



Outline

Part I

Overview of Neural Networks (aka Multilayer Perceptron)
Convolution Neural Networks and Scaling
Exercise, MNIST classification

Part II

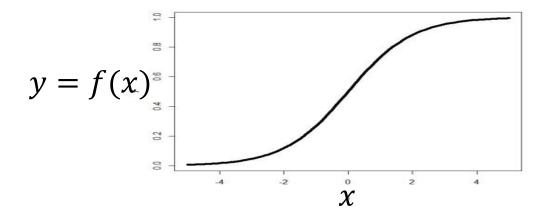
Practical Guidelines: Hyperparameters, Workflows, Batchjobs, GPUs

Exercise, Multinode MNIST

Logistic Regression to Neural Network

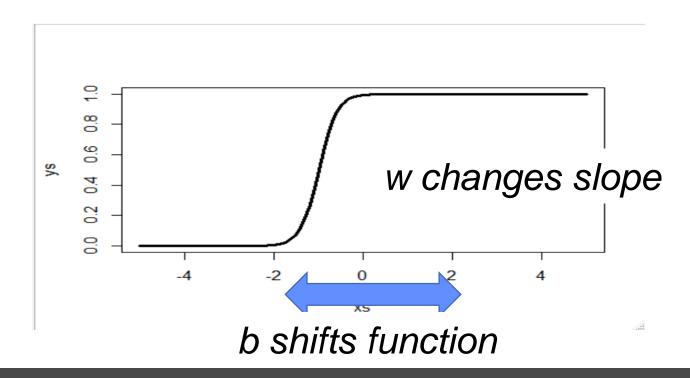
$$f(x,b,w) = \frac{\exp^{(b+w*x)}}{1+\exp^{(b+wx)}} = \frac{1}{1+exp^{(-(b+wx))}}$$

for parameters: b = 0 , $w_1 = 1$

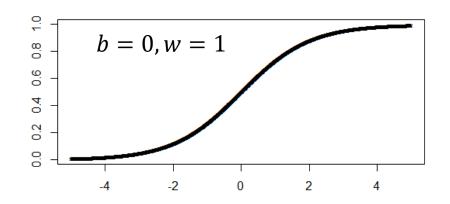


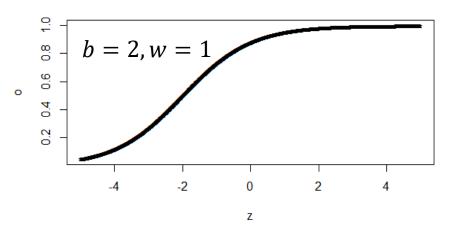
Logistic Regression to Neural Network

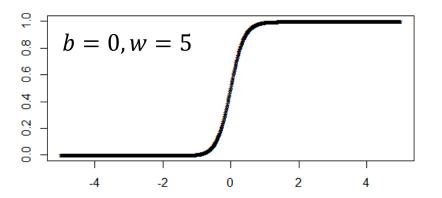
$$f(x,b,w) = \frac{\exp^{(b+w*x)}}{1+\exp^{(b+wx)}}$$

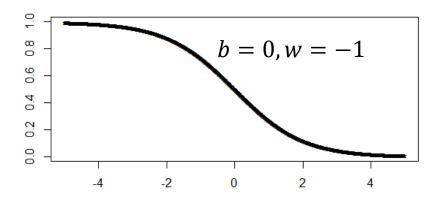


Logistic function w/various weights

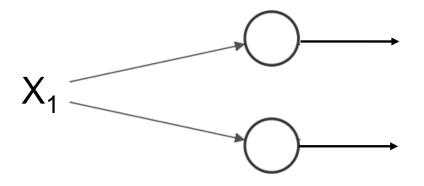




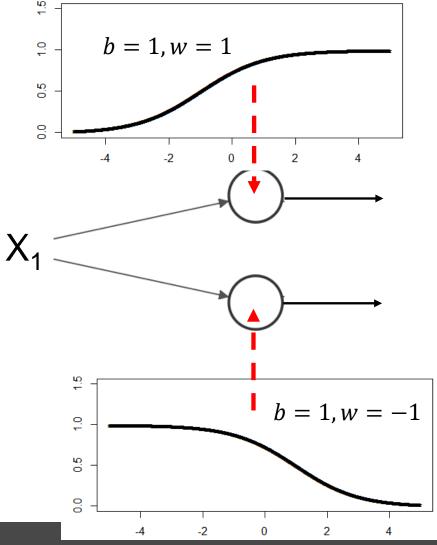




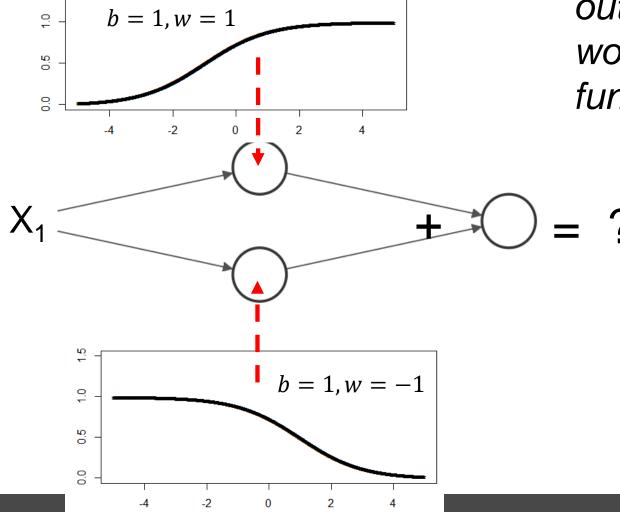
Example: 1 input into 2 logistic units



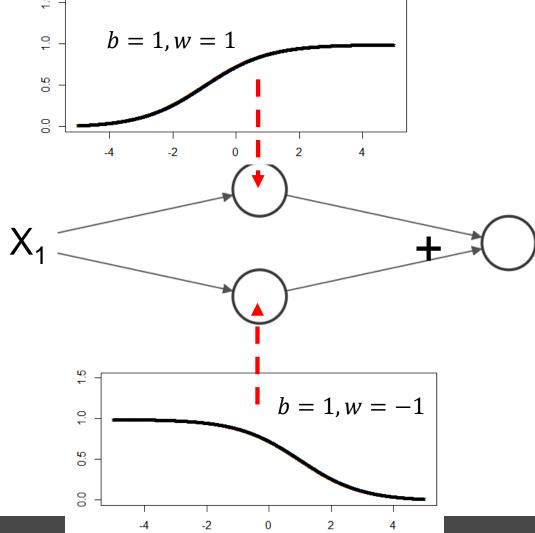
Example: 1 input into 2 logistic units with these activations



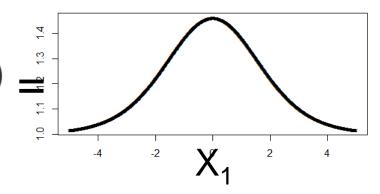
Example: 1 input into 2 logistic units with these activations



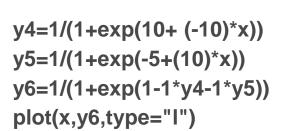
Example: 1 input into 2 logistic units with these activations

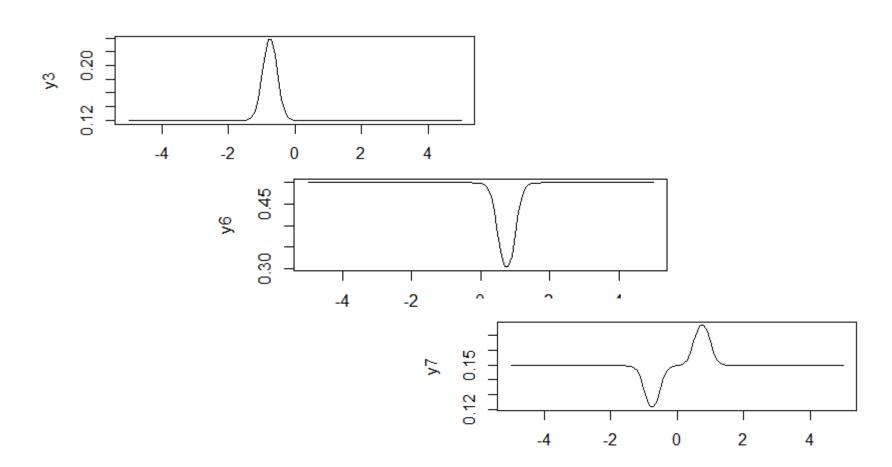


If you add these 2 units into a final output unit what would the output function look like?

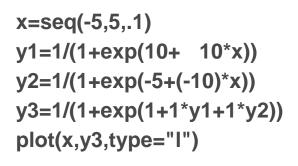


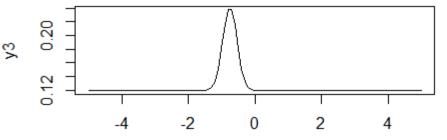
Higher level function combinations



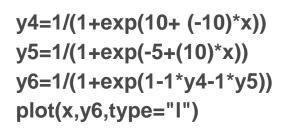


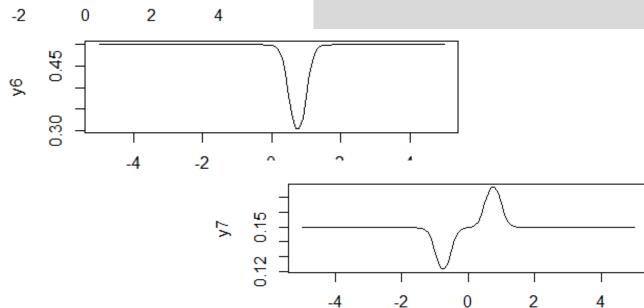
Higher level function combinations





Multiple layer networks can represent any logical or realvalued functions (unbiased, but potential to overfit)





Logistic to Neural Network model

$$f(x,b,w) = \frac{\exp^{(b+w*x)}}{1+\exp^{(b+wx)}}$$

Draw out function as a little graph, 1 input

Logistic to Neural Network model

Draw out function as a little graph, 1 input

Logistic to Neural Network model

$$f(x,b,w) = \frac{\exp^{(b+w*x)}}{1+\exp^{(b+wx)}}$$

Draw out function as a little graph, 1 input

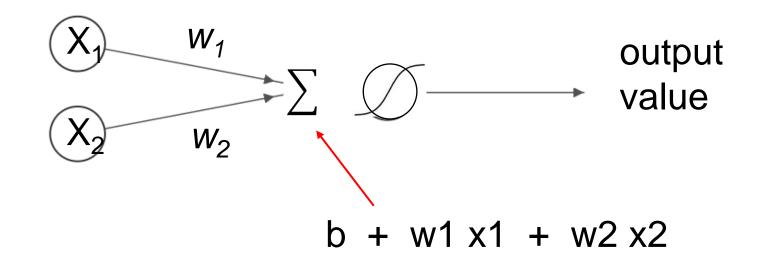
logistic function will transform input to output – call it the 'activation' function

