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You can download the code to follow along at: https://github.com/markchil/pytorch-lecture

Intro

About me:

- Graduated 2016 with PhD from Course 22
- Currently a research scientist working on a variety of machine learning applications

Goals for today:

- Cover the core classes/philosophy of PyTorch
- Give you enough vocab to confidently google stuff/read the docs

Prerequisites:

• Basic familiarity with Python

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- 2 PyTorch Fundamentals: The Tensor Class
- 3 Higher Abstractions: The torch.nn Module
- 4 Data Handling: The Dataset and DataLoader Classes
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What Is PyTorch?

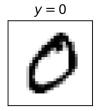
PyTorch is an open source Python machine learning package geared towards building neural networks, which provides the following key features:¹

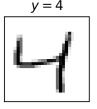
- Automatic differentiation
- GPU acceleration
- Many standard neural network building blocks
 - And nice abstractions which make building novel/non-standard ones easy
- Rich ecosystem of pre-trained models and open source building blocks

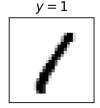
¹We'll unpack some of this jargon on the following slides

What Can You Do With PyTorch: Machine Learning Crash Course

- Machine learning refers to algorithms which improve automatically through experience/data
- There are various types of machine learning (supervised, unsupervised, reinforcement, etc.)
- This crash course focuses on supervised learning:
 - The data takes the form of (input, output) pairs
 - Example: given a picture of a handwritten digit, identify which number was written







PyTorch's Flavor of Machine Learning: Neural Network Crash Course

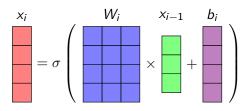
- PyTorch is geared to a specific family of machine learning approaches: (deep) neural networks
- Neural networks are a broad family of models which started out as biologically-inspired data transformations based on networks of "artificial neurons"
 - Modern practice has diverged from these biologically-inspired roots, but some of the terminology remains

Basic Neural Network Architecture: Multi-Layer Perceptron (MLP)

Most neural network approaches can be seen as an alternating sequence of linear transformations and (elementwise) non-linear functions:

$$x_i = \sigma(W_i x_{i-1} + b_i)$$

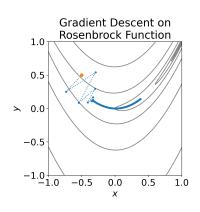
- $\sigma: \mathbb{R} \to \mathbb{R}$ is a nonlinear **activation function** which is applied separately to each element of its (vector) input
- $W_i \in \mathbb{R}^{n_{\text{out}} \times n_{\text{in}}}$ and $b_i \in \mathbb{R}^{n_{\text{out}}}$ are learnable parameters



Nuts and Bolts of Neural Network Training: Gradient Descent

- In order to **train** a neural network with L layers, we need to find values for the parameters $\theta = \{W_i, b_i | 1 \le i \le L\}$
- We quantify how good specific parameter values are using a **loss** function $\mathcal{L}:\Theta\to\mathbb{R}$ which indicates how well the network matches its training data for the given parameters
 - Goal is then to find $\hat{\theta} = \arg\min_{\theta} \mathcal{L}(\theta)$
 - Can seek a (local) minimum using gradient descent: update parameters according to

$$\theta_{i+1} = \theta_i - \alpha \nabla \mathcal{L}(\theta_i)$$



Why Not Just Write It in NumPy? Backpropagation and Automatic Differentiation

- Gradient descent requires computing the **gradient** $\nabla \mathcal{L}(\theta_i)$
- The backpropagation algorithm provides an efficient way of doing this, but needing to write explicit expressions for the gradient of your neural network would be exceedingly tedious and error-prone
- The heart of PyTorch is the ability to perform automatic differentiation: you simply define the loss function computation, and PyTorch automatically computes the gradients for you

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PyTorch Fundamentals: What Is a Tensor?

A tensor \mathbf{H} of valence $\left\{ egin{align*}{c} f \\ \mathfrak{v} \end{array} \right\}$ at a point \mathfrak{p} is a multilinear, real-valued function of \mathfrak{f} 1-forms, and \mathfrak{v} vectors, such that the value of \mathbf{H} at \mathfrak{p} only depends on the values of the 1-forms and vectors at $\mathfrak{p}.^2$

² Visual Differential Geometry and Forms, T. Needham (2021)

PyTorch Fundamentals: What Is a Tensor?

A tensor \mathbf{H} of valence $\left\{ f \atop \mathfrak{n} \right\}$ at a point \mathfrak{p} is a multilinear, real-valued function of \mathfrak{f} 1-forms, and \mathfrak{v} vectors, such that the value of \mathbf{H} at \mathfrak{p} only depends on the values of the 1-forms and vectors at \mathfrak{p} .² lol, nope!

