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MASTER'S THESIS

A Deep Learning Library for FPGAs using OpenCL

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Declaration of Authorship

I, Houssam NAOUS, declare that this thesis titled, "A Deep Learning Library for FPGAs using OpenCL" and the work presented in it are my own. I confirm that:

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- Where any part of this thesis has previously been submitted for a degree or any other qualification at this University or any other institution, this has been clearly stated.
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Date:

"Thanks to my solid academic training, today I can write hundreds of words on virtually any topic without possessing a shred of information, which is how I got a good job in journalism."

Dave Barry

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Abstract

Computer Science
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A Deep Learning Library for FPGAs using OpenCL

by Houssam NAOUS

The Thesis Abstract is written here (and usually kept to just this page). The page is kept centered vertically so can expand into the blank space above the title too...

Acknowledgements

The acknowledgments and the people to thank go here, don't forget to include your project advisor...

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Chapter 1

Introduction

1.1 Deep Learning and Applications

1.1.1 History

The first artificial neural network traces back to 1958 where it was first conceived by psychologist Frank Rosenblatt [31]. It was called the perceptron and it was meant to model the way a human brain adapts to inputs from the external world to learn binary classification tasks. At some point someone realized that this model could be useful in pattern matching tasks. The artificial neural network is organized into layers of a single threshold logic unit that models a single neuron in the human brain. In the early days, these models were constructed physically and later on were simulated on a single computer [26]. Nowadays, learning tasks are distributed and coordinated on multiple machines to achieve a single learning task [10]. The primitive perceptron developed into a structure of layers organized and separated by non-linearities. In theory, the "Universal Approximation Theorem" states that a multi-layer perceptron with one hidden layer containing a finite number of neurons can approximate any continuous function under some assumptions on the activation function [8].

1.1.2 Learning in Artificial Neural Networks

Towards the end of 1986, Hinton's paper titled "*Learning representations by back-propagating errors*"[33] was published and it introduced the usefulness of an algorithm called back-propagation that can train an artificial neural network that is organized into layers. It proved more useful than the previously know perceptron-convergence algorithm [40] and by the end of the 1980s many scientific institutes adopted the use of neural networks and utilized them to solve many tasks [29]. Unlike standard algorithms that rely on conditional procedures and hand-crafted logic, the artificial neural network if designed properly is robust to noise and can adapt to those pattern matching tasks [39]. Artificial neural networks are exposed to thousands or millions of that are forward propagated through the weights in each of the layers. In-between each layer non-linearities are introduced and the output is compared to a specific target encoding of the output labels. From that a loss can be calculated and using a process called backpropagation [33], starting with the output layers, the network readjusts its weights to better match the target output, specifically reinforcing the connections that contribute to a correct output label.

1.1.3 Deep Learning

As computing resources were cheaper and more available and after the numerous improvements in computer hardware and architecture, scientists were able to simulate more complex networks with more neurons and deeper layers [13]. In fact, it was even proved that deeper networks with less neurons per layer proved more useful than the shallow networks [37], thus the concept of deep learning was popularized. Deep learning is only a subset of the broader concept of machine learning which consists of supervised, semi-supervised, and unsupervised learning tasks. It has proven itself useful in applications related to computer vision, speech, recognition, finance, and many others. The hype over deep learning increased even more when these networks were trainable on Graphical Processing Units (GPUs) which are capable of performing floating point operations on hundreds and thousands of cores in parallel [30]. This kind of parallelization decreased training time for these networks drastically and soon enough the suitable frameworks were developed and popularized [1, 4]. Researchers were then able to utilize those hardware for training neural networks with more data and experiment with more sophisticated network models and architectures [17, 30, 13].

1.2 Modern FPGAs

1.2.1 The Case for FPGAs

The market for Field-Programmable Gate Arrays (or FPGAs) has been increasingly growing and is expected to reach $12.98 billion by 2023 with a compound annual growth rate of 9.0% [1]. The demand for FPGAs was sparked by the need for high-throughput and low latency applications in industries such as aerospace, finance, and security. FPGAs are integrated circuits that are manufactured in a way such that they can be configured after production [7]. Using hardware descriptive languages (HDL) a hardware engineer can build a specific circuit and transfer it to the FPGA where it can reconfigure itself and rewire to implement a given circuit design. They offer a cheaper alternative to high-performing and specialized ASICs as they require less recurring engineering/manufacturing costs and less time to market which is necessary to thrive in this fast-paced economy. They offer a whole new dimension of customization in which complex instruction pipelines can be designed and implemented as opposed to the fixed instruction set architecture of a microcontroller or a generic CPU [21].

