



Optimized Deep Learning - Jean Zay

Training and large batches



INSTITUT DU
DÉVELOPPEMENT ET DES
RESSOURCES EN
INFORMATIQUE
SCIENTIFIQUE



Loss Landscape

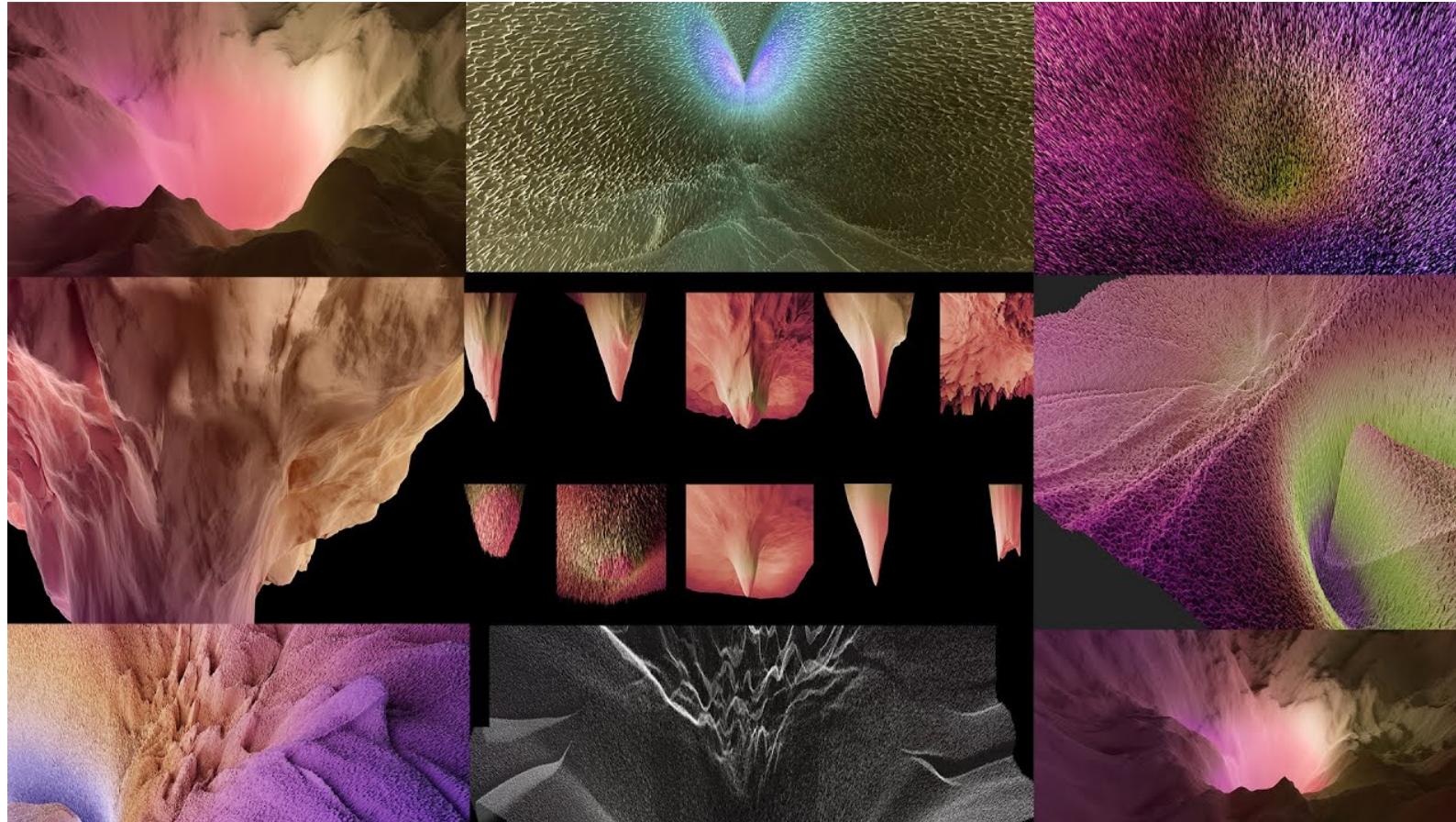
Loss Landscape ◀

Residual Learning ◀

Initialization ◀

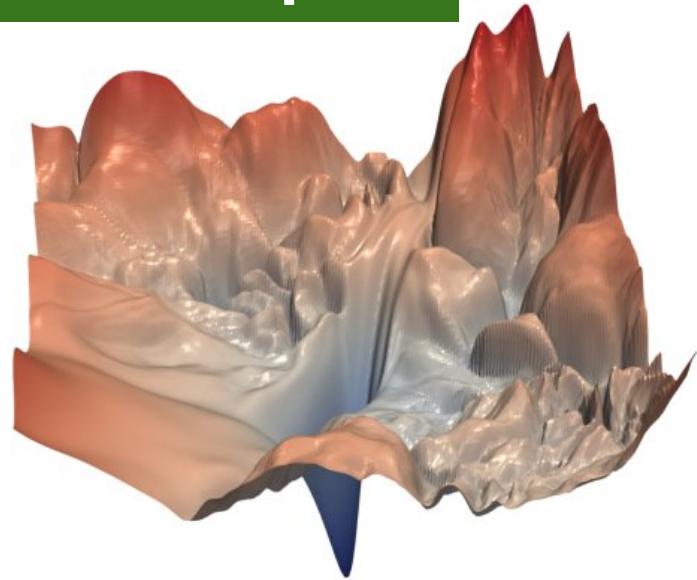
Loss Landscape

<https://losslandscape.com/>

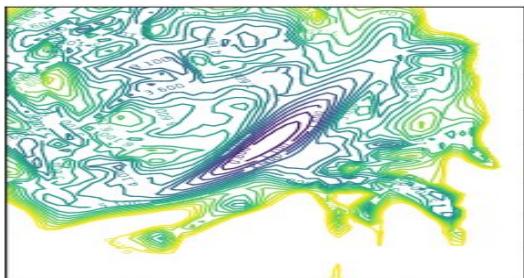


Loss Landscape

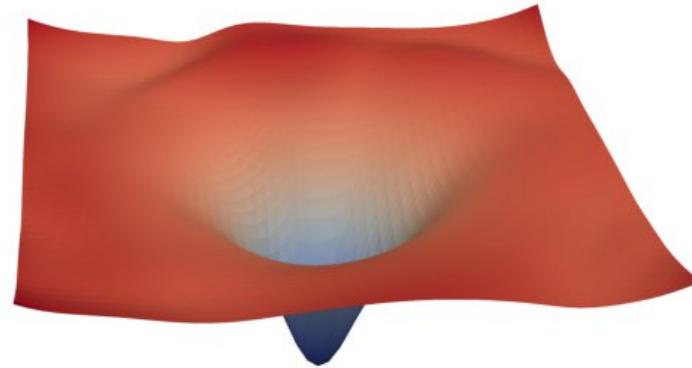
<https://arxiv.org/pdf/1712.09913.pdf>



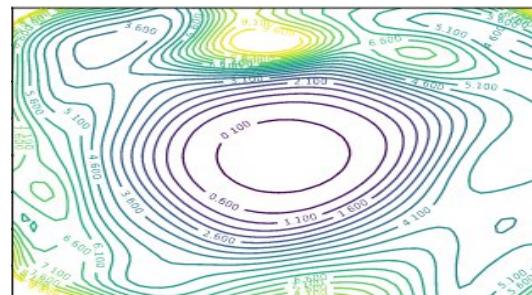
(a) without skip connections



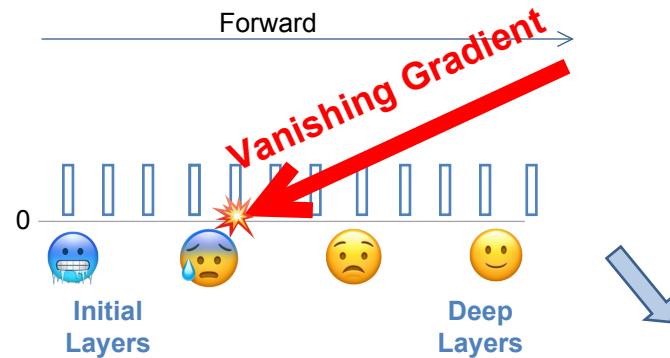
Residual Learning
Since Resnets (2015) ...



(b) with skip connections

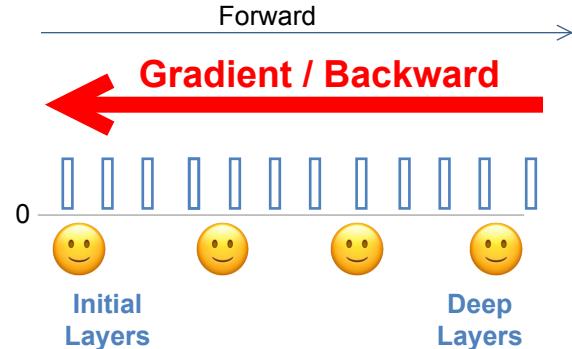


Residual Learning

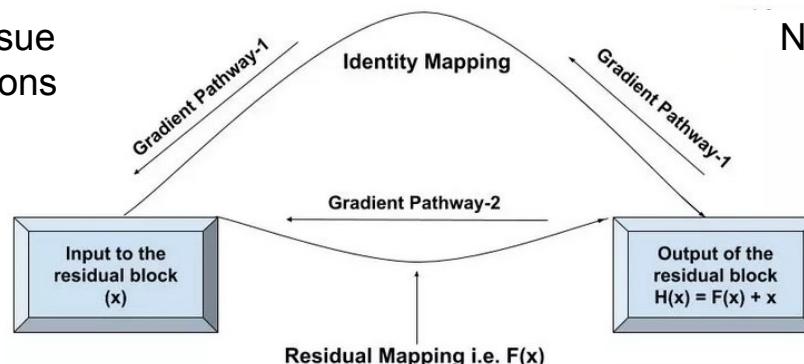


Vanishing Gradient issue
without skip connections

Residual Block
 $F(x) + x$



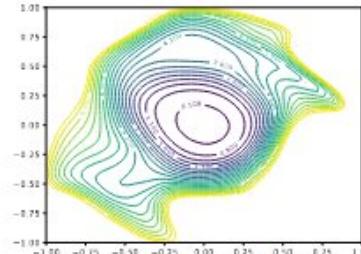
No Vanishing Gradient issue
with skip connections



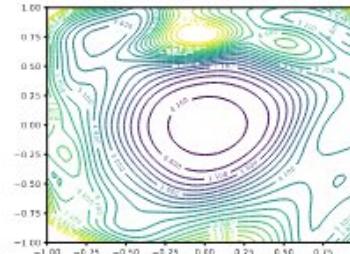
Gradient Pathways in ResNet

Residual Learning – depth impact

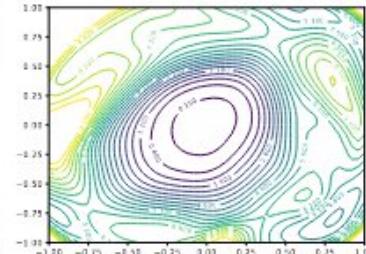
ResNet



(a) ResNet-20, 7.37%

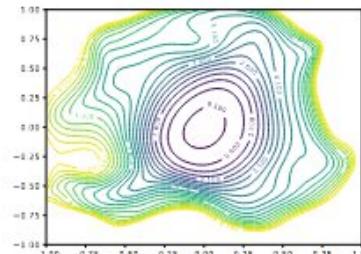


(b) ResNet-56, 5.89%

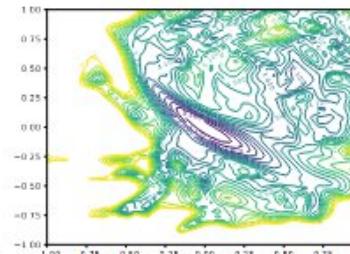


(c) ResNet-110, 5.79%

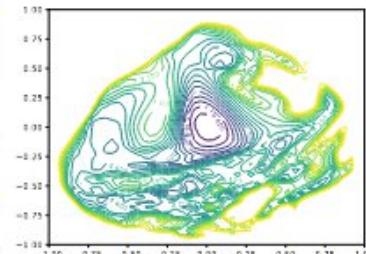
ResNet -
No Short
without skip connections



(d) ResNet-20-NS, 8.18%



(e) ResNet-56-NS, 13.31%



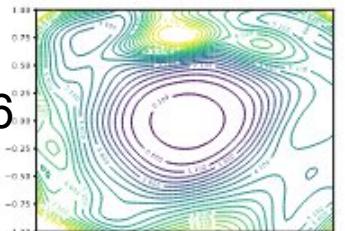
(f) ResNet-110-NS, 16.44%



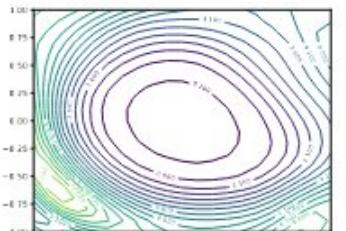
Residual Learning – width impact



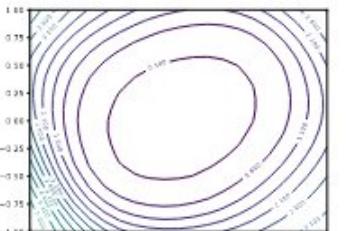
Wide-ResNet-56



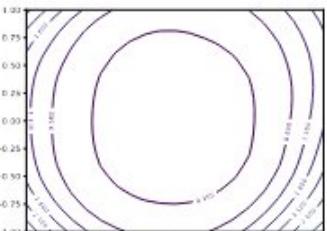
(a) $k = 1, 5.89\%$



(b) $k = 2, 5.07\%$

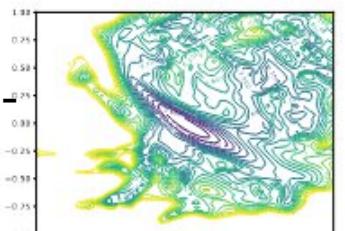


(c) $k = 4, 4.34\%$

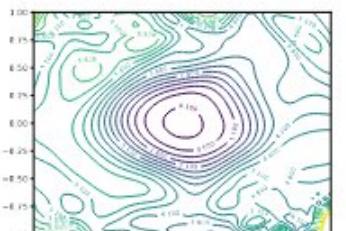


(d) $k = 8, 3.93\%$

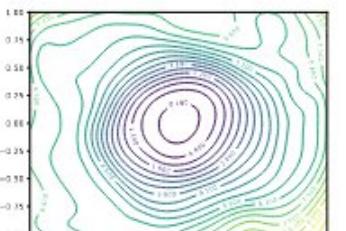
Wide-ResNet-56-
No Short
without skip connections



