

A Linear-algebraic Approach to Distributed Deep Learning

Russell J. Hewett

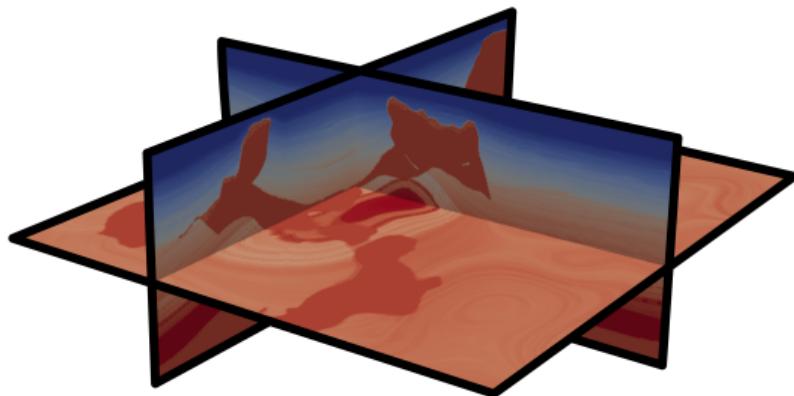
Mathematics & CMDA, Virginia Tech

SLIM Group Seminar

February 19, 2021

- ▶ FWI is a PDE-constrained optimization method for subsurface recovery

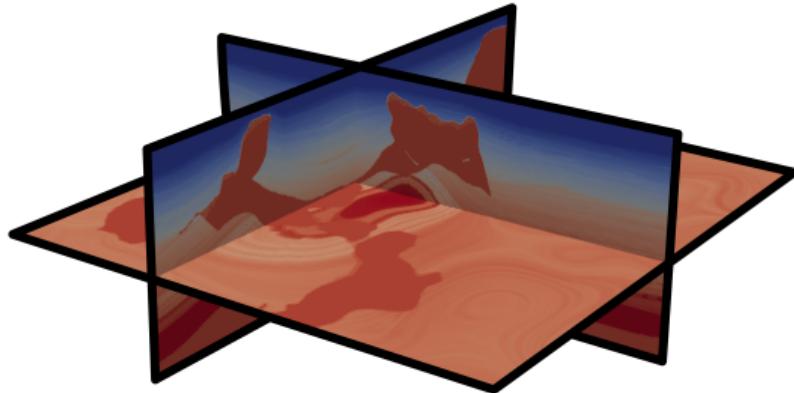
$$\arg \min_m d(u_{\text{obs}}, u) \text{ s.t. } \mathcal{L}(m, f; u) = 0$$



- ▶ Recover, e.g., subsurface velocity m from seismic data u_{obs} through physics \mathcal{L}
- ▶ Applications in hydrocarbon exploration, carbon sequestration, aquifer monitoring, etc.

- ▶ FWI is a PDE-constrained optimization method for subsurface recovery

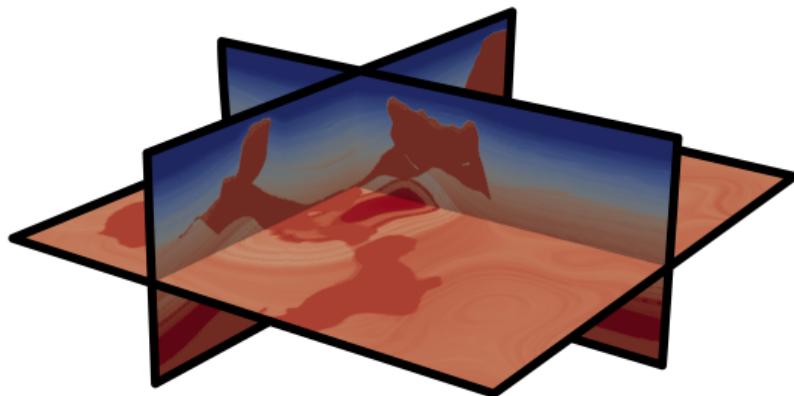
$$\arg \min_m d(u_{\text{obs}}, u) \text{ s.t. } \mathcal{L}(m, f; u) = 0$$