1.2.2 FPGAs vs GPUs

Application scientists have favored in the last couple of years the use of GPUs to accelerate deep learning tasks [30]. The GPUs architecture lends itself perfectly to perform parallel floating point computations needed to compute and train the networks. Moreover, what has lead to the GPUs more widespread use is a well defined programming model and tool-sets that are easily adopted by software programmers [9]. Dealing with those needs minimal experience in hardware architecture and applications have been parallelized and scaled massively. FPGAs on the other hand can offer higher power efficiency for the same computational workload as that of a GPU

[1] https://globenewswire.com/news-release/2017/11/29/1210234/0/en/Global-Field-Programmable-Gate-Array-FPGA-Market-to-Reach-USD-12-989-1-million-by-2023.html Last Accessed : 22/08/2018

and are intrinsically parallel devices [28]. However it's speed has not yet caught up with it's accelerator counterpart. Power efficiency is a major concern for large-scale applications operating in data centers. For that we have seen most recently both Microsoft [2] and Amazon [3] have incorporated FPGAs into their existing cloud computing infrastructure both for internal use against their data and as a service offered to clients wishing to utilize the power of reconfigurable architectures. Even though FPGAs up to date have only proven to be more power efficient than GPUs [21, 28], simulations and projections done at Intel Corporation predict that the upcoming generation of FPGAs will also compete with GPUs in terms of performance [28]. The projections show that the new Intel Stratix 10 is estimated to achieve 60% higher performance and 2.3 times less power consumption than the Titan X GPU. It is also important to note that the future of deep neural networks (DNNs) have resorted to fixed point computations and lowered precision up to the point of binary values as in Binarized Neural Networks [15]. All of these innovations have lead to irregular types of parallelism in which FPGAs excel at compared to GPUs. GPUs can only operate on a fixed set of data types and thus the trend towards lowering precision tips the scale of performance towards FPGAs [15, 34, 28]. The gap in performance between FPGAs and GPUs is getting smaller and thus it is necessary to update the toolset and design workflows in designing FPGA applications to keep up and make them more accessible for developers to be able to experiment and test.

1.3 High-Level Synthesis and OpenCL

1.3.1 FPGA Workflow

One of the main reasons that has lead to the slow adoption of FPGAs into commercial applications is the steep learning curve and technical background in hardware design required to be able to design and deploy applications. The usual workflow differs from that of a typical CPU application, however analogies can be drawn to bridge the gap between the two classes of applications. While designing a CPU application starts with a high-level programming language like C++ or Python, designing an FPGA circuit requires the use of hardware descriptive languages. The two most popular hardware descriptive languages are Verilog and VHDL [41]. Some FPGA design tools also offer the designer graphical user interfaces to draw schemas by dragging and dropping boxes. The latter, however, doesn't scale for larger projects and makes it harder to collaborate within a team. HDLs are dataflow programming languages that allow for broader descriptions of how digital circuits can communicate and execute logic in ways where other procedural languages like C fall short. An FPGA application designer also has additional stages in the design cycle where behavioural simulation as well as timing simulations and functional simulations of the design. After that there is a synthesis, placement, and fitting steps in which the designer hands his design to a piece of software that performs optimizations and tries to materialize the design in terms of a binary file which can be loaded onto the FPGA. Following that the developer runs also more tests on a development board and makes sure to fix any remaining bugs or errors. Another difficulty is that FPGA designs are not portable and thus certain parameters always need to be tuned to adapt to different boards with varying configurations. Each FPGA comes with a

[2] https://www.microsoft.com/en-us/research/blog/microsoft-unveils-project-brainwave/ Last Accessed: 22/08/2018

[3] https://aws.amazon.com/ec2/instance-types/f1/ Last Accessed: 22/08/2018

different operating specification and different resource blocks [4], so in order to maximize utilization, the developer is expected to customize their design for each and every board.

