CPU vs GPU:

CPU	GPU
↳ Few cores	↳ More cores
↳ Each core is very fast	↳ Much slower
↳ Great for sequential tasks	↳ Great for parallel tasks
↳ Uses memory from RAM	↳ Standalone RAM

Matrix multiplication:

$$\underbrace{\begin{bmatrix} \quad & \quad \end{bmatrix}}_{A \times B} \underbrace{\begin{bmatrix} \quad & \quad \\ \quad & \quad \end{bmatrix}}_{B \times C} = \underbrace{\begin{bmatrix} \quad & \quad \\ \quad & \quad \end{bmatrix}}_{A \times C}$$

↳ Compute dot products in parallel

The point of deep learning frameworks:

1) Easily build big computational graphs
2) Easily compute gradients in computational graphs
3) Run it all efficiently on GPU

Tensorflow:

```
N, D, H = 64, 1000, 100
x = tf.placeholder(tf.float32, shape=(N, D))
y = tf.placeholder(tf.float32, shape=(N, D))
w1 = tf.placeholder(tf.float32, shape=(D, H))
w2 = tf.placeholder(tf.float32, shape=(H, D))

h = tf.maximum(tf.matmul(x, w1), 0)
y_pred = tf.matmul(h, w2)
diff = y_pred - y
loss = tf.reduce_mean(tf.reduce_sum(diff ** 2, axis=1))

grad_w1, grad_w2 = tf.gradients(loss, [w1, w2])

with tf.Session() as sess:
    values = {x: np.random.randn(N, D),
              w1: np.random.randn(D, H),
              w2: np.random.randn(H, D),
              y: np.random.randn(N, D),}
    out = sess.run([loss, grad_w1, grad_w2],
                   feed_dict=values)
    loss_val, grad_w1_val, grad_w2_val = out
```

- x, y, w1, w2: } input slots
- h, y_pred, diff, loss: } calculations
- grad_w1, grad_w2: } calculate grads
- values: } give values
- [loss, grad_w1, grad_w2] ← what to compute
- sess.run: } compute

} Nothing is happening. We are building our computational graphs

} Enter tensorflow session & do the computation now

↳ We are copying data in between CPU & GPU / Tensorflow to numpy arrays so;

```python
N, D, H = 64, 1000, 100
x = tf.placeholder(tf.float32, shape=(N, D))
y = tf.placeholder(tf.float32, shape=(N, D))
w1 = tf.Variable(tf.random_normal((D, H)))
w2 = tf.Variable(tf.random_normal((H, D)))
```

↳ Tells tf How we want them to be initialized

Change w1 and w2 from **placeholder** (fed on each call) to **Variable** (persists in the graph between calls)

```python
h = tf.maximum(tf.matmul(x, w1), 0)
y_pred = tf.matmul(h, w2)
diff = y_pred - y
loss = tf.reduce_mean(tf.reduce_sum(diff ** 2, axis=1))
grad_w1, grad_w2 = tf.gradients(loss, [w1, w2])

learning_rate = 1e-5
new_w1 = w1.assign(w1 - learning_rate * grad_w1)
new_w2 = w2.assign(w2 - learning_rate * grad_w2)
```

} Doesn't Perform cuz it doesn't need for computing Loss

↳ Updates inside the graph

```python
with tf.Session() as sess:
    sess.run(tf.global_variables_initializer())
    values = {x: np.random.randn(N, D),
              y: np.random.randn(N, D),}
    for t in range(50):
        loss_val, = sess.run([loss], feed_dict=values)
```

→ Run once to intialize (`sess.run(tf.global_variables_initializer())`)

→ Run many times to train (`for t in range(50):`)

```python
N, D, H = 64, 1000, 100
x = tf.placeholder(tf.float32, shape=(N, D))
y = tf.placeholder(tf.float32, shape=(N, D))
w1 = tf.Variable(tf.random_normal((D, H)))
w2 = tf.Variable(tf.random_normal((H, D)))

h = tf.maximum(tf.matmul(x, w1), 0)
y_pred = tf.matmul(h, w2)
diff = y_pred - y
loss = tf.reduce_mean(tf.reduce_sum(diff ** 2, axis=1))
grad_w1, grad_w2 = tf.gradients(loss, [w1, w2])

learning_rate = 1e-5
new_w1 = w1.assign(w1 - learning_rate * grad_w1)
new_w2 = w2.assign(w2 - learning_rate * grad_w2)
updates = tf.group(new_w1, new_w2)

with tf.Session() as sess:
    sess.run(tf.global_variables_initializer())
    values = {x: np.random.randn(N, D),
              y: np.random.randn(N, D),}
    losses = []
    for t in range(50):
        loss_val, _ = sess.run([loss, updates],
                               feed_dict=values)
```