- ▶ Data u_{obs} is petascale, $\sim 10^5$ source functions f
- ▶ Computation made feasible by data parallelism

- ▶ FWI is a PDE-constrained optimization method for subsurface recovery

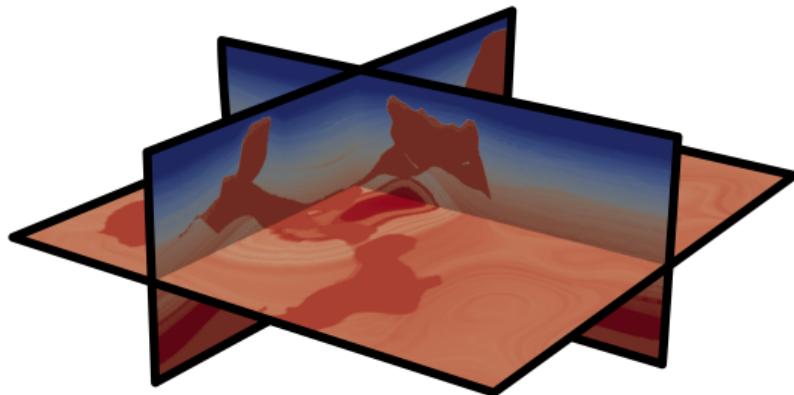
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- ▶ 3D elastic physics \mathcal{L} over $\sim 35\text{km} \times 40\text{km} \times 15\text{km}$ domain
- ▶ Simulation is feasible due to pre-exascale high-performance computing systems

- ▶ FWI is a PDE-constrained optimization method for subsurface recovery

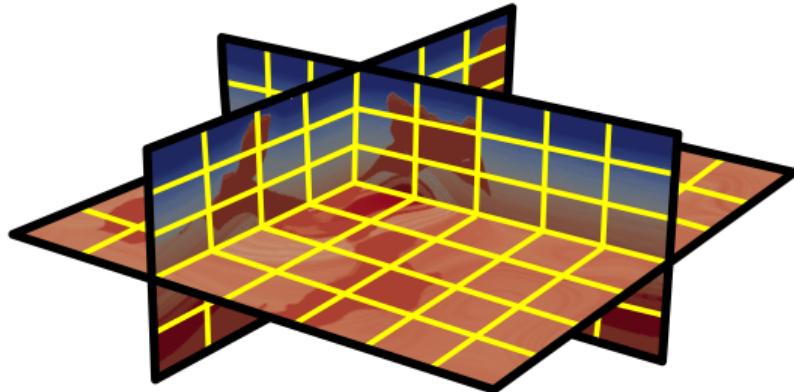
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- ▶ Model m is gigascale for 20m grid scale

- ▶ FWI is a PDE-constrained optimization method for subsurface recovery

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- ▶ Model m is gigascale for 20m grid scale
- ▶ Computation made feasible by model parallelism via domain decomposition

Mathematical and computational challenges for modern FWI:

- ▶ Solution time is weeks to months
- ▶ Requires significant hands-on, expert intervention
- ▶ Uncertainty Quantification is generally infeasible
 - ▶ Solution to the inverse problem is but one of many possible estimates
 - ▶ Very important to characterize distribution of solutions

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Modern solution to modern challenges: Throw machine learning at it!

Scientific Machine Learning (SciML)

- ▶ Intersection of Computational Science & Engineering and Machine Learning
- ▶ Take our already large problems and make them larger!

- ▶ Intersection of Computational Science & Engineering and Machine Learning
- ▶ Take our already large problems and make them larger!
- ▶ Scientific problems:
 - ▶ Quasi-regular computation
 - ▶ Massive compute
 - ▶ Massive models
 - ▶ Massive data
 - ▶ Driven by physics
- ▶ Deep learning:
 - ▶ Irregular computation
 - ▶ Massive compute
 - ▶ (Increasingly) massive models
 - ▶ Massive data
 - ▶ Driven by data

