Using TensorFlow and R

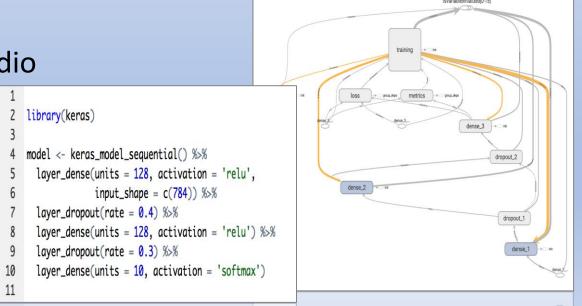


2018-03-27

Andrie de Vries

Solutions Engineer, RStudio

@RevoAndrie





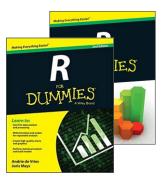
Overview

- TensorFlow using R
- Worked example of keras in R
- Demo
- Supporting tools
- Learning more





StackOverflow: andrie
Twitter: @RevoAndrie
GitHub: andrie



Slides at https://speakerdeck.com/andrie/londonr-tensorflow



What is TensorFlow



What is TensorFlow

- Originally developed by researchers and engineers working on the Google Brain Team for the purposes of conducting machine learning and deep neural networks research.
- Open source software (Apache v2.0 license)
- Hardware independent
 - CPU (via <u>Eigen</u> and <u>BLAS</u>)
 - GPU (via <u>CUDA</u> and <u>cuDNN</u>)
 - TPU (<u>Tensor Processing Unit</u>)
- Supports <u>automatic differentiation</u>
- Distributed execution and large datasets





What is a tensor?

• Spoiler alert: it's an array

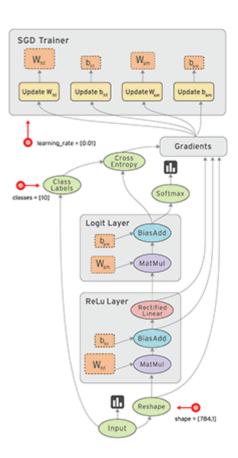
Tensor dimensionality	R object class	Example
0	Vector of length one	Point value
1	Vector	Weights
2	Matrix	Time series
3	Array	Grey scale image
4	Array	Colour images
5	Array	Video

Note that the first dimension is always used for the observations, thus "adding" a dimension



What is tensor flow?

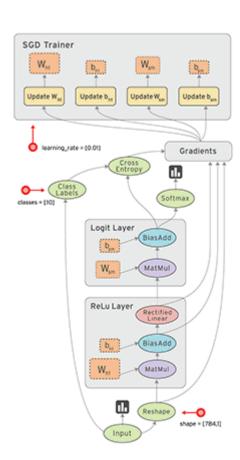
- You define the graph in R
- Graph is compiled and optimized
- Graph is executed on devices
- Nodes represent computations
- Data (tensors) flows between them





Why a dataflow graph?

- Major gains in performance, scalability, and portability
 - Parallelism
 - System runs operations in parallel.
 - Distributed execution
 - Graph is partitioned across multiple devices.
 - Compilation
 - Use the information in your dataflow graph to generate faster code (e.g. fusing operations)
 - Portability
 - Dataflow graph is a language-independent representation of the code in your model (deploy





Uses of TensorFlow

- Image classification
- Time series forecasting
- Classifying peptides for cancer immunotherapy
- Credit card fraud detection using an autoencoder
- Classifying duplicate questions from Quora
- Predicting customer churn
- Learning word embeddings for Amazon reviews

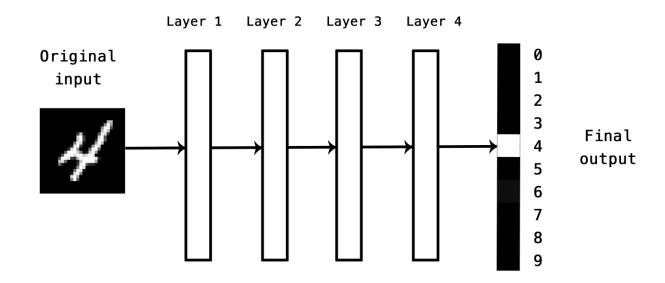


What is deep learning



What is deep learning?

