Memory and IO in deep learning

Lecture 12 — CS 577 Deep Learning

Instructor: Yutong Wang

Computer Science Illinois Institute of Technology

November 6, 2024

Lec 13 is a seminar

Memory and IO in deep learning

So far... Lecture 12 — CS 577 Deep Learning - Backprop Instructor: Yutong Wan

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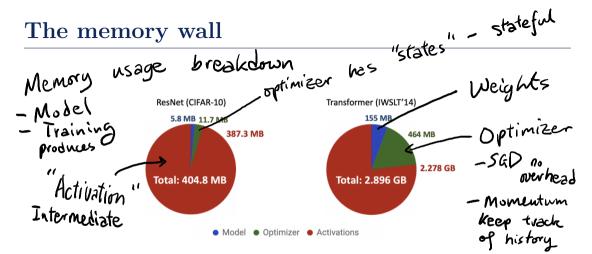
Linear Alg

Computer Science
Illinois Institute of Technology

Parallelize Sey model

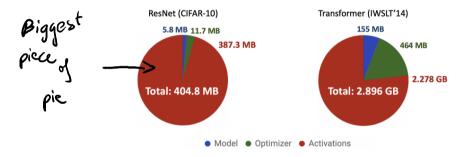
RNN > Transformer November 6, 2024

RNN > Transformer Aiccuscion of Instructor: Yutong Wang No discussion of memory so far



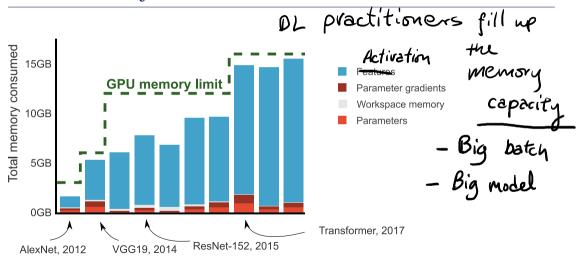
From Sohoni et al. 2019 "Low-memory neural network training: A technical report"

The memory wall



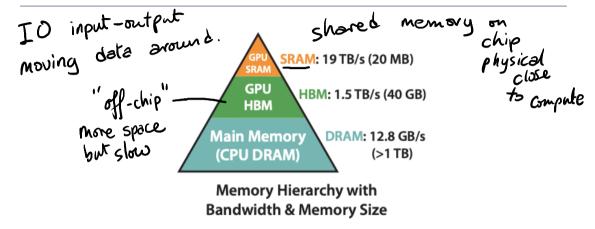
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The memory wall

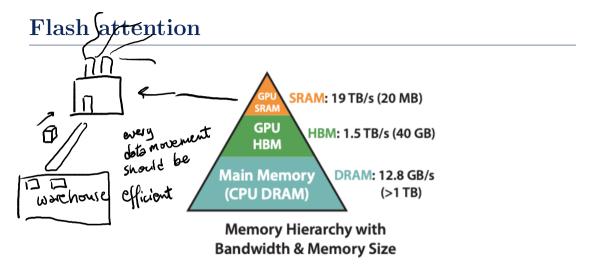


From Jain et al. 2020 "Checkmate: Breaking the memory wall with optimal tensor rematerialization"

Flash attention



From Dao et al. 2022 "FlashAttention: Fast and memory-efficient exact attention with io-awareness"



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Memory and IO

- DL workloads often memory limited
- Moving data (IO) is costly

Roadmap for today

Memory:

• Warm-up: requires_grad (discarding) tool for improving

• Gradient checkpointing

IO:

• FlashAttention: how to compute the attention module without moving around so much data

Graphing Standard attention

Next: requires_grad

Size of NumPy array

```
import numpy as np
import sys

n = 1000
X_np = np.random.randn(n,n)
sys.getsizeof(X_np)

# >>> 8000128 # <- unit in bytes</pre>
```

Array in C

```
double *X;
 X = (double *)malloc(n * n * sizeof(double));
 n*n*8
                            RAM
3 # >>> 8000000
       ~ 8 Mb
                      1000×1000 ×8
```

Size of NumPy array

```
import numpy as np
 import sys
3
 n = 1000
5 X_np = np.random.randn(n,n)
 sys.getsizeof(X_np)
 # >>> 8000128  # <--- extra bytes for metadata
 n*n*8
           # <--- size_of_float64 times num_of_elements_in_X_np
3 # >>> 8000000
```