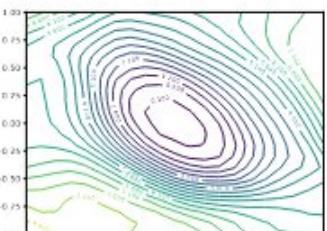
(e) $k = 1, 13.31\%$



(f) $k = 2, 10.26\%$



(g) $k = 4, 9.69\%$



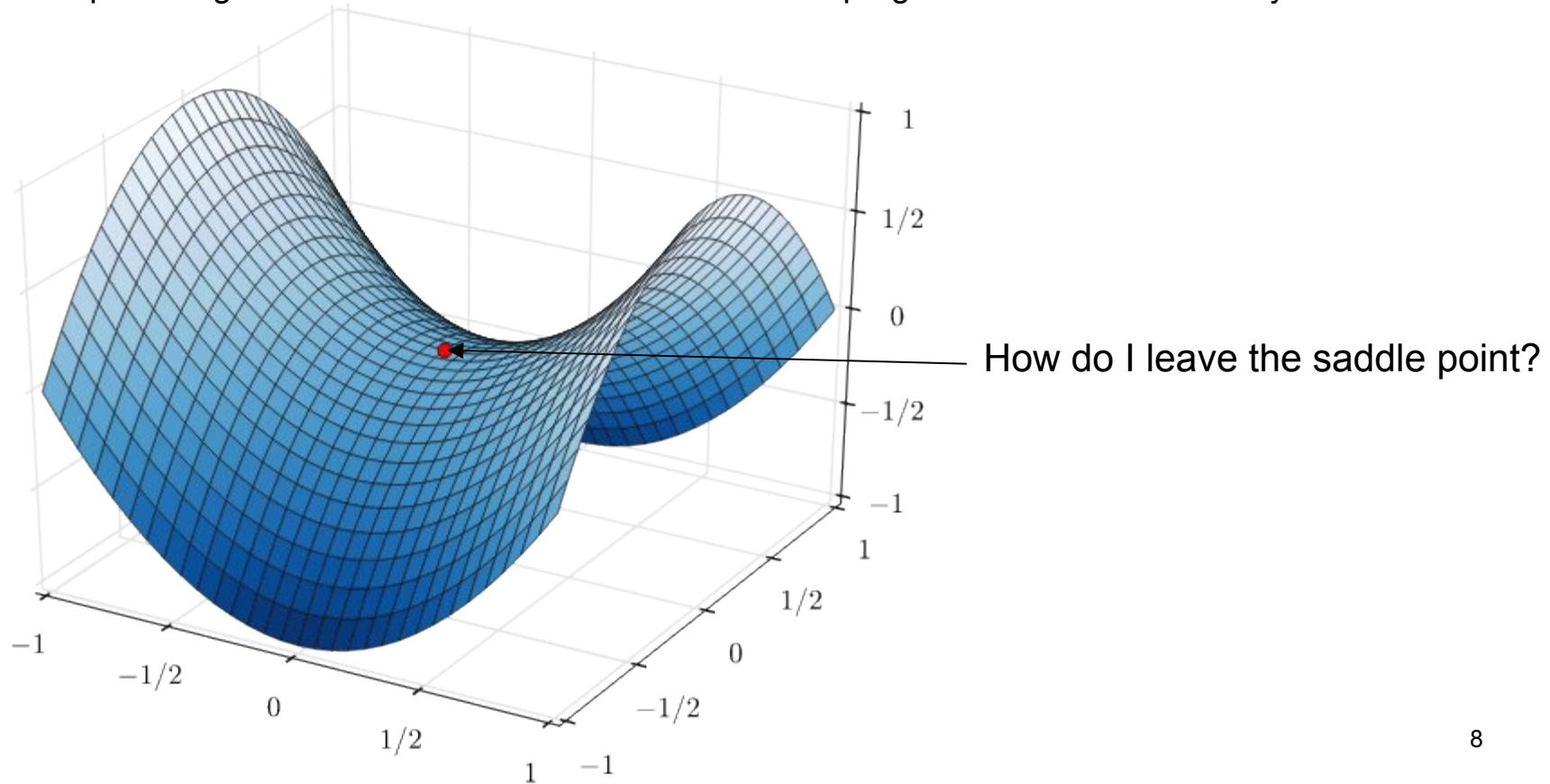
(h) $k = 8, 8.70\%$



k = channel width coefficient compared to ResNet

Saddle point Problem

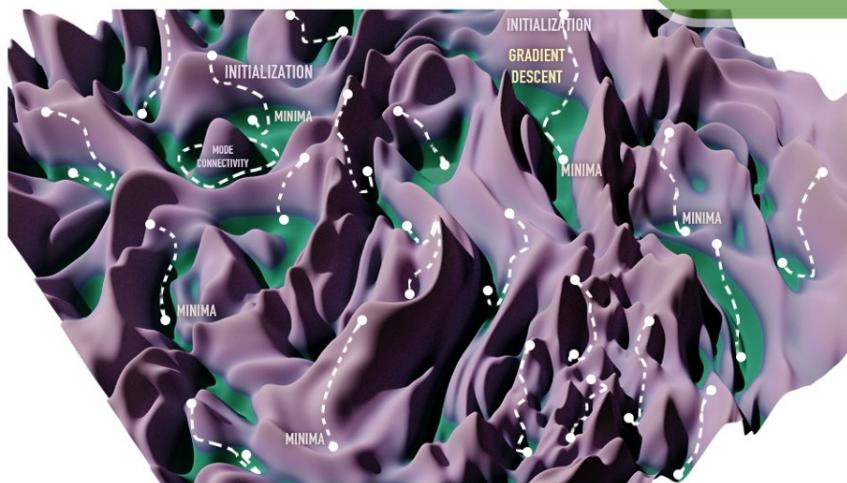
Saddle point: A gradient close to zero which will make the progression of the model very slow



Model Parameters Initialization

The Blessing of Dimensionality :

Local



FINDING A MINIMA BECOMES A "LOCAL" CHALLENGE



- Xavier Initialization
 - uniform
 - normal
- Kaiming Initialization
 - uniform
 - normal

By default in PyTorch:

- Best initialization algorithm depending on the type of layer (linear, convolutional, transform, ...).
- Today, it is no longer necessary to try to optimize initialization.

Learning Rate Scheduler

Learning Rate scheduler ◀

Cyclic scheduler ◀

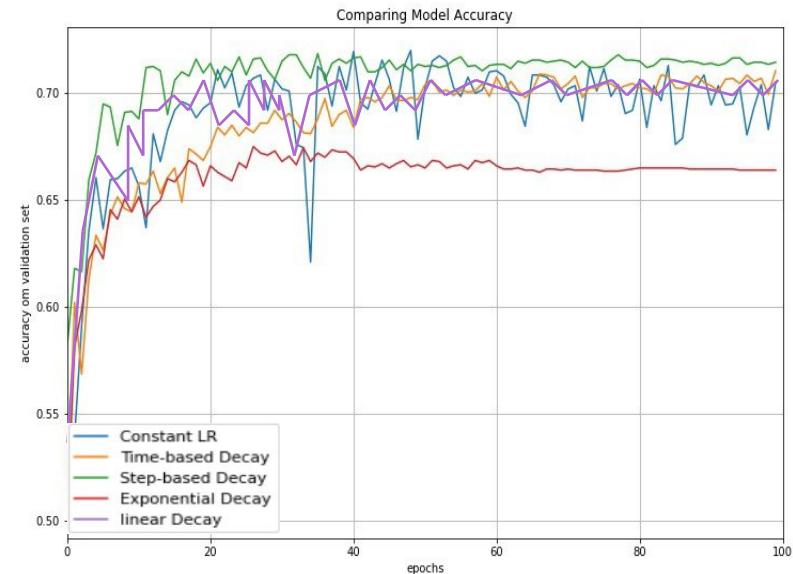
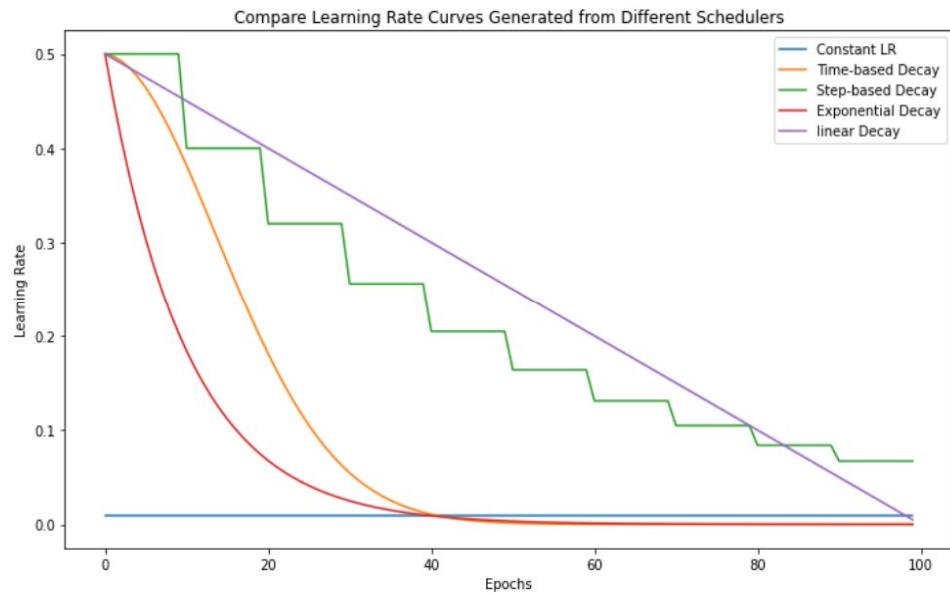
One Cycle scheduler ◀

ScheduleFree ◀

LR Finder ◀

Learning Rate Scheduler

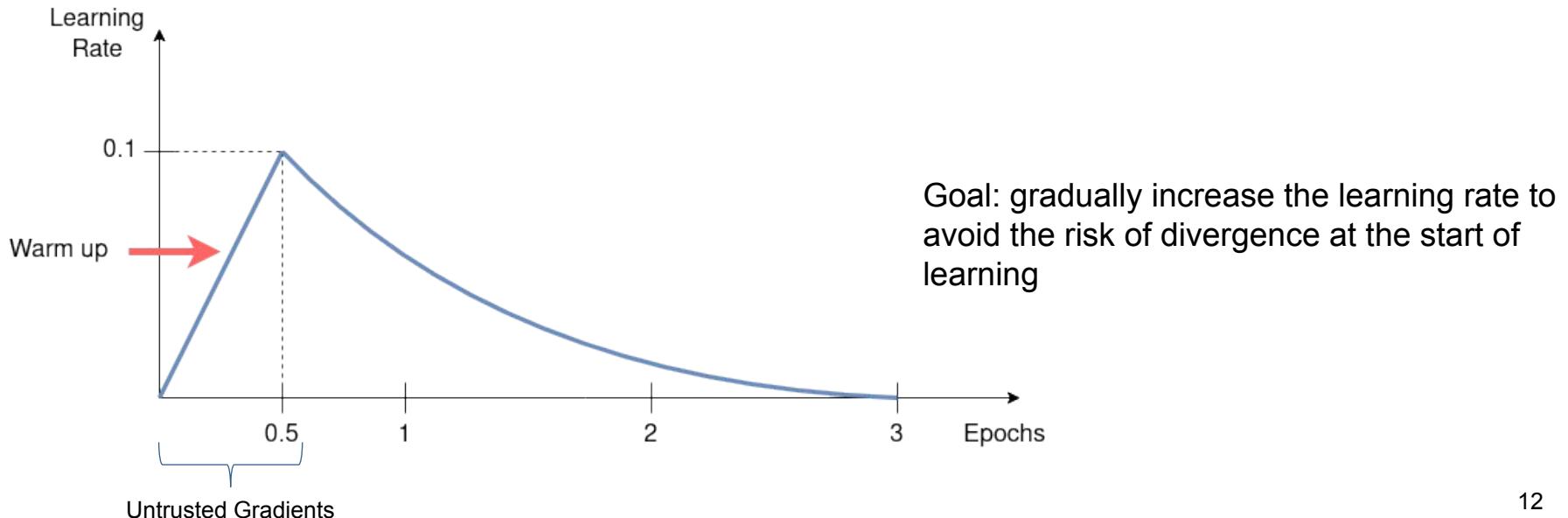
Learning rate decay



Learning Rate Scheduler

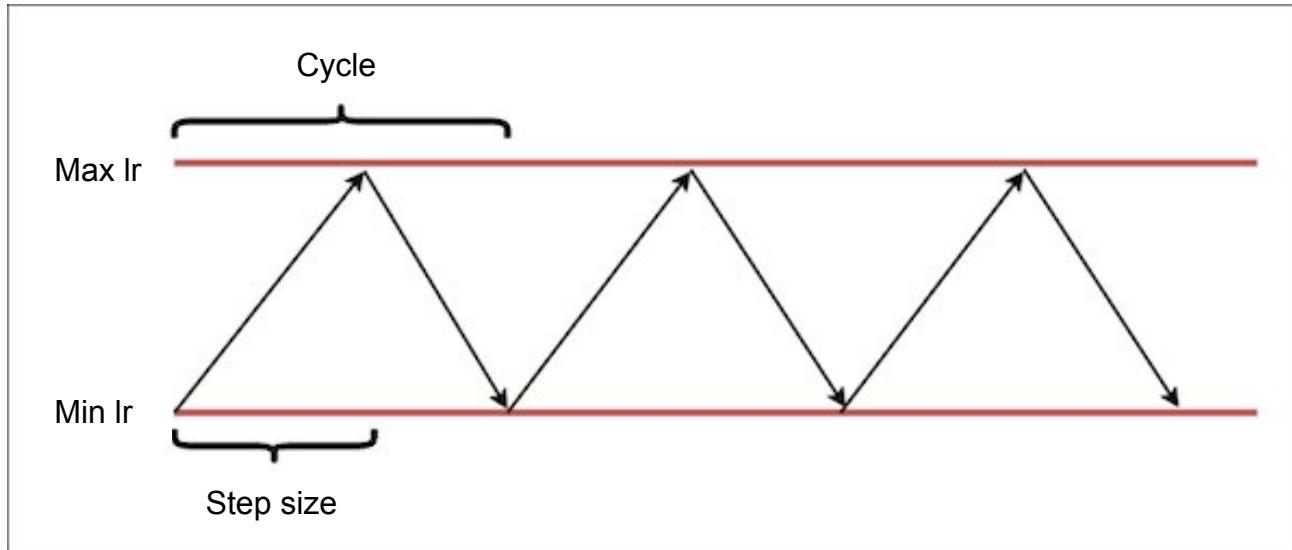
WARMUP for *large batches*

Problems: The first iterations have too much effect on the model (significant losses, high gradients, bias, etc.), a high learning rate can cause strong instability or divergence



