Distributed Training (part 2)

Recap: Data-Parallel Training

Training a model using multiple computing devices:

- Model parameters are shared over all devices.
- Dataset is split into multiple pieces.

Pros: Easy to realize.

Cons: Not too good for large models

High all-reduce overhead (bandwidth, rather than packet delay)

Brainteaser.

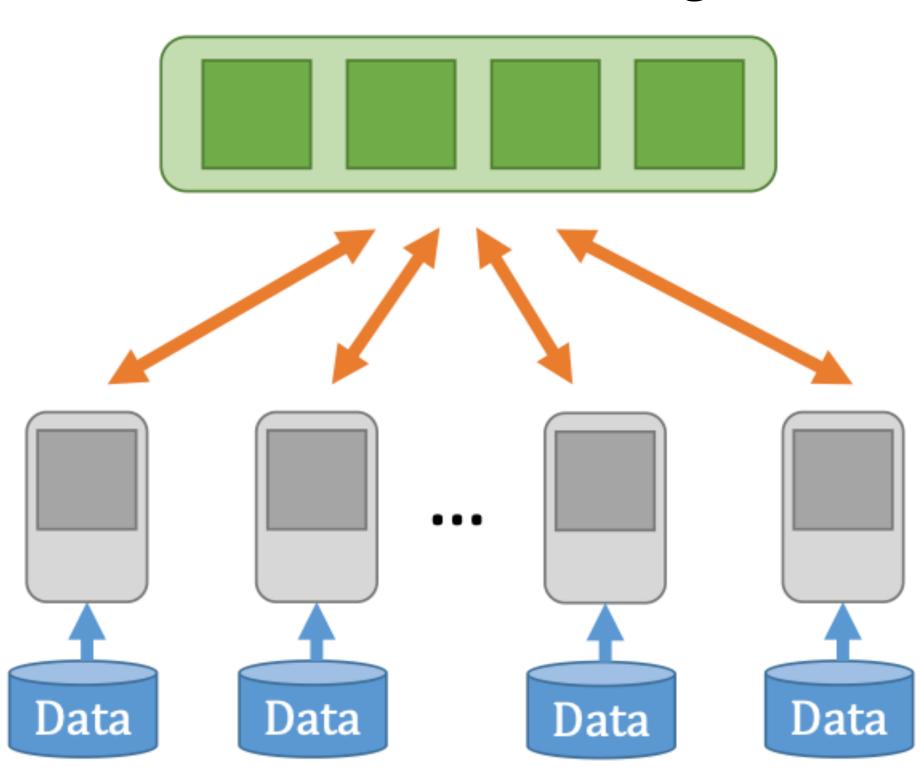
Suppose that we have K devices.

Each device sends the gradient after a random delay, where the delay is i.i.d. with respect to some distribution with unit variance.

Then, the total delay would be $\sim \sqrt{\log K} \cdots$ Gaussian. $\sim \sum_{i=1}^K \frac{1}{i} \approx \log K \cdots$ Exponential

Parameter server (Master)