Aside: Size of PyTorch array

```
import torch
4 X_torch = torch.randn(n,n) reference
5 sys.getsizeof(v)
 # >>> 4000072
 n*n*4 # <--- size_of_float32 times
                                                num_of_elements_in_X_torch
3 # >>> 4000000
      bfloat 16 - google brain - Quantization: save memory by making things less precise
```

tracemalloc

```
Allows tracking only memory allocated by numpy
                                                          a module
numpy
                     track memory allocated
  import tracemalloc
 # [...]
4 print("Simple example")
5
 start_trace()
   = 1.0*np.zeros((n,n))
                            # n = 1000
Q
  print_trace_stats(snapshot_trace())
                                            (000 x 1000 x &
  end_trace()
 # >>> Simple example
# >>> memory allocated:
```

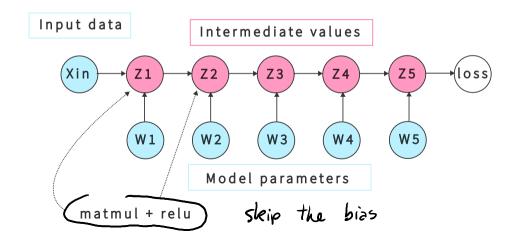
tracemalloc

Allows tracking only memory allocated by numpy

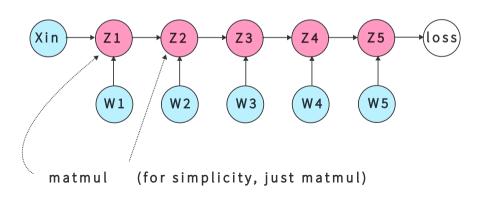
```
import tracemalloc
2
 # [...]
                             8 MB
 print("No discarding")
 start_trace()
6
  a = 1.0*np.zeros((n,n))
  b = a*a
    = np.sum(b,axis=1)
                                      8 Kb
  print_trace_stats(snapshot_trace())
  end_trace()
                                           16 008
 # >>> No discarding
# >>> memory allocated: 16 MB
```

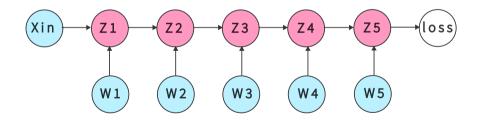
tracemalloc

RAM Allows tracking only memory allocated by numpy import tracemalloc 2 # [...] print("Discarding") 5 start_trace() = 1.0*np.zeros((n,n))= np.sum(b,axis=1)b = None 11 print_trace_stats(snapshot_trace()) end_trace() 14 # >>> With discarding 15 # >>> memory allocated: 8 MB



Not 2 good model, but simple enough for memory analysis





$$Z1 = \text{ag.matmul}(Xin, W1)$$

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$$Z1 = \text{ag.matmul}(Xin, W1)$$

$$Z2 = \text{Mostron-size}$$

$$Z3 = \text{Mostron-size}$$

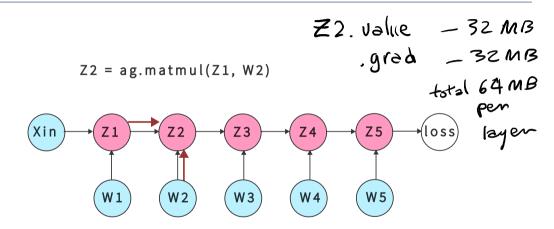
$$Z4 = \text{Mostron-size}$$

$$Z5 = \text{Mostron-size}$$

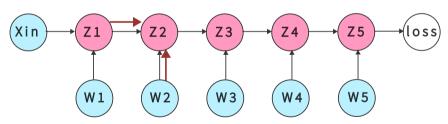
$$Z6 = \text{Mostron-size}$$

$$Z7 = \text{Mostron-size}$$

$$Z7$$



(Inside constructor for Z2)...

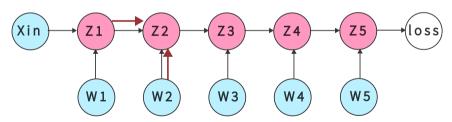


Array sizes!