² Visual Differential Geometry and Forms, T. Needham (2021)

PyTorch Fundamentals: What Does PyTorch Think a Tensor Is?

- In machine learning, it is common to abuse the word "tensor" to refer to any N-dimensional array of data
- PyTorch's Tensor class is very similar to the ndarray class in NumPy, but with some extra machinery attached to:
 - 1. Keep track of gradients
 - 2. Easily move between CPU and GPU

Tensor Basics

A given Tensor x consists of several key elements:

- A chunk of memory
- A datatype which indicates what type of value is stored in the memory (x.dtype)
- A shape which indicates how the elements are arranged in an N-dimensional grid (x.shape)

Basics of Tensor Indexing

 You can index into a Tensor just like a Python list, with the added twist that there can be as many indices as there are dimensions:

• There are lots of powerful things you can do by using bool and int Tensors to index into other Tensors: the examples here just barely scratch the surface

Conventional Tensor Shapes

There are a few conventions in use for specific meanings of various dimensions for various types of data:

- Generic data (like for an MLP): shape is (samples, features)
- Image data (like for a CNN): shape is (samples, channels, height, width)
- Sequence data (like for an RNN):
 - Defaults to (steps, samples, features) for RNN/LSTM/GRU
 - But, I prefer to use the optional (samples, steps, features) form so that the samples dimension is first

Tensor Superpowers: Autograd Example

```
1 x = torch.tensor(1.0, requires_grad=True)
2 y = torch.tensor(1.0, requires_grad=True)
3 z = x ** 2 + x + y
4 z.backward() # Compute the gradients
5 print(x.grad) # tensor(3.)
6 print(y.grad) # tensor(1.)
```

- Symbolically, you would have to find dz/dx = 2x + 1, dz/dy = 1: but PyTorch does it automatically for you
- The call to z.backward() stores dz/dx into x.grad and dz/dy into y.grad

More Details on Autograd

- Use the requires_grad keyword to construct a Tensor which will have gradients computed for it
- Use the z.backward() method to compute gradients of z with respect to all Tensors which were involved in its computation
 - Gradients of z with respect to x are stored in x.grad
 - Gradients are accumulated with subsequent calls to backward(): often need to manually zero out gradients
- Tracking the computation graph can be expensive: when you
 do not need gradients, use the no_grad context manager:

```
with torch.no_grad():
    y = x ** 2
```

Tensor Superpowers: Using a GPU

- Can easily move Tensors between GPU and CPU:
 - Can create Tensor on GPU using the device keyword:

```
x = torch.tensor(1.0, device=torch.device('cuda'))
```

- Can copy existing Tensor to GPU using the to() method:
 - x = x.to(torch.device('cuda'))
- Can copy existing Tensor to CPU using the cpu() method:
 x = x.cpu()
- Best practice: don't hard-code the device keyword. Instead, make your code fail back to CPU if GPU is unavailable:

```
if torch.cuda.is_available():
    device = torch.device('cuda')
selse:
    device = torch.device('cpu')

x = torch.tensor(1.0, device=device)
```

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Neural Network Building Blocks: The torch.nn Module

The torch.nn module has a wide array of standard neural network building blocks, including:

- Linear transformations
- Various activation functions
- Convolutional layers
- Recurrent layers

Defining an MLP Using torch.nn

```
import torch.nn as nn
2
3 net = nn.Sequential(
   nn.Linear(16, 128), # 16 in, 128 out
nn.ReLU(), # "ReLU" activation function
on.Linear(128, 4) # 128 in, 4 out
7)
8
9 x = torch.rand(1, 16)
_{10} out = net(x)
print(out.shape) # torch.Size([1, 4])
```

The Module Class

- All of the building blocks in torch.nn inherit from the torch.nn.Module class
- A given Module has:
 - Parameters: Tensors which the optimizer should update during training
 - Buffers: Tensors which should be included when saving/restoring the Module, but which should not be updated by the optimizer
 - Submodules: other Modules which are contained within the Module
 - A forward() method which defines the actual operation performed by the Module
 - Important: never call forward() directly: Module provides __call__() which wraps forward() with extra steps!