"weight"

output

value

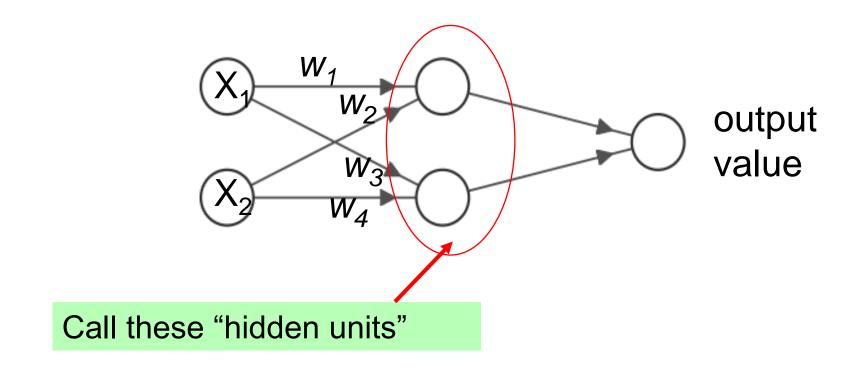
Using 2 input units, the graph model would be:



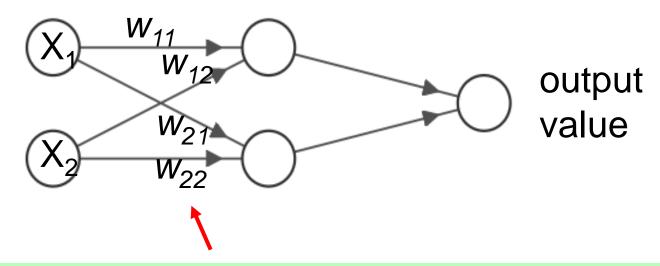
We usually don't draw the bias.

We assume inputs*weights are summed (a dot product)

Using 2 input units, 2 intermediate units, and 1 output:

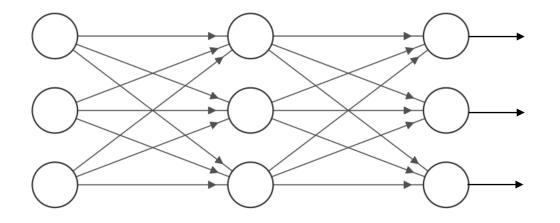


Using 2 input units, 2 intermediate units, and 1 output:

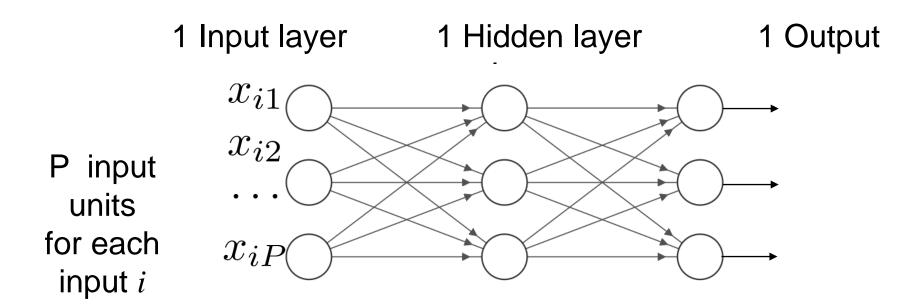


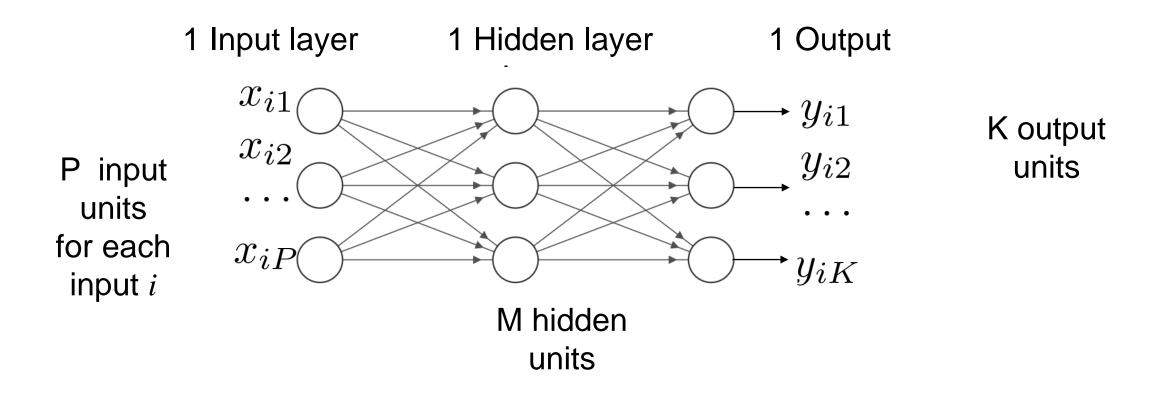
For X a Px1 vector, we can set up indices in a weight matrix so that: W*X = incoming activations from previous layer

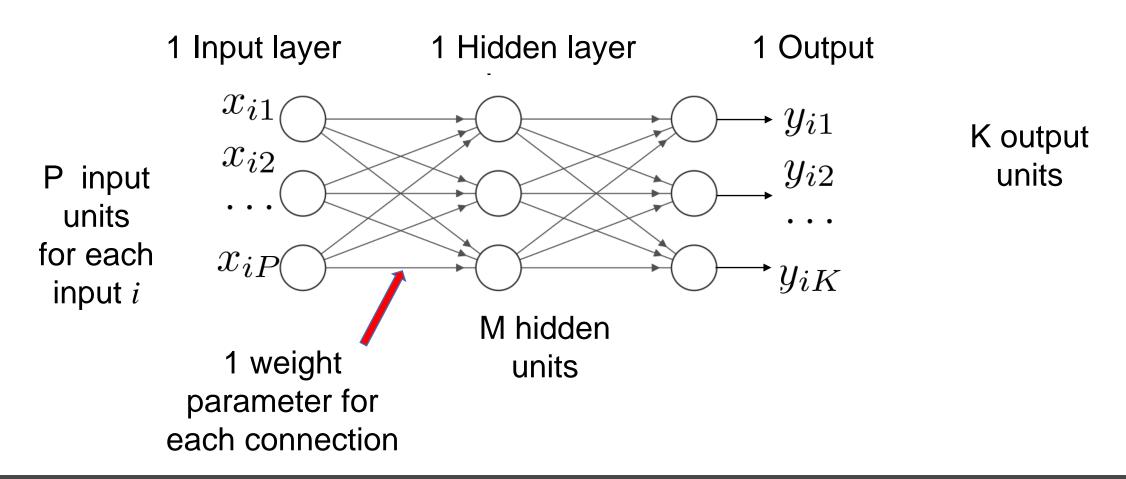
More generally, we can add a hidden layer, and have many inputs and outputs



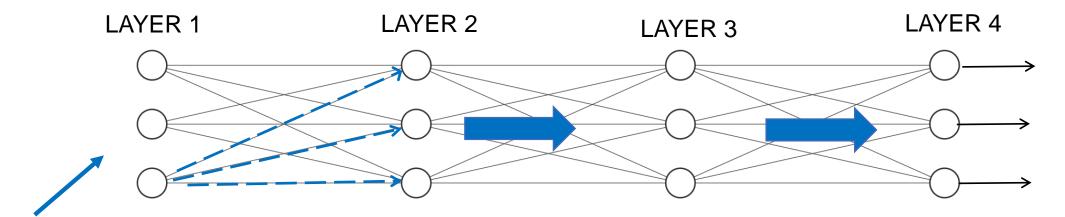
1 Input layer 1 Hidden layer 1 Output





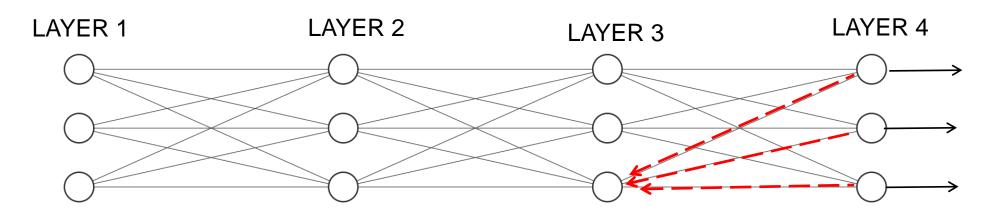


Algorithm steps



1. FORWARD PROPAGATE AN ENTIRE BATCH OF INPUTS

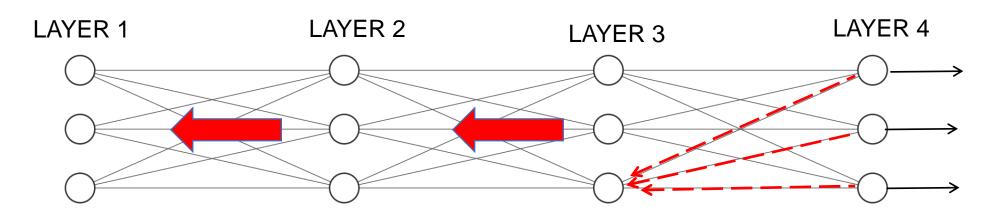
Algorithm steps



2. BACKWARD PROPAGATE ERROR FOR WHOLE BATCH USING DERIVATIVE CHAIN RULE:

$$\frac{dE}{dw_{mp}} = \sum_{k}^{K} \frac{dE_k}{d\hat{y_k}} \frac{d\hat{y_k}}{da_k} \frac{da_k}{dh_m} \frac{dh_m}{da_m} \frac{da_m}{dw_{mp}}$$

Algorithm steps and Vanishing Gradients

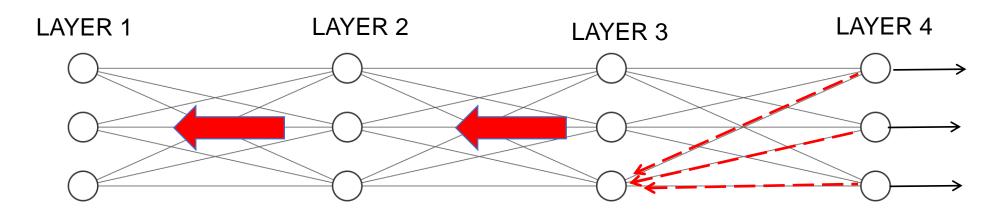


2. BACKWARD PROPAGATE ERROR FOR WHOLE BATCH USING DERIVATIVE CHAIN RULE:

Note: As you go farther back, the error information gets diluted and the error gradient starts 'vanishing'

$$\frac{dE}{dw_{mp}} = \sum_{k}^{K} \frac{dE_k}{d\hat{y_k}} \frac{d\hat{y_k}}{da_k} \frac{da_k}{dh_m} \frac{dh_m}{da_m} \frac{da_m}{dw_{mp}}$$

Algorithm steps and Vanishing Gradients



2. BACKWARD PROPAGATE ERROR FOR WHOLE BATCH USING DERIVATIVE CHAIN RULE:

Note: As you go farther back, the error information gets diluted and the error gradient starts 'vanishing'

A different activation function helps ...

$$\frac{dE}{dw_{mp}} = \sum_{k}^{K} \frac{dE_k}{d\hat{y_k}} \frac{d\hat{y_k}}{da_k} \frac{da_k}{dh_m} \frac{dh_m}{da_m} \frac{da_m}{dw_{mp}}$$

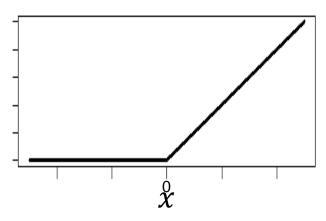
The rectified linear unit (RELU)

RELU (rectified linear unit)

RELU activation function

It is unscaled (bad!)