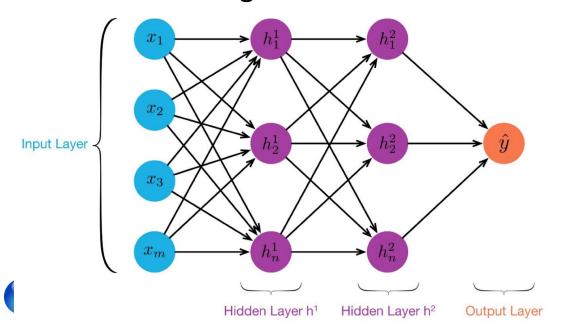
Input to output via layers of representation

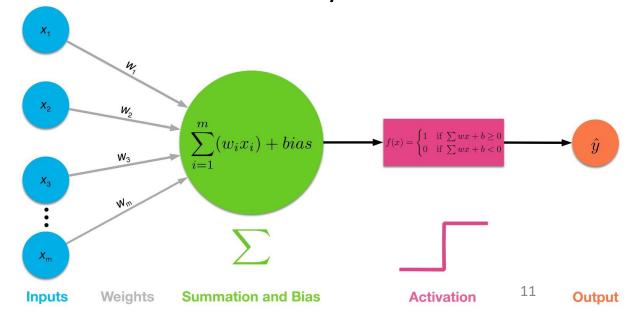




What are layers?

- Data transformation functions parameterized by weights
 - A layer is a geometric transformation function on the data that goes through it (transformations must be differentiable for stochastic gradient descent)
 - Weights determine the data transformation behavior of a layer

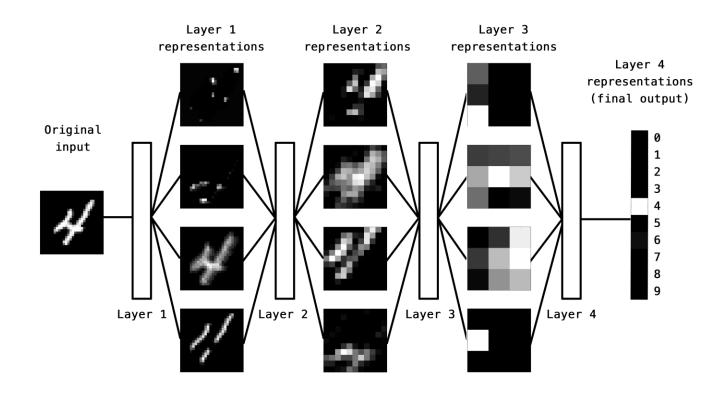




MNIST layers in R

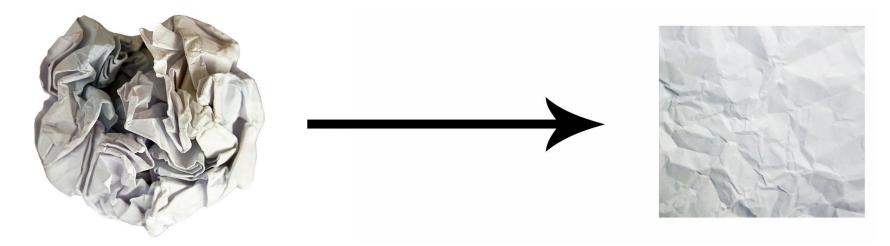


MNIST layers of representation





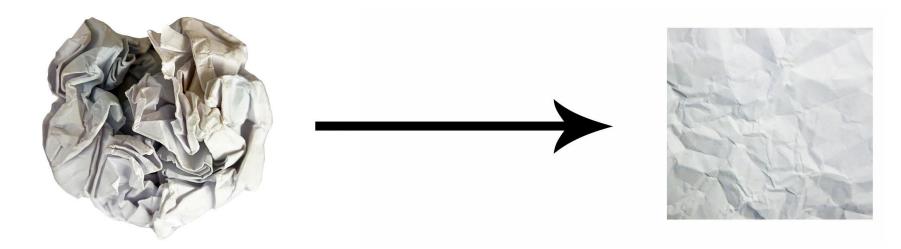
Geometric interpretation



- Deep-learning models are mathematical machines for uncrumpling complicated manifolds of high-dimensional data.
- Deep learning is turning meaning into vectors, into geometric spaces, and then incrementally learning complex geometric transformations that map one space to another.



How can we do this?