Cyclic Learning Rate Scheduler

Cyclical Learning Rates for Training Neural Networks - Leslie N. Smith 2017

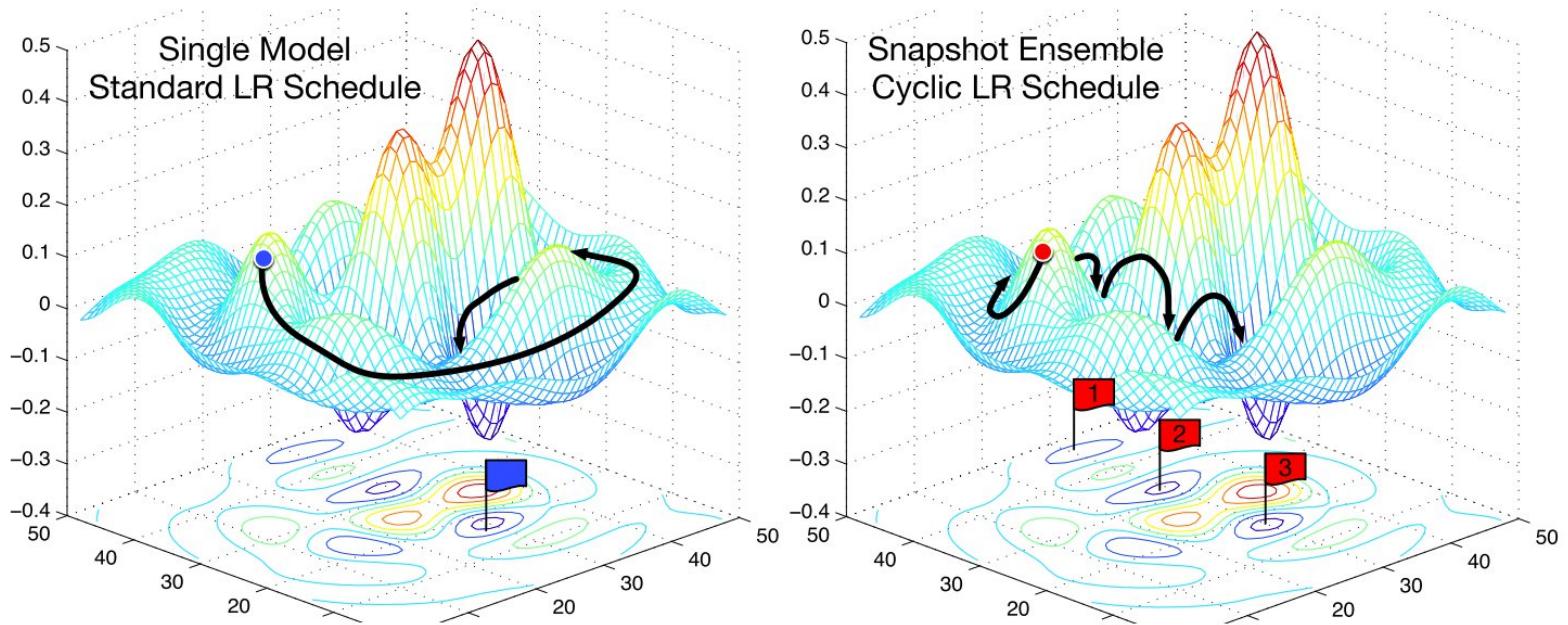


Paramètres :

- Step_size = $x * \text{epoch}$ ($2 \leq x \leq 10$)
- Base_lr \rightarrow min convergence value
- max_lr \rightarrow max convergence value

Succession of warmups and learning rate decays

Cyclic Learning Rate Scheduler



SNAPSHOT ENSEMBLES: TRAIN 1, GET M FOR FREE

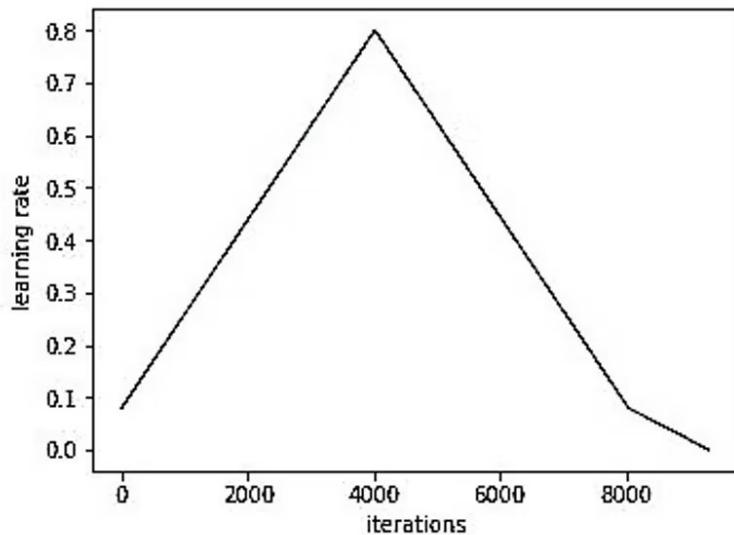
Gao Huang, Yixuan Li, Geoff Pleiss

One Cycle Learning Rate

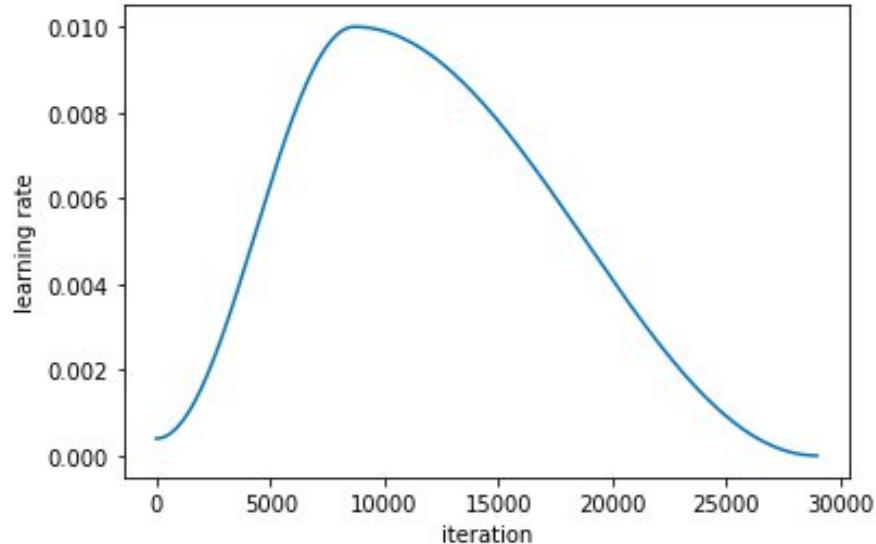
One cycle is enough!

A disciplined approach to neural network hyper-parameters -
[Leslie N. Smith](#)

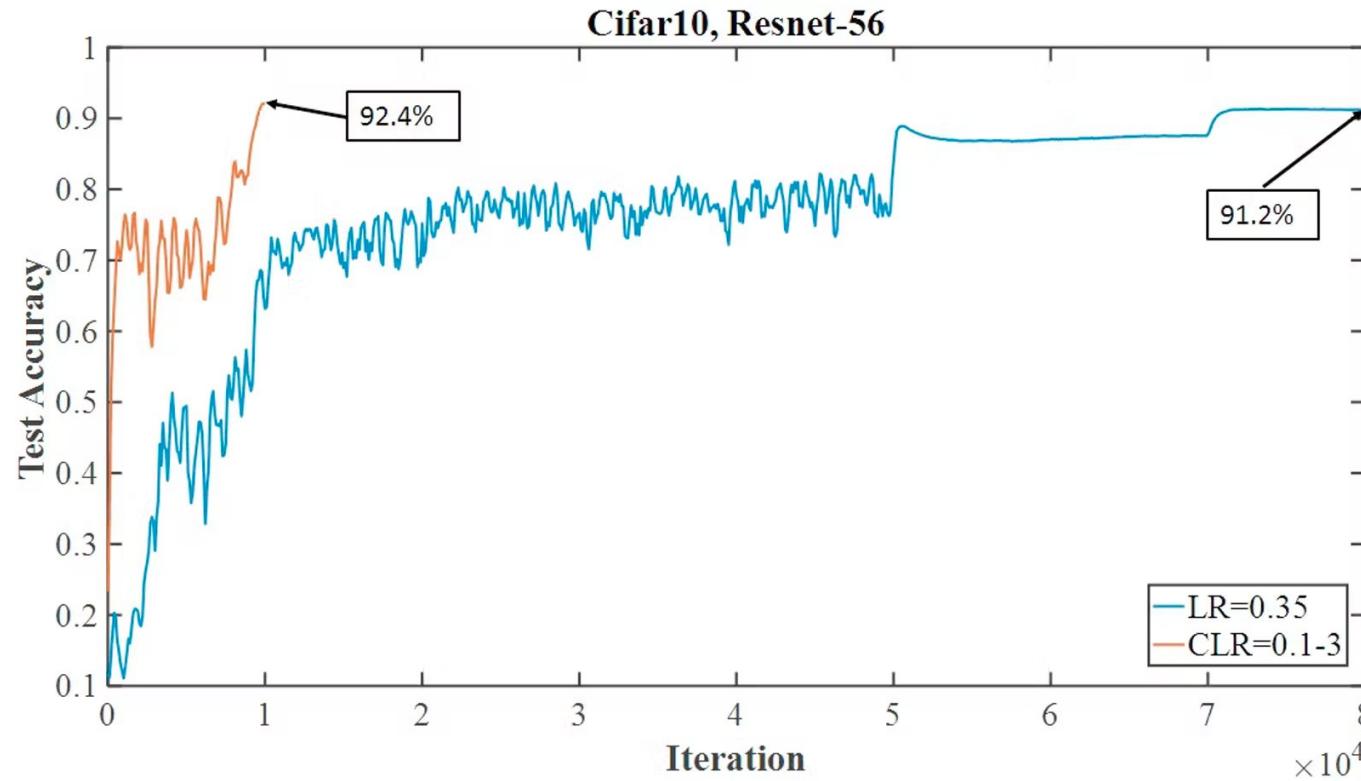
Proposition initiale



cosine annealing : Recommandation par FastAI



One Cycle Learning Rate - *Super convergence*

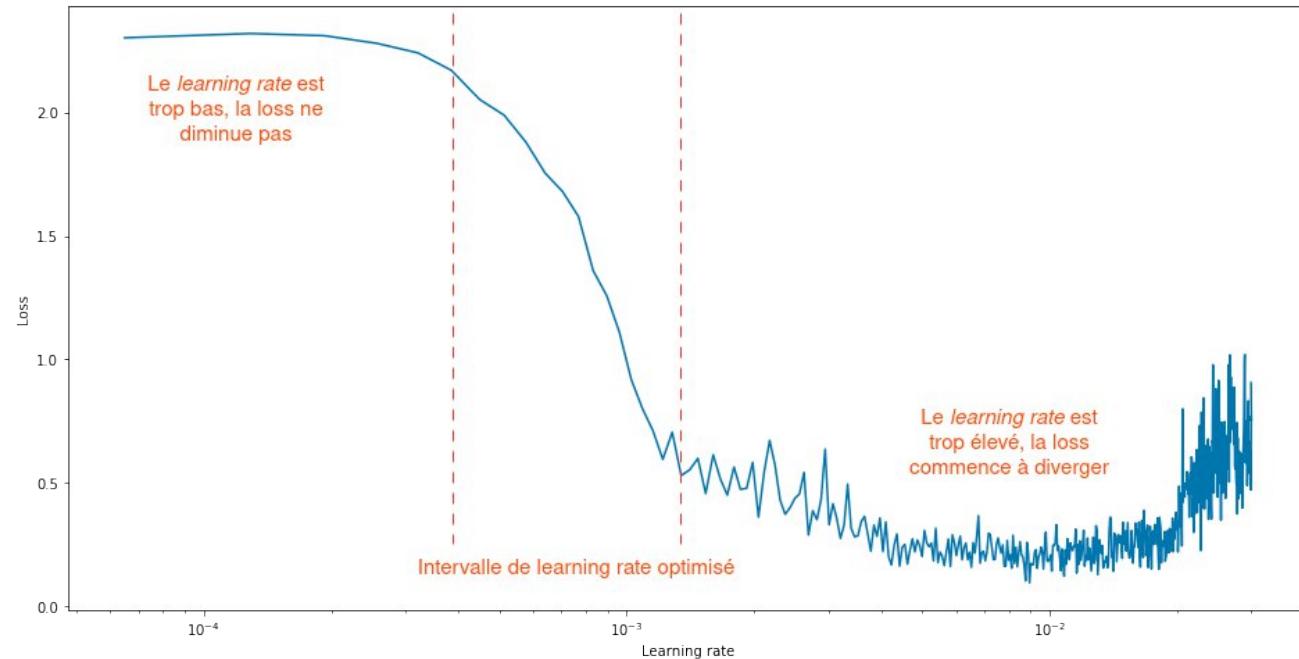


Learning Rate Finder

Goal: Find the **optimal learning rate** values for your model, particularly for **the maximum value** of a *cyclic scheduler*

Run your model over a few epochs by increasing its learning rate

- Start of loss reduction → Minimal learning rate
- Start of loss variation → Maximum learning rate



Learning Rate Scheduler

Each **scheduler** has *its own settings*

```
import torch.optim as opt
```

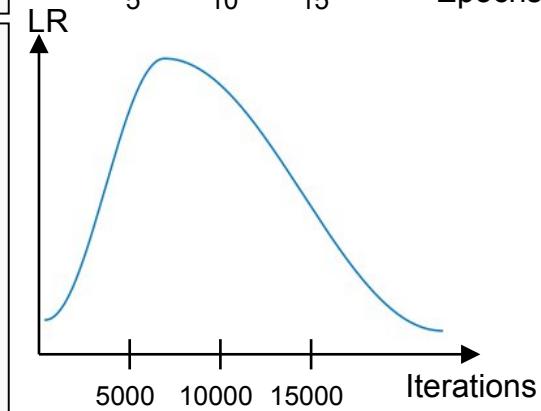
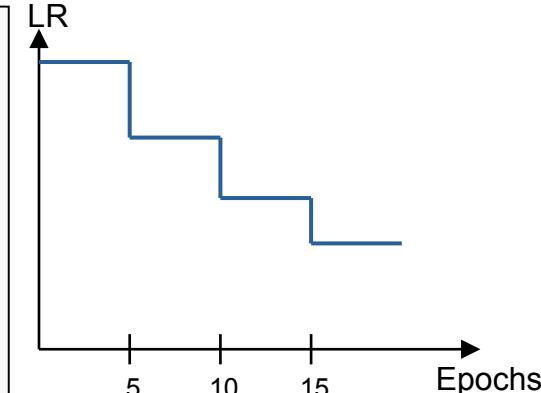
```
scheduler = opt.lr_scheduler.StepLR(optimizer, step_size=5, gamma=0.1)
```

```
for epoch in range(100):
    train(...)
    validate(...)
    scheduler.step()
```

```
import torch.optim as opt
```

```
scheduler = opt.lr_scheduler.CyclicLR(optimizer, base_lr=0.01, max_lr=0.1)
```

```
for epoch in range(10):
    for batch in data_loader:
        train_batch(...)
        scheduler.step()
```