Coordinates all training

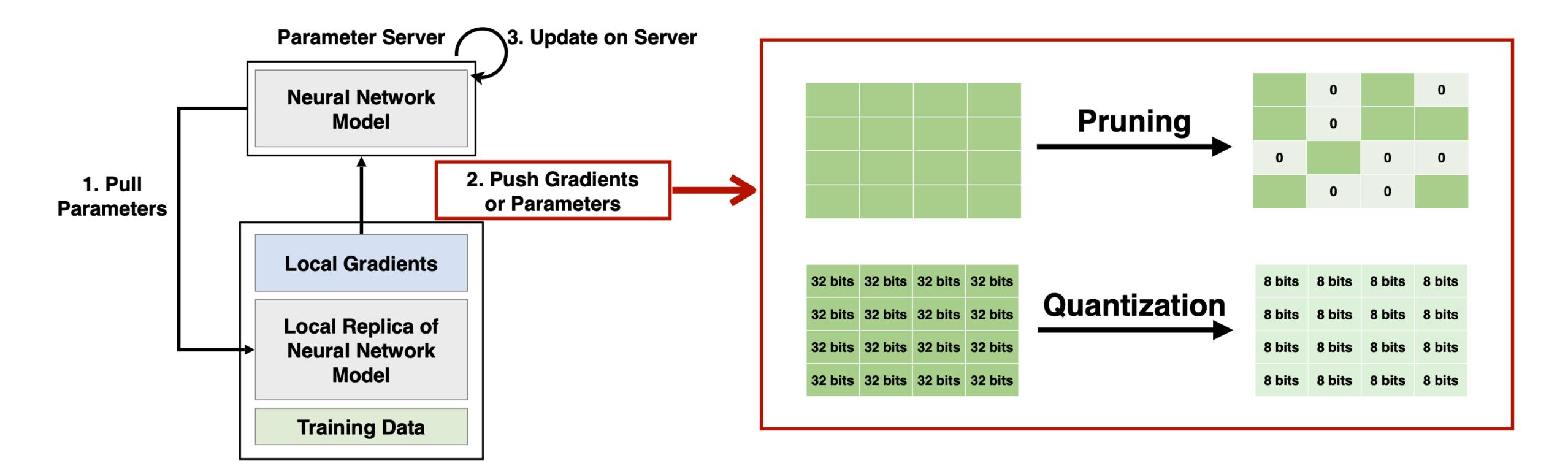


Workers

GPUs and data storage

Question. Can we reduce the communication load?

Idea. Maybe we can use model compression techniques... (pruning / quantization)



Note. We are compressing the gradients only... but broadcasting parameters can be implemented efficiently.

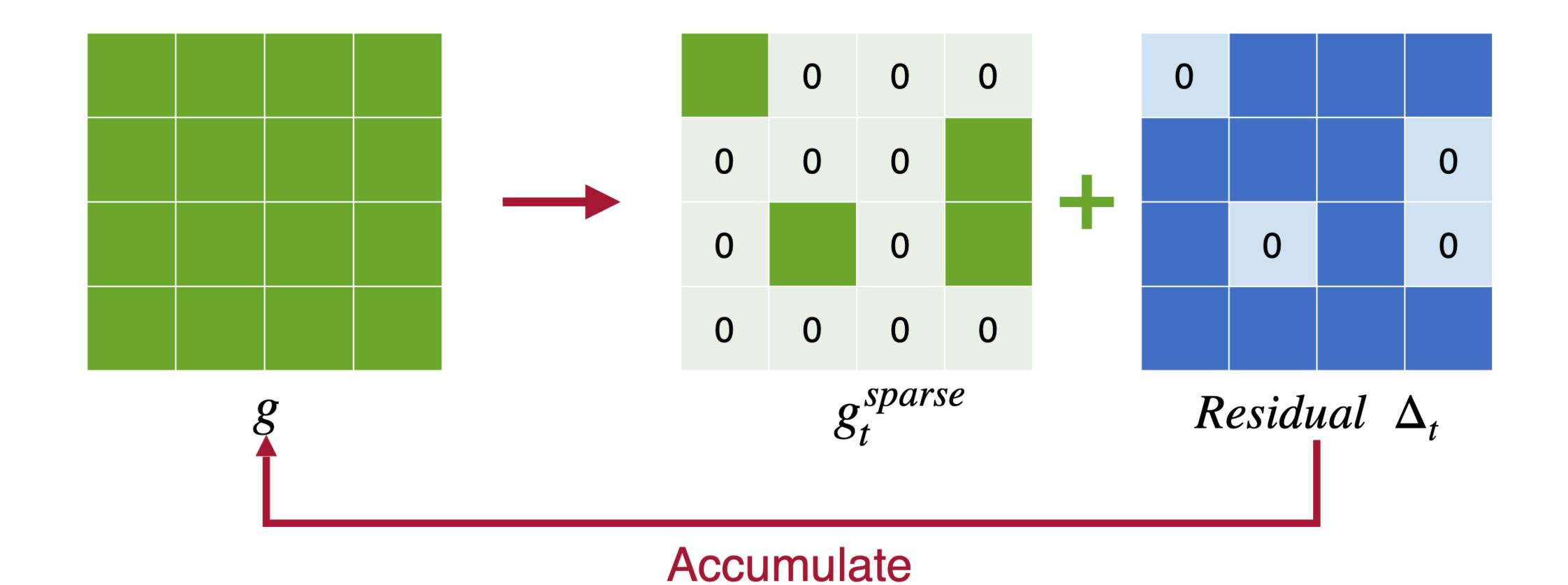
Sparse Communication. Send gradients with top-k magnitude.

Also, accumulate the unpruned part to the gradient.

(Note: For momentum, accumulate real update, not the gradients itself)

(Note: For gradient clipping, apply it before adding it to the residual)

(Note: Warm up both learning rate and sparsity)



Sparse Communication. Send gradients with top-k magnitude.

Also, accumulate the unpruned part to the gradient.