- How can we do this with simple parametric models trained with gradient descent?
- We just need
 - Sufficiently large parametric models,
 - trained with gradient descent on
 - sufficiently many examples



Sufficiently large parametric models

Simple grayscale digit recognizer model has > 1 million parameters

Summary(model)		
Layer (type)	Output Shape	Param #
conv2d_3 (Conv2D)	(None, 26, 26, 32)	320
conv2d_4 (Conv2D)	(None, 24, 24, 64)	18496
max_pooling2d_2 (MaxPooling2D)	(None, 12, 12, 64)	0
flatten_2 (Flatten)	(None, 9216)	0
dense_3 (Dense)	(None, 128)	1179776
dense_4 (Dense)	(None, 10)	1290

Total params: 1,199,882

Trainable params: 1,199,882

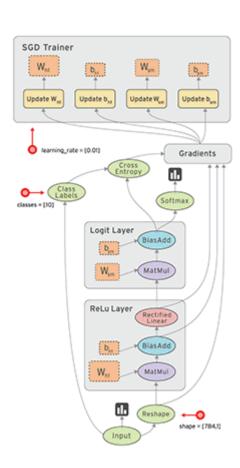
udidNon-trainable params: 0

TensorFlow using R



Why should R users care about TensorFlow?

- A new general purpose numerical computing library
 - Hardware independent
 - Distributed execution
 - Large datasets
 - Automatic differentiation
- Not all data has to be in RAM
 - Highly general optimization, e.g. SGD, Adam
- Robust foundation for machine and deep learning
- TensorFlow models can be deployed with C++ runtime
- R has a lot to offer as an interface language



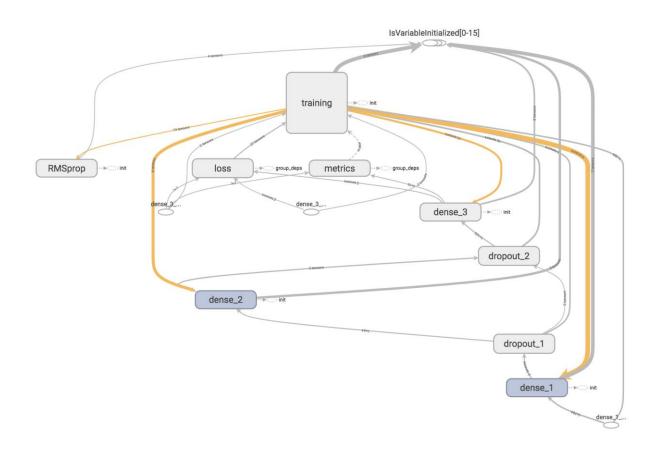


R interface to Tensorflow

- https://tensorflow.rstudio.com
- High-level R interfaces for neural nets and traditional models
- Low-level interface to enable new applications (e.g. Greta)
- Tools to facilitate productive workflow / experiment management
- Straightforward access to GPUs for training models
- Breadth and depth of educational resources



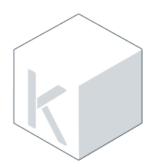
Graph is generated automatically from R





TensorFlow APIs

Distinct interfaces for various tasks and levels of abstraction



Keras API

The Keras API for TensorFlow provides a highlevel interface for neural networks, with a focus on enabling fast experimentation.



Estimator API

The Estimator API for TensorFlow provides highlevel implementations of common model types such as regressors and classifiers.



Core API

The Core TensorFlow API is a lower-level interface that provides full access to the TensorFlow computational graph.



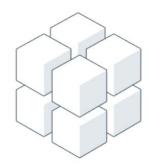
tensorflow



 Low level access to TensorFlow graph operations https://tensorflow.rstudio.com/tensorflow

```
library(tensorflow)
W <- tf$Variable(tf$random uniform(shape(1L), -1.0, 1.0))</pre>
b <- tf$Variable(tf$zeros(shape(1L)))</pre>
y <- W * x data + b
loss <- tf$reduce_mean((y - y_data) ^ 2)</pre>
optimizer <- tf$train$GradientDescentOptimizer(0.5)</pre>
train <- optimizer$minimize(loss)</pre>
sess = tf$Session()
sess$run(tf$global_variables_initializer())
for (step in 1:200)
  sess$run(train)
```

tfestimators



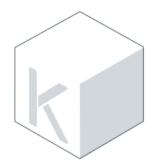
 High level API for TensorFlow models (https://tensorflow.rstudio.com/tfestimators/)

```
library(tfestimators)

linear_regressor()
linear_classifier()
dnn_regressor()
dnn_classifier()
dnn_linear_combined_regressor()
dnn_linear_combined_classifier()
```