The Road Less Scheduled : ScheduleFree

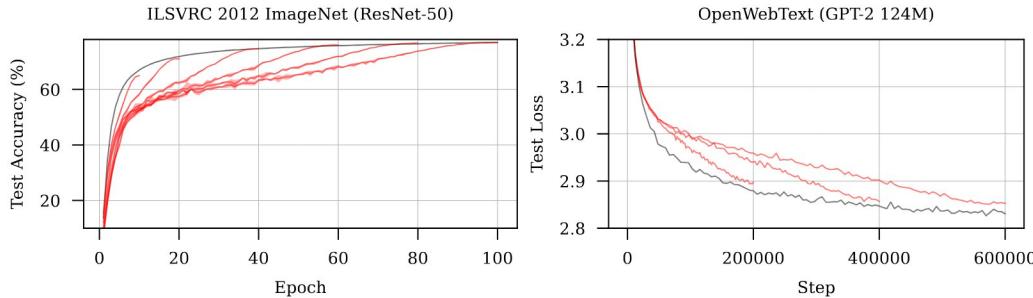


Figure 1: Schedule-Free methods (black) closely track the Pareto frontier of loss v.s. training time in a single run. Both Schedule-Free SGD (left) and AdamW (right) match or exceed the performance of cosine learning rate schedules of varying lengths (red).

Algorithm 1 Schedule-Free AdamW

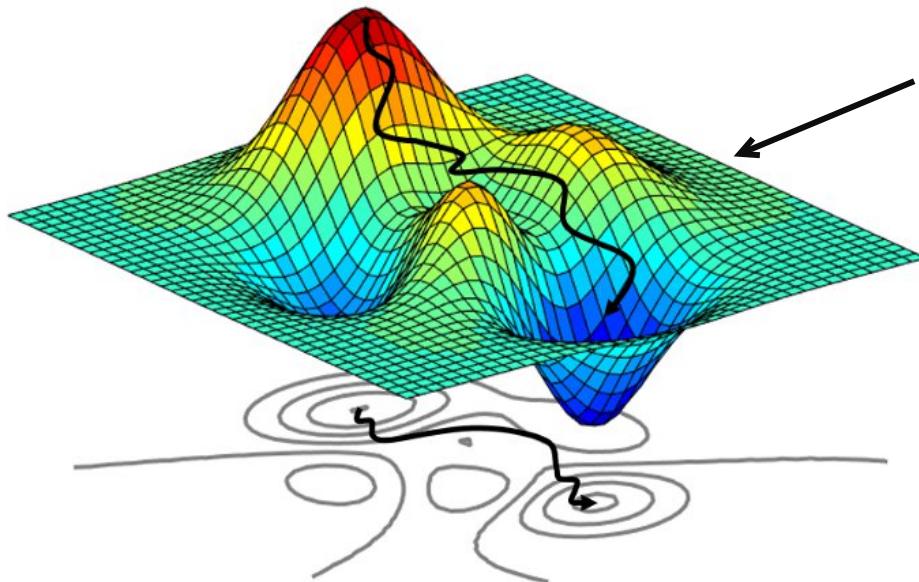
```
1: Input:  $x_1$ , learning rate  $\gamma$ , decay  $\lambda$ , warmup steps  $T_{\text{warmup}}$ ,  $\beta_1, \beta_2, \epsilon$ 
2:  $z_1 = x_1$ 
3:  $v_0 = 0$ 
4: for  $t = 1$  to  $T$  do
5:    $y_t = (1 - \beta_1)z_t + \beta_1 x_t$ 
6:    $g_t \in \partial f(y_t, \zeta_t)$ 
7:    $v_t = \beta_2 v_{t-1} + (1 - \beta_2)g_t^2$ 
8:    $\hat{v}_t = v_t / (1 - \beta_2^t)$ 
9:    $\gamma_t = \gamma \min(1, t/T_{\text{warmup}})$ 
10:   $z_{t+1} = z_t - \gamma_t g_t / (\sqrt{\hat{v}_t} + \epsilon) - \gamma_t \lambda y_t$ 
11:   $c_{t+1} = \frac{\gamma_t^2}{\sum_{i=1}^t \gamma_i^2}$ 
12:   $x_{t+1} = (1 - c_{t+1})x_t + c_{t+1}z_{t+1}$ 
13: end for
14: Return  $x_{T+1}$ 
```

Gradient Descent Optimizer

SGD ◀
ADAM◀
ADAMW◀

Optimizer - SGD

The **optimizer** is the algorithm that **controls the gradient descent** and **the minimum search** with the aim of optimizing the learning time and the final metric.



SGD = Stochastic Gradient Descent

*Calculating the Gradient and updating the weights
at each batch*

- + Batch size and learning rate adaptable according to conflicting needs:
 - Exploration to find the best local minimum
 - Acceleration of gradient descent

SGD with Momentum

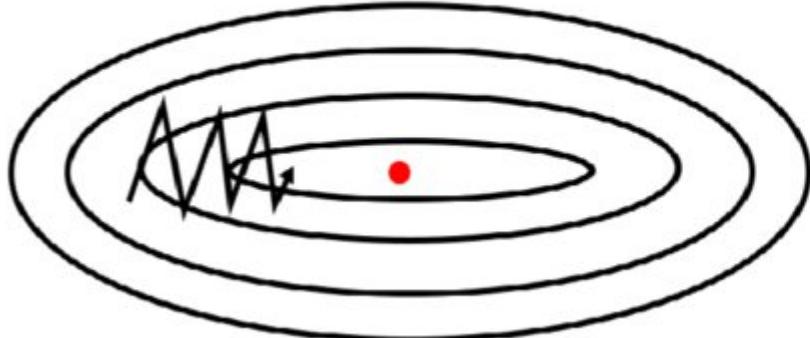
$$m_0 = 0$$

Momentum coefficient

$$m_i = \beta * m_{i-1} + (1 - \beta) * g_i$$

$$\theta_i = \theta_{i-1} - \alpha * m_i$$

SGD without momentum

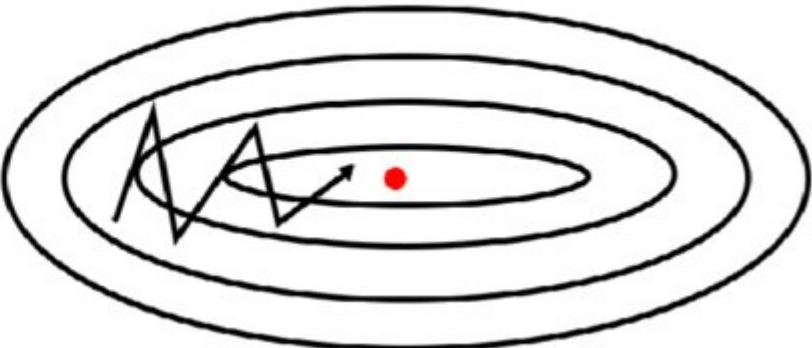


Goal: Take **previous gradients** into consideration for **faster** gradient descent.

Recommended initial value: 0.9

$$0.85 < \beta < 0.95$$

SGD with momentum

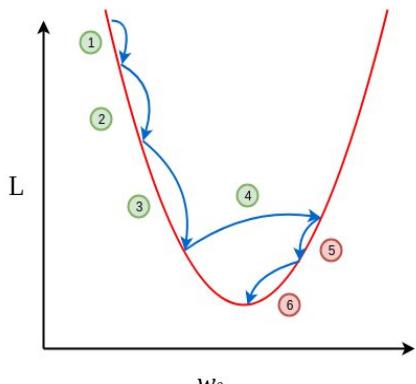


+ Allows you to **converge more quickly**

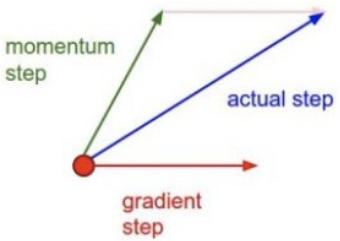
- **No guarantee** that momentum will take us in the right direction

Momentum type

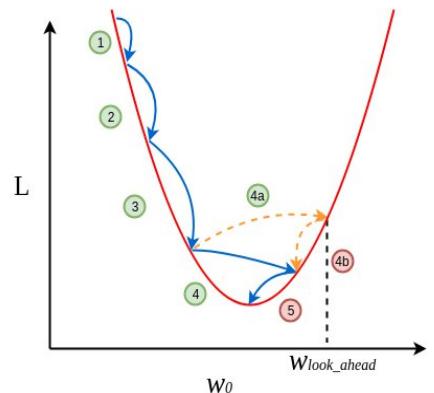
Momentum



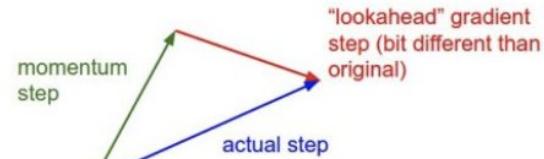
Momentum update



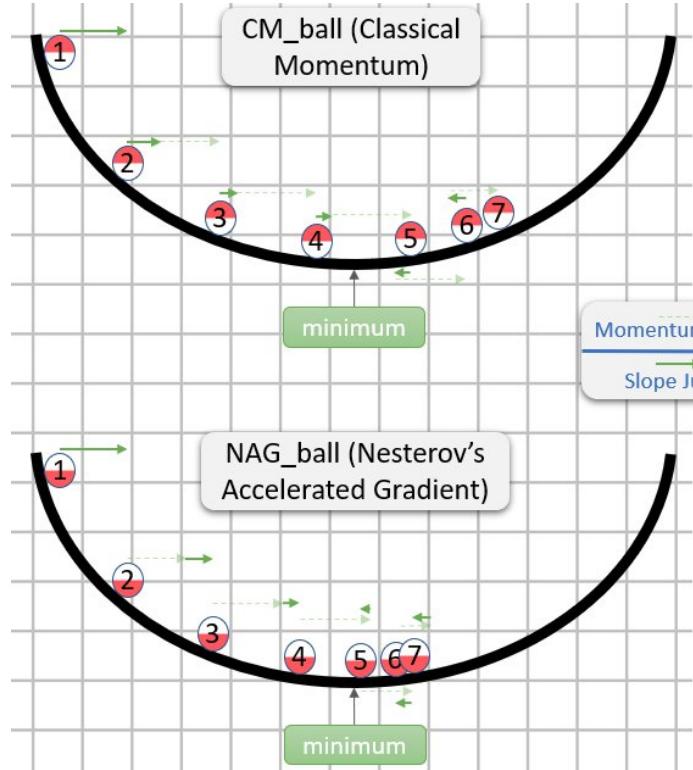
Nesterov momentum



Nesterov momentum update

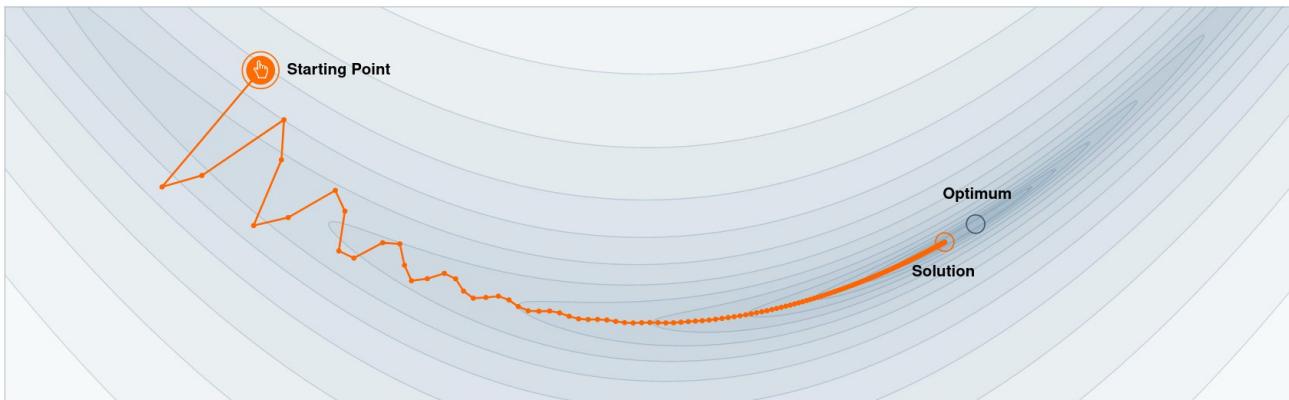


CM_ball (Classical Momentum)



NAG_ball (Nesterov's Accelerated Gradient)

Why Momentum Works ?



Step-size $\alpha = 0.02$



Momentum $\beta = 0.99$



We often think of Momentum as a means of dampening oscillations and speeding up the iterations, leading to faster convergence. But it has other interesting behavior. It allows a larger range of step-sizes to be used, and creates its own oscillations. What is going on?

Adaptive Optimizers

Rather than controlling the gradient descent manually with the learning rate...

... We can adapt the *learning rate* for each weight of the model according to the **gradient**, the **gradient2**, or the **norm of the weights** of the layer!!!