But *df/da* is constant (good!)



$$f(a) = \begin{cases} a & a > 0 \\ 0 & a <= 0 \end{cases}$$

where a = XW

Overall, RELU mitigates vanishing gradients

INITIALIZE weights to small value (for example: +/- <0.3)

LOOP until stopping criterion:



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FORWARD PROPAGATION: calculate all node activations

BACKWARD PROPAGATION: calculate all error derivatives to minimize Loss



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LOOP until stopping criterion:

FORWARD PROPAGATION: calculate all node activations

BACKWARD PROPAGATION: calculate all error derivatives to *minimize Loss*

UPDATE WEIGHTS: $w \leftarrow w - learning_rate * \frac{dL}{dw}$

INITIALIZE weights to small value (for example: +/- <0.3)

LOOP until stopping criterion:

FORWARD PROPAGATION: calculate all node activations

BACKWARD PROPAGATION: calculate all error derivatives to minimize Loss

UPDATE WEIGHTS: $w \leftarrow w - learning_rate * \frac{dL}{dw}$

STOP: when validation error reaches minimum or after a max number of epochs

The Neural Network Algorithm [and heuristics]

INITIALIZE weights to small value (for example: +/- <0.3)

LOOP until stopping criterion:

[work in batches of input]

FORWARD PROPAGATION: calculate all node activations

BACKWARD PROPAGATION: calculate all error derivatives to minimize Loss

UPDATE WEIGHTS: $w \leftarrow w - learning_rate * \frac{dL}{dw}$

[adapt learning rate, use momentum]

STOP: when validation error reaches minimum or after a max number of epochs

[several metrics of loss are possible]



Neural Network main options to choose:

1 Architecture: number of hidden units & layers

2 Optimizer and learning rate

3 Loss function depends on task

Note: more hidden layers, more hidden units => more potential for overfitting

terminology and cheat sheet on output activations (for reference):

Type of Problem	Youtputs	Output Activation Function (this gives a SCORE))	Output PREDICTION (what you decide to predict)	Output Loss Function	Evaluative Measure
Regression: map into to K real valued predictions	if $Y \in (-\infty, +\infty)^K$	$\hat{Y} = XW$	\hat{Y} :	Sum Squared Error (SSE)	Mean Squared Error (MSE)
Multivariate output of 0's and 1's	if $Y \in [0, 1]^K$	$\hat{Y} = \frac{1}{1 + exp^{-(XW)}}$	1 or 0	SSE	MSE
Binary Classification	if $Y \in \{0, 1\}$	$\hat{Y} = \frac{1}{1 + exp^{-(XW)}}$	A probability given by \hat{Y} : $P(y=1 x)$	$\begin{array}{c} {\rm Cross} \\ {\rm Entropy} \\ L = -ylog(\hat{y}) - (1 \end{array}$	Accuracy, ROC $-y)(log(\hat{y}))$
Multiclassification	if $\mathbf{Y} \in \{0, 1\}^K$	$\hat{Y}_k = \frac{exp^{-(XW_k)}}{\sum_k exp^{-(XW_k)}}$	Max class	Cross Entropy $L = -\sum_k y_k log$	Accuracy



Summary:

Pro:

Multilayer Perceptron, and Neural Networks in general, are flexible powerful learners

Hidden layers learn a nonlinear transformation of input



Summary:

Pro:

Multilayer Perceptron, and Neural Networks in general, are flexible powerful learners

Hidden layers learn a nonlinear transformation of input

Con:

Lots of parameters

Hard to interpret

Needs more data



A neural network can discover visual features using 'convolutions'

Next: Image classification of digits



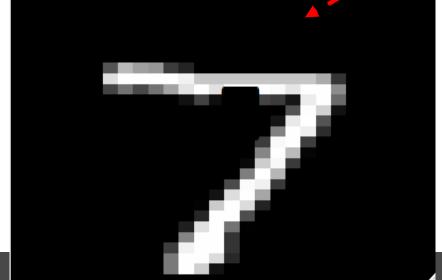
Image features

MNIST - A database of handwritten printed digits

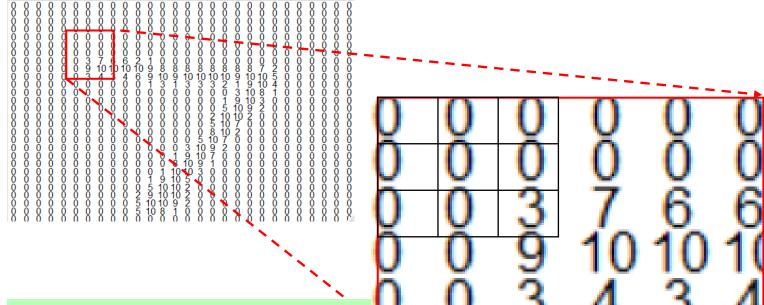
(National Inst. of Standards and Technology)

How to classify digits?



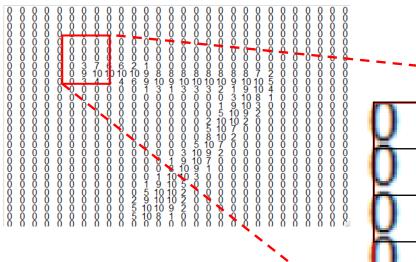




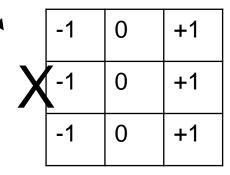


Let's zoom into 5x6 window of pixels near the tip of '7'

Take a 3x3 patch of pixels and apply a 'filter' template – designed to find an edge



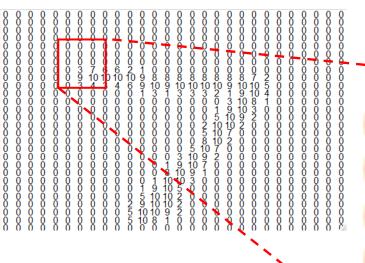
0 0 0 0 0 0 0 0 0 0 0 0 0 3 7 6 6 0 0 9 10 10 10 0 0 3 4 3 4



1. Multiply 3x3 patch of pixels with 3x3 filter

Let's zoom into 5x6 window of pixels near the tip of '7'

Take a 3x3 patch of pixels and apply a 'filter' template – designed to find an edge



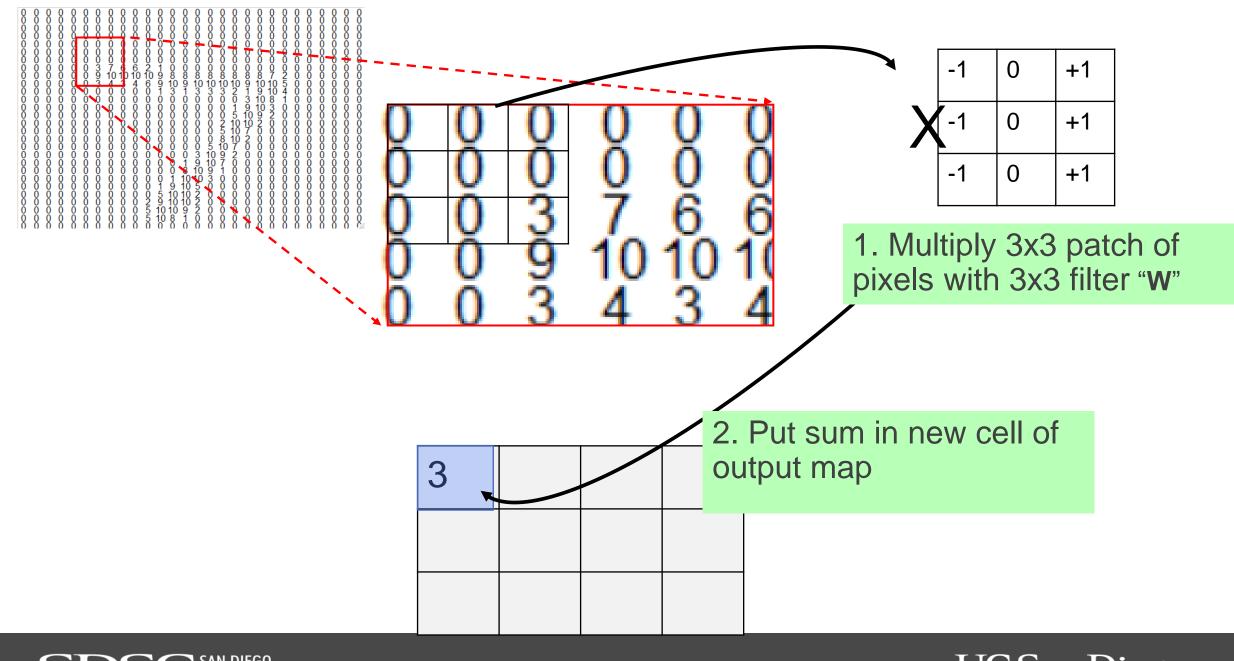
0 0 0 0 0 0 0 0 0 0 0 0 0 3 7 6 6 0 0 9 10 10 10 0 0 3 4 3 4 (our weight parameters)

-1 0 +1 -1 0 +1 -1 0 +1

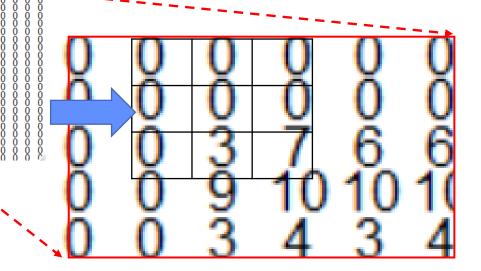
1. Multiply 3x3 patch of pixels with 3x3 filter "W"

Let's zoom into 5x6 window of pixels near the tip of '7'