1.3.2 High-Level Synthesis

High-Level Synthesis (HLS) is not a new invention at all. It has always co-existed with FPGAs. From initial research into HDLs, HLS tools have advanced into C-based dataflow programming paradigms nowadays. We see the level of abstraction rising from gate level, to register-transfer level, into algorithmic level synthesis [12, 25]. HLS is mainly motivated by the need to abstract hardware design to application programmers who should focus on designing and optimizing algorithms regardless of the underlying hardware. This isolation leaves hardware designers with the responsibility of optimizing intermediate representations of algorithms into synchronized logic blocks. Modern HLS tools begin by compiling the input specifications. Many code optimizations like code folding and dead-code elimination are carried-out to get a near-optimal input specification [12]. A control dataflow graph (CDFG) is created that parses the specification into a graph formed of nodes which are the basic blocks and connections that represent control dependencies between those blocks. The results is a register-transfer level (RTL) representation. It consists of a datapath (memory elements, interconnects, and functional units) and a control path. The controller is a finite-state machine that coordinates the flow of elements and operations on the datapath. The RTL representation is then verified to make sure it meets timing constraints and transformed into a gate-level representation that is then synthesized onto an FPGA according to a board specification file.

1.3.3 Xilinx and Intel

We have briefly motivated the main goal of HLS in abstracting the process of hardware design and mapping onto FPGAs. The two main manufacturers and technology leaders in the FPGA market are Xilinx and Intel (after the acquisition of Altera in 2015). Both companies have shifted their tool-sets to favor higher-level abstractions for synthesis but they have taken slightly different approaches. We note that Xilinx's development workflow favors more the hardware engineer by giving more control for them to view/modify designs and control most of the nuts and bolts that transform their applications into hardware [42]. Altera's tools however favor the software developer wishing to leverage hardware accelerators to achieve higher throughput for their application. The Intel FPGA developer is provided with a programming manual that suggests code improvement so that a better hardware design is generated. Both companies have adopted the use of HLS tools that can transform code in behavioural C/C++ and OpenCL descriptions into bitstreams [42, 18].

1.3.4 OpenCL for FPGAs

OpenCL™(Open Computing Language) is the open standard for cross-platform parallel programming that is a subset of the C standard [36]. OpenCL provides a programming model that fits the GPU architecture perfectly and is able to exploit parallelism through vectorized operations. GPUs are able to perform vectorized operations and have higher memory bandwidth than CPUs, enabling them to achieve

[4] https://www.intel.com/content/www/us/en/fpga/devices.html Last Accessed 23/08/2018

high throughput by doing parallel floating point operations. The challenge in adopting OpenCL for FPGAs is being able to not only vectorize operations but to also create efficient pipelines that fully utilize the resources available on the board. For that the Intel OpenCL SDK [18, 21] performs those optimizations and allows the user to use pre-defined pragmas in order to adapt OpenCL for FPGAs. This again beats the goal for portability across platforms when different customizations have to be introduced for FPGAs, however pipeline parallelism and complex data-flow instructions prove to be an advantage and a necessary feature that should be exploited on FPGAs [3, 21]. It is also worth noting that effort for optimizing the same OpenCL kernel differs between FPGAs and GPUs differs a lot putting FPGAs at a slight disadvantage. The reason is that with GPUs, the developer looks for the best mapping into the fixed architecture, while for FPGAs the developer guides the compiler into finding the best control and memory architecture for the given task. Moreover, compiling OpenCL kernels for FPGAs takes much longer than on GPUs as more board-specific optimizations can be done and because FPGAs allow for a broad design-exploration space.

1.4 Related Work

An implementation called "PipeCNN" [38] using OpenCL has explored the power of pipelining neural network layers to lower the overall memory bandwidth requirement in between network layers. The implementation was able to achieve a maximum throughput of 12.8GB/s on the Altera Stratix-5 board. The implementation however only covers convolution layers and fully connected layers. A single matrix-multiplication based kernels implements both of the convolution and fully connected layers and pipelines them with a pooling operation. In this implementation, full inter-layer communication is done by communicating through global memory. Local response normalization (LRN) which is done after the pooling layer is not pipelined directly and also communicated through global memory. The implementation, even though it utilizes the full memory bandwidth of the board, requires a lot of overhead for inter-layer communication and can be further reduced by pipelining more layers together.

The work of DiCecco et. al [11] utilizes the Xilinx SDAccel [5] toolset for optimizing neural network designs. They implement an FPGA backend for the popular neural network framework Caffe [19].This methodology makes use the already existing testbenches in Caffe for verifying correctness of the FPGA implementations. The authors run experiments using modern deep neural nets such as Alexnet, GoogleNet, and VGG-16 and achieve a maximum throughput of 50 GFLOPS across the 3x3 convolutions on the Xilinx Virtex 7. The authors also implement convolution using the Winograd [22] minimum filtering algorithm. This filtering scheme minimizes the number of multiplications required due to overlapping intermediate results in overlapping filter computations. The work lays the stepping stones and mentions the challenges in integrating FPGAs as accelerators for popular DNN frameworks like Caffe such as long reprogrammability times (100-400ms for FPGA vs 0,001ms-0.005ms for a GPU) and thus different types of parallelism should be exploited to fill in the gaps. FPGA implementations also require offline compilation and several

[5] /urlhttps://www.xilinx.com/products/design-tools/software-zone/sdaccel.html Last Accessed: 23/08/2018

vendor specific attributes to achieve optimal performance. The results are not impressive showing that GPU performance is still higher and the framework is still far from integrating the different layers of a DNN other than convolutions.