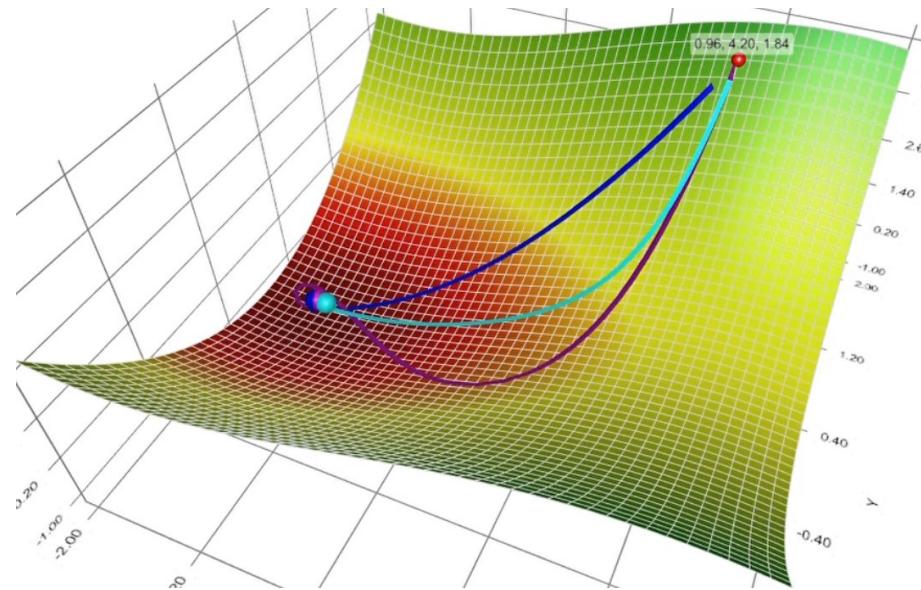
Examples :

- AdaGrad,
- AdaDelta,
- RMSprop
- Adam

Specialized for large batches :

- LARS
- LAMB

- SGD (no *momentum*)
- SGD (with *momentum*)
- Adam



Adam

$$m_i = \beta_1 * m_{i-1} + (1 - \beta_1) * g_i$$

$$v_i = \beta_2 * v_{i-1} + (1 - \beta_2) * g_i^2$$

$$\hat{m}_i = \frac{m_i}{1 - \beta_1^i}$$

$$\hat{v}_i = \frac{v_i}{1 - \beta_2^i}$$

$$\theta_i = \theta_{i-1} - \frac{\alpha}{\sqrt{\hat{v}_i + \epsilon}} * \hat{m}_i$$

Parameters:

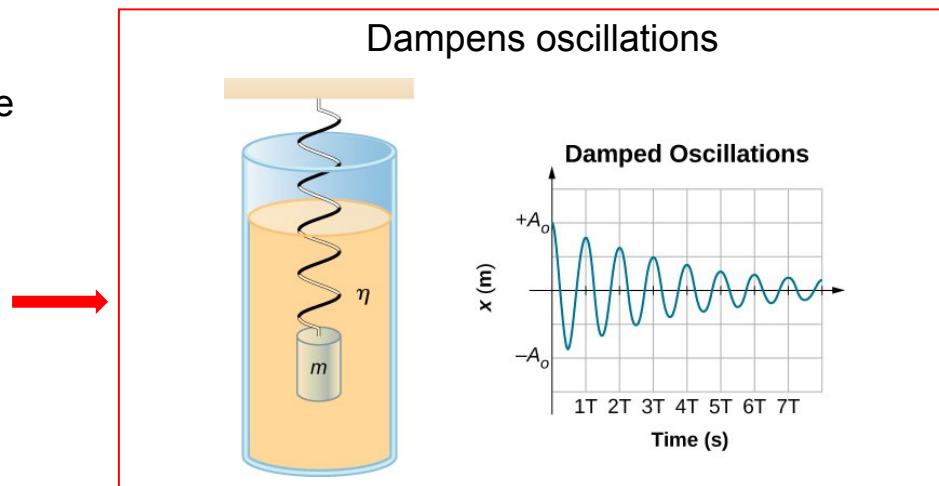
β_1 & β_2 = Regression rate ($\beta_1 = 0.9$ & $\beta_2 = 0.999$)

ϵ = Very small value to avoid division by zero

Adam : Adaptative moment estimation

First moment : sliding mean

Second moment : sliding non-centered variance

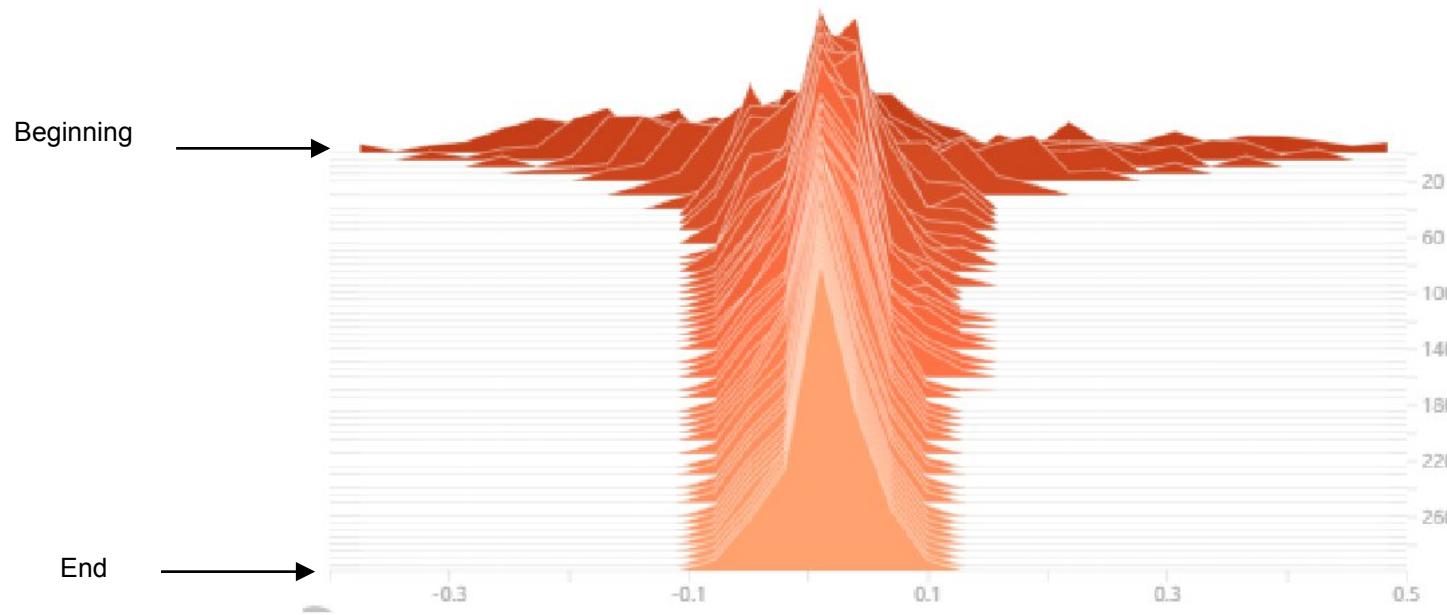


Goal: **Adapt the importance of weight** updates based on previous gradients and gradient variability.

Weight decay

A neural network that **converges and generalizes correctly*** generally has weights that tend to **0**. *(neither underfitting nor overfitting)

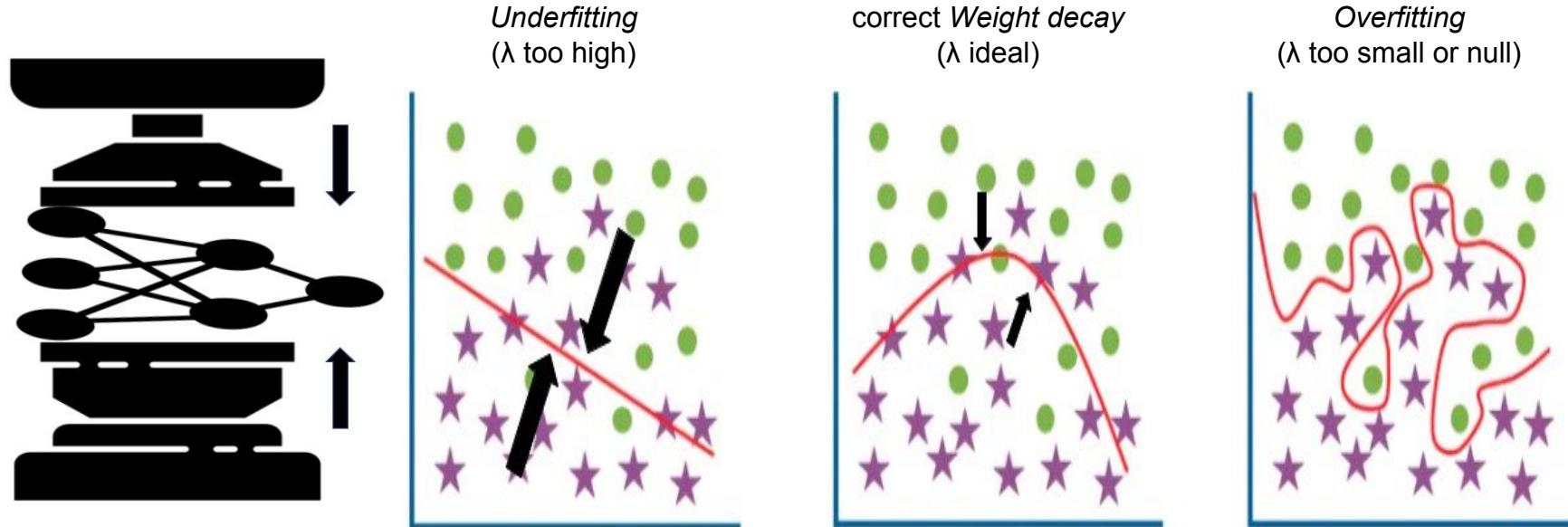
Distribution of weights during learning:



Weight decay

Preferable to standard L2 regularization defined in loss function

λ : weight decay parameter (between 0 and 0.1)



The weight decay technique, defined in the optimizer, makes it possible to force the weights to converge towards values close to zero.

Weight decay and decoupled weight decay

ADAM

```
For i = 1 to ...
   $g_i = \nabla_{\theta} f_i(\theta_{i-1}) + \lambda \theta_{i-1}$ 
   $m_i = \beta_1 * m_{i-1} + (1 - \beta_1) * g_i$ 
   $v_i = \beta_2 * v_{i-1} + (1 - \beta_2) * g_i^2$ 
   $\hat{m}_i = \frac{m_i}{1 - \beta_1^i}$ 
   $\hat{v}_i = \frac{v_i}{1 - \beta_2^i}$ 
   $\theta_i = \theta_{i-1} - \frac{\alpha}{\sqrt{\hat{v}_i + \epsilon}} * \hat{m}_i$ 
Return  $\theta_i$ 
```

Weight decay

ADAMW

```
For i = 1 to ...
   $g_i = \nabla_{\theta} f_i(\theta_{i-1})$ 
   $m_i = \beta_1 * m_{i-1} + (1 - \beta_1) * g_i$ 
   $v_i = \beta_2 * v_{i-1} + (1 - \beta_2) * g_i^2$ 
   $\hat{m}_i = \frac{m_i}{1 - \beta_1^i}$ 
   $\hat{v}_i = \frac{v_i}{1 - \beta_2^i}$ 
   $\theta_i = \theta_{i-1} - \frac{\alpha}{\sqrt{\hat{v}_i + \epsilon}} * \hat{m}_i - \alpha \lambda \theta_{i-1}$ 
Return  $\theta_i$ 
```

Decoupled weight decay

Evolution of weight decay:

Decoupled weight decay (decoupled from momentum!!)

- SGD and Adam with weight decay
- SGDW and AdamW with decoupled weight decay

SGD and SGDW are roughly equivalent in performance.

However **AdamW is noticeably better than Adam!!**

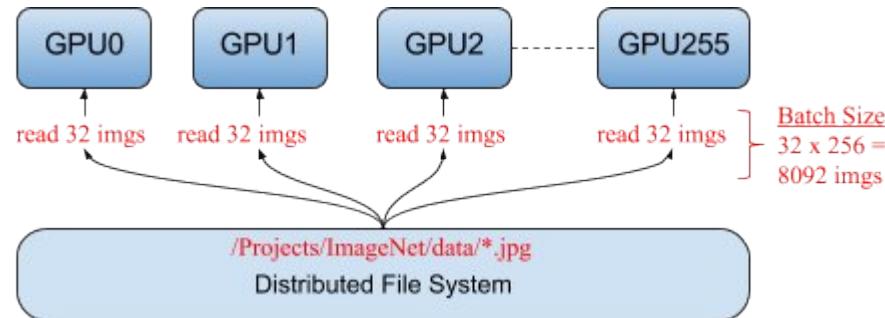
Optimization of large batches

Large batches issues ◀

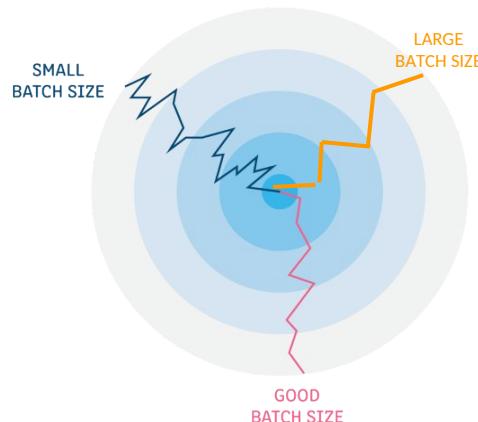
Learning Rate Scaling & Batch Schedulers ◀

Large batches optimizers ◀

Large Batches with Data Parallelism



Data Parallelism: This parallelism generates very large batches



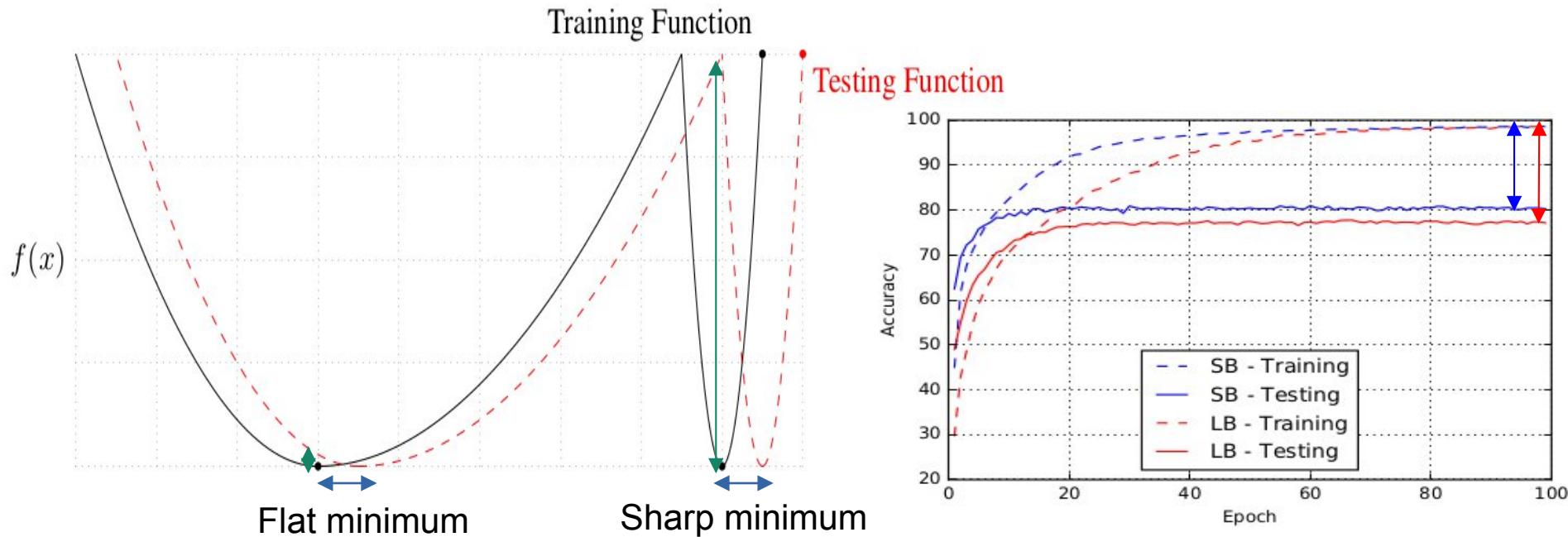
Problem: *Batch* that are too large (> 512) tend to result in **poorer performance**



Large Batches

On Large-Batch Training for Deep Learning: Generalization Gap and Sharp Minima

Nitish Shirish Keskar, Dheevatsa Mudigere, Jorge Nocedal, Mikhail Smelyanskiy, Ping Tak Peter Tang



Comparison of training a convolutional network with small batch (SB) and large batch (LB) on CIFAR 10

The *larger the batch*, the more the model tends to converge towards **steep and narrow minima**.

