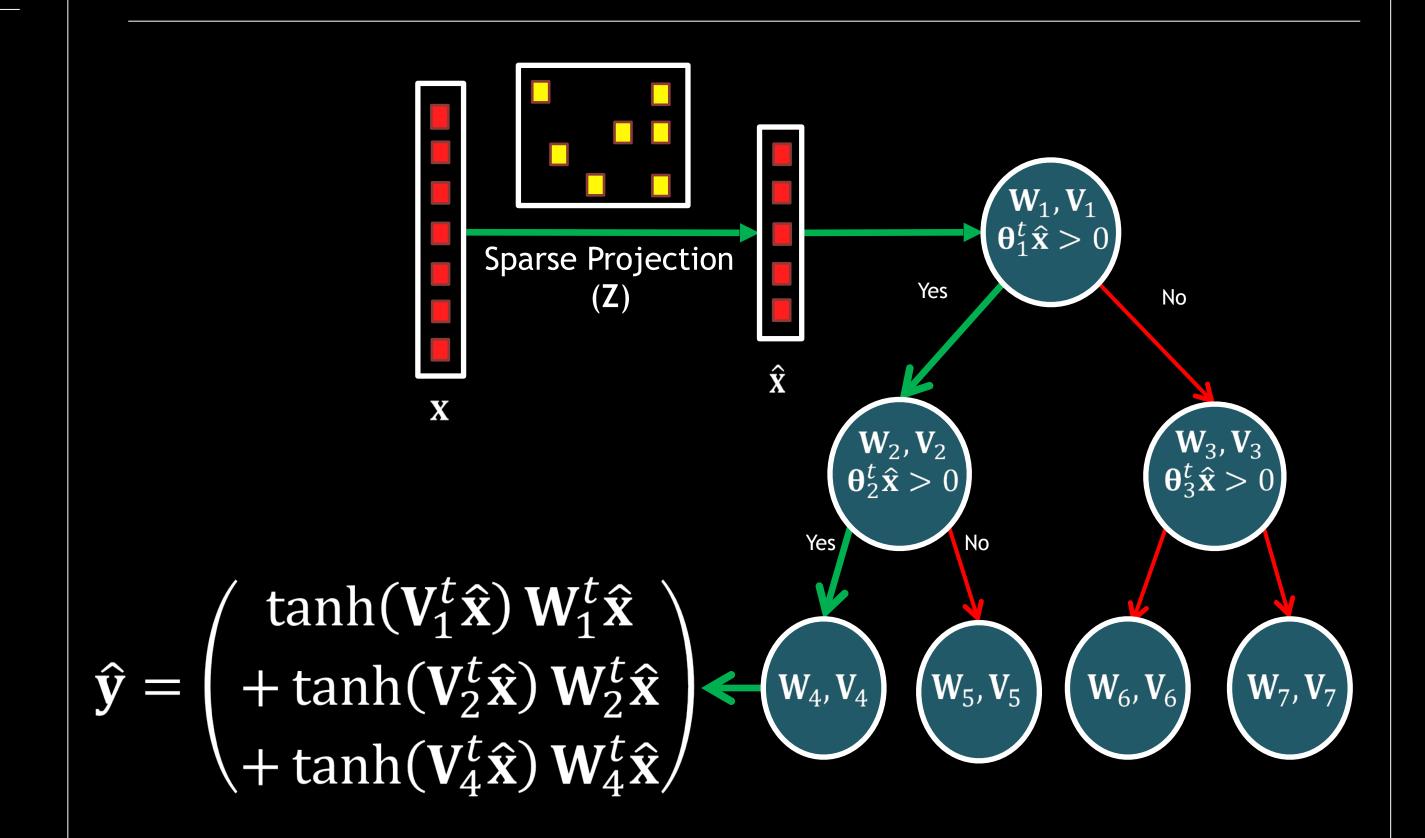


 Tree Ensembles might not fit in Kilobytes and might not be accurate

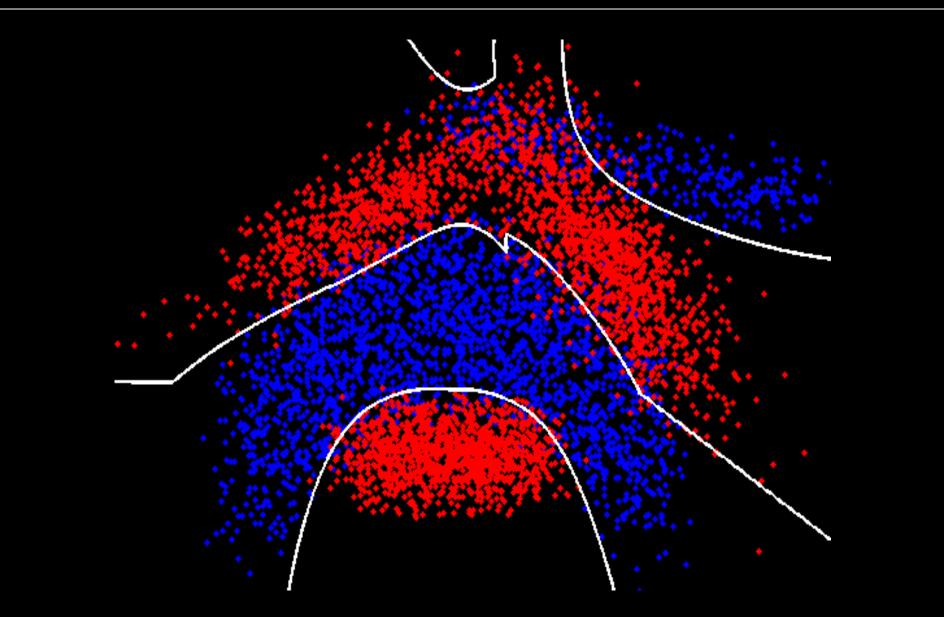
Bonsai - Key Ideas

- We design Bonsai to be a single, shallow, sparse tree with powerful nodes for accurate prediction
- We reduce model size by learning Bonsai in a low-dimensional space into which all data is projected
- We jointly learn tree and projection parameters so as to maximize accuracy within the given budget

Bonsai - A Compact Tree Model



Bonsai's Decision Boundaries



The Bonsai Objective Function

$$\operatorname{Min}_{\boldsymbol{\Theta},\mathbf{Z}} P = \frac{1}{2} Tr(\boldsymbol{\Lambda} \boldsymbol{\Theta}^{\mathsf{T}} \boldsymbol{\Theta}) + \frac{\lambda}{2} Tr(ZZ^{\mathsf{T}}) + \frac{1}{N} \sum_{i=1}^{N} \mathcal{L}(\mathbf{x}_{i}, \mathbf{y}_{i}, \widehat{\mathbf{y}}_{i}; \boldsymbol{\Theta}, \mathbf{Z})$$

- s. t. $||\mathbf{\Theta}||_0 < B$, $||\mathbf{Z}||_0 < S$, $\mathbf{\Theta} = [\mathbf{W}, \mathbf{V}, \mathbf{\Theta}]$
- \mathcal{L} is the loss function for classification, regression and ranking which can be optimized via SGD
- We place explicit budget constraints on the tree parameters Θ and sparse projection matrix \boldsymbol{Z}

Bonsai Optimization

Algorithm – Repeat the following steps till convergence

1. Mini batch gradient descent: K steps with fixed support

$$\mathbf{\Theta}_{t+1} = \mathbf{\Theta}_t - \eta_{\mathbf{\Theta}}(\nabla_{\mathbf{\Theta}}P)_{supp\{\mathbf{\Theta}_t\}}$$