Zhang et. al.[43] were able to achieve 61.2 GFLOPS under 100 MHz on a VC707 FPGA. The main contribution of this work is an analysis framework which takes into consideration both the computing resources and the memory bandwidth provided by the board to guide the design space exploration phase. They balance out loop unrolling factors and loop tiling methods to balance the tradeoffs of using compute resources and memory bandwidth. The work however only focuses on the inference phase and lacks the analysis of the training phase of a CNN which could take days or weeks for a single learning task. They also focus on single layer optimizations for and not on multiple layer optimizations. This is important as compute intensive layers like convolutions can be balanced out with bandwidth hungry layers like the fully connected layers to achieve better performance.

1.5 Motivation

This work aims to leverage the benefits of OpenCL for programming FPGAs and target implementations of modern deep neural networks. The field has gained a lot of traction and so far the support for FPGA backends for accelerating neural network computations are still research based and experimental. It is also becoming increasingly important to utilize FPGA's configurable circuits for latency-sensitive and real-time DNN applications such as autonomous driving. By using FPGAs, neural networks can be accelerated and energy efficient by utilizing pipeline parallelism. Asides from that, an additional goal is not only to create networks for inference but to also accelerate training of deep neural networks on FPGAs. For that we use the Lenet network as a case study and proof of concept and implement minibatch gradient descent for training this network. We also aim to bridge the gap between research and application, so we have created a framework in Python that is able to go from open source model definitions like ONNX into material FPGA implementations. The development framework is easily extensible with modular components that also allow for individual customization and research into novel ways of accelerating the layer computations, backpropagation, and full network pipelining as a whole.

1.6 Outline of Next Sections

- Chapter 2 explains the algorithms and terminology in deep learning.
- Chapter 3 explains the toolset and hardware implementation of deep neural networks on FPGAs.
- Chapter 4 analyzes and discusses the results of the experiments of running the implementation on the FPGA.
- Chapter 5 servers as a primer and best practices in using OpenCL for FPGAs.
- Chapter 6 contains the concluding remarks and future direction of work.

Chapter 2

Deep Neural Networks and Parallelism

2.1 Deep Learning Applications

Deep learning and the progress made in the field have all fueled its integration into many applications of daily life [3]. In the early days, the results of machine learning were dependent on the quality and informativeness of the features fed into the learning algorithm [8]. With the development of deep neural nets, the machine itself can abstract raw data and learn complex features that become much more informative than the hand-engineered ones. Modern architectures are able to process and incoming stream of images, video, or speech and learn to classify those raw data and solve complex problems in image segmentation and speech recognition [23, 13, 17]. What is also important is that the value gained by those architectures increases as more data and more computational resources are presented to the network for training. Learning can be supervised, semi-supervised, and unsupervised [23]. Supervised learning is a problem of finding the best mapping between a set of input data X and a set of output labels or values Y. The algorithm proceeds in approximating the mapping function $f : X \rightarrow Y$ by observing both the inputs and the labels and learning stops when an acceptable approximation of f is found. Supervised learning can be split into two categories; classification when the output variable is a given label as in objects : *"table"* , *"chair"* , or *"motorcycle"*, and regression when the output variable is a real-value such as *"temperature"* or *"dollar value"*. The goal of unsupervised learning on the other hand is to discover a data model or structure of the given data. There are no given labels or output variables and the goals is to learn something useful about the data. Unsupervised learning is split also into two categories; clustering by splitting the data into groups having similar attributes, and association where we want to discover rules that describe a large subset of the observed data (ex. People who work at *"X"* tend to buy product *"Y"*). Semi-supervised learning is situated somewhere in between supervised and unsupervised learning where only a subset of the data is labeled. Solving these problems requires both supervised techniques to label the unlabelled data and feed back in the labels for training, or the data can be used to uncover structure. Our work focuses more on supervised learning as the majority of deployed applications use supervised learning. We attempt to accelerate and develop an FPGA accelerator for training deep neural networks.