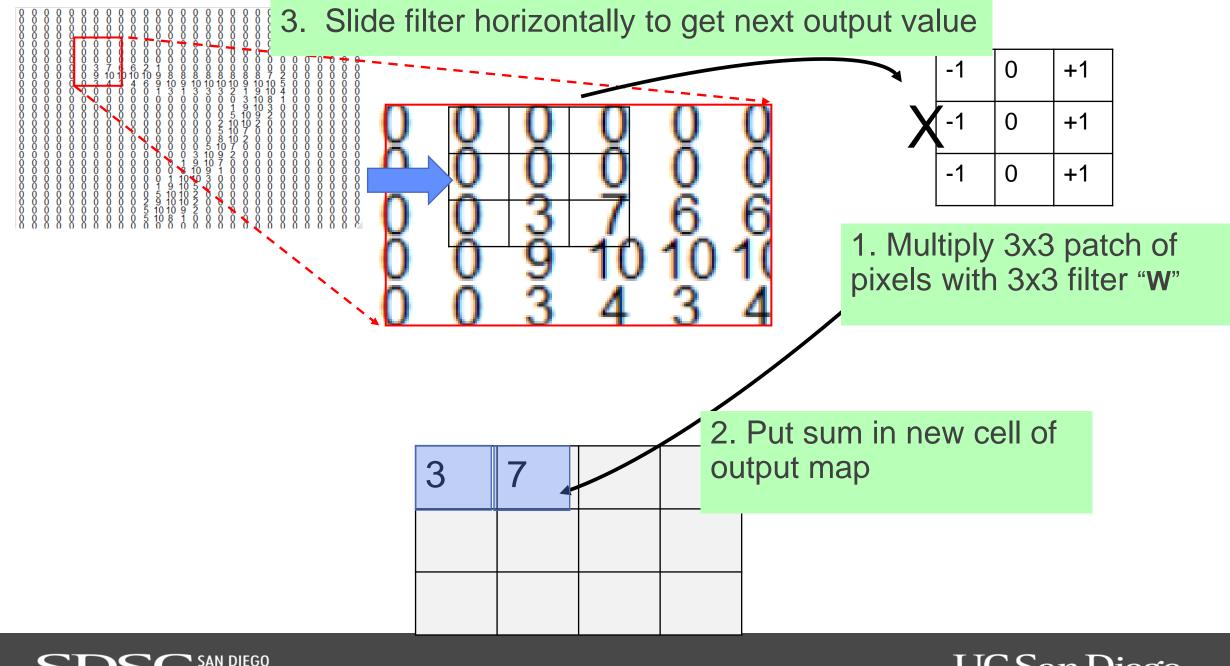
Take a 3x3 patch of pixels and apply a 'filter' template – designed to find an edge

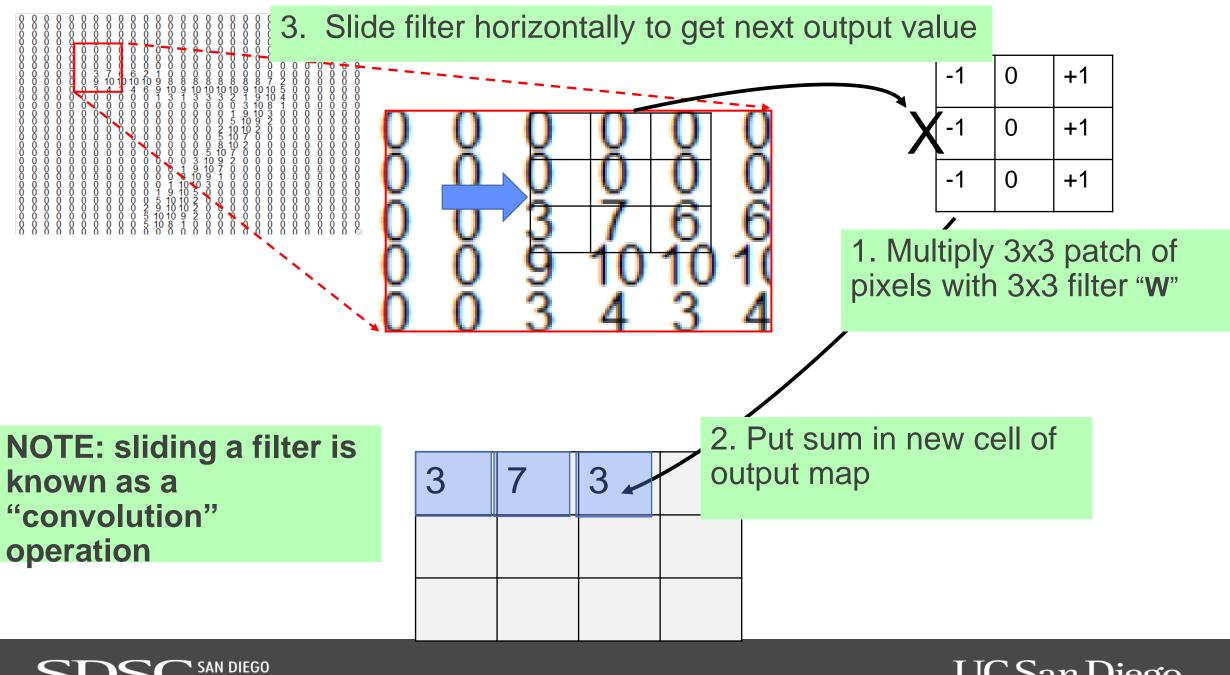


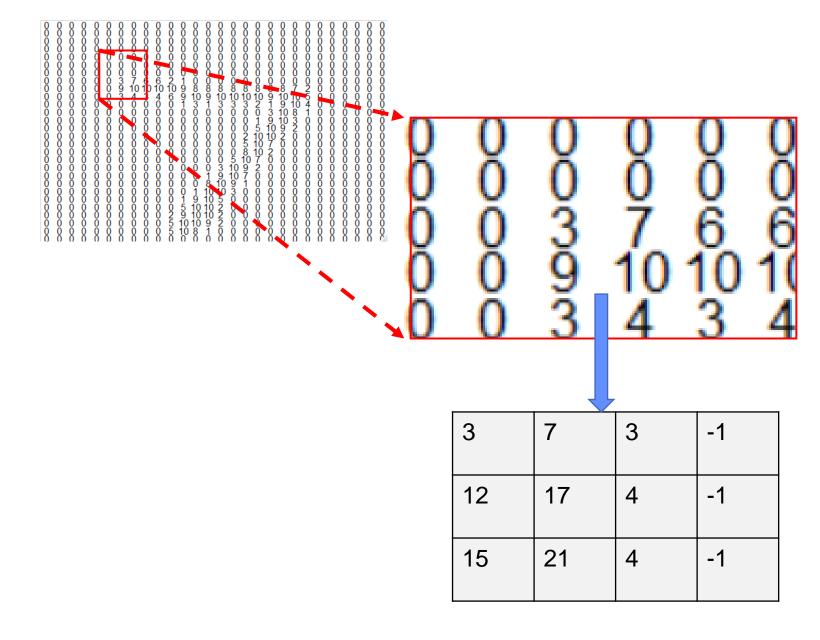
3. Slide filter horizontally to get next output value



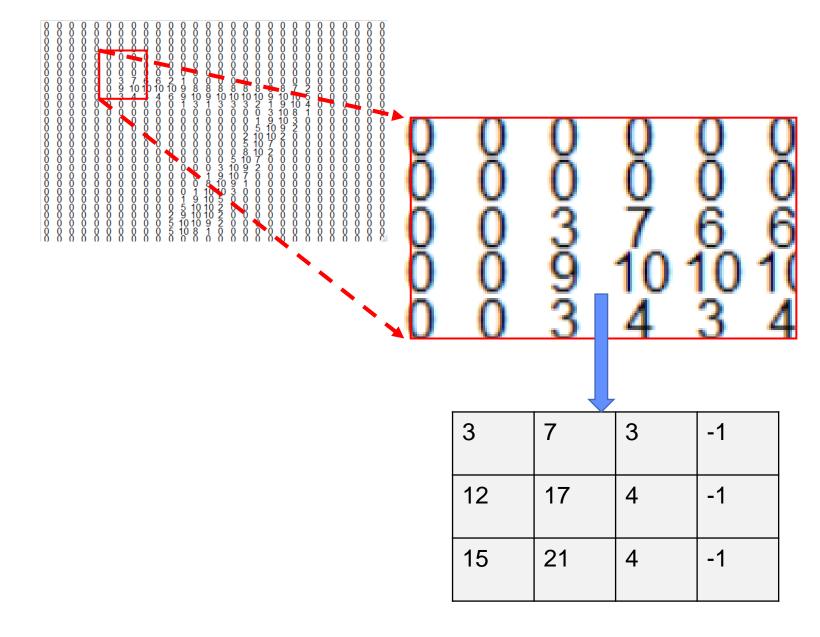
3		





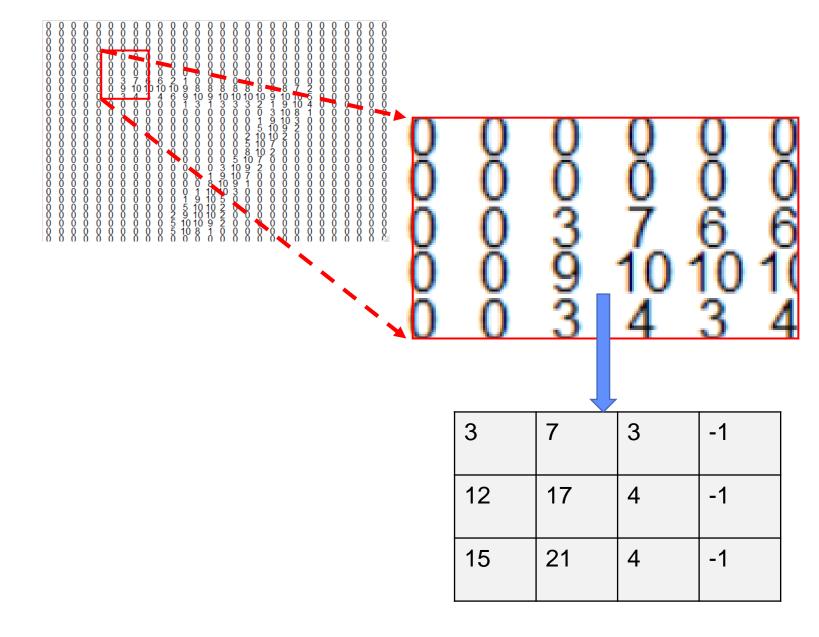


After vertical and horizontal sliding the 5x6 patch is now a 3x5 **feature map.**



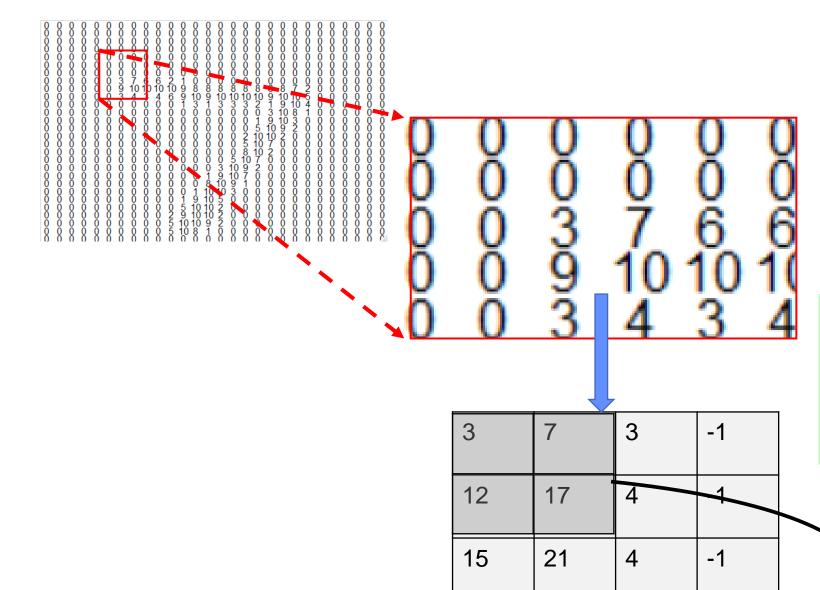
After vertical and horizontal sliding the 5x6 patch is now a 3x5 **feature map.**

What do the highest values in the feature map represent?