Some Additional Key Module Methods

- to(device): Move to the given device
 - A Module and the Tensors it operates on must be on the same device
- train(): Put into training mode
- eval(): Put into eval mode
- parameters(): Get an iterator over the trainable parameters

Implementing a Custom Module Class

```
class ScaledLinear(nn.Module):
      def __init__(self, in_features, out_features,
2
         scale):
          super(). init ()
3
4
          self.weight = nn.Parameter(torch.empty(
5
             out_features, in_features))
          self.bias = nn.Parameter(torch.empty(
6
             out features))
          self.register_buffer('scale', torch.
7
             as tensor(scale))
8
      def forward(self, x):
9
          return self.scale * torch.nn.functional.
10
             linear(
              x, self.weight, self.bias
11
12
```

Using the Custom Module

```
1 layer = ScaledLinear(16, 4, 2.0)
2 x = torch.rand(1, 16)
3 out = layer(x)
4 print(out.shape) # torch.Size([1, 4])
5 print(layer.state_dict().keys())
6 # odict_keys(['weight', 'bias', 'scale'])
```

Saving/Loading Modules

- The state_dict() method returns a dict which has the values of all of the parameters and buffers associated with a given Module
- This can be saved to disk, and restored using the load_state_dict() method

```
layer = ScaledLinear(16, 4, 2.0)
state_dict = layer.state_dict()
torch.save(state_dict, 'model.pt')

state_dict = torch.load('model.pt')
layer.load_state_dict(state_dict)
# <All keys matched successfully>
```

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Two-Stage Data Handling: Dataset and DataLoader

PyTorch breaks down data handling into two steps:

- A Dataset provides a wrapper to access single (input, output) pairs at a time
- A DataLoader combines multiple samples from a Dataset into batches

Both of these classes are defined in torch.utils.data

Dataset: Single-Sample Access

To get your data into PyTorch's format, you simply need to subclass Dataset and implement two methods:

- __len__(): returns the number of samples in the Dataset
 - It is usually safe to change the length over time: a Dataset can grow/shrink
- __getitem__(idx): returns the sample at a given index
 - Can do arbitrary processing here: e.g., load image from disk, crop, scale, convert to Tensor, etc.
 - Can return fairly arbitrary output, as long as the result at each index has the same form
 - Do not always need to return the same value for a given index:
 a Dataset can perform random data augmentations or even data generation

TensorDataset Example

If your data are already stored in Tensors, can simply wrap them with a TensorDataset:

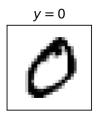
DataLoader: Sampling and Batching

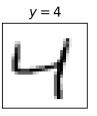
- Typically train using mini-batch stochastic gradient descent: update the trainable parameters using gradients computed from a random subset of the training data
- DataLoader wraps a Dataset and enables iteration over batches

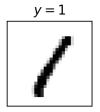
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MNIST: The "hello, world" of Machine Learning

- One of the standard image processing benchmark datasets for many years
- Consists of 28×28 grayscale images of handwritten digits: $60\,000$ training images and $10\,000$ test images
 - Data are very clean: only one digit per image, nicely centered/scaled, etc.
- Fairly small/easy by today's standards, but good for education because you can successfully train models on the CPU







Solution Script (Walk Through Full Code in Editor)

```
train_loader, val_loader, test_loader = get_data(
1
          drop_last=True, batch_size=128
2
3
4
      num class = 10
5
      layer widths = [256, 128, 64]
6
      model = MLPNet(train_loader.dataset[0][0].shape, num_class,
7
           layer widths)
      model.to(device)
8
9
10
      optimizer = optim.Adam(model.parameters())
11
      loss_fn = nn.CrossEntropyLoss(reduction='sum')
12
13
      num_epoch = 10
14
      run training loop(
15
          train loader, val loader, model, loss fn, device,
16
               optimizer, num_epoch
17
      torch.save(model.state_dict(), 'model.pt')
18
19
      test_loss, test_acc = epoch(test_loader, model, loss_fn,
20
           device)
      print('\n\t\tLoss\tAcc.')
21
      print(f'Test:\t\t{test_loss:.3f}\t{test_acc:.3f}')
22
```

Example Output (Last Few Lines)

```
1 Epoch 7:
                Loss
                         Acc.
2 Train:
                0.027
                         0.992
3 Val:
                0.102
                         0.974
4
5 Epoch 8:
               Loss
                         Acc.
6 Train:
                0.021
                         0.993
                0.108
                         0.970
7 Val:
8
9 Epoch 9:
                Loss
                         Acc.
10 Train:
                0.019
                         0.994
11 Val:
                0.090
                         0.979
12
                Loss
                         Acc.
13
14 Test:
                0.081
                         0.979
```

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Summary and Additional Resources

PyTorch-specific resources:

- PyTorch documentation: https://pytorch.org/docs/stable/index.html
- PyTorch tutorials: https://pytorch.org/tutorials/
- PyTorch book: https://pytorch.org/assets/deep-learning/ Deep-Learning-with-PyTorch.pdf

General machine learning/deep learning resources:

- Introduction to Statistical Learning (R-focused, but very popular for learning the fundamentals): https://www.statlearning.com/
- Probabilistic Machine Learning (book series): https://probml.github.io/pml-book/
- Deep Learning: https://www.deeplearningbook.org/