Та	sk	Baseline	Deep Gradient Compression			
D N	Top-1 Accuracy	75.96%	76.15% (+0.19%)			
ResNet-50 On	Top-5 Accuracy	92.91%	92.97% (+0.06%)			
ImageNet	Gradient Compression Ratio	1 ×	277 ×			
5 L ODU	Word Error Rate (WER)	9.45%	9.06% (-0.39%)			
5-Layer GRU On LibriSpeech	Word Error Rate (WER)	27.07%	27.04% (-0.03%)			
Libitopeecii	Gradient Compression Ratio	1 ×	608 ×			
2-Layer LSTM Language Model	Perplexity	72.30	72.24 (-0.06)			
On Penn Treebank	Gradient Compression Ratio	1 ×	462 ×			

Figure 10: Deep Gradient Compression can compress the gradient exchange by 277× to 608× without losing any accuracy

Sparse Communication. Send gradients with top-k magnitude.

Also, accumulate the unpruned part to the gradient.

Deep Gradient Compression: Reducing the Communication Bandwidth for Distributed Training

Yujun Lin, Song Han, Huizi Mao, Yu Wang, William J. Dally

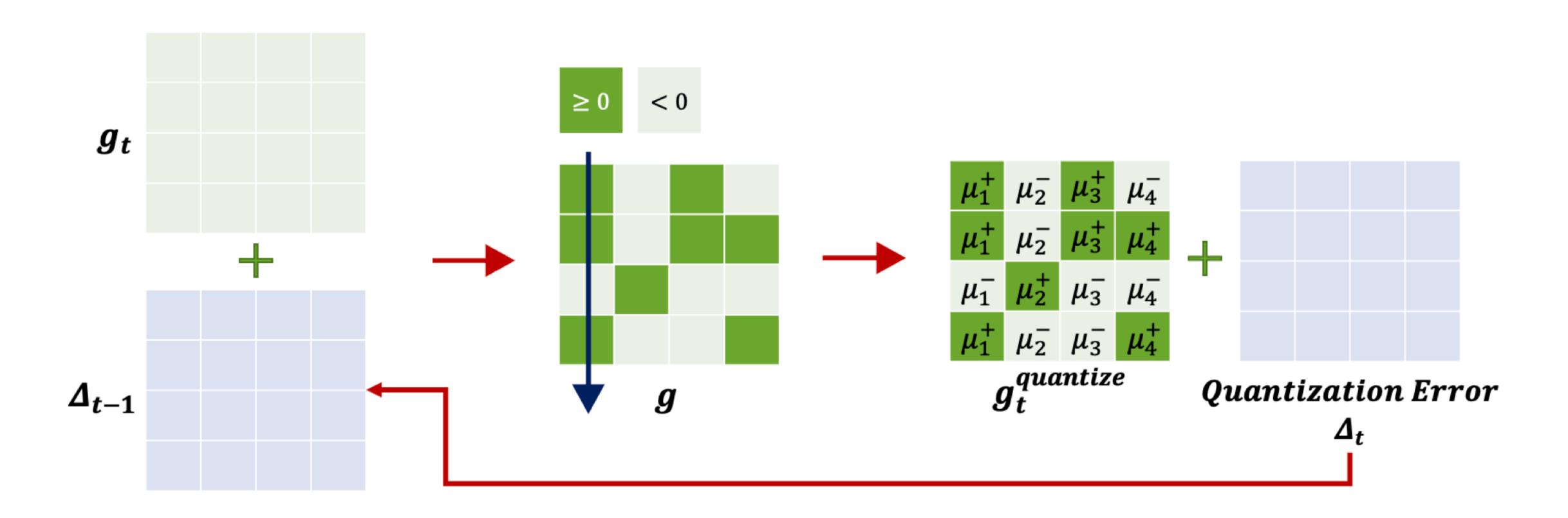
Large-scale distributed training requires significant communication bandwidth for gradient exchange that limits the scalability of multi-node training, and requires expensive high-bandwidth network infrastructure. The situation gets even worse with distributed training on mobile devices (federated learning), which suffers from higher latency, lower throughput, and intermittent poor connections. In this paper, we find 99.9% of the gradient exchange in distributed SGD is redundant, and propose Deep Gradient Compression (DGC) to greatly reduce the communication bandwidth. To preserve accuracy during compression, DGC employs four methods: momentum correction, local gradient clipping, momentum factor masking, and warm-up training. We have applied Deep Gradient Compression to image classification, speech recognition, and language modeling with multiple datasets including Cifar10, ImageNet, Penn Treebank, and Librispeech Corpus. On these scenarios, Deep Gradient Compression achieves a gradient compression ratio from 270x to 600x without losing accuracy, cutting the gradient size of ResNet-50 from 97MB to 0.35MB, and for DeepSpeech from 488MB to 0.74MB. Deep gradient compression enables large-scale distributed training on inexpensive commodity 1Gbps Ethernet and facilitates distributed training on mobile. Code is available at: this https URL.