Large Batches : Learning rate scaling

When the *size of the global batch is considerably increased*, it is often *necessary to scale the learning rate*:

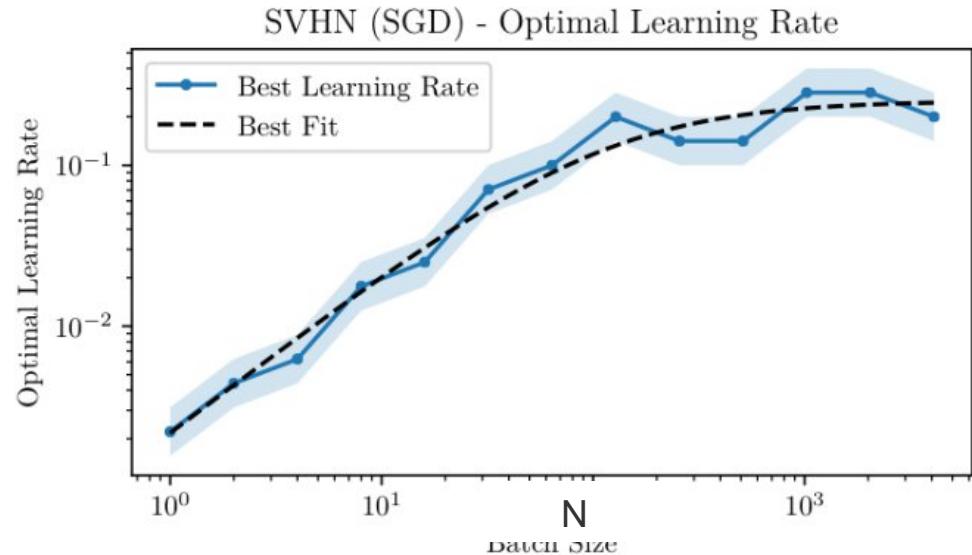
N = Number of parallel processes

Linear growth of learning rate:

$$\alpha \rightarrow N * \alpha$$

Square root growth of learning rate:

$$\alpha \rightarrow \sqrt{N} * \alpha$$



Optimal: **linear growth** at first then **square root**
(recommended by OpenAI)

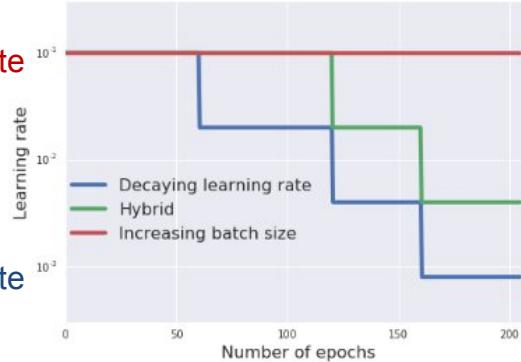
An Empirical Model of Large-Batch Training
Sam McCandlish, Jared Kaplan, Dario Amodei

Batch Size Scheduler

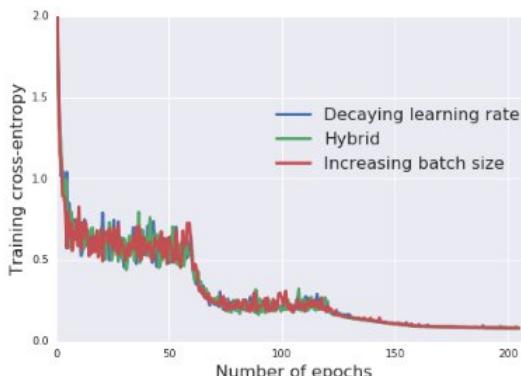
=> Alternative to Learning Rate Scheduler

DON'T DECAY THE LEARNING RATE, INCREASE THE BATCH SIZE

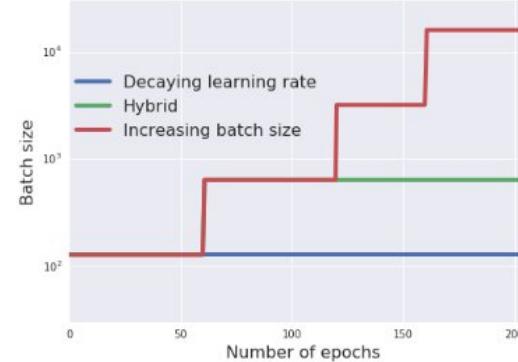
High Learning Rate



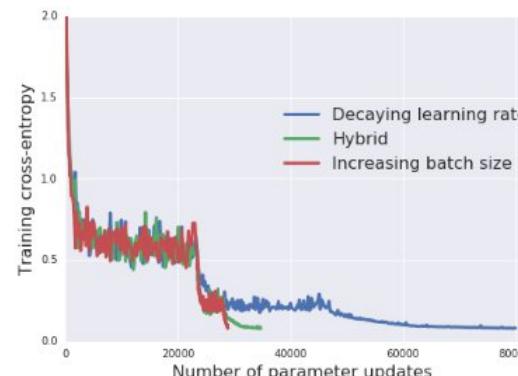
Low Learning Rate



Large Batch



Small Batch



Large Batches

Trends :

Flat Minimum | **Sharp Minimum**

- Test Loss

+ Test Loss

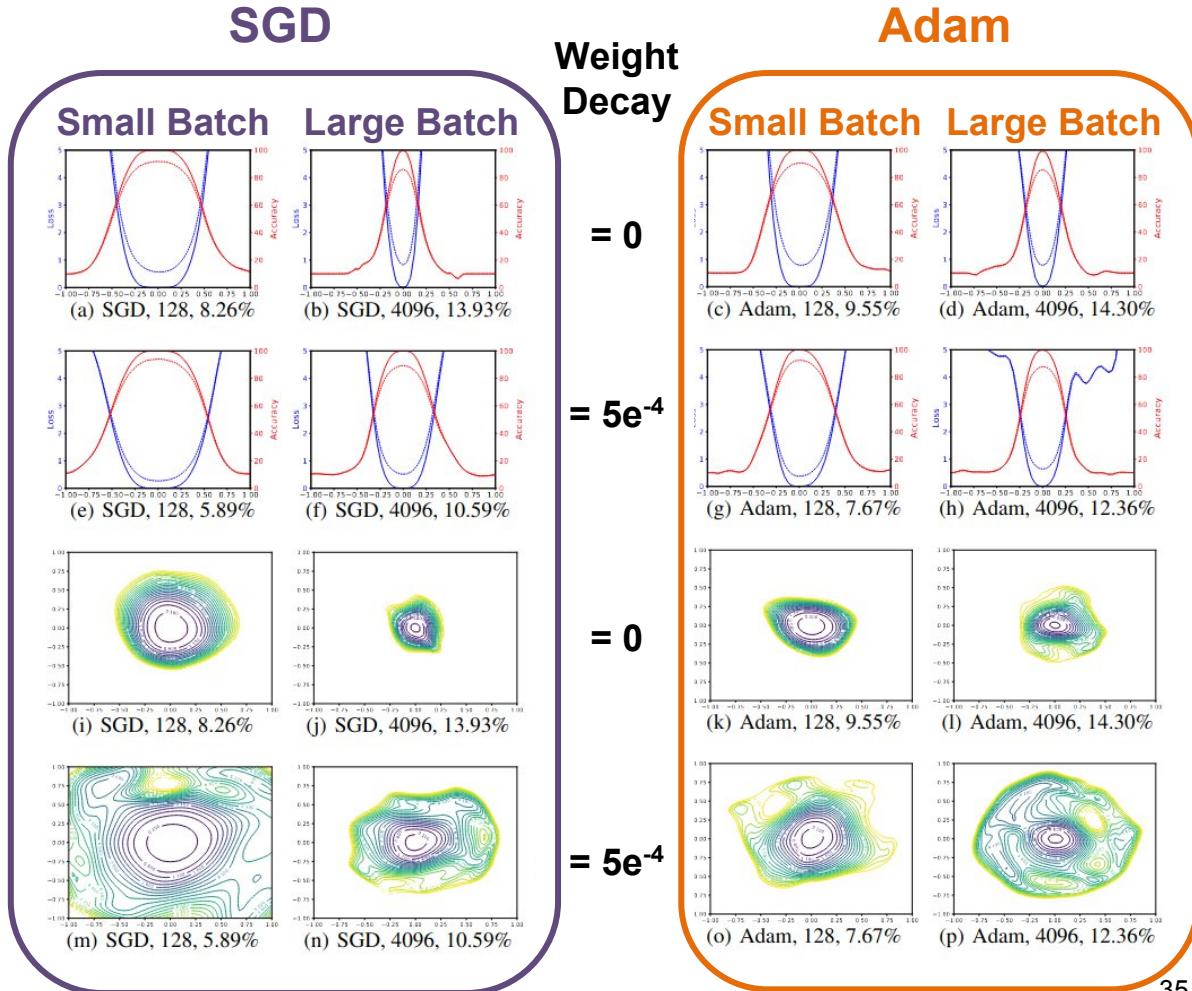
Slow Descent

Fast Descent

Small Batch Large Batch

SGD ADAM

Weight Decay w/o W.Decay



Large Batches Optimisers - LARS

LARS = “Layer-wise Adaptive Rate Scaling.”

Adaptation of SGD with momentum with the addition of a **trust ratio** for each layer which depends on the evolution of the layer's gradient

r = Trust ratio

l = layer number

$$m_i = \beta * m_{i-1} + (1 - \beta) * (g_i + \lambda \theta_{i-1})$$

$$r_1 = \|\theta_{i-1}^l\|_2$$

$$r_2 = \|m_i^l\|_2$$

$$r = r_1 / r_2$$

$$\alpha^l = r * \alpha$$

$$\theta_i^l = \theta_{i-1}^l - \alpha^l * m_i^l$$

Weight decay

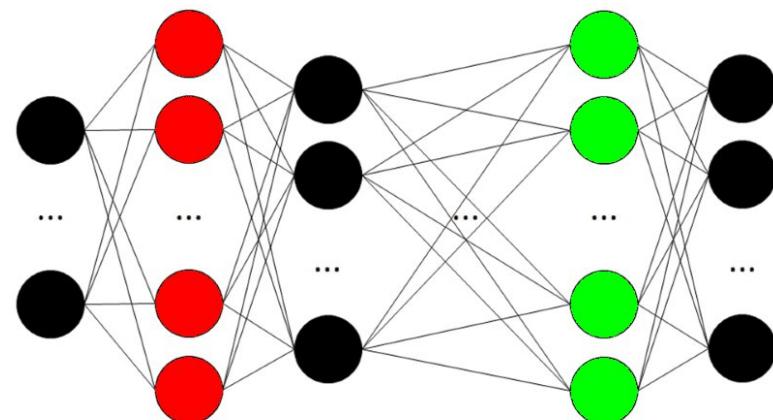


Low confidence

Low value of r

High confidence

High value of r



Goal: Adapt the importance of weight updates based on a **trust ratio** calculated for each layer of the network.

Large Batches Optimisers - LAMB

LAMB pour “Layer-wise Adaptive Moments optimizer for Batch training.”

Adaptation of ADAM with momentum with the addition of a **trust ratio** for **each layer** which depends on the evolution of the layer's gradient

r = Trust ratio

l = layer number

$$r_1 = \|\theta_{i-1}^l\|_2$$

$$r_2 = \left\| \frac{\hat{m}_i^l}{\sqrt{\hat{v}_i^l + \epsilon}} + \underline{\lambda \theta_{i-1}^l} \right\|_2$$

$$r = r_1 / r_2$$

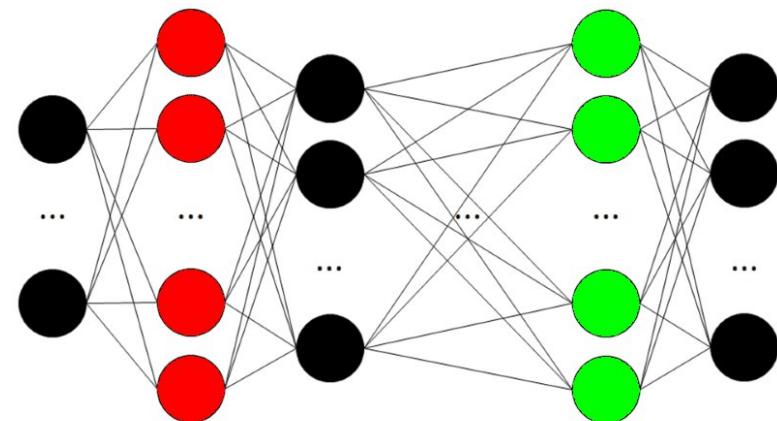
$$\alpha^l = r * \alpha$$

$$\theta_i^l = \theta_{i-1}^l - \alpha^l * \left(\frac{\hat{m}_i^l}{\sqrt{\hat{v}_i^l + \epsilon}} + \underline{\lambda \theta_{i-1}^l} \right)$$

Decoupled weight decay

Low confidence
Low value of r

High confidence
High value of r



Goal: Adapt the importance of weight updates based on a **trust ratio** calculated for each layer of the network.

