CSC 461: Machine Learning

Fall 2024

PyTorch / Autograd

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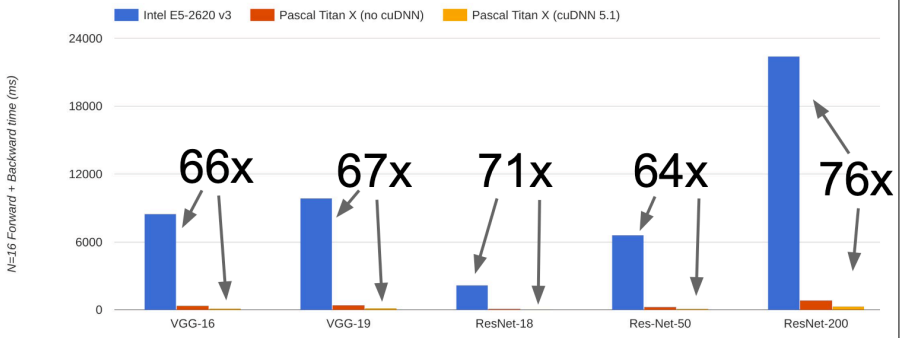
CPU vs GPU in practice

(CPU performance not well-optimized, a little unfair)



From CS231 @ Stanford

Computational Graphs

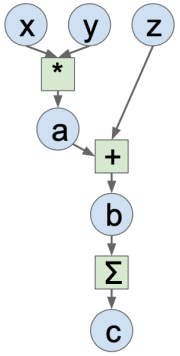
Numpy

```
import numpy as np
np.random.seed(0)

N, D = 3, 4

x = np.random.randn(N, D)
y = np.random.randn(N, D)
z = np.random.randn(N, D)

a = x * y
b = a + z
c = np.sum(b)
```



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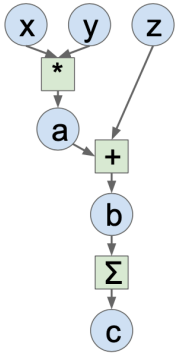
z = np.random.randn(N, D)

a = x * y
b = a + z
c = np.sum(b)

grad_c = 1.0
grad_b = grad_c * np.ones((N, D))
grad_a = grad_b.copy()
grad_z = grad_b.copy()
grad_x = grad_a * y
grad_y = grad_a * x
```



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Computational Graphs

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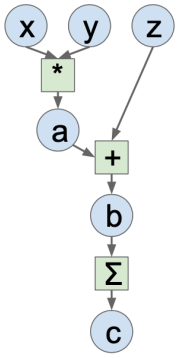
grad_y = grad_a * x
```



Good:
Clean API, easy to write numeric code

Bad:
- Have to compute our own gradients
- Can't run on GPU

Computational Graphs

Numpy

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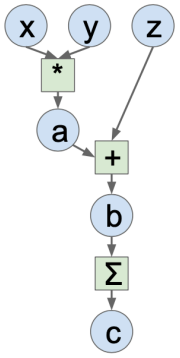
grad_b = grad_c * np.ones((N, D))
grad_a = grad_b.copy()
grad_z = grad_b.copy()
grad_x = grad_a * y
grad_y = grad_a * x
```



PyTorch

```
import torch

N, D = 3, 4
x = torch.randn(N, D)
y = torch.randn(N, D)
z = torch.randn(N, D)

a = x * y
b = a + z
c = torch.sum(b)
```

Looks exactly like numpy!

Computational Graphs

Numpy

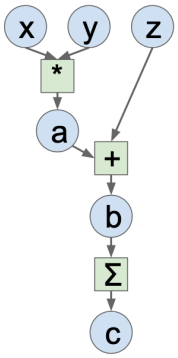
```
import numpy as np
np.random.seed(0)

N, D = 3, 4

x = np.random.randn(N, D)
y = np.random.randn(N, D)
z = np.random.randn(N, D)

a = x * y
b = a + z
c = np.sum(b)

grad_c = 1.0
grad_b = grad_c * np.ones((N, D))
grad_a = grad_b.copy()
grad_z = grad_b.copy()
grad_x = grad_a * y
grad_y = grad_a * x
```



PyTorch

```
import torch

N, D = 3, 4
x = torch.randn(N, D, requires_grad=True)
y = torch.randn(N, D)
z = torch.randn(N, D)

a = x * y
b = a + z
c = torch.sum(b)

c.backward()
print(x.grad)
```

PyTorch handles gradients for us!

Computational Graphs

Numpy

```
import numpy as np
np.random.seed(0)

N, D = 3, 4

x = np.random.randn(N, D)
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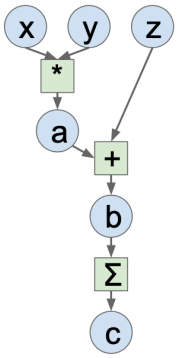
z = np.random.randn(N, D)

a = x * y
b = a + z
c = np.sum(b)

grad_c = 1.0
grad_b = grad_c * np.ones((N, D))
grad_a = grad_b.copy()
grad_z = grad_b.copy()
grad_x = grad_a * y
grad_y = grad_a * x
```



PyTorch

```
import torch

device = 'cuda:0'
N, D = 3, 4
x = torch.randn(N, D, requires_grad=True,
                device=device)
y = torch.randn(N, D, device=device)
z = torch.randn(N, D, device=device)

a = x * y
b = a + z
c = torch.sum(b)

c.backward()
print(x.grad)
```

Trivial to run on GPU - just construct arrays on a different device!

backward()

```
import torch

x = torch.tensor([-1.,-2.], requires_grad=True)
w = torch.tensor([2.,-3.], requires_grad=True)
b = torch.tensor(-3., requires_grad=True)

# forward pass
f = 1 / (1 + torch.exp(-(w@x + b)))

# backward pass
f.backward()

print(w.grad, x.grad, b.grad)
```

```
tensor([-0.1966, -0.3932]) tensor([ 0.3932, -0.5898]) tensor(0.1966)
```


backward()

```
import torch

x = torch.tensor([-1.,-2.], requires_grad=True)
w = torch.tensor([2.,-3.], requires_grad=True)
b = torch.tensor(-3., requires_grad=True)

# forward pass
f = torch.sigmoid(w @ x + b)

# backward pass
f.backward()

print(w.grad, x.grad, b.grad)
```

```
tensor([-0.1966, -0.3932]) tensor([ 0.3932, -0.5898]) tensor(0.1966)
```