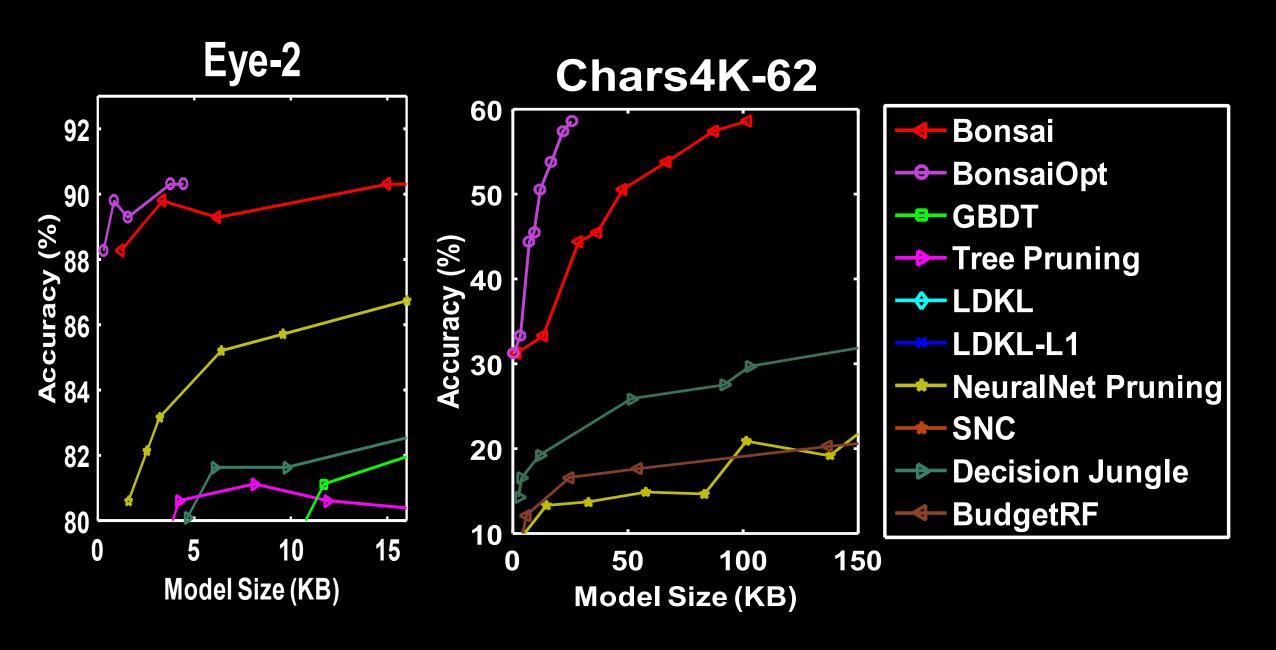
$$\mathbf{Z}_{t+1} = \mathbf{Z}_t - \eta_{\mathbf{Z}}(\nabla_{\mathbf{Z}}P)_{supp\{\mathbf{Z}_t\}}$$

2. Hard thresholding step

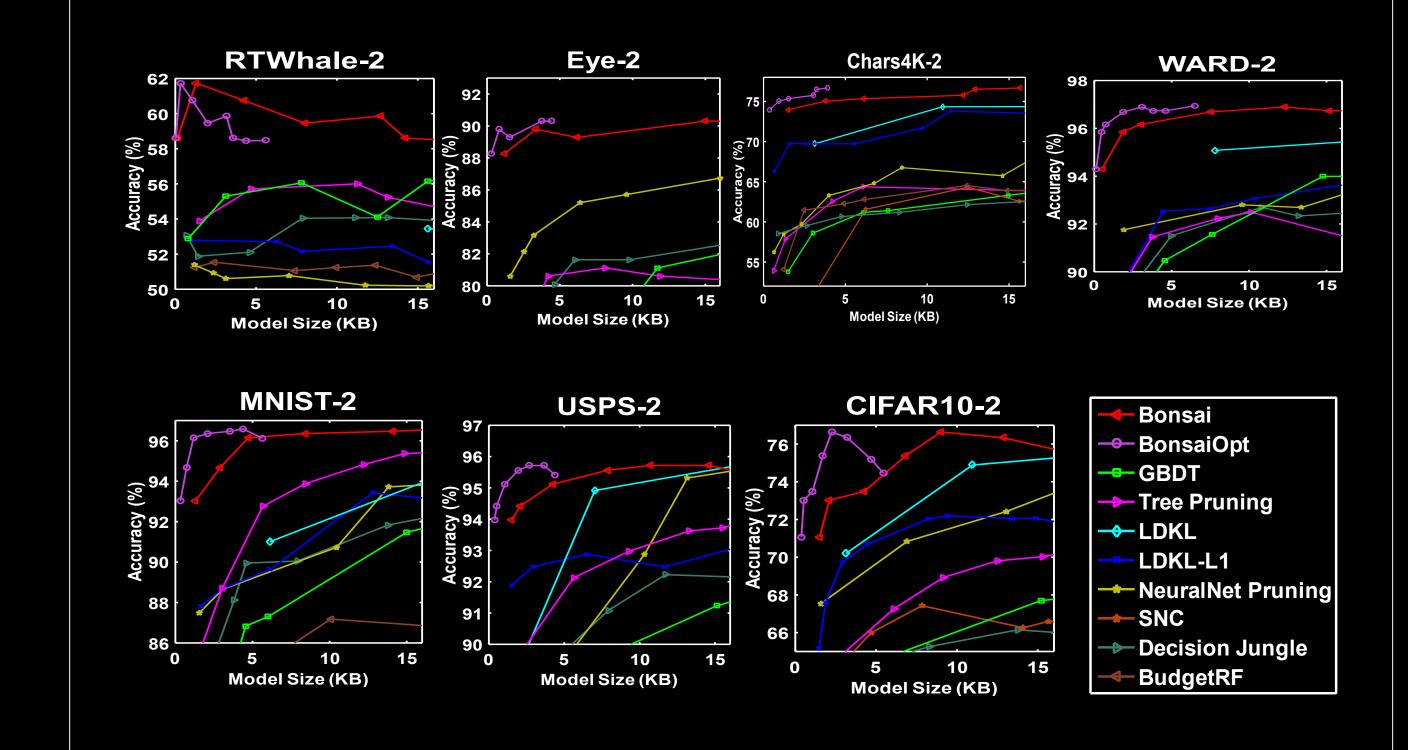
$$\mathbf{\Theta}_{t+1} = H_B (\mathbf{\Theta}_t - \eta_{\mathbf{\Theta}} \nabla_{\mathbf{\Theta}} P)$$