Optional next step:

Use another filter, and take maximum over elements - "max pooling"



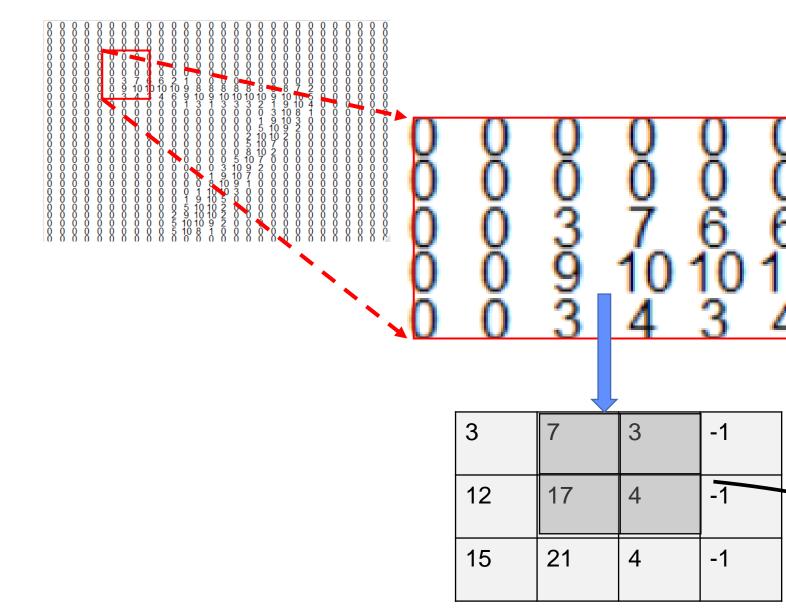
Optional next step:

Use another filter, and take maximum over elements - "max pooling"

2x2 filter has max=17

17





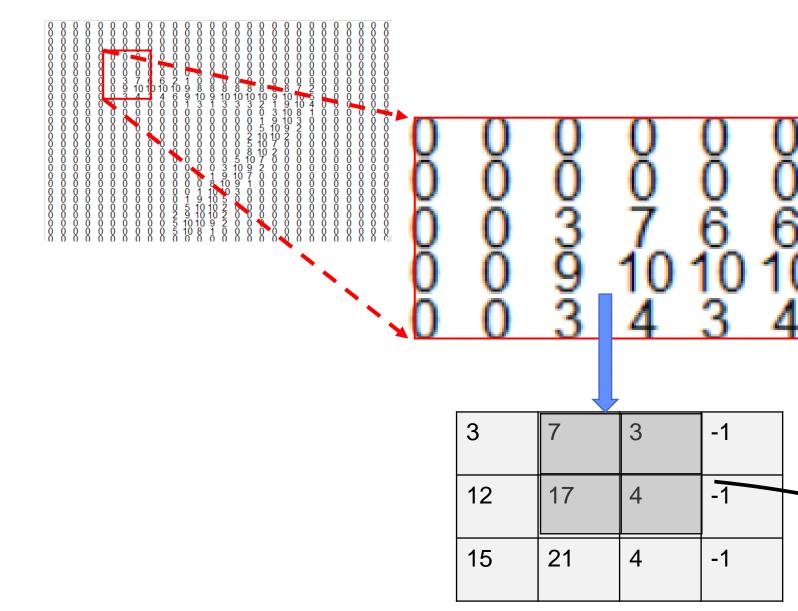
Optional next step:

Use another filter, and take maximum over elements - "max pooling"

Slide filter ...

17	17	4
21	21	4

Diego

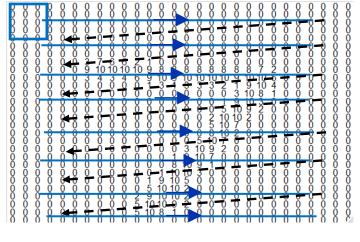


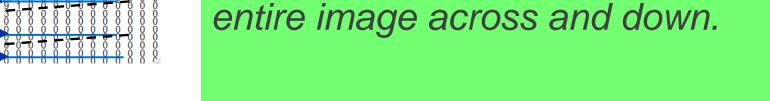
After convolution and pooling, the 5x6 patch is transformed into a 2x3 feature map of 'edge gradients'

Slide filter ...

17	17	4
21	21	4

Diego





The entire 28x28 input is **transformed** into a smaller feature map of 'edge gradients'

A convolution of one filter is applied to the

Pooling is optionally applied



In CNNs the filter values are weight parameters that are learned (feature discovery)

W ₁₁	W ₁₂	W ₁₃
W ₂₁	W ₂₂	W ₂₃
W ₃₁	W ₃₂	W ₃₃

In CNNs the filter values are weight parameters that are learned (feature discovery)

W ₁₁	W ₁₂	W ₁₃
W ₂₁	W ₂₂	W ₂₃
W ₃₁	W ₃₂	W ₃₃

A convolution layer is a set of feature maps, where each map is derived from convolution of 1 filter with input

More hyperparameters:

Size of filter (smaller is more general)

More hyperparameters:

Size of filter (smaller, like 3x3, is more general)

Number of pixels to slide over (1 or 2 is usually fine)



More hyperparameters:

Size of filter (smaller, like 3x3, is more general)

Number of pixels to slide over (1 or 2 is usually fine)

Max pooling or not (usually some pooling layers)

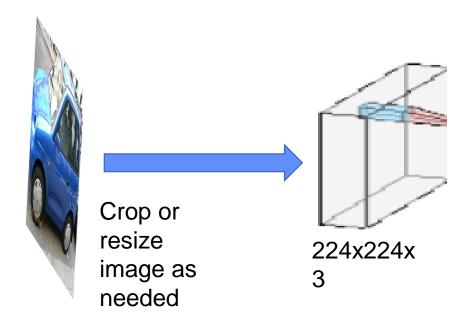
Number of filters (depends on the problem!)

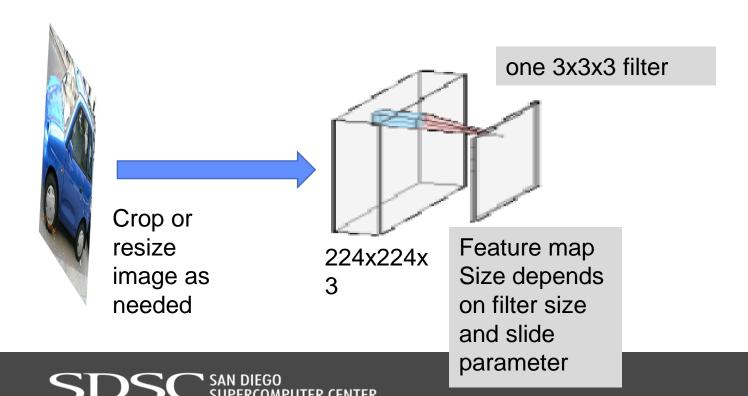


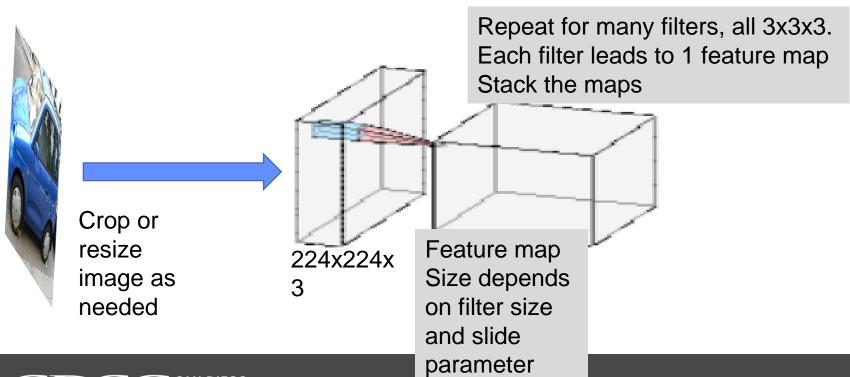
A large CNN example



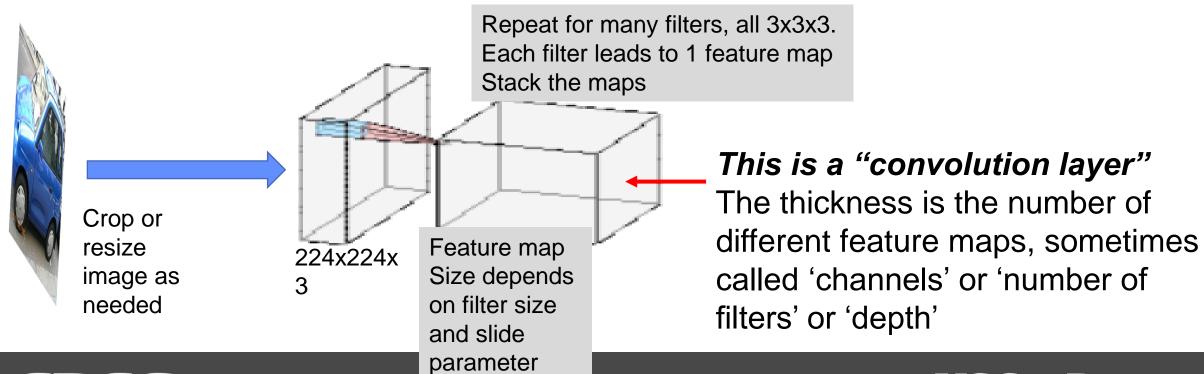
Make 1 layer, using HxWx3 image (3 for Red, Green, Blue channels)