Optimizer implementation

SGD

```
import torch.optim as opt  
  
SGD_optimizer = opt.SGD(params, lr, momentum=0, weight_decay=0, nesterov=False, ...)
```

ADAMW

```
import torch.optim as opt  
  
ADAM_optimizer = opt.AdamW(params, lr=0.001, betas=(0.9, 0.999), weight_decay=0.05,...)
```

LAMB

```
from apex.optimizers import FusedLamb  
  
LAMB_optimizer = FusedLamb(params, lr=0.001, betas=(0.9, 0.999), weight_decay=0,  
adam_w_mode=True)
```

LARC

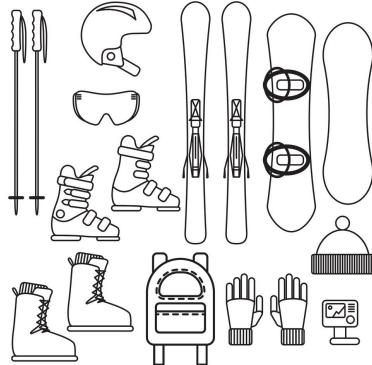
LARS
optimisation
from APEX

```
import torch.optim as opt  
from apex.parallel.LARC import LARC  
  
base_optimizer = opt.SGD(params, lr=0.001, momentum=0.9, weight_decay=0)  
optimizer = LARC(base_optimizer)  
scheduler = opt.lr_scheduler.CyclicLR(base_optimizer, base_lr=0.01, max_lr=0.1)
```

Large Batches Rider

Weight Decay

SGD AdamW



Batch Scheduler

LARS
LAMB

LR Scheduler

Warmup LR scaling LR Decay



BLOOM example

95281 steps (116.8 days)

AdamW,
 $\beta_1=0.9$, $\beta_2=0.95$, $\text{eps}=1e-8$

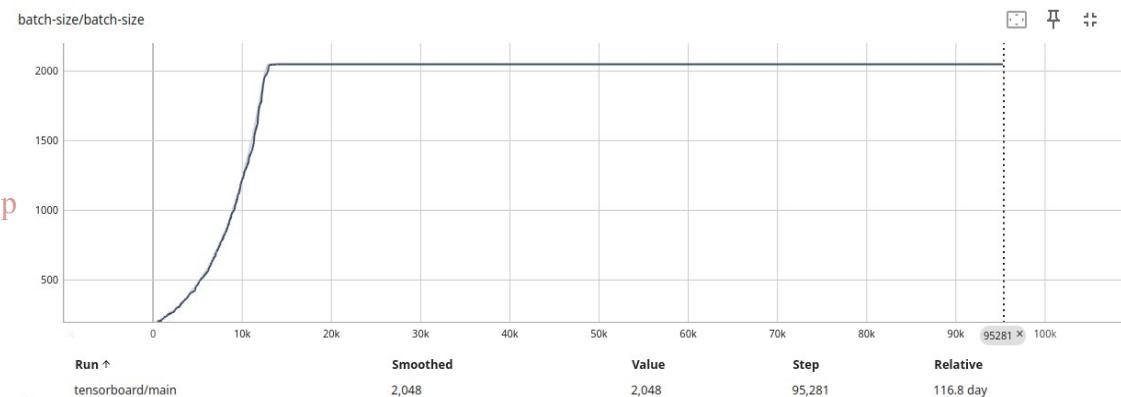
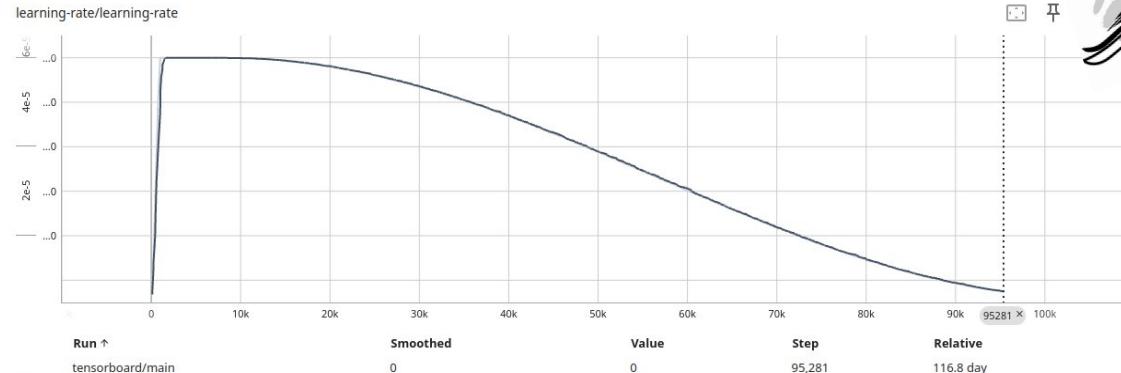
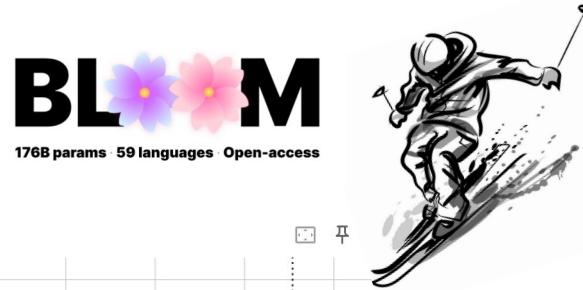
Weight Decay of 0.1

LR Scheduler

- peak=6e-5
- warmup over 375M tokens
- cosine decay for learning rate down to 10% of its value, over 410B tokens

Batch Scheduler

- start from 32k tokens (GBS=16)
- increase linearly to 4.2M tokens/step (GBS=2048) over ~20B tokens
- then continue at 4.2M tokens/step (GBS=2048) for 430B tokens



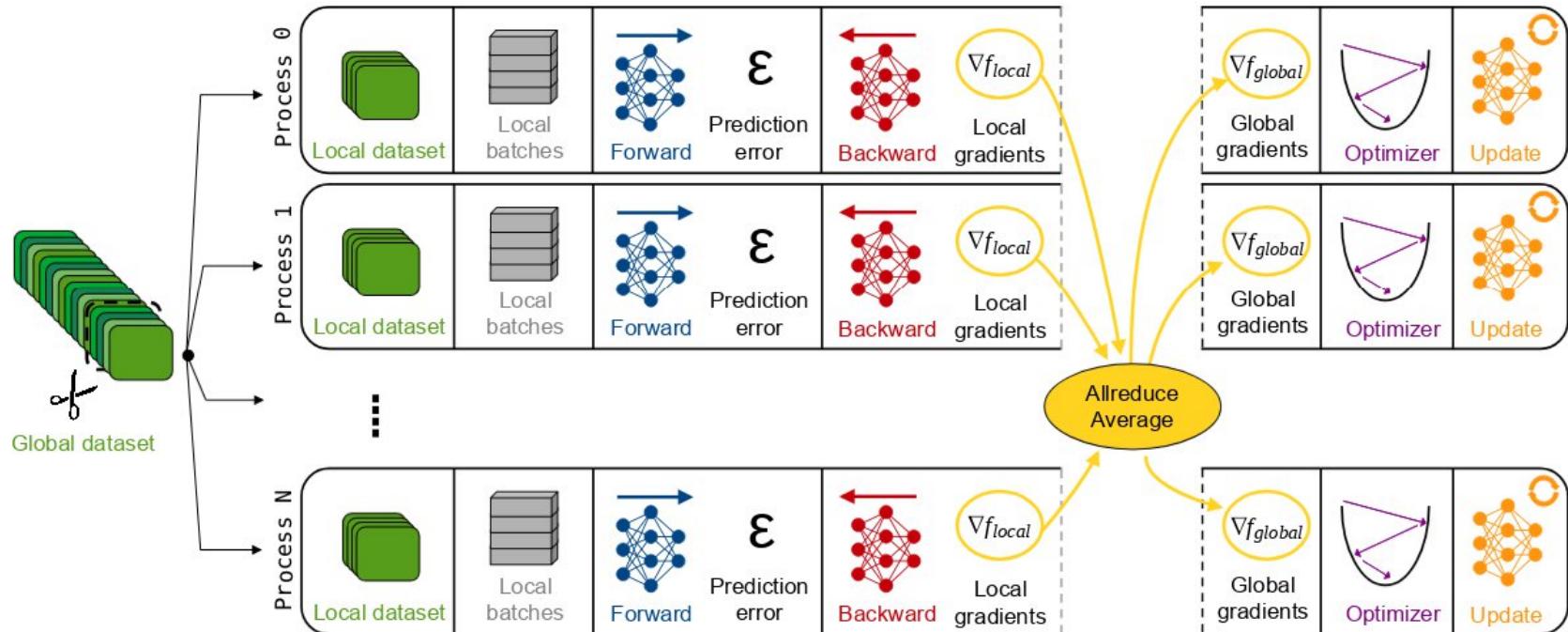
Reducing Optimizer Communication Costs

AllReduce Bottleneck◀

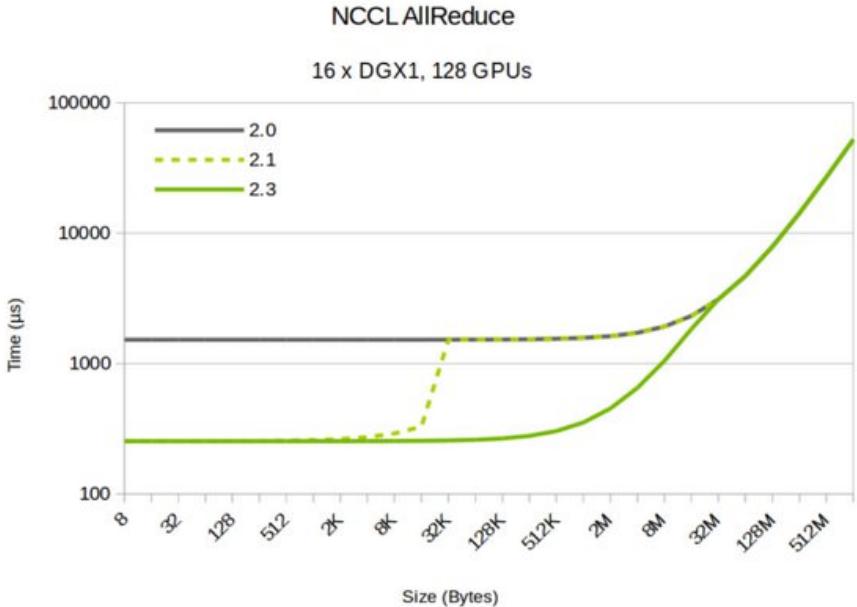
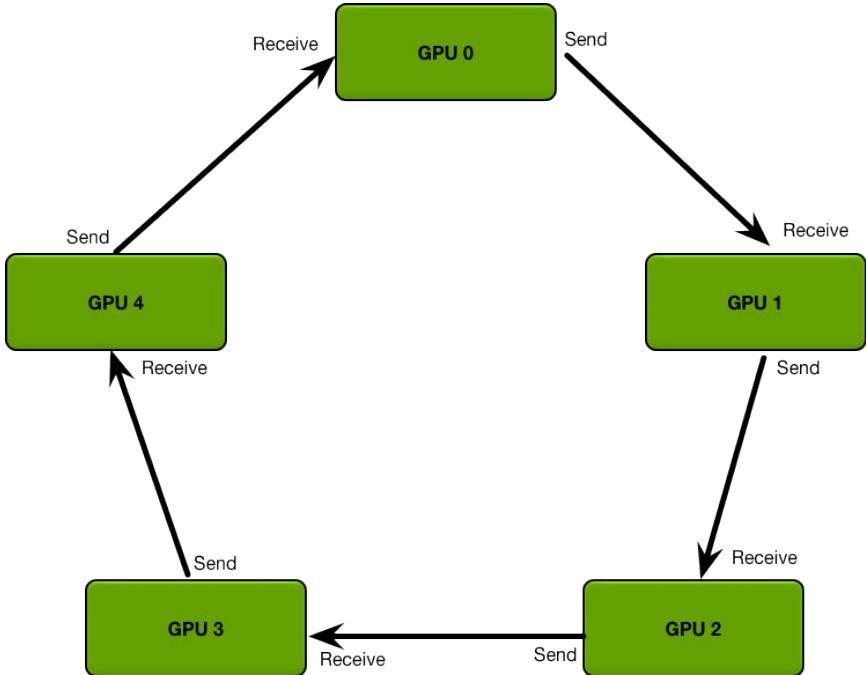
PowerSGD ▲

DiLoCo ▲

AllReduce bottleneck



DDP Communication Costs



Gradient compression - PowerSGD

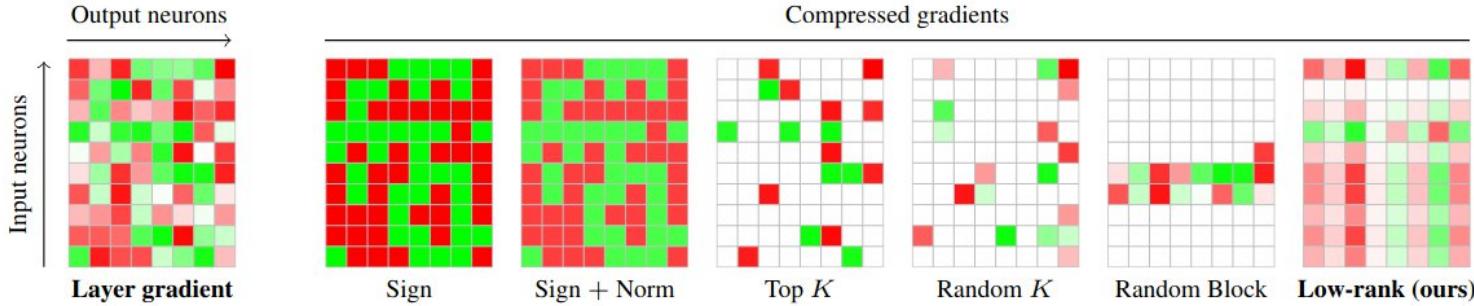


Figure 1: Compression schemes compared in this paper. Left: Interpretation of a layer’s gradient as a matrix. Coordinate values are color coded (**positive**, **negative**). Right: The output of various compression schemes on the same input. Implementation details are in Appendix G.

Table 3: POWERSGD with varying rank. With sufficient rank, POWERSGD accelerates training of a RESNET18 and an LSTM by reducing communication, achieving test quality on par with regular SGD in the same number of iterations. The time per batch includes the forward/backward pass (constant). See Section 5 for the experimental setup.