(Inside constructor for Z2)...

self.value = 1.0*value
self.grad = np.zeros_like(self.value)





```
def forward(x, weights):
    for w in weights:
        x = ag.matmul(x, w)
    return ag.sum(x)
```

```
64 MB
 def forward_traced(x, weights):
     start_trace()
                                 # tracing
2
                                                          128 MB
     mem_usage = []
                                # tracing
3
     for w in weights:
4
         x = ag.matmul(x, w) \leftarrow
         mem_usage.append(snapshot_trace()) # tracing
     1 = ag.sum(x)
     mem_usage.append(snapshot_trace()) # tracing
8
     end_trace() # tracing
Q
     return 1, mem_usage
```

```
for i, trace_stats in enumerate(mem_usage_forward):

print(f"layer {i}")

print_trace_stats(trace_stats)

Output:

layer 0

memory allocated: 64 MB

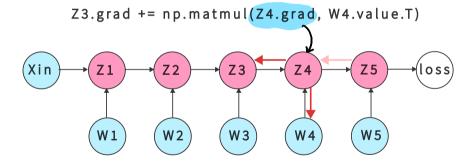
layer 1

memory allocated: 128 MB

layer 2

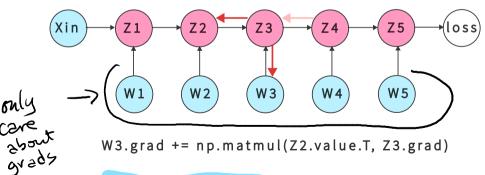
memory allocated: 192 MB
```

Observation: double the amount of memory actually needed!



W4.grad += np.matmul(Z3.value.T, Z4.grad)

Z2.grad += np.matmul(Z3.grad, W3.value.T)



Backward

```
def backward(self):
    self.grad = np.array(1.0)

topo_order = self.topological_sort()

for node in reversed(topo_order):
    node._backward()

return None
```

Backward with tracing

```
def backward(self):
              self.grad = np.array(1.0)
              topo_order = self.topological_sort()
              start_trace() # tracing
              mem_usage = [] # tracing
              for node in reversed(topo_order):
                  node._backward()
10
                  mem_usage.append(snapshot_trace()) # tracing
              end_trace() # tracing
12
13
              return mem_usage
```

Backward with tracing

```
for i, trace_stats in enumerate(mem_usage_backward):
    print(f"backward step {i}")
    print_trace_stats(trace_stats)

Output:

backward step 0
memory allocated: 0 MB
backward step 1
memory allocated: 0 MB
backward step 2
memory allocated: 0 MB
```

Observation: After calling backward on a tensor, its grad is no longer needed

Backward with tracing

```
for i, trace_stats in enumerate(mem_usage_backward):
    print(f"backward step {i}")
    print_trace_stats(trace_stats)
```

Output:

```
backward step 0
memory allocated: 0 MB
backward step 1
memory allocated: 0 MB
backward step 2
memory allocated: 0 MB
```

Observation: After calling backward on a tensor, its grad is no longer needed

Next: Shift the task of initialize the grad to the backward pass

Constructor

```
class Tensor: # Tensor with grads

def __init__(self,

value,

# [...]

self.value = 1.0*value

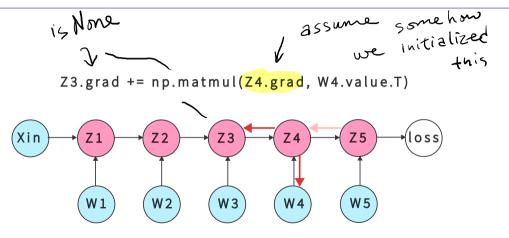
self.grad = np.zeros_like(self.value) # <---- WASTEFUL!
```

```
class Tensor: # Tensor with grads
          def __init__(self,
2
                        value,
                        requires_grad=False, # <-- Flag for keeping grad
              # [...]
              self.value = 1.0*value
              self.grad = None
              if self.requires_grad:
                   self.grad = np.zeros_like(self.value)
  # [...]
13
14 weights = [ag.Tensor(0.02*np.random.randn(dim_hidden, dim_hidden),
                        requires_grad = True) for _ in range(num_layers)]
16 #
```

```
class Tensor: # Tensor with grads
          def __init__(self,
                        value,
                        requires_grad=False, # <-- Flag for keeping grad
              # [...]
               self.value = 1.0*value
               self.grad = None
               if self.requires_grad:
10
                   self.grad = np.zeros_like(self.value)
12 # [...]
13
     for w in weights:
14
          x = ag.matmul(x, w)
          # x.requires_grad == False by default
16
```

Problem: during backward, we might encounter None's when we should expect grad.

What is needed to calculate the backward?