keras



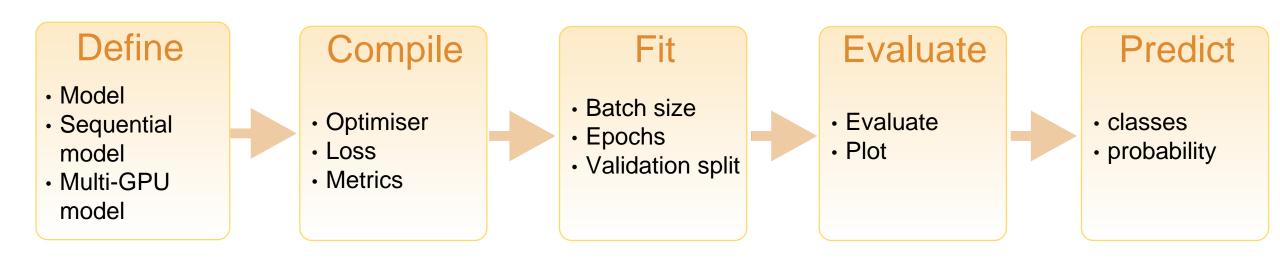
High level API for neural networks (https://tensorflow.rstudio.com/keras/)



Worked example using keras



Steps in building a keras model



Cheat sheet: https://github.com/rstudio/cheatsheets/raw/master/keras.pdf



Keras data pre-processing

Transform input data into tensors

```
library(keras)
# Load MNIST images datasets (built-in to Keras)
c(c(x train, y train), c(x test, y test)) %<-% dataset mnist()
# Flatten images and transform RGB values into [0,1] range
x_train <- array_reshape(x_train, c(nrow(x_train), 784))</pre>
x_test <- array_reshape(x_test, c(nrow(x_test), 784))</pre>
x train <- x train / 255
x test <- x test / 255
# Convert class vectors to binary class matrices
y_train <- to_categorical(y_train, 10)</pre>
y test <- to categorical(y test, 10)</pre>
```

Datasets are downloaded from S3 buckets and cached locally

Use %<-% to assign to multiple objects

TensorFlow expects rowprimary tensors. Use array_reshape() to convert from (column-primary) R arrays

Normalize to [-1; 1] range for best results

Ensure your data is numeric only, e.g. by using one-hot encoding



Model definition

Sequential models are very common, but you can have multiple inputs – use keras_model()

```
model <- keras_model_sequential() %>%
  layer_dense(units = 256, activation = 'relu', input_shape = c(784)) %>%
  layer_dropout(rate = 0.4) %>%
  layer_dense(units = 128, activation = 'relu') %>%
  layer_dropout(rate = 0.3) %>%
  layer_dense(units = 10, activation = 'softmax')

model %>% compile(
  loss = 'categorical_crossentropy',
  optimizer = optimizer_rmsprop(),
  metrics = c('accuracy')
)
```

Many different layers and activation types are available. You can also define your own.

Compilation modifies in place. Do not re-assign result to object.



Note: Models are modified in-place

- Object semantics are not by-value! (as is conventional in R)
 - Keras models are directed acyclic graphs of layers whose state is updated during training.
 - Keras layers can be shared by multiple parts of a Keras model.

```
# Modify model object in place (note that it is not assigned back to)

model %>% compile(
    optimizer = 'rmsprop',
    loss = 'binary_crossentropy',
    metrics = c('accuracy')

)
In the compile() step, do not assign the result, i.e. modify in place
```



Keras: Model training

Feeding mini-batches of data to the model thousands of times

```
history <- model %>% fit(
  x_train, y_train,
  batch_size = 128,
  epochs = 10,
  validation_split = 0.2
)
```

- Feed 128 samples at a time to the model (batch_size = 128)
- Traverse the input dataset 10 times (epochs = 10)
- Hold out 20% of the data for validation (validation_split = 0.2)