Image classification — RESNET18 on CIFAR10

Algorithm	Test accuracy	Data sent per epoch	Time per batch	
SGD	94.3%	1023 MB (1×)	312 ms	+0%
Rank 1	93.6%	4 MB (243×)	229 ms	-26%
Rank 2	94.4%	8 MB (136×)	239 ms	-23%
Rank 4	94.5%	14 MB (72×)	260 ms	-16%

Language modeling — LSTM on WIKITEXT-2

Algorithm	Test perplexity	Data sent per epoch	Time per batch	
SGD	91	7730 MB (1×)	300 ms	+0%
Rank 1	102	25 MB (310×)	131 ms	-56%
Rank 2	93	38 MB (203×)	141 ms	-53%
Rank 4	91	64 MB (120×)	134 ms	-55%

Asynchronous Optimization - DiLoCo

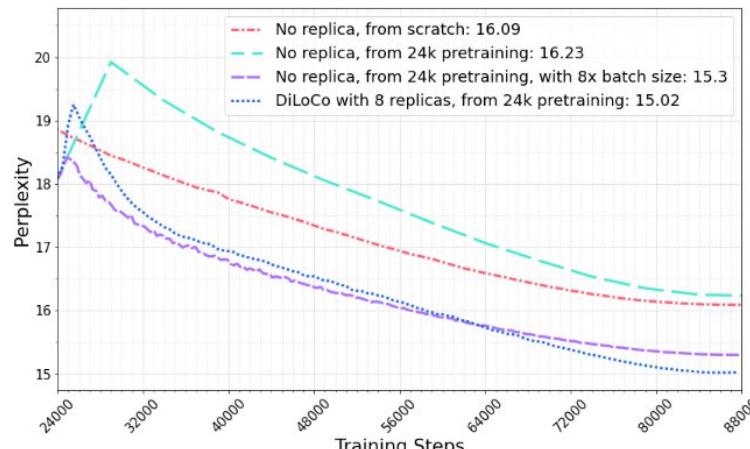
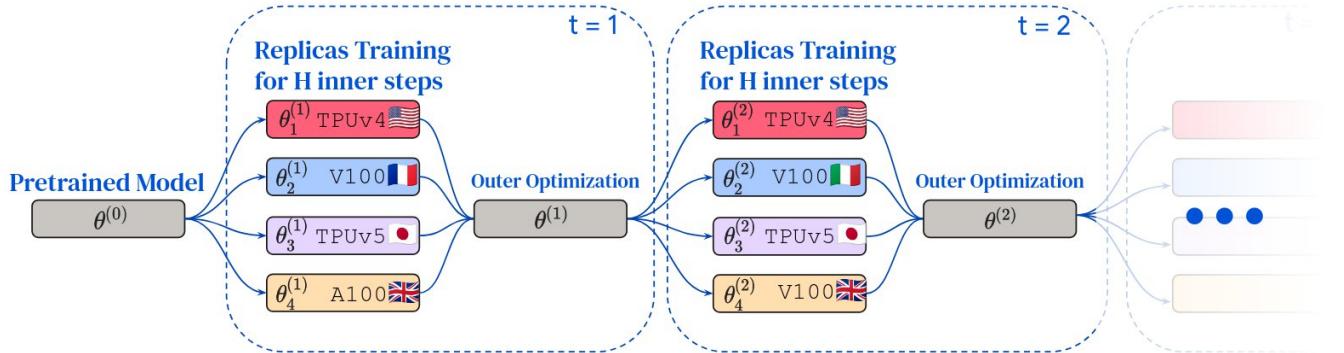
Algorithm 1 DiLoCo Algorithm

Require: Initial model $\theta^{(0)}$
Require: k workers
Require: Data shards $\{\mathcal{D}_1, \dots, \mathcal{D}_k\}$
Require: Optimizers InnerOpt and OuterOpt

```

1: for outer step  $t = 1 \dots T$  do
2:   for worker  $i = 1 \dots k$  do
3:      $\theta_i^{(t)} \leftarrow \theta^{(t-1)}$ 
4:     for inner step  $h = 1 \dots H$  do
5:        $x \sim \mathcal{D}_i$ 
6:        $\mathcal{L} \leftarrow f(x, \theta_i^{(t)})$ 
7:       ▶ Inner optimization:
8:        $\theta_i^{(t)} \leftarrow \text{InnerOpt}(\theta_i^{(t)}, \nabla \mathcal{L})$ 
9:     end for
10:   end for
11:   ▶ Averaging outer gradients:
12:    $\Delta^{(t)} \leftarrow \frac{1}{k} \sum_{i=1}^k (\theta^{(t-1)} - \theta_i^{(t)})$ 
13:   ▶ Outer optimization:
14:    $\theta^{(t)} \leftarrow \text{OuterOpt}(\theta^{(t-1)}, \Delta^{(t)})$ 
15: end for

```



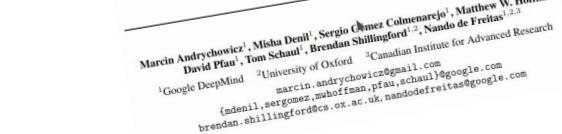
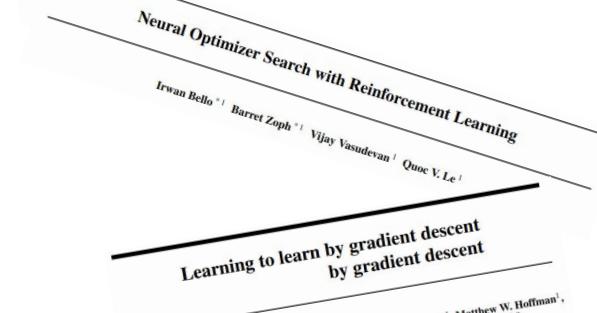
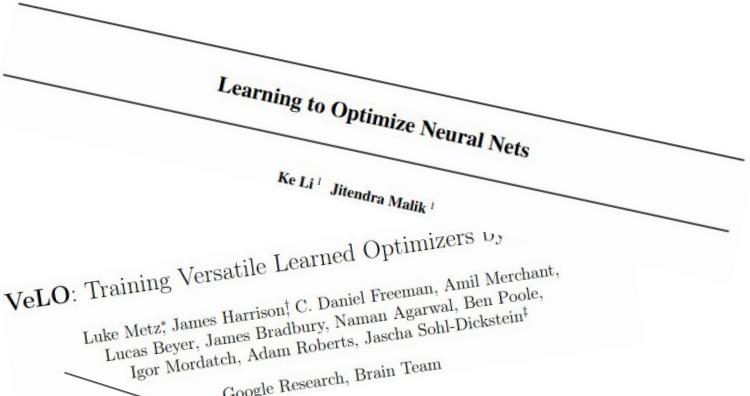
New optimizers

New trend : optimizers learning ◀

New optimizers Abyss ◀

LION : example of a new approach ◀

New trend : optimizers learning



New optimizers *Abyss*

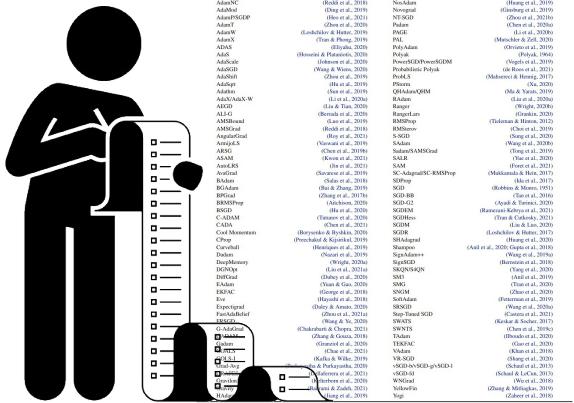
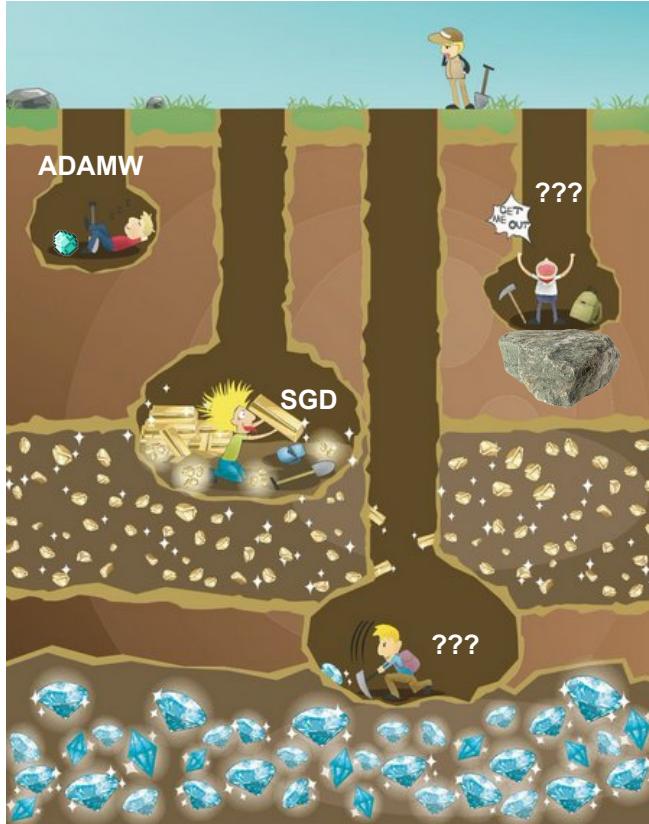


Table 2: List of optimizers considered for our benchmark. This is only a subset of all existing methods for deep learning.

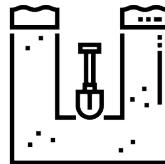
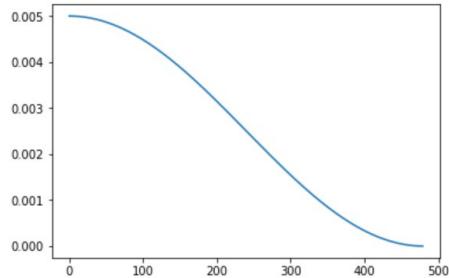
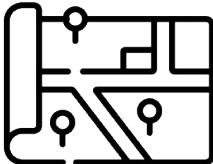


Schmidt, Robin M., Frank Schneider, and Philipp Hennig. "Descending through a crowded valley-benchmarking deep learning optimizers." *International Conference on Machine Learning*. PMLR, 2021.

LION : example of a new approach

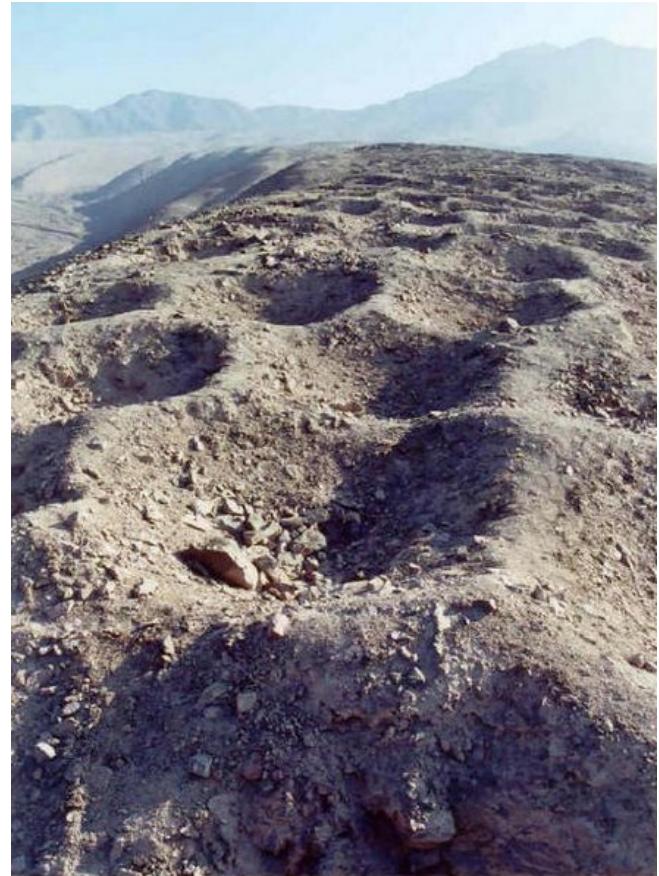
Algorithm 1 AdamW Optimizer

```
given  $\beta_1, \beta_2, \epsilon, \lambda, \eta, f$ 
initialize  $\theta_0, m_0 \leftarrow 0, v_0 \leftarrow 0, t \leftarrow 0$ 
while  $\theta_t$  not converged do
     $t \leftarrow t + 1$ 
     $g_t \leftarrow \nabla_{\theta} f(\theta_{t-1})$ 
    update EMA of  $g_t$  and  $g_t^2$ 
     $m_t \leftarrow \beta_1 m_{t-1} + (1 - \beta_1) g_t$ 
     $v_t \leftarrow \beta_2 v_{t-1} + (1 - \beta_2) g_t^2$ 
    bias correction
     $\hat{m}_t \leftarrow m_t / (1 - \beta_1^t)$ 
     $\hat{v}_t \leftarrow v_t / (1 - \beta_2^t)$ 
    update model parameters
     $\theta_t \leftarrow \theta_{t-1} - \eta_t (\hat{m}_t / (\sqrt{\hat{v}_t} + \epsilon) + \lambda \theta_{t-1})$ 
end while
return  $\theta_t$ 
```

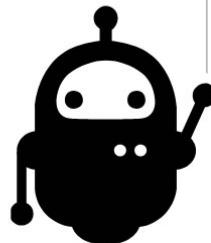


Algorithm 2 Lion Optimizer (ours)

```
given  $\beta_1, \beta_2, \lambda, \eta, f$ 
initialize  $\theta_0, m_0 \leftarrow 0$ 
while  $\theta_t$  not converged do
     $g_t \leftarrow \nabla_{\theta} f(\theta_{t-1})$ 
    update model parameters
     $c_t \leftarrow \beta_1 m_{t-1} + (1 - \beta_1) g_t$ 
     $\theta_t \leftarrow \theta_{t-1} - \eta_t (\text{sign}(c_t) + \lambda \theta_{t-1})$ 
    update EMA of  $g_t$ 
     $m_t \leftarrow \beta_2 m_{t-1} + (1 - \beta_2) g_t$ 
end while
return  $\theta_t$ 
```



Pratice : Learning rate + Optimiseurs



Goals :

- Edit the **learning rate scheduler**
- Edit the **optimizer**
- Do training with **large batches**



From **JupyterHub**:

- Launch an interactive instance
- Go to the tp_optimizers folder
- Open the DLO-JZ_Optimizers notebook