W4.grad += np.matmul(Z3.value.T, Z4.grad)

this is fine

Exercise 1: discarding the grad

```
# inside ag.__matmul__

def _backward():

# YOUR CODE HERE FOR initializing the grad

self.grad += np.matmul(output.grad, other.value.T)
other.grad += np.matmul(self.value.T, output.grad)

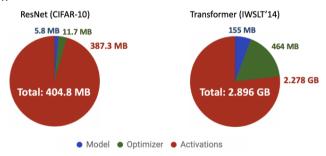
# YOUR CODE HERE FOR discarding the grad
return None
```

If your answer is correct, then the "sanity checks" should have the expected output.



• We've reduced the memory consumption of forward by a factor 2 without incurring much additional backward memory burden.

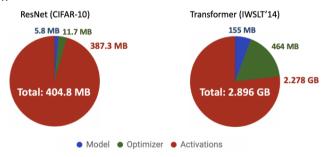
- We've reduced the memory consumption of forward by a factor 2 without incurring much additional backward memory burden.
- But recall that...



From Sohoni et al. 2019 "Low-memory neural network training: A technical report"

• We've reduced the memory consumption of forward by a factor 2 without incurring much additional backward memory burden.

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- But recall that...

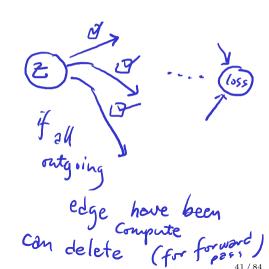


From Sohoni et al. 2019 "Low-memory neural network training: A technical report"

Can we do something about this?

```
layer 0
memory allocated: 32 MB
layer 1
memory allocated: 65 MB
layer 2
memory allocated: 98 MB
layer 3
memory allocated: 131 MB
layer 4
memory allocated: 163 MB
```

• Discard the activations as soon as you can



- Discard the activations as soon as you can
- "Beam" them back/recompute them only when you need them



From Berman et al. 1995 "Star Trek: Voyager"

- Discard the activations as soon as you can
- "Beam" them back/recompute them only when you need them



Input

From Berman et al. 1995 "Star Trek: Voyager"

• Save *some* activations as "checkpoints" to speed things up only recompute from checkpoint

Soth layer don't discon

- Discard the activations as soon as you can
- "Beam" them back/recompute them only when you need them

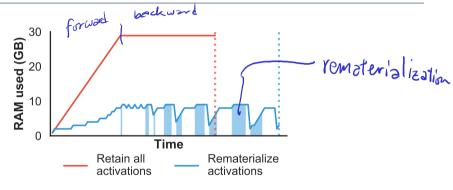






From Berman et al. 1995 "Star Trek: Voyager"

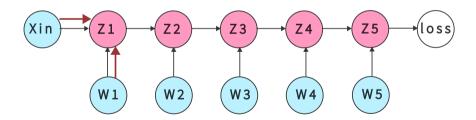
• Save *some* activations as "checkpoints" to speed things up

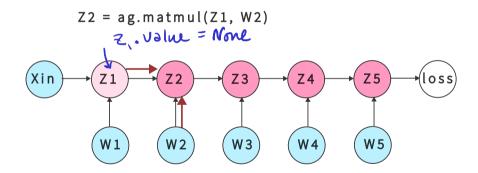


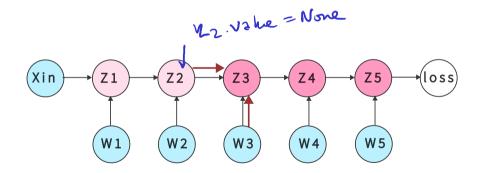
From Jain et al. 2020 "Checkmate: Breaking the memory wall with optimal tensor rematerialization"

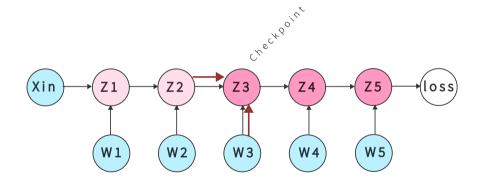
• Also known as **gradient checkpoint**, activation checkpointing, recomputation...

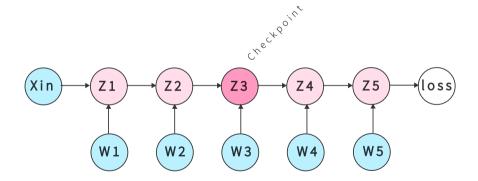
Z1 = ag.matmul(Xin, W1)