Comments:

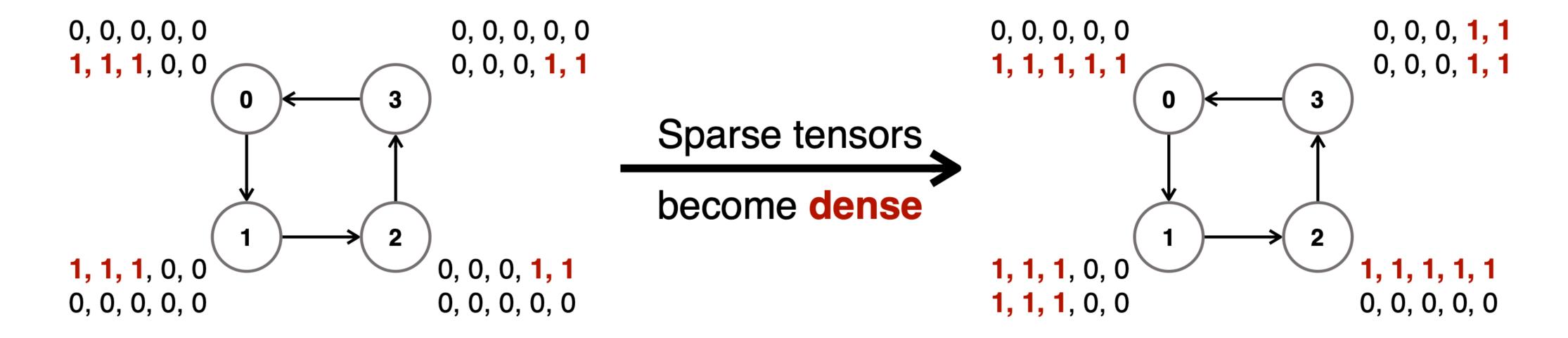
we find 99.9% of the gradient exchange in distributed SGD is redundant; we reduce the communication bandwidth by two orders of magnitude without losing accuracy. Code is available at: this https URL

Quantized Communication. Similar idea, but with quantization.

- 1-bit SGD. (1) Column-wise scaling factor
 - (2) Accumulate quantization error



Problem. If we use allreduce, the gradients become dense!



We can use quantization, but it also has similar issues... (do you see why?)

Alternative. Use low-rank approximation instead of sparse one (native in PyTorch as well).

Algorithm 1 Rank-r POWERSGD compression

- 1: The update vector Δ_w is treated as a list of tensors corresponding to individual model parameters. Vector-shaped parameters (biases) are aggregated uncompressed. Other parameters are reshaped into matrices. The functions below operate on such matrices independently. For each matrix $M \in \mathbb{R}^{n \times m}$, a corresponding $Q \in \mathbb{R}^{m \times r}$ is initialized from an i.i.d. standard normal distribution.
- 2: function COMPRESS+AGGREGATE(update matrix $M \in \mathbb{R}^{n \times m}$, previous $Q \in \mathbb{R}^{m \times r}$)

$$P \leftarrow MQ$$

4:
$$P \leftarrow \text{ALL REDUCE MEAN}(P)$$

5:
$$\hat{P} \leftarrow \text{ORTHOGONALIZE}(P)$$

6:
$$Q \leftarrow M^{\top} \hat{P}$$

7:
$$Q \leftarrow \text{ALL REDUCE MEAN}(Q)$$

- 8: **return** the compressed representation (\hat{P}, Q) .
- 9: end function

10: function DECOMPRESS
$$(\hat{P} \in \mathbb{R}^{n \times r}, Q \in \mathbb{R}^{m \times r})$$