PDE-Constrained Optimization and Deep Learning Models

- PDE Constrained Optimization

$$\arg \min_m d(u_{\text{obs}}, u) \text{ s.t. } \mathcal{L}(m, f; u) = 0$$

- Deep Prior

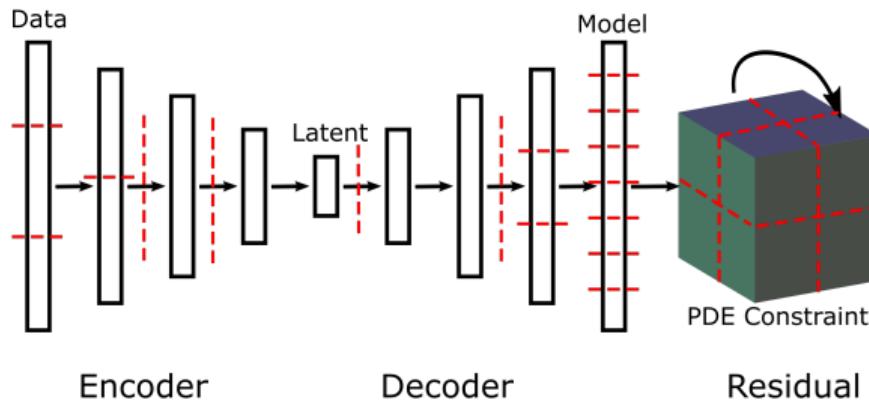
$$\arg \min_{\theta} d(u_{\text{obs}}, u) \text{ s.t. } \mathcal{L}(\mathcal{N}(\theta; z), f; u) = 0$$

- Physics-informed NN

$$\arg \min_{\theta} d(u_{\text{obs}}, \mathcal{N}(\theta; z)) \text{ s.t. } \mathcal{L}(m, f; \mathcal{N}(\theta; z)) = 0$$

Consider a DNN surrogate for subsurface models (deep prior) or wavefield (PINN).

- We *functionally* cannot accept smaller models.
- If classical problem requires domain decomposition, then so must the DNN!
- These networks also have extremely large number of DoFs, too!



In the face of high computational cost, seek parallelism

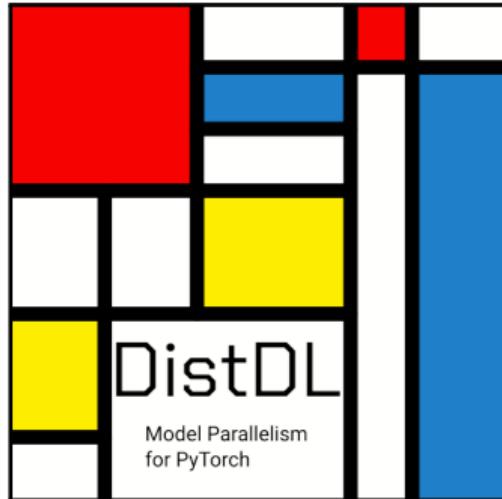
- ▶ Parallelism in PDE-constrained optimization
 - ▶ Data parallelism over multiple source functions
 - ▶ Accelerated compute kernels on modern hardware
 - ▶ Model parallelism over physical domain

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- ▶ Parallelism in deep learning
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- ▶ Parallelism in deep learning
 - ▶ Data parallelism over multiple inputs
 - ▶ Accelerated compute kernels on modern hardware
- ▶ What are we missing?
 - ▶ Model parallelism!
 - ▶ More challenging than for PDEs due to causality and lack of physical domain



Joint work w/
Thomas Grady (Math+CMDA '20)
Daniel Hagialigol (CMDA '22)
Jacob Merizian (Math+CS '20)
CMDA Capstone team (2020)

- ▶ A DNN is the composition of many non-linear functions

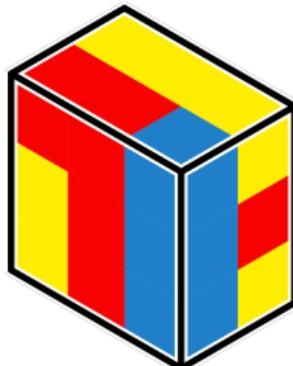
$$\mathcal{N}(\theta; z) = f_{n-1}(\theta_{n-1}, f_{n-2}(\theta_{n-2}, \dots, f_1(\theta_1, f_0(\theta_0, z))))$$