→ Dummy node to create depency (`updates = tf.group(new_w1, new_w2)`)

Simlifies above using optimizer:

```python
N, D, H = 64, 1000, 100
x = tf.placeholder(tf.float32, shape=(N, D))
y = tf.placeholder(tf.float32, shape=(N, D))
w1 = tf.Variable(tf.random_normal((D, H)))
w2 = tf.Variable(tf.random_normal((H, D)))

h = tf.maximum(tf.matmul(x, w1), 0)
y_pred = tf.matmul(h, w2)
diff = y_pred - y
loss = tf.reduce_mean(tf.reduce_sum(diff * diff, axis=1))

optimizer = tf.train.GradientDescentOptimizer(1e-5)
updates = optimizer.minimize(loss)

with tf.Session() as sess:
    sess.run(tf.global_variables_initializer())
    values = {x: np.random.randn(N, D),
              y: np.random.randn(N, D),}
    losses = []
    for t in range(50):
        loss_val, _ = sess.run([loss, updates],
                               feed_dict=values)
```

→ Compute grads & update weights

Remember!

Compute loss using tensorflow:

loss=tf.losses.mean_squared_error(y_pred, y)

Higher level abstraction:

```python
N, D, H = 64, 1000, 100
x = tf.placeholder(tf.float32, shape=(N, D))
y = tf.placeholder(tf.float32, shape=(N, D))

init = tf.contrib.layers.xavier_initializer()
h = tf.layers.dense(inputs=x, units=H,
        activation=tf.nn.relu, kernel_initializer=init)
y_pred = tf.layers.dense(inputs=h, units=D,
        kernel_initializer=init)

loss = tf.losses.mean_squared_error(y_pred, y)

optimizer = tf.train.GradientDescentOptimizer(1e0)
updates = optimizer.minimize(loss)

with tf.Session() as sess:
    sess.run(tf.global_variables_initializer())
    values = {x: np.random.randn(N, D),
              y: np.random.randn(N, D),}
    for t in range(50):
        loss_val, _ = sess.run([loss, updates],
                               feed_dict=values)
```

→ intializes automatically

Keras wrapper:

```python
from keras.models import Sequential
from keras.layers.core import Dense, Activation
from keras.optimizers import SGD

N, D, H = 64, 1000, 100

model = Sequential()
model.add(Dense(input_dim=D, output_dim=H))
model.add(Activation('relu'))
model.add(Dense(input_dim=H, output_dim=D))

optimizer = SGD(lr=1e0)
model.compile(loss='mean_squared_error',
              optimizer=optimizer)

x = np.random.randn(N, D)
y = np.random.randn(N, D)
history = model.fit(x, y, nb_epoch=50,
                    batch_size=N, verbose=0)
```

make model

makes graph

trains

Pytorch

Three layers of abstraction:

- ↳ Tensor:
  - ↳ Imperative ndarray
  - ↳ Runs on GPU
- ↳ Variable:
  - ↳ Node in graph
  - ↳ Stores variable & gradients
- ↳ Module:
  - ↳ A NN layer
  - ↳ Store state OR learnable weights

For using GPU.
torch.cuda.

```python
import torch

dtype = torch.FloatTensor

N, D_in, H, D_out = 64, 1000, 100, 10
x = torch.randn(N, D_in).type(dtype)
y = torch.randn(N, D_out).type(dtype)
w1 = torch.randn(D_in, H).type(dtype)
w2 = torch.randn(H, D_out).type(dtype)

learning_rate = 1e-6
for t in range(500):
    h = x.mm(w1)
    h_relu = h.clamp(min=0)
    y_pred = h_relu.mm(w2)
    loss = (y_pred - y).pow(2).sum()

    grad_y_pred = 2.0 * (y_pred - y)
    grad_w2 = h_relu.t().mm(grad_y_pred)
    grad_h_relu = grad_y_pred.mm(w2.t())
    grad_h = grad_h_relu.clone()
    grad_h[h < 0] = 0
    grad_w1 = x.t().mm(grad_h)

    w1 -= learning_rate * grad_w1
    w2 -= learning_rate * grad_w2
```