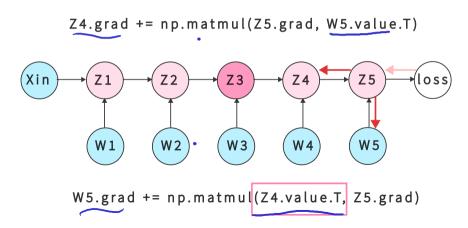




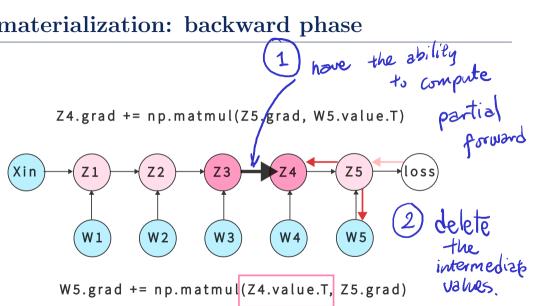




Rematerialization: backward phase

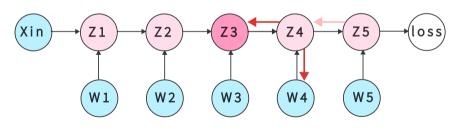


Rematerialization: backward phase



Rematerialization: backward phase

Z3.grad += np.matmul(Z4.grad, W4.value.T)



W4.grad += np.matmul(Z3.value.T, Z4.grad)

Exercise 2: rematerialization

```
class Tensor: # Tensor with grads
         def __init__(self,
                     value,
                     requires_grad=False,
                     rematerializer = None, # None means don't
    rematerialize, KEEP
                                      partial forward
6 # [...]
                                       pass information
        None
                                           to each node
                                        a function to recompute itself.
       checkpoint
          this tensor
```

Exercise 2: rematerialization

```
checkpoint
  def forward_traced_with_rematerializer(x, weights):
        start_trace()
2
       mem_usage = [] # tracing
3
4
        checkpoints = [5] # these layers are checkpoints
6
       farthest_checkpoint = 0 # this is the input data
       x_at_farthest_checkpoint = x
8
Q
       for i, w in enumerate(weights): # main training loop
                 i in checkpoints:

x = ag.matmul(x, w) remoterizlizer = None

farthest_checkpoint = i update check

x_at_farthest_checkpoint = x keep pointer alive
            if i in checkpoints:
12
13
14
    [...]
```

Exercise 2: rematerialization of Cytorch

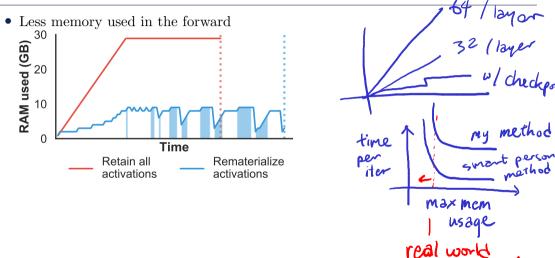
```
for i, w in enumerate (weights): # main training loop
          if i in checkpoints:
2
              x = ag.matmul(x, w)
              farthest_checkpoint = i
              x_at_farthest_checkpoint = x
          else:
              def _rematerializer():
                  xval = x_at_farthest_checkpoint.value
                  for w in weights[farthest_checkpoint:(i+1)]:
                       xval = np.matmul(xval,w.value)
                                                                    with
                  return xval
              x = ag.matmul(x, w)
12
              x.rematerializer = _rematerializer
13
```

Exercise 2: task 1: rematerialize!

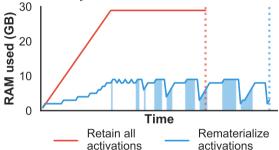
should see inputs whose values are vemsterialization

Exercise 2: task 2: discard!

```
def __matmul__(self,other):
              # [...]
              def _backward():
                  # [...]
                   self.grad += np.matmul(output.grad, other.value.T)
                   other.grad += np.matmul(self.value.T, output.grad)
                  # YOUR CODE HERE FOR discarding activations for "self"
      and "other"
                  # hint: add a helper function to make it neater
9
                  # hint: see "discard_value_if_has_rematerializer" below
                  # [lines skipped ...]
                  return None
12
13
              output._backward = _backward
14
              # YOUR CODE HERE FOR discarding activations for "self" and "
      other"
```

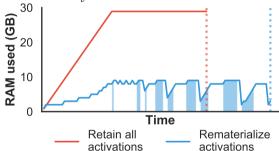


• Less memory used in the forward



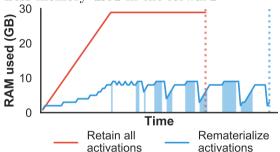
• More computation (for rematerialization). (75 matmuls w/ rematerialization vs. 30 matmuls w/o rematerialization).