- ▶ Each function f_i is a *layer*
- ▶ All layer inputs, outputs, and internal parameters (weights) are high-order tensors

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- ▶ Typical input or output tensor:

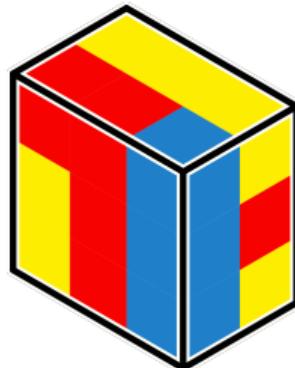
$$x \in \mathbb{R}^{\wedge} \{b \times c \times n_{i-1} \times \dots \times n_1 \times n_0\}$$

- ▶ b is the *batch* dimension
- ▶ c is the *channel* dimension
- ▶ n_i is the i^{th} *feature* dimension

- ▶ A DNN is the composition of many non-linear functions

$$\mathcal{N}(\theta; z) = f_{n-1}(\theta_{n-1}, f_{n-2}(\theta_{n-2}, \dots, f_1(\theta_1, f_0(\theta_0, z))))$$

- ▶ Each function f_i is a *layer*
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- ▶ Typical convolution weight tensor:

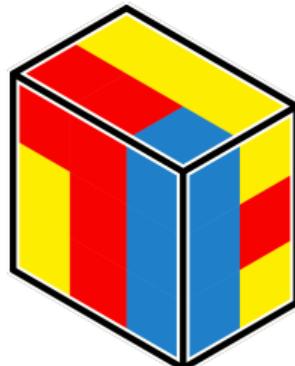
$$w \in \mathbb{R}^{\wedge \{c_{\text{out}} \times c_{\text{in}} \times k_{i-1} \times \dots \times k_1 \times k_0\}}$$

- ▶ c_{out} is the output *channel* dimension
- ▶ c_{in} is the input *channel* dimension
- ▶ k_i is the i^{th} dimension's kernel size

- ▶ A DNN is the composition of many non-linear functions

$$\mathcal{N}(\theta; z) = f_{n-1}(\theta_{n-1}, f_{n-2}(\theta_{n-2}, \dots, f_1(\theta_1, f_0(\theta_0, z))))$$

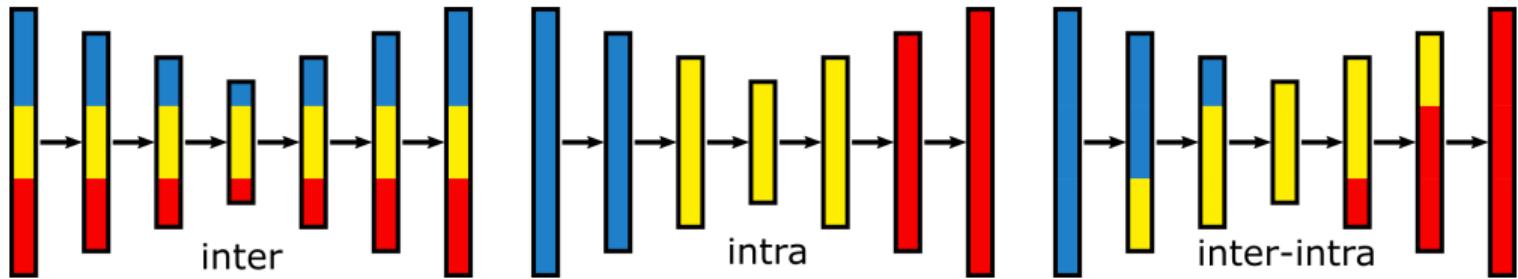
- ▶ Each function f_i is a *layer*
- ▶ All layer inputs, outputs, and internal parameters (weights) are high-order tensors



- ▶ Typical linear or affine weight tensor:

$$W \in \mathbb{R}^{\wedge \{c_{\text{out}} \times c_{\text{in}}\}}$$

- ▶ c_{out} is the output *channel* dimension
- ▶ c_{in} is the input *channel* dimension



Data parallelism:

- ▶ Parallelize over the batch dimension

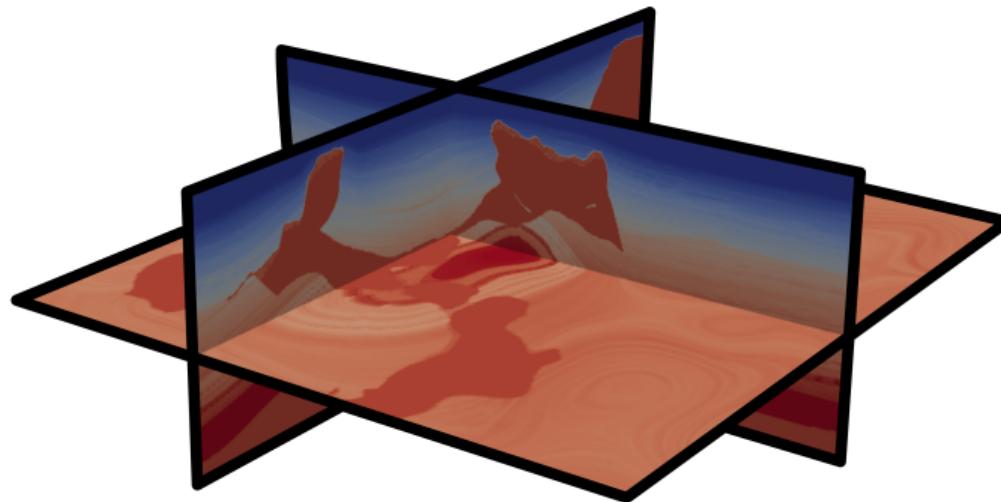
Pipelining:

- ▶ Parallelize across layers (*intra-layer*)

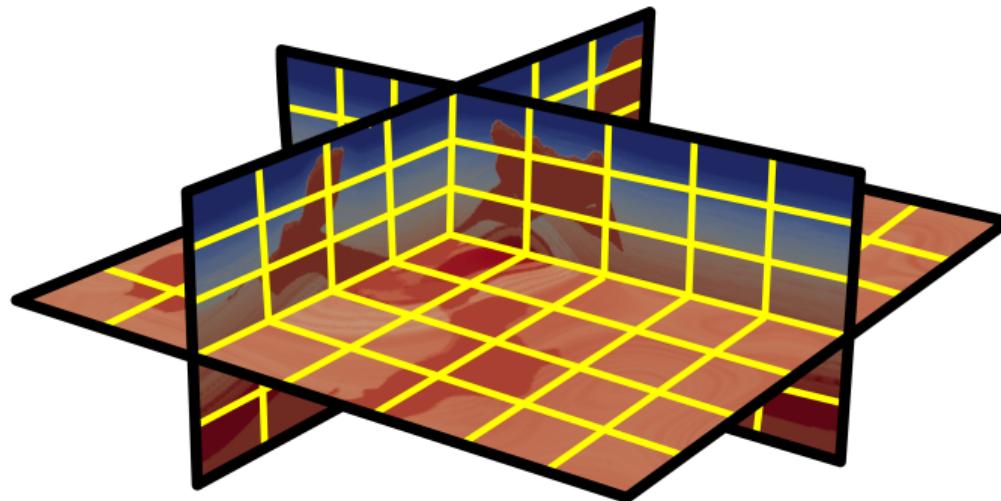
Model parallelism:

- ▶ Parallelize within layers (*inter-layer*)
- ▶ Parallelize within and across layers (*inter-intra-layer*)