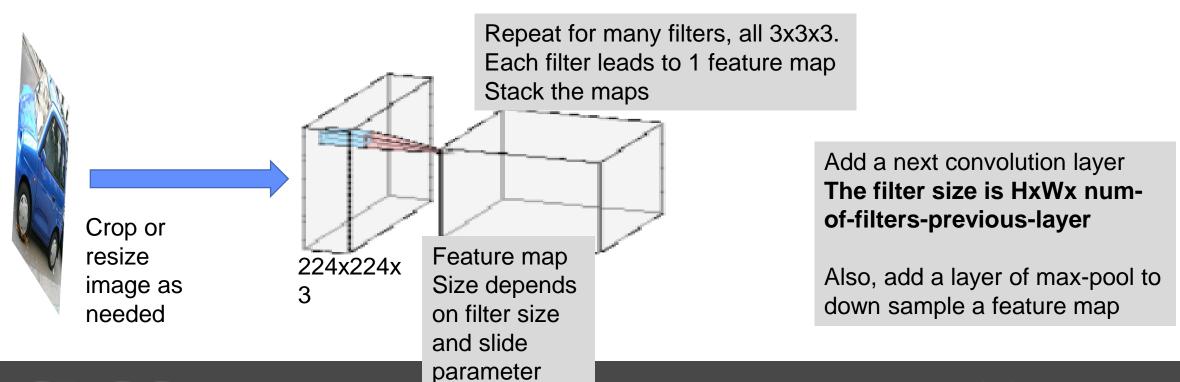








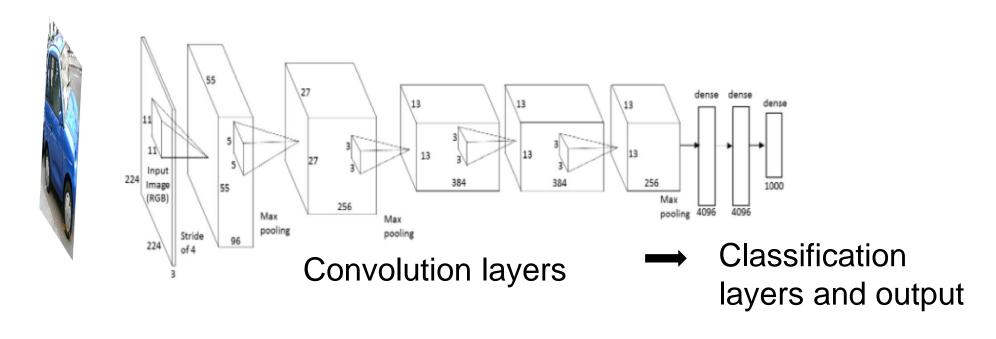






Large Scale Versions

Large Convolution Networks – Alexnet, VGG19, ResNet, GoogLeNet, ...



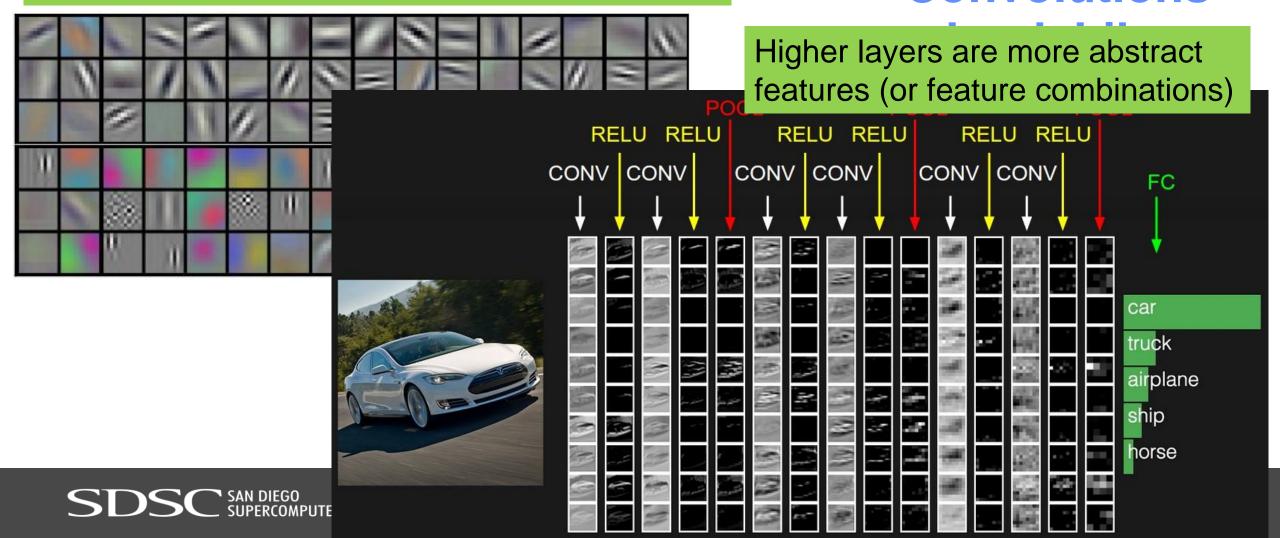
First convolution layer filters are simple features



What Learned Convolutions Look Like

First convolution layer filters are simple features

What Learned Convolutions



Convolution Neural Network Summary

CNNs works because convolution layers have a special architecture and function – it is biased to do certain kind of transformations

Low layers have less filters that represent simple local features for all classes

Higher layers have more filters that cover large regions that represent object class features



What is deep learning?

Deep learning refers to learning complex and varied transformations of the input

Deep learning refers to discovering useful features of the input

Deep learning is a neural network with many layers



Next, notebook demo



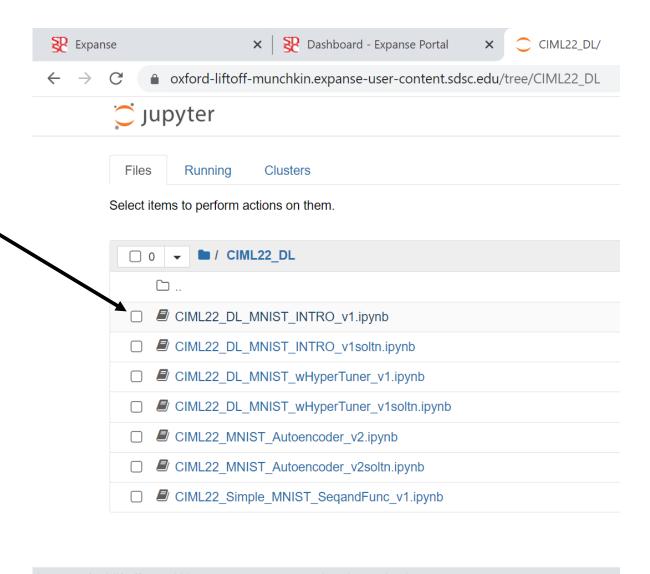
Exercise CNN for Digit Classification

- The 'hello world' of CNNs
- It uses MNIST dataset and Keras/Tensorflow
- Goal: Get familiar with Keras and CNN layers coding, and CNN solutions
- We will login and start a notebook (see next pages for quick overview)



In jupyter notebook session open the MNIST_Intro notebook

Follow instructions in the notebook



 $https://oxford-liftoff-munchkin.expanse-user-content.sdsc.edu/notebooks/CIML22_DL/CIML22_DL_MNIST_INTRO INTRO IN$

Keras code for a convolution neural nework

```
-----Set up Model -----
def build model(numfilters):
   mymodel = keras.models.Sequential()
   mymodel.add(keras.layers.Convolution2D(numfilters,
                                                         #<<<< ---- 1
                                     (3, 3),
                                     strides=1,
                                     data format="channels last",
                                     activation='relu',
                                     input_shape=(28,28,1)))
   #add another conv layer?
                             mymodel.add(keras.layers.Convolution2D( ...
   mymodel.add(keras.layers.MaxPooling2D(pool_size=(2,2),strides=2,data_format="channels_la
   mymodel.add(keras.layers.Flatten())
                                                #reorganize 2DxFilters output into 1D
   #-----Now add final classification layers
   mymodel.add(keras.layers.Dense(32, activation='relu'))
   mymodel.add(keras.layers.Dense(10, activation='softmax'))
    # ----- Now configure model algorithm -----
    mymodel.compile(loss='categorical crossentropy',
              optimizer=keras.optimizers.Adam(learning_rate=0.001),
```

A sequential model

Add convolution layer

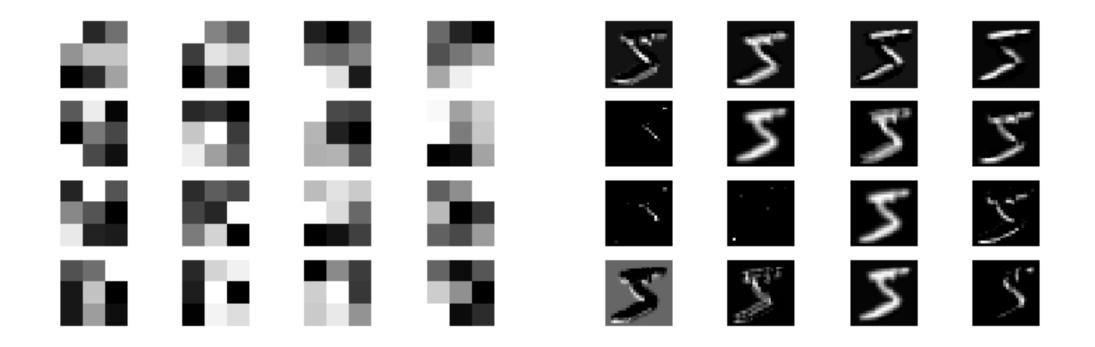
Add max pooling, then flatten into a vector for classification layers

- Remember every layer has some input, ouput
- Keras figures out the shapes
- Not every layer in Keras has trainable parameters like which ones above?

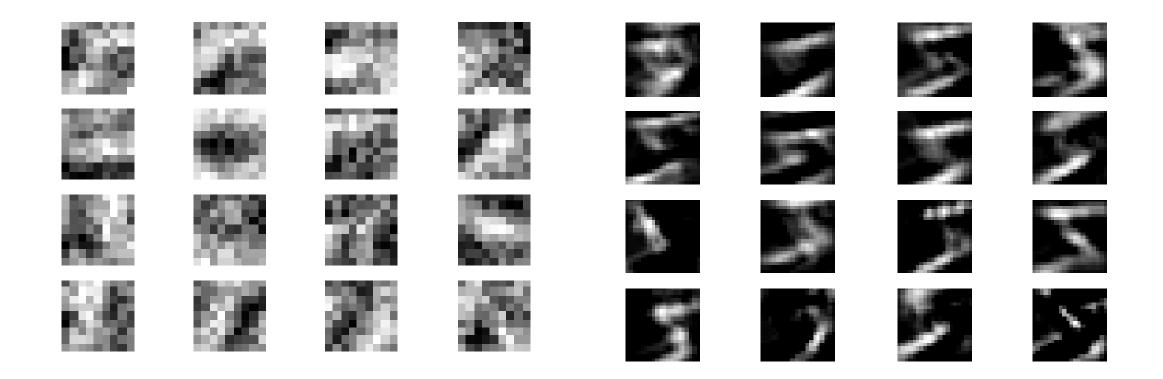
Zooming in on keras convolution layers statements