• Less memory used in the forward



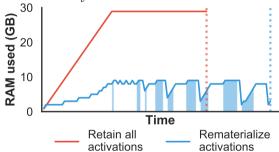
- More computation (for rematerialization). (75 matmuls w/ rematerialization vs. 30 matmuls w/o rematerialization).
- Question: what about more complicated computational graph?

• Less memory used in the forward



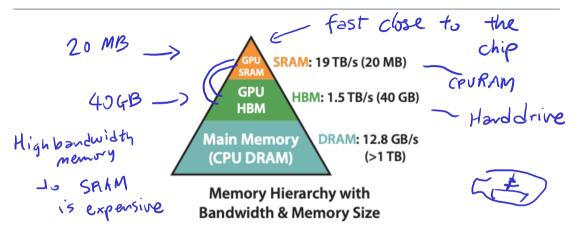
- More computation (for rematerialization). (75 matmuls w/ rematerialization vs. 30 matmuls w/o rematerialization).
- Question: what about more complicated computational graph?
- Question: optimal way of selecting the checkpoints?

• Less memory used in the forward



- More computation (for rematerialization). (75 matmuls w/ rematerialization vs. 30 matmuls w/o rematerialization).
- Question: what about more complicated computational graph?
- Question: optimal way of selecting the checkpoints?
- Next: IO and Flash Attention

Flash attention



From Dao et al. 2022 "FlashAttention: Fast and memory-efficient exact attention with io-awareness"

 ~ 700

left most dimension

• Let $\mathbf{X} \in \mathbb{R}^{C \times d}$ (note everything is transposed compared to last time)

$$\mathtt{attention}(\mathbf{X};\theta) := \operatorname{softmax}\left(\mathbf{X}\mathbf{W}^{(Q)}\mathbf{W}^{(K)\top}\mathbf{X}^{\top}\right) \mathbf{X}\mathbf{W}^{(V)} \in \mathbb{R}^{d \times C}.$$

64 / 84

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• parameters

$$\boldsymbol{\theta}^{(\texttt{att})} = [\mathbf{W}^{(Q)}, \mathbf{W}^{(K)}, \mathbf{W}^{(V)}]$$

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• parameters

$$heta^{(extsf{att})} = [\mathbf{W}^{(Q)}, \mathbf{W}^{(K)}, \mathbf{W}^{(V)}]$$

• ("Q, K, V" stands for "query", "key", "value", respectively) where

$$\mathbf{W}^{(Q)}$$
 and $\mathbf{W}^{(K)}$ and $\mathbf{W}^{(V)} \in \mathbb{R}^{d \times d}$.

• Let $\mathbf{X} \in \mathbb{R}^{C \times d}$ (note everything is transposed compared to last time)

$$\mathtt{attention}(\mathbf{X};\theta) := \mathrm{softmax}\left(\mathbf{X}\mathbf{W}^{(Q)}\mathbf{W}^{(K)\top}\mathbf{X}^{\top}\right)\mathbf{X}\mathbf{W}^{(V)} \in \mathbb{R}^{k \times C}.$$

• parameters

$$\boldsymbol{\theta}^{(\texttt{att})} = [\mathbf{W}^{(Q)}, \mathbf{W}^{(K)}, \mathbf{W}^{(V)}]$$

• ("Q, K, V" stands for "query", "key", "value", respectively) where

$$\mathbf{W}^{(Q)}$$
 and $\mathbf{W}^{(K)}$ and $\mathbf{W}^{(V)} \in \mathbb{R}^{d \times d}$.

• "seq-2-seq": maps the sequence ${\bf X}$ to another sequence ${\bf attention}({\bf X};\theta)$



• Let $\mathbf{X} \in \mathbb{R}^{C \times d}$ (note everything is transposed compared to last time)

$$\mathtt{attention}(\mathbf{X};\theta) := \mathrm{softmax}\Big(\underbrace{\mathbf{X}\mathbf{W}^{(Q)}}_{\mathbf{Q}}\underbrace{\mathbf{W}^{(K)\top}\mathbf{X}^{\top}}_{\mathbf{K}^{\top}}\Big)\underbrace{\mathbf{X}\mathbf{W}^{(V)}}_{\mathbf{V}} \in \mathbb{R}^{d\times C}.$$

parameters

$$\boldsymbol{\theta}^{(\texttt{att})} = [\mathbf{W}^{(Q)}, \mathbf{W}^{(K)}, \mathbf{W}^{(V)}]$$

• ("Q, K, V" stands for "query", "key", "value", respectively) where

$$\mathbf{W}^{(Q)}$$
 and $\mathbf{W}^{(K)}$ and $\mathbf{W}^{(V)} \in \mathbb{R}^{d \times d}$.