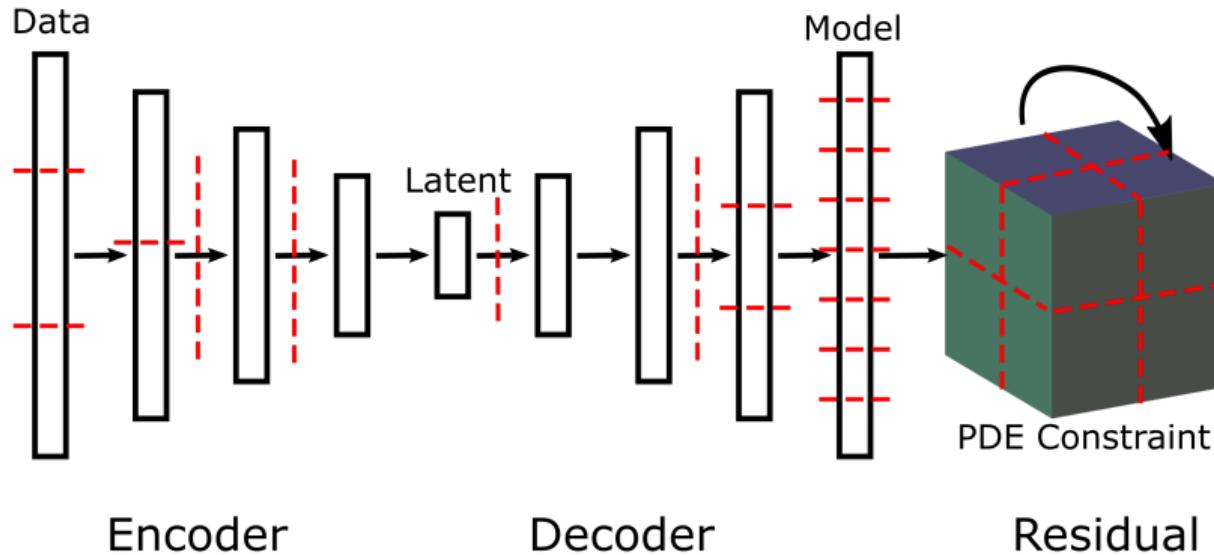
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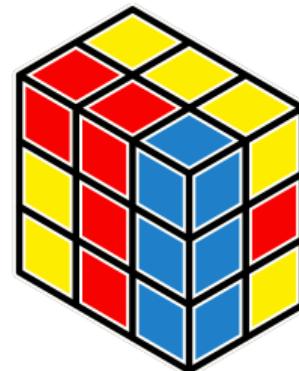
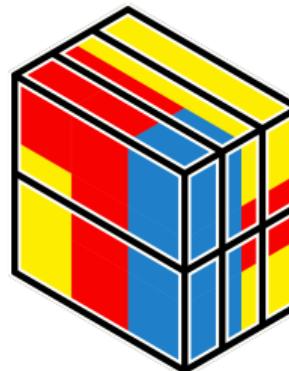
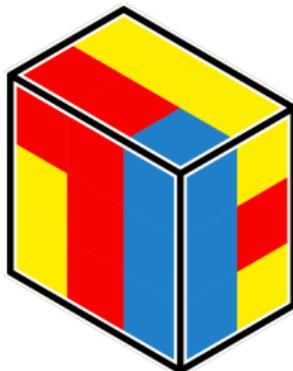


In deep prior or PINN:



In general:

- ▶ No natural domain to decompose
 - ▶ Each tensor has generally unique structure: dimensions vary wildly!
- ▶ Partition the input/output tensors
 - ▶ Net result of decomposing classical domains
 - ▶ Partially induced by individual layer structure
- ▶ Make intelligent choices for decomposing layer parameter tensors
 - ▶ HPC architecture-induced
 - ▶ Partially induced by input structure



To motivate our approach, consider how deep neural networks are constructed and trained.

- A DNN is the composition of many non-linear functions

$$\mathcal{N}(\theta; z) = f_{n-1}(\theta_{n-1}, f_{n-2}(\theta_{n-2}, \dots, f_1(\theta_1, f_0(\theta_0, z))))$$