2.2 Convolutional Neural Networks

Convolutional Neural Networks have achieved many successes in multidimensional data than can be represented as arrays. A typical image can be represented as a

three-channeled (Red, Green, and Blue) two-dimensional array of varying pixel intensities. A convolutional neural net is mainly composed of two stages that make sense of structured grid-like data to accomplish a learning task such as classification, regression, or even dimensionality reduction. An initial stage of convolution operators that pass a window filter over the image to extract an output feature map as in a discrete convolution operator. The convolution operation was inspired by a cat's visual cortex and how neurons in the brain are triggered by certain shapes like lines in the seen image [16]. The intuition behind the convolution operation as a feature extraction method is that nearby pixels exhibit similarities and show high correlations. Also the image patches extracted in the convolution windows which represent concepts can appear anywhere elsewhere in the image. The convolution layers are usually followed by non-linear activations and then pooling operators. The role of pooling layers is to merge the similar nearby features into one to decrease the sensitivity of the network to the position of the extracted feature [37]. The second stage of a CNN is a series of fully connected layers ultimately terminating at an output layer.

2.2.1 Case Study : LeNet-5

The Lenet [24] is considered to be the first demonstration of a convolutional neural network and was proposed by LeCun et. al [24] in 1998. Its architecture has shown record accuracy in classifying digits and was deployed commercially for identifying characters on personal and business checks. Le Cunn's work was the first to demonstrate the benefit of brute-force numerical tricks in convolutions and that these tricks can be more useful than hand-engineering traditional feature engineering techniques. Also compared to traditional neural networks, the convolution layers are more robust as the extracted features are shift and translation invariant. This proved to be efficient since handwritten characters differ in slant and scale from one person's handwriting to another's and it was hard back then to perform feature preprocessing to documents such as normalization and centering handwritten characters.

Architecture

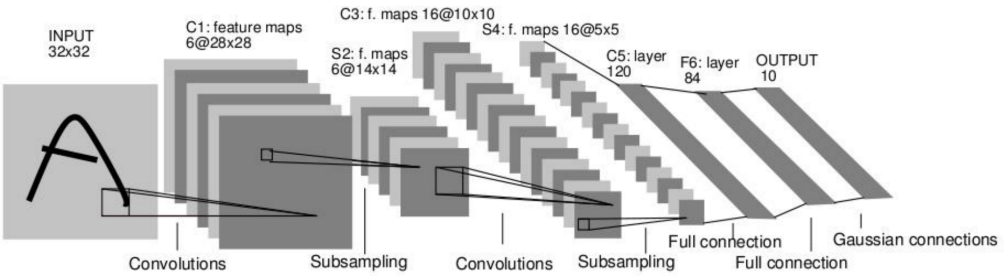

FIGURE 2.1: LeNet-5 Architecture, a convolutional neural network used for character recognition. [24]

The Lenet-5 is comprised of 7 layers (excluding the input layer), all of which contain trainable parameters. The input is a centered 32x32 image which represents the raw data that is fed into the network. It is followed by a convolutional layer and a subsampling layer. The first convolutional layer C1 produces an output of 6 distinct

feature maps. Each feature map is obtained by sliding a 5x5 filter along the input image and computing a weighted sum of the pixels inside the window. This leads to shrinking the image by 4 pixels along both dimensions, and 6 features are obtained by passing 6 different weights for the filters. A bias is added to the weighted sum of pixels and it is squashed by the sigmoid function before feeding into the output feature map.

The convolutional layer is then followed by a subsampling layer with a window size of 2x2. The four feature maps elements in C1 are added, multiplied by a trainable coefficient and then a trainable bias is added. The six feature maps of C1 are halved in size along both dimensions and the resulting feature maps at S2 are six 14x14 arrays.

	0	1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
0	X				X	X	X			X	X	X	X		X	X
1	X	X				X	X	X			X	X	X	X		X
2	X	X	X				X	X	X			X		X	X	X
3		X	X	X			X	X	X	X			X		X	X
4			X	X	X			X	X	X	X		X	X		X
5				X	X	X			X	X	X	X		X	X	X

FIGURE 2.2: Each column indicates which feature maps in S2 are combined by the units in a particular feature map of C3. [24]

Similarly the feature maps at S2 are followed by another convolution and another subsampling layer C3 and S4. The outputs of S2 however are not connected all-to-all to the third convolution instead only the marked slots in the table 1 below shows that only some combinations of the feature maps in S2 are connected to C3. The purpose is to avoid overfitting to the full S2 features by breaking the symmetry and hopefully discovering different feature abstractions from the different set of inputs [24]. It also serves to decrease the amount of trainable parameters in the model.