• "seq-2-seq": maps the sequence X to another sequence attention($X; \theta$)

Self-attention

• Let $\mathbf{X} \in \mathbb{R}^{C \times d}$ (note everything is transposed compared to last time)

$$\operatorname{attention}(\mathbf{X}; \theta) := \operatorname{softmax}\Big(\underbrace{\mathbf{Q}\mathbf{K}^{\top}}_{\mathbf{S}}\Big)\mathbf{V} \in \mathbb{R}^{d \times C}.$$

parameters

$$heta^{(\mathtt{att})} = [\mathbf{W}^{(Q)}, \mathbf{W}^{(K)}, \mathbf{W}^{(V)}]$$

• ("Q, K, V" stands for "query", "key", "value", respectively) where

$$\mathbf{W}^{(Q)}$$
 and $\mathbf{W}^{(K)}$ and $\mathbf{W}^{(V)} \in \mathbb{R}^{d \times d}$.

• "seq-2-seq": maps the sequence X to another sequence attention($X; \theta$)

Self-attention

• parameters

where

• Let $\mathbf{X} \in \mathbb{R}^{C \times d}$ (note everything is transposed compared to last time)

$$\mathbf{attention}(\mathbf{X};\theta) := \operatorname{softmax}\left(\underbrace{\mathbf{Q}\mathbf{K}^{\top}}\right)\mathbf{V} \in \mathbb{R}^{d \times C}.$$
• parameters
$$\theta^{(\mathtt{att})} = [\mathbf{W}^{(Q)}, \mathbf{W}^{(K)}, \mathbf{W}^{(V)}]$$
• ("Q, K, V" stands for "query", "key", "value", respectively)
where
$$\mathbf{W}^{(Q)} \text{ and } \mathbf{W}^{(K)} \text{ and } \mathbf{W}^{(V)} \in \mathbb{R}^{d \times d}$$
Stochastic

• "seq-2-seq": maps the sequence X to another sequence attention($X; \theta$)

Self-attention

• Let $\mathbf{X} \in \mathbb{R}^{C \times d}$ (note everything is transposed compared to last time)

$$\mathtt{attention}(\mathbf{X}; \theta) := \mathrm{softmax}\left(\mathbf{Q}\mathbf{K}^{\top}\right)\mathbf{V} \in \mathbb{R}^{d \times C}.$$

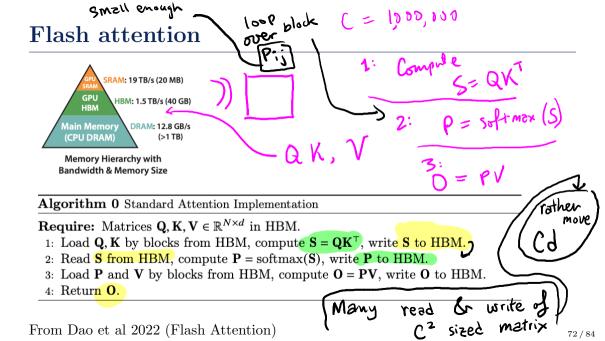
• parameters

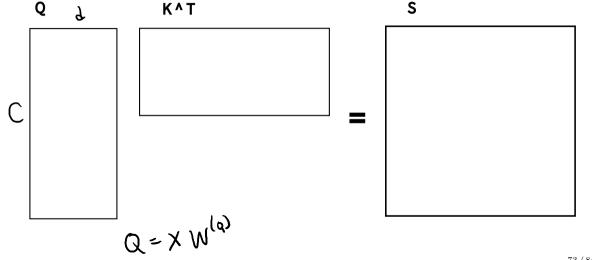
$$heta^{(\mathtt{att})} = [\mathbf{W}^{(Q)}, \mathbf{W}^{(K)}, \mathbf{W}^{(V)}]$$

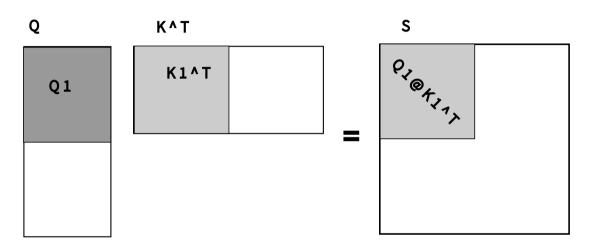
• ("Q, K, V" stands for "query", "key", "value", respectively) where