Evaluation and prediction

```
model %>% evaluate(x_test, y_test)

$loss
[1] 0.1078904

$acc
[1] 0.9815
```

```
model %>% predict_classes(x_test[1:100,])

[1] 7 2 1 0 4 1 4 9 5 9 0 6 9 0 1 5 9 7 3 4 9 6 6 5 4 0 7 4 0 1 3 1 3 4 7

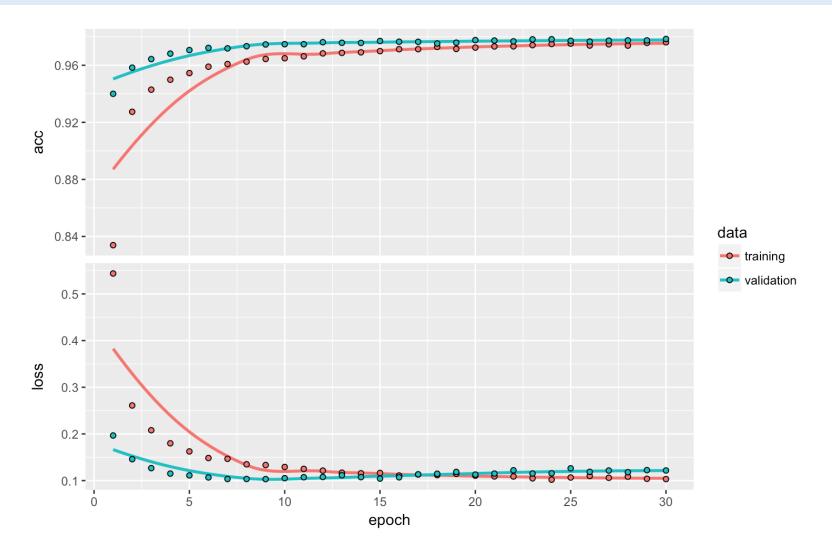
[36] 2 7 1 2 1 1 7 4 2 3 5 1 2 4 4 6 3 5 5 6 0 4 1 9 5 7 8 9 3 7 4 6 4 3 0

[71] 7 0 2 9 1 7 3 2 9 7 7 6 2 7 8 4 7 3 6 1 3 6 9 3 1 4 1 7 6 9
```



Easy plotting of fitting history

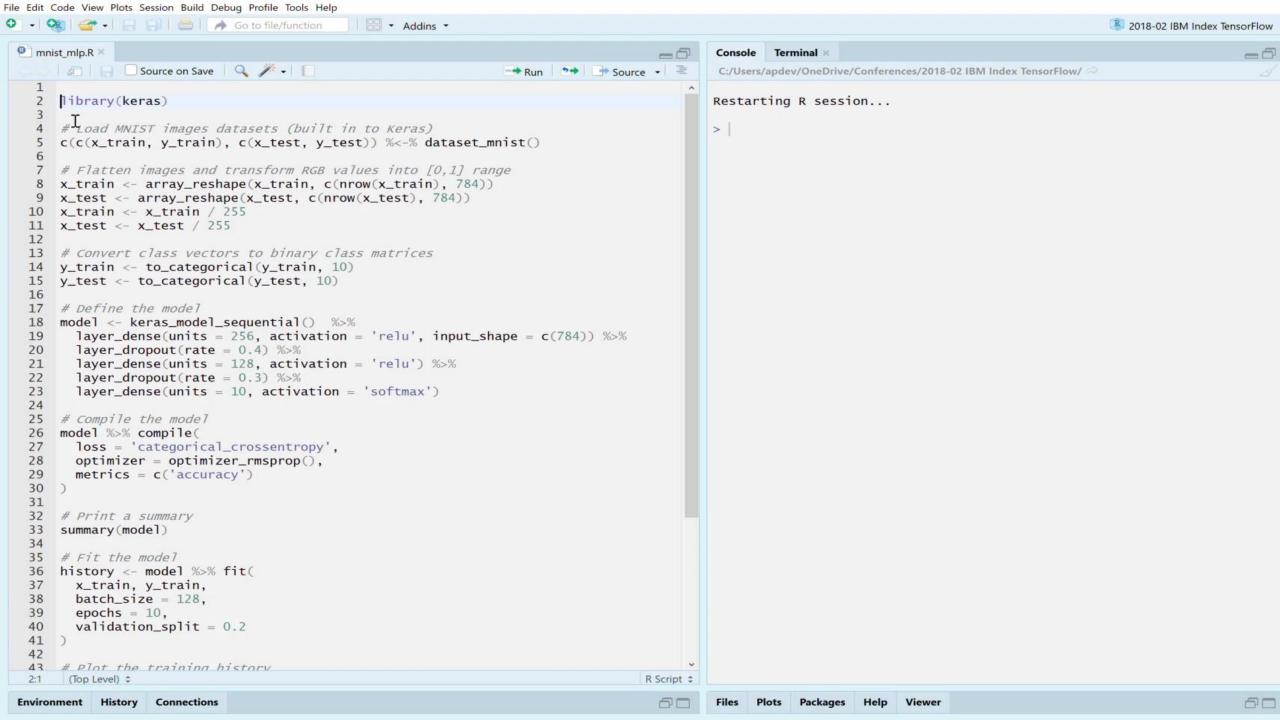
plot(history)