$$\mathbf{Z}_{t+1} = H_K (\mathbf{Z}_t - \eta_{\mathbf{Z}} \nabla_{\mathbf{Z}} P)$$

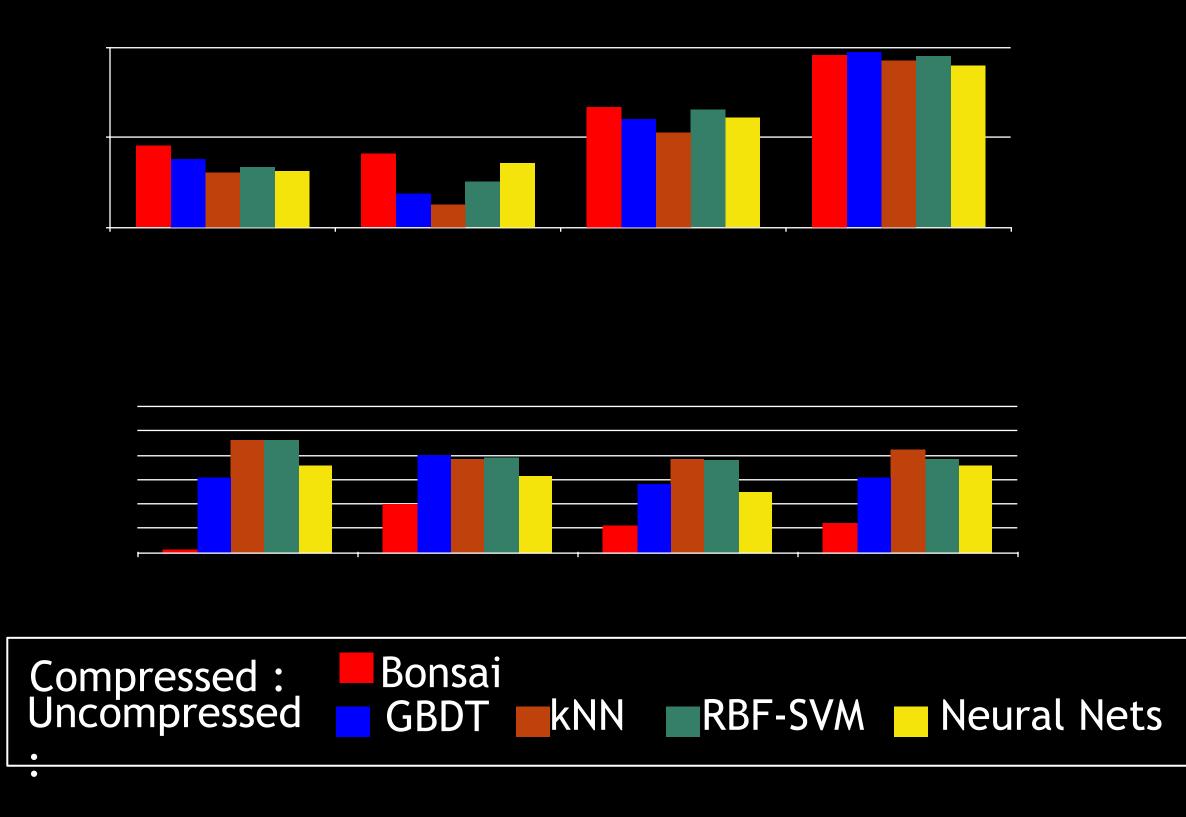
Prediction Accuracy vs Model Size



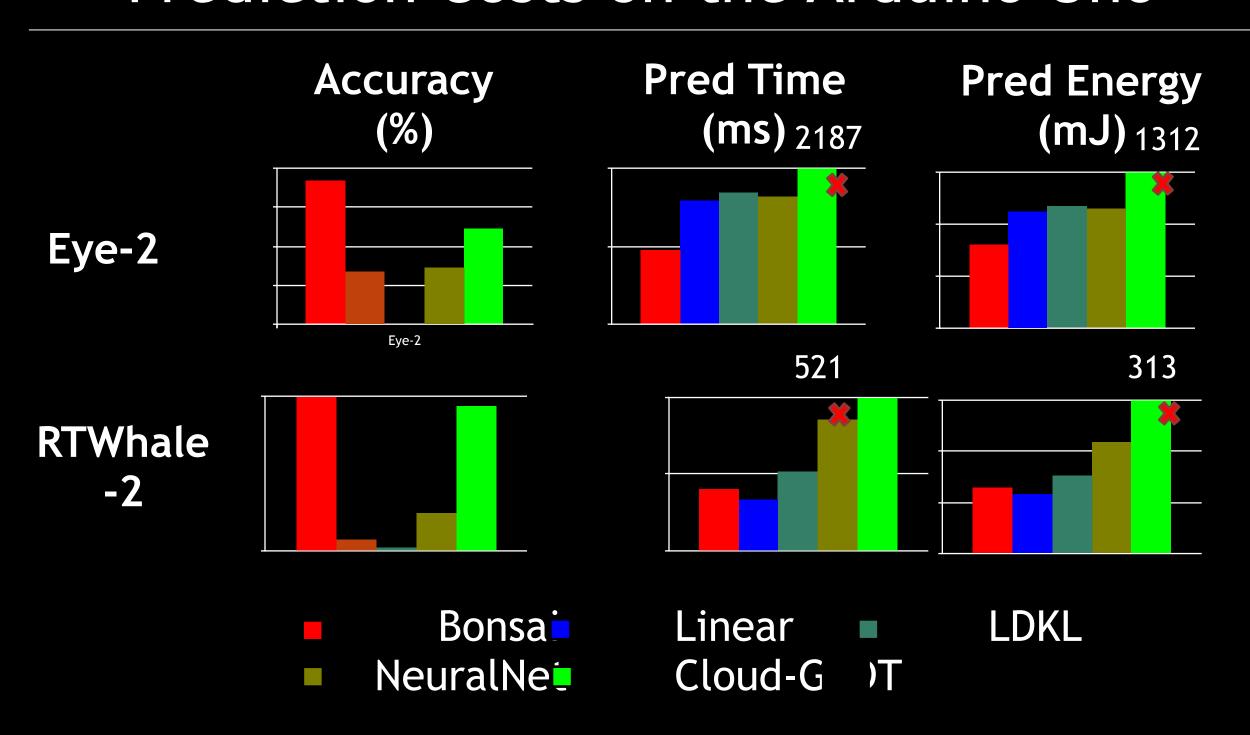