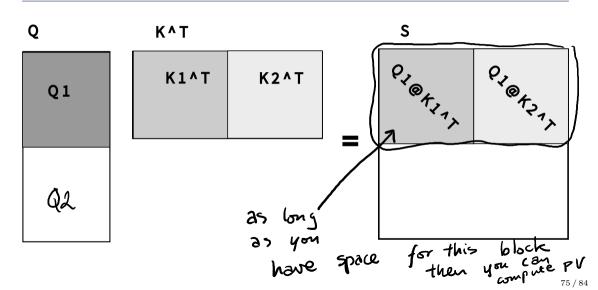
$$\mathbf{W}^{(Q)}$$
 and $\mathbf{W}^{(K)}$ and $\mathbf{W}^{(V)} \in \mathbb{R}^{d \times d}$.

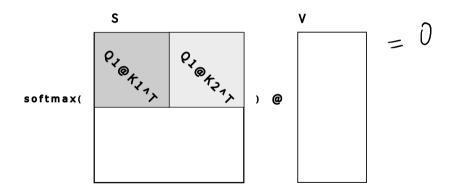
• "seq-2-seq": maps the sequence X to another sequence attention($X; \theta$)

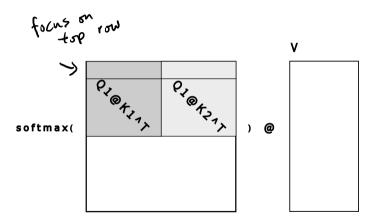


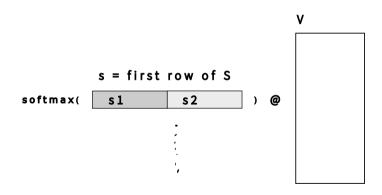












```
def softmax(z):

expz = np.exp(z)

normalizer = np.sum(expz)

return expz / normalizer, normalizer

probability

normalizer
```

```
d = 3
p.random.seed(42)
_3 V = np.random.randn(C, d)
5 p, n = softmax(s)
7 # >>> array([ 0.13778369, -0.16034761, 0.04310764])
```

softwex(s) V

S

What if

```
# block 1
2 p1, n1 = softmax(s1)
3 0 = p1 @ V[I1,:]

fitnex(s,)

# block 2
6 p2, n2 = softmax(s2)
7 0 = None # YOUR CODE HERE
8 0

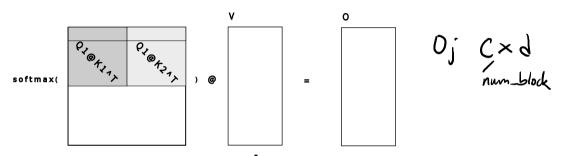
How Gan we plate this back?
```

$$S = \begin{bmatrix} 5' & 5^2 & 5^3 & 5^4 \end{bmatrix}$$
typex
$$\begin{bmatrix} 51 & 52 \\ 5' & 5^2 \end{bmatrix}$$

```
Softax(S1) = \begin{cases} \frac{exp(s')}{exp(s')} + exp(s^2) \end{cases}
    block 1
p1, n1 = softmax(s1)
 0 = p1 @ V[I1,:]
 # block 2
p2, n2 = softmax(s2)
    = None # YOUR CODE HERE
     \frac{1}{+n_2} = \exp(s') + ... + \exp(s^4)
```

```
[exp(s(1)), exp(s(2)
 Online softmax
                  softmax(5) =
                                    No Softmax (51)
   block 1
_2 p1, n1 = softmax(s1)
 0 = p1 @ V[I1,:]
                     Cxb (211)
   block 2
p2, n2 = softmax(s2)
 O = None # YOUR CODE HERE
                         exp (5(4))
8 0
                                   1,4 12
```

Summary



- Load \mathbf{Q}_i , \mathbf{K}_j , \mathbf{V}_j one block at a time
- Compute $\mathbf{S}_{ij} = \mathbf{Q}_i \mathbf{K}_j^{\top}$
- (S= QK usually)
- $\overline{}$ Compute softmax $(\mathbf{S}_{ij})\mathbf{V}_j$
- Update \mathbf{O}_j using online softmax

small enough you can compute on chip

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- Sohoni, Nimit S, Christopher R Aberger, Megan Leszczynski, Jian Zhang, and Christopher Ré (2019). "Low-memory neural network training: A technical report". In: arXiv preprint arXiv:1904.10631.