- 11: return $\hat{P}Q^{\top}$
- 12: end function

$$\triangleright$$
 Now, $P = \frac{1}{W}(M_1 + \ldots + M_W)Q$

▶ Orthonormal columns

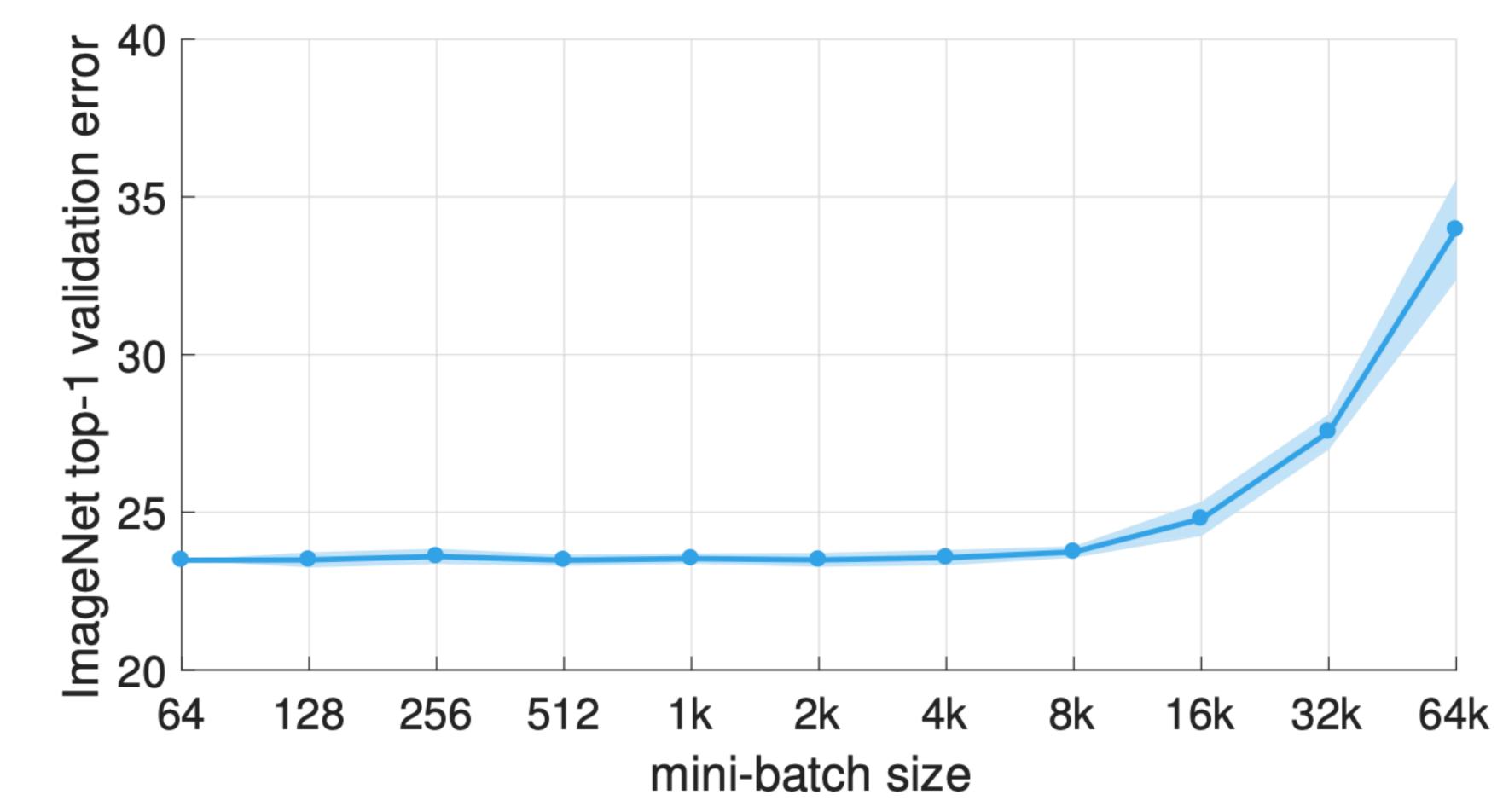
$$\triangleright$$
 Now, $Q = \frac{1}{W}(M_1 + ... + M_W)^{\top} \hat{P}$

$$b_{k+1} = \frac{Ab_k}{\|Ab_k\|}$$

Question. Suppose that we can handle delay well...