Demo





Supporting tools



tfruns

- https://tensorflow.rstudio.com/tools/tfruns/
- Successful deep learning requires a huge amount of experimentation.
- This requires a systematic approach to conducting and tracking the results of experiments.
- The training_run() function is like the source() function, but it automatically tracks and records output and metadata for the execution of the script:

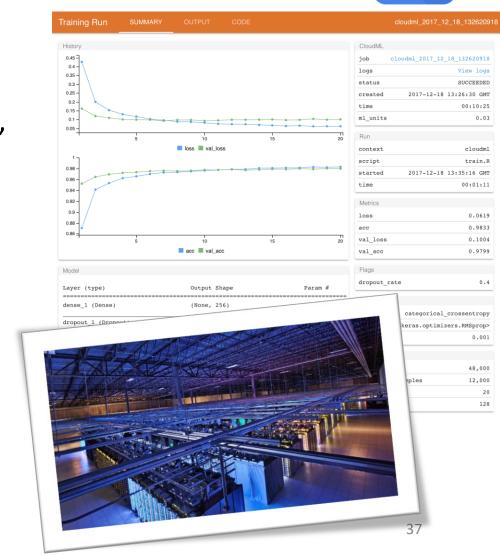
```
library(tfruns)
training_run("mnist_mlp.R")
```



cloudml



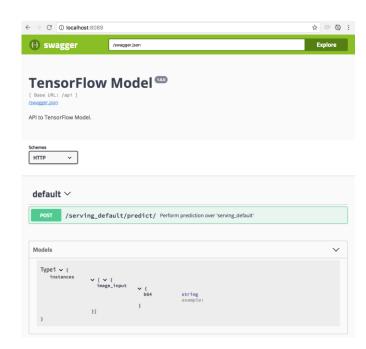
- https://tensorflow.rstudio.com/tools/cloudml/
- Scalable training of models built with the keras, tfestimators, and tensorflow R packages.
- On-demand access to training on GPUs, including Tesla P100 GPUs from NVIDIA®.
- Hyperparameter tuning to optimize key attributes of model architectures in order to maximize predictive accuracy.

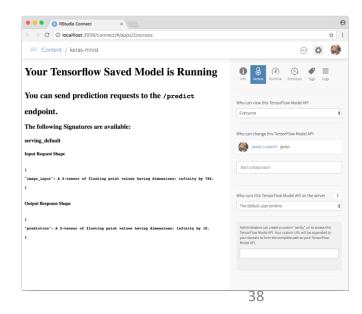




tfdeploy

- https://tensorflow.rstudio.com/tools/tfdeploy/
- TensorFlow was built from the ground up to enable deployment using a low-latency C++ runtime.
- Deploying TensorFlow models requires no runtime R or Python code.
- Key enabler for this is the TensorFlow <u>SavedModel</u> format:
 - a language-neutral format
 - enables higher-level tools to produce, consume and transform models.
- TensorFlow models can be deployed to servers, embedded devices, mobile phones, and even to a web browser!