Use 16 filters, each of size 3x3

Exercise notes: 3x3 first convolution layer filter and activation



9x9 first convolution layer filter and activation



Some guidelines



Things to think about for running a project

- Choosing Hyperparameters a bit of exploration and exploitation
- Need to figure out efficient Job workflow
- On HPC, CPU work fine for many cases, you will want to use GPUs for 'large' models and/or large datasets.
- Model saves and/or checkpoints are available in tensorflow; tensorboard available but needs to be secure (ask for details)

Choosing Hyperparameters

Generally:

```
architecture (layers, units, activation, filters, ...)
algorithm (learning rate, optimizer, epochs, ...)
efficient learning (batch size, normalization, initialization, ...)
```

- Some options are determined by task: loss function, CNN vs MLP, ...
- Use what works, from related work or the latest recommendations,

Hyperparameters Search

- Can take a long time, hard to find global optimal
- Start with small data, short runs to get sense of range of good parameter values
- Easy but possibly time-consuming method:
 grid search over uniformly spaced values
- Do "exploration" then "exploitation", ie search wide then search deep Keras Tuner functions can help with the wide search

Keras Hyperparameter Search Tool

Keras Hypertuner class implements several search strategies:

Hyperband is like a tournament competition of hyperparameter configurations, with incremental training, to weed out worse ones

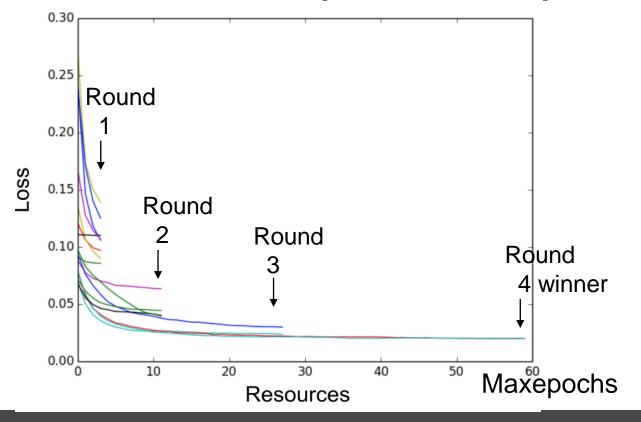
RandomSearch will search randomly through the space of configurations and try to find better regions

Bayesian optimization is like function approximation to pick out next configuration



Hyperband Bracket

Each round runs several network configurations for small number of epochs Several rounds with increasing epochs make up a bracket Several brackets are run to end up with several possible overall winners.



Note, you could run a small grid search around hyperband winners to confirm performance

Keras Tuner code snippet

Set up function to make the model

Set up hyperparameter choices

Keras Tuner code snippet – wrap build-model with search info and tuner

Set up function to make the model

Set up hyperparameter choices

Define 'tuner' object; tuner search uses the model fit function

```
def build_model_hp(hp):
  hp_numfilters = hp.Int('hpnumfilters',min_value=8,max_value=32,step=4)
  #your variable name ^^^ the parameter name in the hp object
def build model(numfilters,activation choice): #<<----add code: if yo</pre>
                                          list and change code to
    mymodel = keras.models.Sequential()
    mymodel.add(keras.layers.Convolution2D(numfilters,
                                     (3, 3),
                                    strides=1
tuner = kt.Hyperband(build_model_hp,
                     objective = 'val_accuracy',
                     max epochs = num max epochs,
                     factor
                                = 3,
                     hyperband_iterations=10,
                     directory = dirname,
                     overwrite =True, #overwrite directo
                     project_name='hyperbandtest',
                     executions per trial=5, #to try severe
                     seed
                                 =777)
```

Workflow and Organizing Jobs

Job Level: What makes sense to include in each job?

Model Level: run & test model for each parameter configuration

Data Level: loop through cross validation datasets (if applicable)

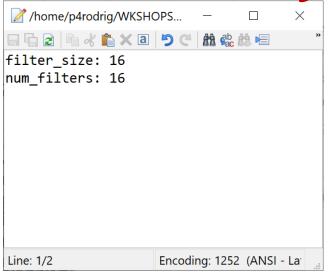
- Consider how long each a model runs for 1 configuration of hyperparameters for 1 dataset
- Organize jobs into reasonable chunks of work
- For large models consider model-checkpoints



Organizing Configurations – one way

Code snippet: using 'YAML' file to set up hyperparameter configuration

Create text file with "Parameter: Value" pairs



Read file as python dictionary

```
import yaml
with open("./modelrun_args.yaml", "r") as f:
    my_yaml=yaml.safe_load(f) #this returns a python dictionary

filter_size=my_yaml.get("filter_size")
num_filters=my_yaml.get("num_filters")
print('arguments, filter_size:',filter_size,' num_filters',num_filters)
```

Example slurm job script and execution for Expanse

You could also modify or set up parameters; and save yaml files for each run

```
#!/usr/bin/env bash
#SBATCH --job-name =mnist0522
#SBATCH --account=sds164
#SBATCH --partition=compute
#SBATCH --nodes=1
#SBATCH --ntasks-per-node=128
#SBATCH --time=00:10:00
#SBATCH --output=myjoboutput.o%j.%N.out
module purge
module load singularitypro
module list
echo "filter_size: 3 " > modelrun_args.yaml
echo "num_filters: 16 " >> modelrun_args.yaml
singularity exec --bind /expanse,/scratch --nv \
  /cm/shared/apps/containers/singularity/tensorflow/tensorflow-latest.s
  python3 Intro mnist cnn2 forbatch.py > mymnist stdoutput.txt
```

```
02 EXP-05192022]$
02 EXP-05192022]$ sbatch run-job-tf-compute.sbatch
job 12502781
)2 EXP-05192022]$ squeue --me
BID PARTITION
                  NAME
                           USER ST
                                          TIME
                                                NODES NODELIST (REASON)
781
     compute =mnist05 p4rodrig PD
                                          0:00
                                                     1 (Priority)
     compute galyleo- p4rodrig R
                                                     1 \exp{-13-06}
                                         26:03
)2 EXP-05192022]$
```

Python Notebook vs Scripts

- On HPC you may want to run batch jobs on a script not a notebook.
- 1 Papermill is one tool
- 2 Or, you can use "jupyter nbconvert --to script your-python.ipynb" in the batch job.

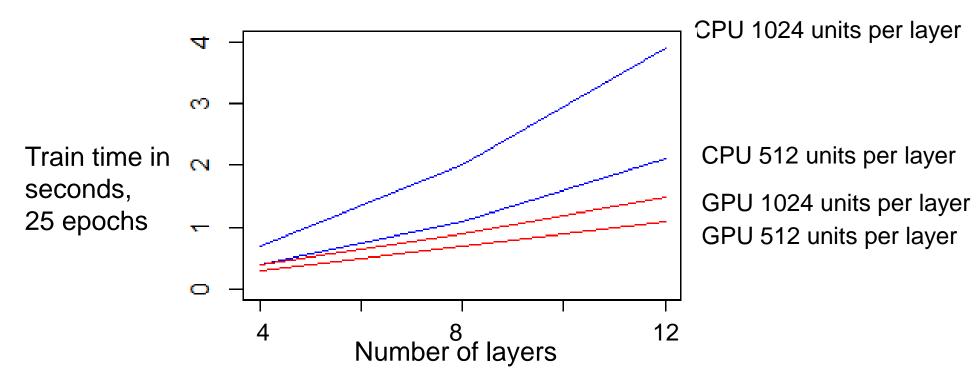
Also, turnoff plot display, save plots in files, and use a configuration file to pass in parameters

note on using GPU

- GPU node has multiple GPU devices
- By default tensforflow will run on 0th gpu device if GPU is available, otherwise it will use all CPU cores

Code snippet to check for GPU devices

GPU shared (V100) vs CPU (128 cores) For MLP with Dense Layers, 80000x200 data matrix



GPUs faster, but you might have to wait more in job queue; also some memory limits compared to CPU, may need to use smaller batch size



Parallel DL models with multiple nodes/devices

- The main approach to parallelize training: Data Parallel:
 - 1. Split up data (in Keras see 'tf.data.Datasets' API or use numpy)
 - 2. Launch script on each device
 - 3. Each device trains a copy of the model with a part of the data
 - 4. Aggregate parameter updates across model instances



Parallel DL models with multiple nodes/devices

- The main approach to parallelize training: Data Parallel:
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 - 2. Launch script on each device
 - 3. Each device trains a copy of the model with a part of the data
 - 4. Aggregate parameter updates across model instances
- Main tools: Keras/Tensorflow 'strategy' or use Horovod MPI wrappers
- Other approaches include Model Parallel (e.g. few layers per device), or Model and Data parallel
- Also, using mixed precision can reduce memory footprint



Keras/Tensorflow strategy single GPU node

Set up a 'mirror' strategy

```
mirrored_strategy = tf.distribute.MirroredStrategy(["GPU:0", "GPU:1", "GPU:2", "GPU:3"])
```

You also need the strategy scope around the model definition so that it can make copies

```
if (n_gpus>0):
    with mirrored_strategy.scope():
       multi_dev_model=build_model()
```

Then train as normal (use batch size multiple of 32)

Keras/Tensorflow strategy multiple GPU node

Keras also has a 'multiworker' strategy but it requires setting up config files with IP addresses

On HPC systems resources are shared so IP addresses are dynamic

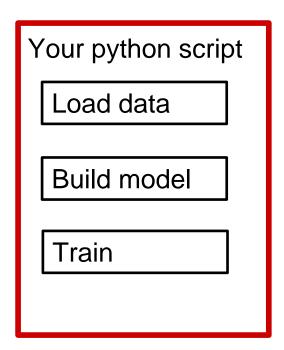
Better to use Horovod with MPI and slurm batch job



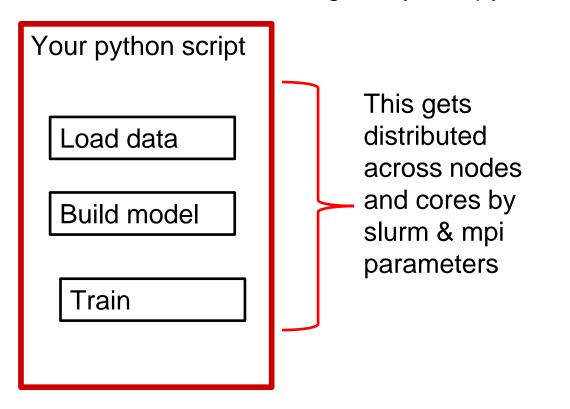
On Expanse, for example, single node, single device execution

In slurm batch script:

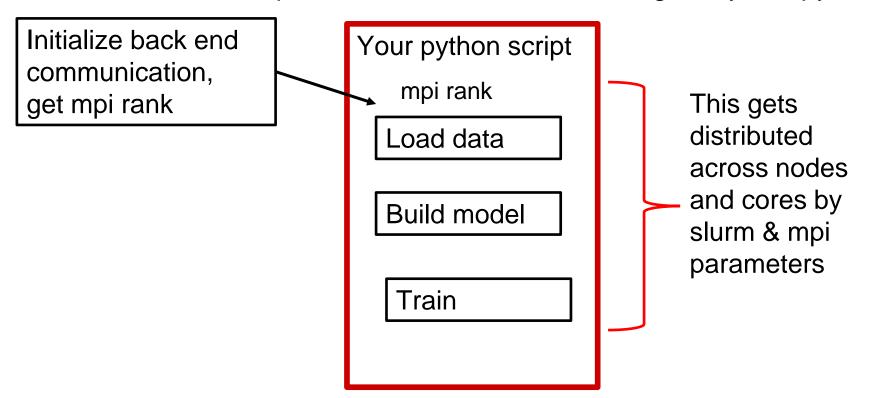
singularity → python



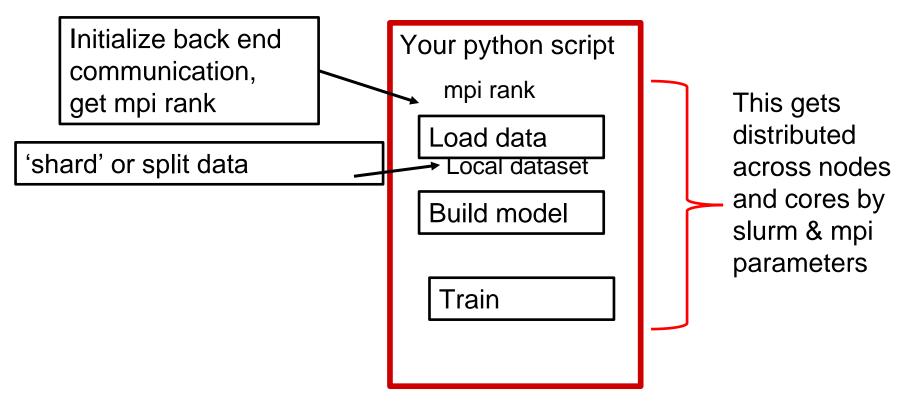
Multinode, MPI launches instances



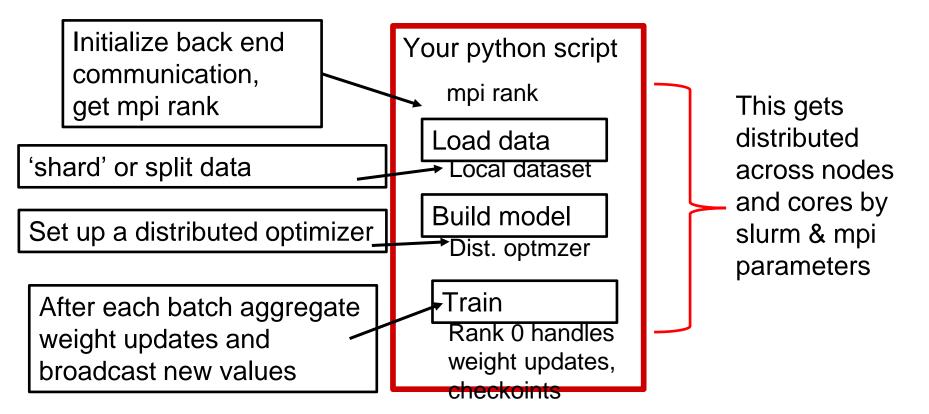
Multinode, mpi launches instances



Multinode, mpi launches instances



Multinode, mpi launches instances



MPI launches one instance per processor

In slurm batch script:

mpirun –n **number of tasks** singularity → python

device =GPU:0

. .

device =GPU:0

device =GPU:0

Your python script

mpi rank

Load data

Local dataset

Build model

Dist. optmzer

Train

Rank 0 handles updates

Your python script

mpi rank

Load data

Local dataset

Build model

Dist. optmzer

Train

Your python script

mpi rank

Load data

Local dataset

Build model

Dist. optmzer

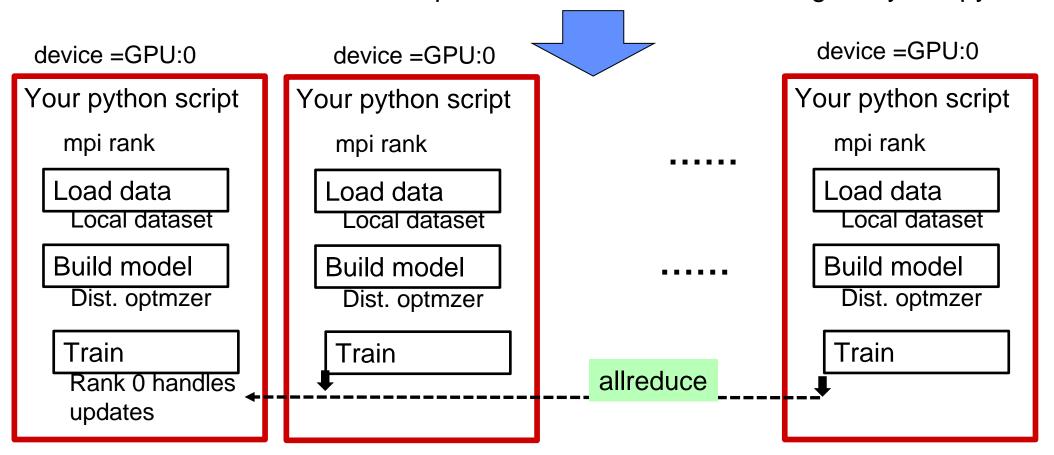
Train



For each batch: Horovod will aggregate & share weights updates

In slurm batch script:

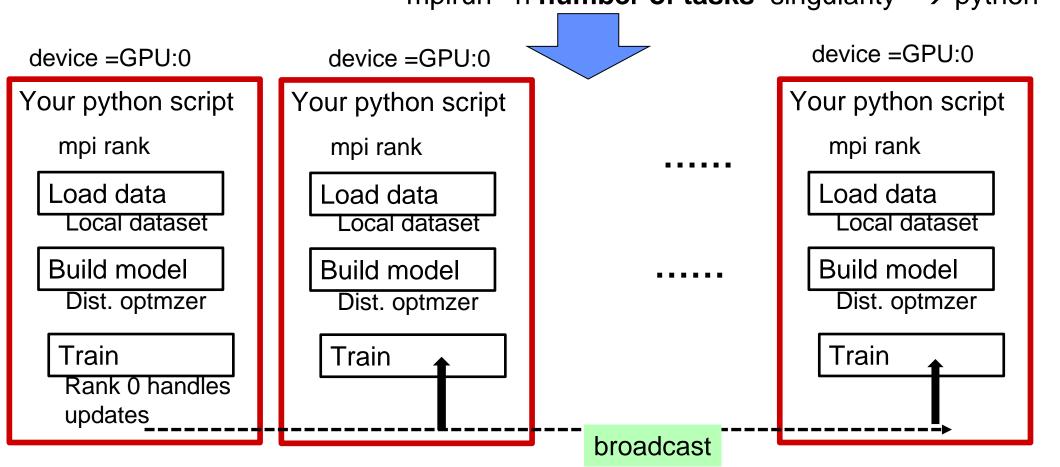
mpirun –n **number of tasks** singularity → python



For each batch: Horovod will aggregate & share weights updates

In slurm batch script:

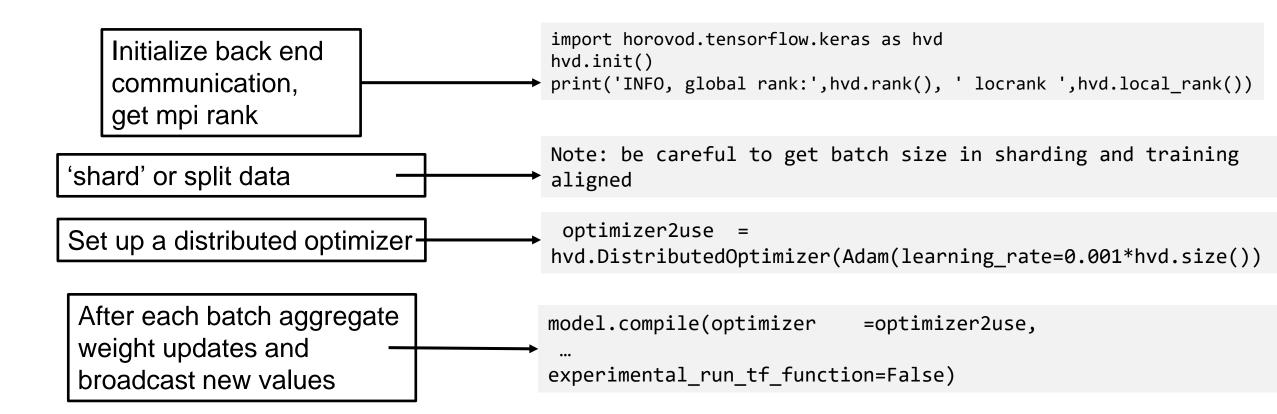
mpirun –n **number of tasks** singularity → python



Bigger batch size better but more memory

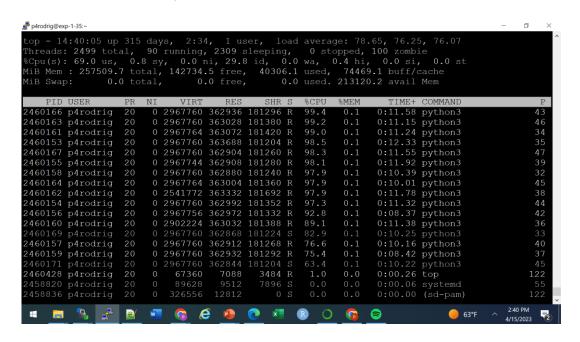
Code snippets – Horovod functions

Not many lines of code, but becareful with sharding, batch size, See https://horovod.readthedocs.io/en/latest/keras.html

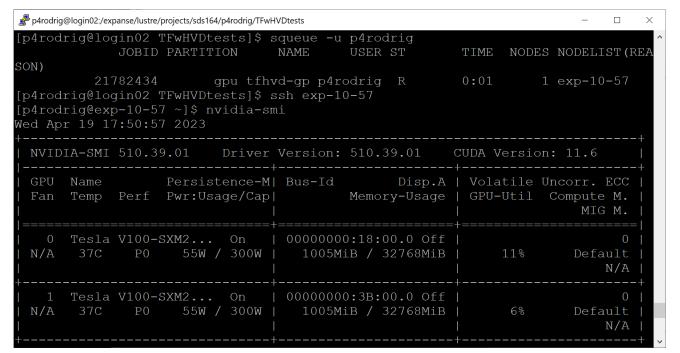


Note: on Expanse, you can run: \$ squeue —u to get nodes running your job Then you can ssh to node, run:

\$ top -u userid to see processing on a CPU job



Or run: \$ nvidia-smi to see usage on GPU devices



Where to go from here

- Find relevant examples to your domain or task
- Tensorflow has many examples with tutorials in their documentation

Tensorflow hub and model examples have code and pretrained models

https://tfhub.dev/google/imagenet/inception_v1/classification/4

https://keras.io/examples/



End