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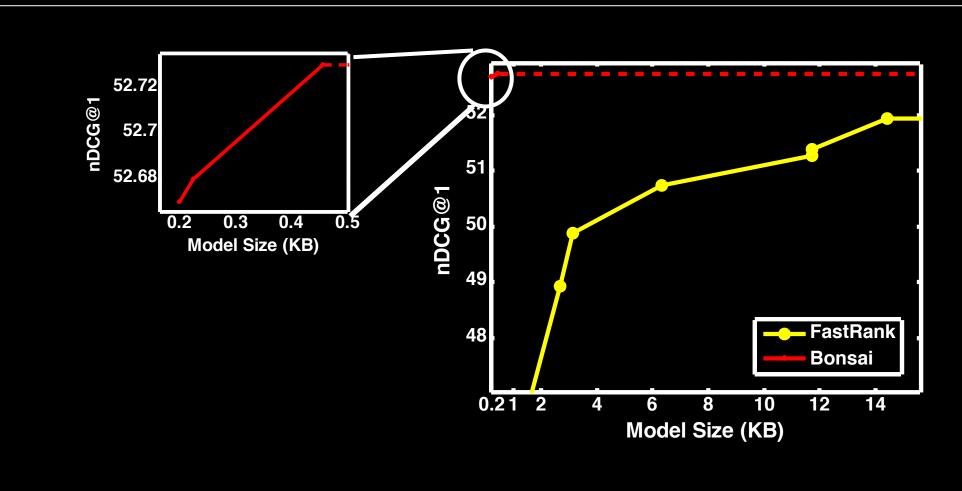
Comparison to Uncompressed Methods



Prediction Costs on the Arduino Uno



Bing L3/L4 Ranker Results



Code for Bonsai code can be downloaded from http://manikvarma.org/