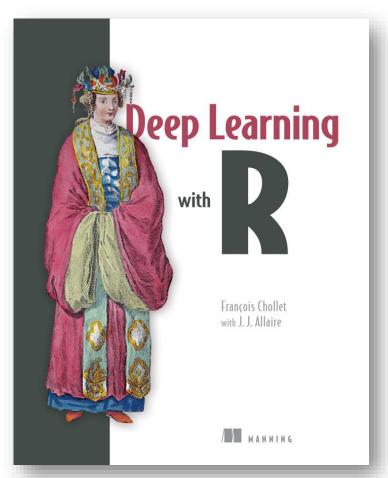


Resources

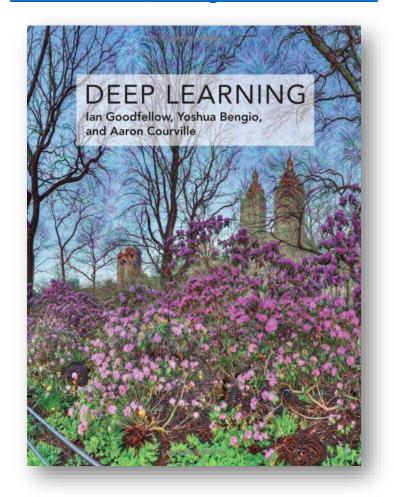


Recommended reading

Chollet and Allaire



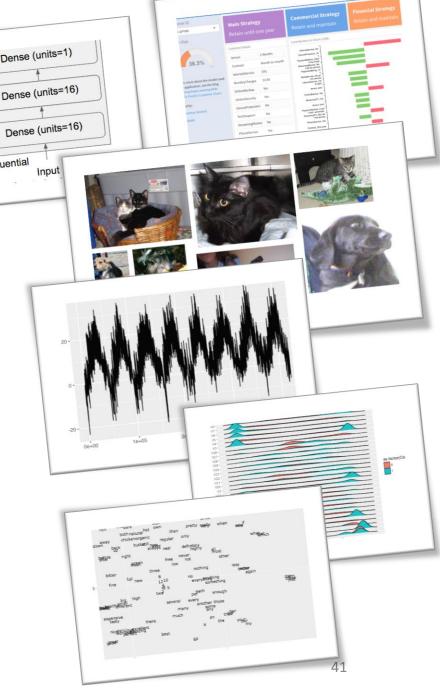
Goodfellow, Bengio & Courville





R examples in the gallery

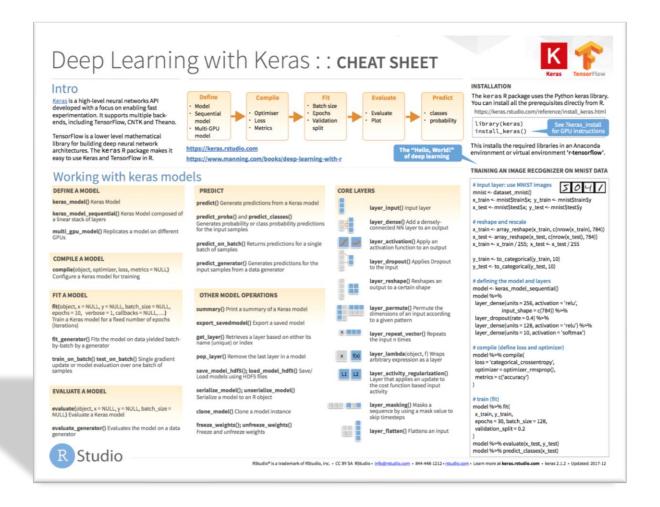
- https://tensorflow.rstudio.com/gallery/
 - Image classification on small datasets
 - Time series forecasting with recurrent networks
 - Deep learning for cancer immunotherapy
 - Credit card fraud detection using an autoencoder
 - Classifying duplicate questions from Quora
 - Deep learning to predict customer churn
 - Learning word embeddings for Amazon reviews
 - Work on explainability of predictions





Keras for R cheat sheet

https://github.com/rstudio/cheatsheets/raw/master/keras.pdf





rstudio::conf videos

- Keynote: Machine Learning with TensorFlow and R
 - https://www.rstudio.com/resources/videos/machine-learning-withtensorflow-and-r/



About the Speaker



J.J. Allaire Founder and CEO, RStudio

J.J. is the maintainer of the R interfaces to TensorFlow and Keras.



Summary



Summary

TensorFlow APIs

Package	Description
<u>keras</u>	Interface for neural networks, focus on fast experimentation.
<u>tfestimators</u>	Implementations of common model types, e.g. regressors and classifiers.
tensorflow	Low-level interface to the TensorFlow computational graph.







Supporting tools

Package	Description
<u>tfdatasets</u>	Scalable input pipelines for TensorFlow models.
<u>tfruns</u>	Track, visualize, and manage TensorFlow training runs and experiments.
tfdeploy	Tools designed to make exporting and serving TensorFlow models easy.
cloudml	R interface to Google Cloud Machine Learning Engine.



Summary

- TensorFlow is a new general purpose numerical computing library with lots to offer the R community.
- Deep learning has made great progress and will likely increase in importance in various fields in the coming years.
- R now has a great set of APIs and supporting tools for using TensorFlow and doing deep learning.