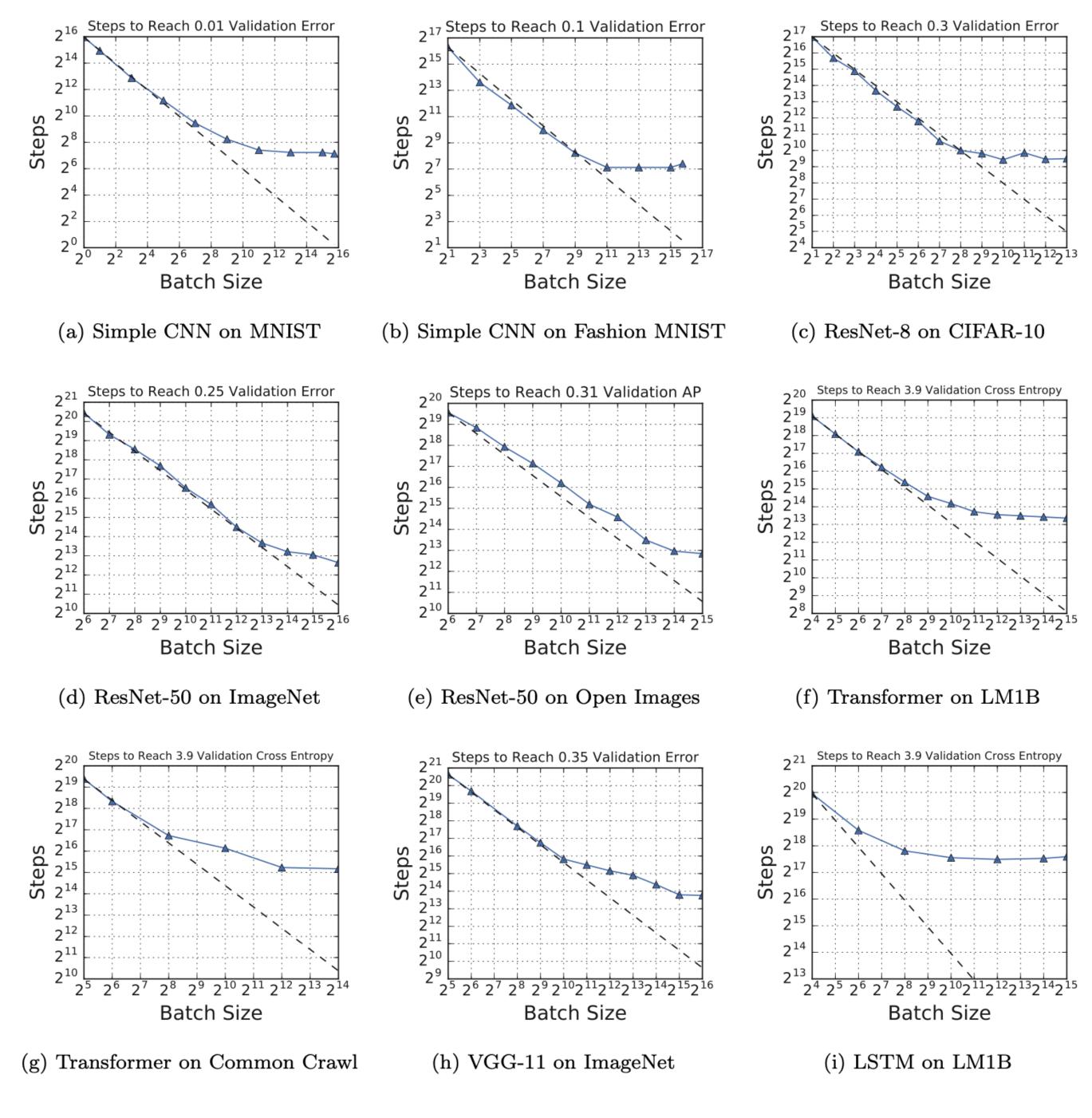
Can we increase the batch size infinitely to speed up training?

Observation. If we do so, we somehow lose generalizability over a certain threshold.