The convolution stage (C1 $\rightarrow$ S4) is followed by two fully connected layers C5 and F6 of sizes 120 and 84 neurons respectively. Note that the reason C5 is labeled as a convolution layer (even though it performs the role of a fully connected layer) is that if the network were scaled for bigger inputs, the output feature map for C5 would be larger than 1x1.

The last fully connected layer is fed into the output which is composed of Euclidean Radial Basis (RBF) [5]. It computes the euclidean distance between the input vector and a trainable parameter vector (eq.1). The model was trained on a set of 60,000 images and achieved a minimum test-error of 0.7% competing with all of the other neural network models at the time. Some of the input training images were translated slightly, and rotated by up to $\pm 30^{\circ}$ to increase the network's robustness by making it slightly more translation and rotation invariant.

Even though the Lenet is outdated and has been replaced by many other neural networks, we choose to this network as a prototype to build our DNN framework due to the simplicity of the implementation. We implement it not for its usefulness but rather more to guide our study into optimizing layer implementations and thinking about methods to improve throughput and achieve pipelining between the layers.

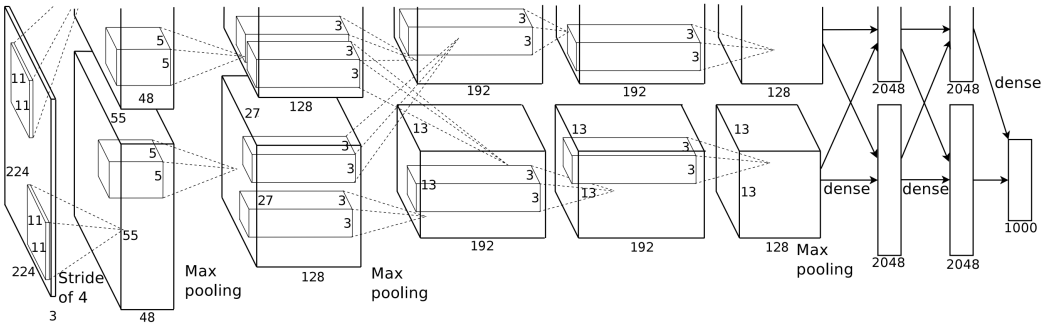

FIGURE 2.3: Alexnet Architecture [20]

2.2.2 Modern Architectures

AlexNet

AlexNet [20] won the ImageNet Large-scale Image recognition competition in 2012. It follows the Lenet's approach of staging some convolutional layers back-to-back and then eventually terminating with fully connected layers to perform the classification. It was able to achieve 26.25 top-5 error in the task of classification of three-channeled 224x224 images into 1000 classes. The network was trained on a GPU [20] and used local response normalization layers. In addition to that the authors used dropout which is a technique against overfitting in a network [35]. It involves randomly picking out neuron connections and setting them to zero thus decreasing the number of trainable parameters in the model. What also differs from LeNet is the use of Rectified Linear Units (ReLU) activations and maxpooling [20] for the subsampling layers.

ResNet

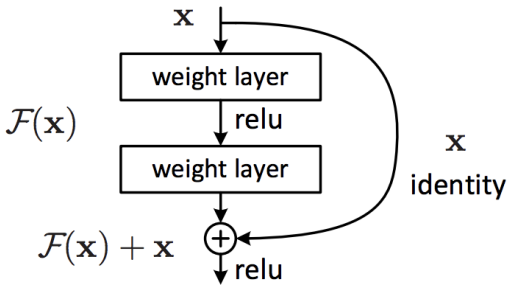

FIGURE 2.4: A basic building block in residual networks showing the identity shortcut [13]

ResNet [13] is one of the modern networks that sacrifices breadth for depth. Training deeper network is harder because of a problem discovered by Hochreiter et al. [14] of vanishing gradients. The authors of ResNet augment the network with shortcut connections that act as identity layers and enable training with respect to residuals instead of the original input values. Using this trick it was possible to train deeper networks reaching up to more than 150 layers.