Autograd:

```python
import torch
from torch.autograd import Variable

N, D_in, H, D_out = 64, 1000, 100, 10
x = Variable(torch.randn(N, D_in), requires_grad=False)
y = Variable(torch.randn(N, D_out), requires_grad=False)
w1 = Variable(torch.randn(D_in, H), requires_grad=True)
w2 = Variable(torch.randn(H, D_out), requires_grad=True)

learning_rate = 1e-6
for t in range(500):
    y_pred = x.mm(w1).clamp(min=0).mm(w2)
    loss = (y_pred - y).pow(2).sum()

    if w1.grad: w1.grad.data.zero_()
    if w2.grad: w2.grad.data.zero_()
    loss.backward()

    w1.data -= learning_rate * w1.grad.data
    w2.data -= learning_rate * w2.grad.data
```

Don't grads

Need grads

↳ Backward pass

} update step

x.data is Tensor
x.grad is a Var of grads
x.grad.data is a Tensor

Custom autograd functions:

```python
class ReLU(torch.autograd.Function):
    def forward(self, x):
        self.save_for_backward(x)
        return x.clamp(min=0)

    def backward(self, grad_y):
        x, = self.saved_tensors
        grad_input = grad_y.clone()
        grad_input[x < 0] = 0
        return grad_input
```

Higher level abstraction: nn

```python
import torch
from torch.autograd import Variable

N, D_in, H, D_out = 64, 1000, 100, 10
x = Variable(torch.randn(N, D_in))
y = Variable(torch.randn(N, D_out), requires_grad=False)

model = torch.nn.Sequential(
          torch.nn.Linear(D_in, H),
          torch.nn.ReLU(),
          torch.nn.Linear(H, D_out))
loss_fn = torch.nn.MSELoss(size_average=False)

learning_rate = 1e-4
for t in range(500):
    y_pred = model(x)
    loss = loss_fn(y_pred, y)

    model.zero_grad()
    loss.backward()

    for param in model.parameters():
        param.data -= learning_rate * param.grad.data
```

} layers

} loss

update step

} Train

For automatic update:

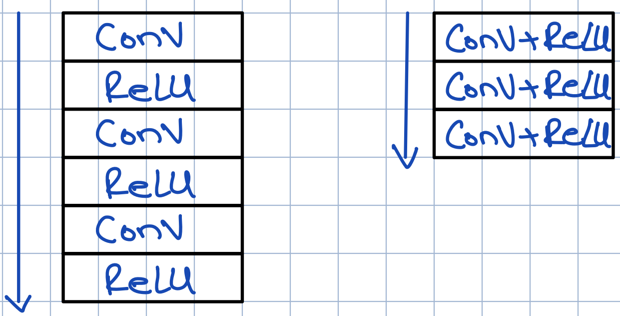
optimizer = torch.optim.Adam(model.parameters(), lr = learning_rate)
optimizer.step() } update step

Minibatches:

loader = DataLoader(TensorDataset(x, y), batch_size = 8)

Static VS dynamic graph:

- Tensorflow:
  - Build graph
  - Run many times
  - Optimize graphs



  - You can serialize the graph & run it without the code that built the graph
  - less clea

```
N, D, H = 3, 4, 5
x = tf.placeholder(tf.float32, shape=(N, D))
z = tf.placeholder(tf.float32, shape=None)
w1 = tf.placeholder(tf.float32, shape=(D, H))
w2 = tf.placeholder(tf.float32, shape=(D, H))

def f1(): return tf.matmul(x, w1)
def f2(): return tf.matmul(x, w2)
y = tf.cond(tf.less(z, 0), f1, f2)

with tf.Session() as sess:
    values = {
        x: np.random.randn(N, D),
        z: 10,
        w1: np.random.randn(D, H),
        w2: np.random.randn(D, H),
    }
    y_val = sess.run(y, feed_dict=values)
```

→ Need to baked into the graph

- PyTorch:
  - Each forward pass builds a new graph
  - Can't optimize graph
  - Graph building & execution intertwined
  - Makes code cleaner

```
N, D, H = 3, 4, 5

x = Variable(torch.randn(N, D))
w1 = Variable(torch.randn(D, H))
w2 = Variable(torch.randn(D, H))

z = 10
if z > 0:
    y = x.mm(w1)
else:
    y = x.mm(w2)
```

easily using python code