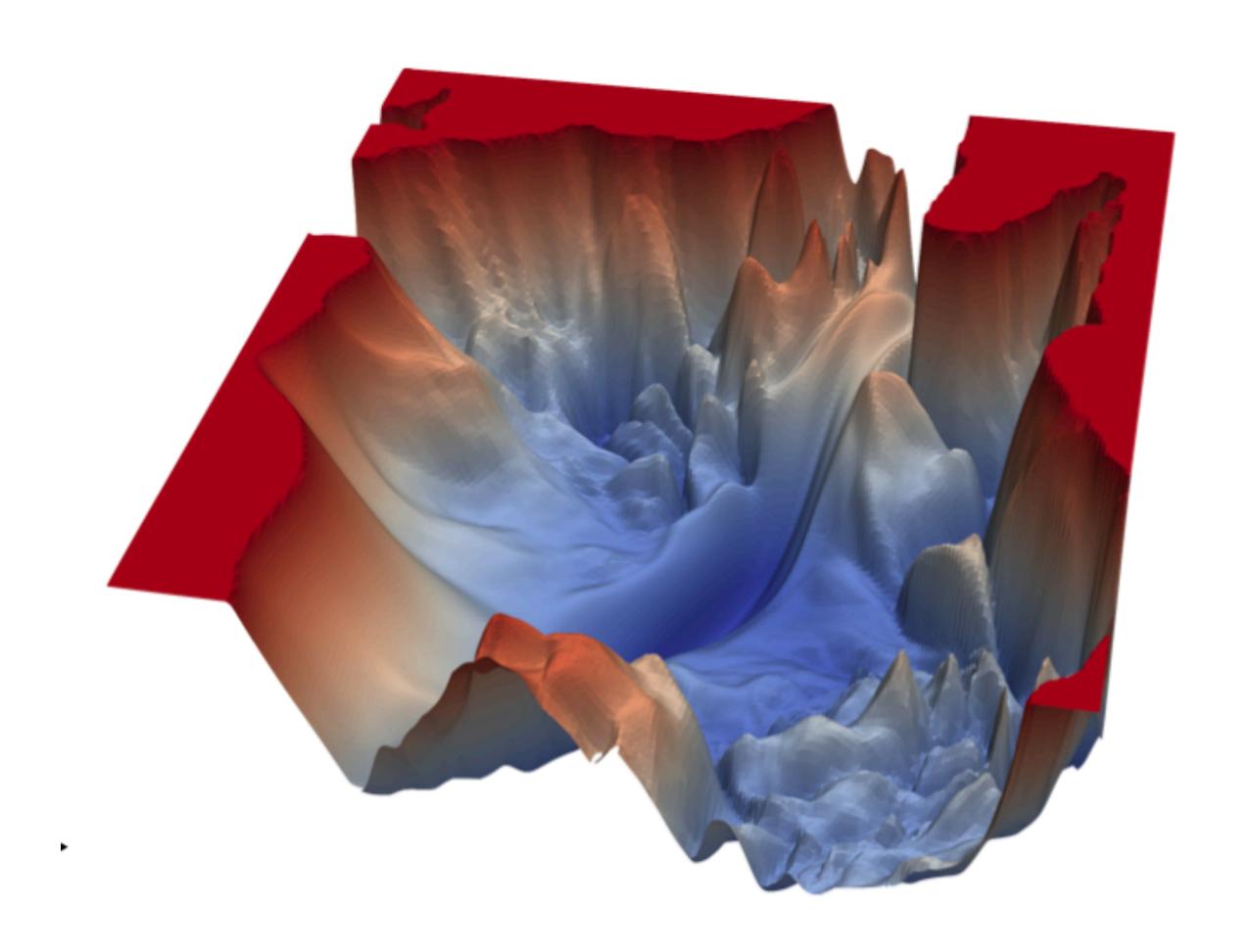


Note. Learning rate should grow linearly as the batch size increases (and also have some warmup phase)

Note. They use ring-allreduce and recursive halving



Why? People suspect that large batch training reduces the SGD variance, which leads you to get trapped at a very narrow valley.



Why? Motivated some optimization algorithms, such as LARS/LAMB/SAM

Empirically, this notion of "sharpness" is better correlated with the generalization performance than other complexity measures (e.g., VC-dimension, Rademacher complexity, Norm-based)

		batch	dropout	learning	depth	optimizer	\mathbf{weight}	width		
		size		$_{ m rate}$			decay		overall $ au$	Ψ
rr	vc dim 19	0.000	0.000	0.000	-0.909	0.000	0.000	-0.171	-0.251	-0.154
	# params 20	0.000	0.000	0.000	-0.909	0.000	0.000	-0.171	-0.175	-0.154
Ō	$1/\gamma$ (22)	0.312	-0.593	0.234	0.758	0.223	-0.211	0.125	0.124	0.121
0	entropy 23	0.346	-0.529	0.251	0.632	0.220	-0.157	0.104	0.148	0.124
	cross-entropy 21	0.440	-0.402	0.140	0.390	0.149	0.232	0.080	0.149	0.147
	oracle 0.02	0.380	0.657	0.536	0.717	0.374	0.388	0.360	0.714	0.487
	oracle 0.05	0.172	0.375	0.305	0.384	0.165	0.184	0.204	0.438	0.256
	canonical ordering	0.652	0.969	0.733	0.909	-0.055	0.735	0.171	N/A	N/A
									$ \mathcal{S} =2$	$\min orall \mathcal{S} $
	${ m vc\ dim}$	0.0422	0.0564	0.0518	0.0039	0.0422	0.0443	0.0627	0.00	0.00
Ι	# param	0.0202	0.0278	0.0259	0.0044	0.0208	0.0216	0.0379	0.00	0.00
MI	$1/\gamma$	0.0108	0.0078	0.0133	0.0750	0.0105	0.0119	0.0183	0.0051	0.0051
	${f entropy}$	0.0120	0.0656	0.0113	0.0086	0.0120	0.0155	0.0125	0.0065	0.0065
	$\operatorname{cross-entropy}$	0.0233	0.0850	0.0118	0.0075	0.0159	0.0119	0.0183	0.0040	0.0040
	oracle 0.02	0.4077	0.3557	0.3929	0.3612	0.4124	0.4057	0.4154	0.1637	0.1637
	oracle 0.05	0.1475	0.1167	0.1369	0.1241	0.1515	0.1469	0.1535	0.0503	0.0503
	$_{ m random}$	0.0005	0.0002	0.0005	0.0002	0.0003	0.0006	0.0009	0.0004	0.0001