2.3 Training and Backpropagation

The above networks all try to achieve the goal of properly approximating a mapping function between the dataset inputs and the given labels. In the example of Lenet, inputs are normalized 28x28 single channels, and the output of the network is a the most probable digit between 0 and 9 that this image represents. Formally described, given an input domain X, an output set of labels Y, and a set of candidate functions $f : X \to Y$ belonging to a hypothesis class H, we are trying to minimize the loss of mispredicting the correct class. The loss function can be expressed as :

$$L_D(f) = p(f(z) \neq h(z)) \tag{2.1}$$

where z is a sample from the dataset D, $f(z)$ is the output prediction and $h(z)$ is the true class or label. In that case training is then formalized as finding the best set of parameters w in our model to minimize this loss function.

$$w* = \arg\min_{w \in H} L_D(f_w) \tag{2.2}$$

Several options exists for sample loss functions as shown in Table 2.1. In regression, a common loss function is the squared error loss. In classification problems, the binary loss can be used. However, for minimization, the loss function should be both continuous and differentiable. To solve this problem, an alternative cross-entropy loss function is introduced for multi-class classification problems as opposed to the binary loss. The output becomes a probability distribution of the input according to the given possible output classes. The cross entropy loss calculates the difference between the predicted distribution and the true distribution into K classes.

Squared loss	$l = (f_w(z) - h(z))^2$
Binary loss	$l = \begin{cases} 0, & \text{if } f_w(z) = h(z) \\ 1, & \text{if } f_w(z) \neq h(z) \end{cases}$
Cross-entropy loss	$l = \sum_{i=1}^{K} f_w(z_i) \log(h(z_i))$

TABLE 2.1: Examples of loss functions

Gradient Descent

To solve the minimization problem, we can either use evolutionary algorithms inspired by natural processes and meta-heuristics or we can resort to the use of iterative approaches. It is more popular in machine learning to use the iterative gradient descent techniques. In gradient descent, starting from an initial set of weights, we calculate the gradient of the loss function with respect to the weights $\frac{\partial L}{\partial w}$ and iteratively adjust the weights in the direction of the gradient to minimize loss (η is the learning rate.

$$w^t = w^{t-1} + \eta \frac{\partial L}{\partial w} \tag{2.3}$$

The error is back-propagated layer by layer from the output to the input layer by utilizing the chain-rule.

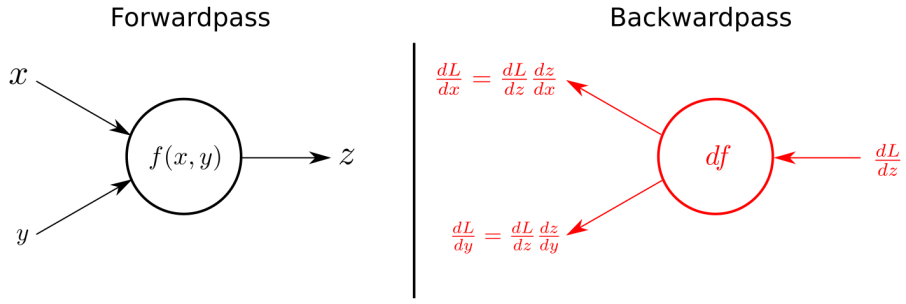

FIGURE 2.5: Local Gradient Backpropagation using the Chain Rule
Source:[1]

Gradient descent implementations vary depending on how many samples are used to calculate the error. The three main types are batch, stochastic, and mini-batch gradient descent [32]. The different types also exhibit tradeoffs in terms of computations required, frequency of updates, convergence, and stability of the calculated gradient.

Algorithm 1: Batch Gradient Descent

N = number of training points;
while *not converged* **do**
  $w^t = w^{t-1} + \eta \sum_{i=0}^{i=N} \frac{\partial L}{\partial x_i} \frac{\partial x_i}{\partial w}$;
end

In Batch Gradient Descent (BGD), the error is calculated for all of the samples in the training set. After all of the samples have been observed, the error can be backward propagated through the layers and the weights are updated. This complete forward pass and the backward update is called an epoch and usually neural networks are given a fixed set of epochs to train or we keep training until a certain accuracy is achieved. The benefit of using batch gradient descent is that the complete gradient is computationally efficient and presents stable convergence. Stability on the other hand makes it harder to avoid local minima and the minimization problem can easily get stuck in a local minimum. Knowing that the optimization problem of neural networks is riddled with saddle points, we might want to resort to different types of gradient descent.