Table 1: Numerical Results for Baselines and Oracular Complexity Measures

		$egin{array}{c} { m batch} \\ { m size} \end{array}$	dropout	$\begin{array}{c} { m learning} \\ { m rate} \end{array}$	depth	optimizer	$egin{array}{c} ext{weight} \ ext{decay} \end{array}$	\mathbf{width}	$_{\tau}^{\rm overall}$	Ψ
	Frob distance 40	-0.317	-0.833	-0.718	0.526	-0.214	-0.669	-0.166	-0.263	-0.341
r	Spectral orig 26	-0.262	-0.762	-0.665	-0.908	-0.131	-0.073	-0.240	-0.537	-0.434
ō	Parameter norm 42	0.236	-0.516	0.174	0.330	0.187	0.124	-0.170	0.073	0.052
0	Path norm 44	0.252	0.270	0.049	0.934	0.153	0.338	0.178	0.373	0.311
	Fisher-Rao 45	0.396	0.147	0.240	-0.553	0.120	0.551	0.177	0.078	0.154
	oracle 0.02	0.380	0.657	0.536	0.717	0.374	0.388	0.360	0.714	0.487
									$ \mathcal{S} =2$	$\min orall \mathcal{S} $
	Frob distance	0.0462	0.0530	0.0196	0.1559	0.0502	0.0379	0.0506	0.0128	0.0128
	Spectral orig	0.2197	0.2815	0.2045	0.0808	0.2180	0.2285	0.2181	0.0359	0.0359
MI	Parameter norm	0.0039	0.0197	0.0066	0.0115	0.0064	0.0049	0.0167	0.0047	0.0038
	Path norm	0.1027	0.1230	0.1308	0.0315	0.1056	0.1028	0.1160	0.0240	0.0240
	Fisher Rao	0.0060	0.0072	0.0020	0.0713	0.0057	0.0014	0.0071	0.0018	0.0013
	oracle 0.05	0.1475	0.1167	0.1369	0.1241	0.1515	0.1469	0.1535	0.0503	0.0503

Table 2: Numerical Results for Selected (Norm & Margin)-Based Complexity Measures

		batch size	dropout	learning rate	depth	optimizer	$egin{array}{c} ext{weight} \ ext{decay} \end{array}$	width	$_{\tau}^{\rm overall}$	Ψ
	sharpness-orig 52	0.542	-0.359	0.716	0.816	0.297	0.591	0.185	0.400	0.398
rr	pacbayes-orig 49	0.526	-0.076	0.705	0.546	0.341	0.564	-0.086	0.293	0.360
O.	$1/\alpha'$ sharpness mag 62	0.570	0.148	0.762	0.824	0.297	0.741	0.269	0.484	0.516
0	$1/\sigma'$ pacbayes mag 61	0.490	-0.215	0.505	0.896	0.186	0.147	0.195	0.365	0.315
	oracle 0.02	0.380	0.657	0.536	0.717	0.374	0.388	0.360	0.714	0.487
									$ \mathcal{S} =2$	$\min orall \mathcal{S} $
	sharpness-orig	0.1117	0.2353	0.0809	0.0658	0.1223	0.1071	0.1254	0.0224	0.0224
н	pacbayes-orig	0.0620	0.1071	0.0392	0.0597	0.0645	0.0550	0.0977	0.0225	0.0225
MI	$1/\alpha'$ sharpness mag	0.1640	0.2572	0.1228	0.1424	0.1779	$\boldsymbol{0.1562}$	0.1786	0.0544	0.0544
	$1/\sigma'$ pacbayes mag	0.0884	0.1514	0.0813	0.0399	0.1004	0.1025	0.0986	0.0241	0.0241
	oracle 0.05	0.1475	0.1167	0.1369	0.1241	0.1515	0.1469	0.1535	0.0503	0.0503

Table 3: Numerical results for selected Sharpness-Based Measures; all the measure use the origin as the reference and mag refers to magnitude-aware version of the measure.

Motivated some optimization algorithms, such as LAMB/SAM