Algorithm 2: Stochastic Gradient Descent

N = number of training points;
Randomly Shuffle Data Points;
for *i=1, ..., N* **do**
  $z \leftarrow x_i$;
  $w^t = w^{t-1} + \eta \frac{\partial L}{\partial z} \frac{\partial z}{\partial w}$;
end

Stochastic gradient descent (SGD) offers an alternative to calculating the full gradient and passing in the whole dataset. Instead, a random sample is selected from the dataset and forward propagated, the weights are then updated after backpropagating the gradient resulting from this sample. This update technique is less stable than batch gradient descent but it helps in avoiding local minima. It has also been

[1] https://kratzert.github.io/2016/02/12/understanding-the-gradient-flow-through-the-batch-normalizatic
html Last Accessed: 23/08/2018

proven that it converges with a rate of $\frac{1}{\sqrt{T}}$ where t is the iteration number or epoch for convex functions. SGD demands more computational power due to the frequent updates especially when the training set is large.

Algorithm 3: Mini-batch Gradient Descent

N = number of training points;
B = batch size;
for *i=1, 1+B, ...N-B+1* **do**
  $w^t = w^{t-1} + \eta \sum_{j=i}^{j=i+B-1} \frac{\partial L}{\partial x_j} \frac{\partial x_j}{\partial w}$;
end

Minibatch gradient descent comes as the middle ground between SGD and BGD and is commonly used in practice. The weight update is viewed only after a mini-batch is forward propagated. Typical batch sizes are 32, 64, 128 (sometimes much larger in the thousands) as powers of 2 fit the memory requirements of GPU accelerators and memory requirements. This technique balances the robustness of SGD and the stability of BGD. Minibatch introduce another hyperparameter that increases design space and allows for trying out different values to obtain the best test-accuracy.

2.4 Parallelism in Deep Neural Networks

As the models grow in size and have more trainable parameters, more data and computational resources are required to properly train the above networks. For that we can speed up the training process of DNNs by exploiting parallelism from different directions. We can distinguish three main types of parallelism [3]; data parallelism by parallelizing over the input dimension, model parallelism by tiling computations and running the same layer concurrently on separate cores, and pipeline parallelism which exploiting the pipeline structure of the networks and run the layers concurrently where one layer's output feeds into the other layer directly.

2.4.1 Data Parallelism

The structure of the input and intermediate results of convolutional neural networks as multidimensional grids allows us to use this structure and split up the input into several parts that can also be forward propagated concurrently. The training samples in a batch gradient descent algorithm can be calculated separately before the back-propagation step. The bottleneck in this approach appears when we wish to back-propagate the error and all of the errors are averaged to calculate the gradient with respect to the loss function. The paradigm is suitable for a MapReduce model and can easily be parallelized. The only obstacle to this approach is batch normalization layers where synchronization has to occur at every normalization layer.

2.4.2 Model Parallelism

In this type of parallelism, the neurons in a hidden layer are divided and computed separately. This can decrease the memory requirement for running the network if the model is partitioned but it also adds the overhead of communication between the different parts of the model. For example in an all-to-all connection in fully connected layers, the intermediate results should be shuffled across different computing

nodes and synchronized so that the next layer can be computed. Some improvements have been proposed such as adding redundant computations in fully connected layers so that less communication is required[27], but it comes at the expense of more computations. As for convolutional layers, splitting the task of calculating output feature maps across separate processes would induce an overhead of reading the input map of the previous layer multiple times and is thus impractical.

2.4.3 Pipeline Parallelism

This type of parallelism is similar in a sense to both of data and model parallelism. The multiple stages of computations and layers in a DNN can be all active at the same time in a pipeline order. The idea is that different stages can be working on different parts of the pipeline as data is ready from an earlier stage. This is specifically important to the rest of the work as this is a type of parallelism that only FPGA accelerators can benefit from. On such flexible architectures, complex dataflows and pipelines can be programmed. Some implementations have shown that forward propagation and the backward pass computations can be pipelined together [2, 6]. The challenge in this is that as deep neural networks become bigger, they may not fit within a standard FPGA resources. Two solutions can thus be proposed. On one hand, the layers can be combined together and the network can perform the computations, reprogram itself and then compute another combination of layers. Communication in that case can be done by reading and writing intermediate results to global memory. Another solution can be implemented using the OpenCL SDK for Xilinx (Intel has not yet added support for that in high level synthesis) leveraging the power of partially reconfiguring an FPGA while part of it is performing computations.

Appendix A

Frequently Asked Questions

A.1 How do I change the colors of links?

The color of links can be changed to your liking using:

`\hypersetup{urlcolor=red}`, or
`\hypersetup{citecolor=green}`, or
`\hypersetup{allcolor=blue}`.

If you want to completely hide the links, you can use:

`\hypersetup{allcolors=.}`, or even better:
`\hypersetup{hidelinks}`.

If you want to have obvious links in the PDF but not the printed text, use:

`\hypersetup{colorlinks=false}`.

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