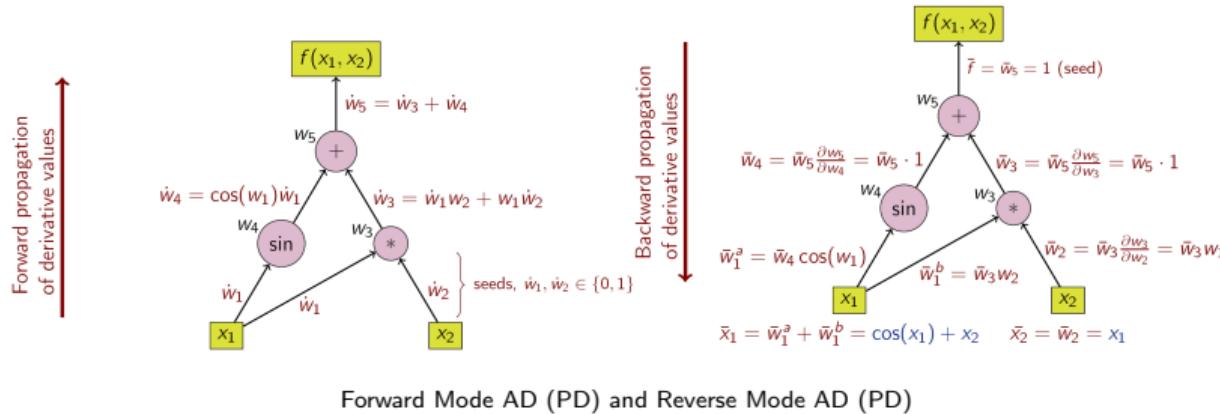
- Computing the gradient is the composition of many linear functions

$$N^* \delta\theta = f_0^* f_1^* \dots f_{n-2}^* f_{n-1}^* \delta\theta_{n-1}$$

- For each layer (function)
 - An implementation of the action of forward function, f
 - An implementation of the action of the adjoint of the Jacobian of f , f^*

A Quick Aside: Automatic Differentiation

- ▶ Given a function, or an implementation of a function, f
- ▶ Two modes:
 - ▶ Forward mode: application of the Jacobian of f , f'
 - ▶ Adjoint mode: application of the adjoint of the Jacobian of f , f^*



Forward Mode AD (PD) and Reverse Mode AD (PD)

- ▶ Implementation strategies:
 - ▶ Pre-compiled source transformation (syntactic)
 - ▶ Just-in-time construction of computation graph (semantic)

- ▶ In deep learning, automatic differentiation is used to get f^*
- ▶ But distributed computing libraries, like MPI, do not easily integrate with AD tools!
- ▶ Issues with syntactic methods / source transformation:
 - ▶ Blocking communication
 - ▶ What are the adjoints of `MPI_Send`, `MPI_Recv`, `MPI_Bcast`, etc.?
 - ▶ Nonblocking communication
 - ▶ What are the adjoints of `MPI_Isend`, `MPI_Irecv`, `MPI_Ibcast`, `MPI_Wait`, etc.?
 - ▶ No one AD's the communication library (or the network!) (or the switch!)

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 - ▶ Nonblocking communication
 - ▶ What are the adjoints of MPI_Isend, MPI_Irecv, MPI_Ibcast, MPI_Wait, etc.?
 - ▶ No one AD's the communication library (or the network!) (or the switch!)
- ▶ How can we compute the adjoints if we can't differentiate operations?
 - ▶ Exploit semantics – mathematical meaning
 - ▶ Linear functions are their own Jacobians
 - ▶ We have freedom to choose inner products
 - ▶ PyTorch supports this approach

A Linear Algebraic Perspective of Memory

- ▶ A computer's memory can represent \mathbb{F}^n , a floating-point subset of \mathbb{R}^n .
- ▶ Consider $\langle \mathbf{a}, \mathbf{b} \rangle_{\mathbb{F}^n} = \sum_{i=0}^{n-1} a_i b_i$ to be the inner product
- ▶ Then the adjoint (of the Jacobian) of a linear operator arises by requiring satisfaction of

$$\langle A\mathbf{x}, \mathbf{y} \rangle_{\mathbb{F}^n} = \langle \mathbf{x}, A^*\mathbf{y} \rangle_{\mathbb{F}^m}$$

- ▶ When we have such a trivial inner product, $A^* = A^T$

We can exploit this to define three key operations on memory and data stored there:

Allocate (and Deallocate)

- ▶ Assume \mathbf{x}_a has been allocated. We need more space, $\mathbf{x}_b = \mathbf{0}_b$.
- ▶ Allocation is an operator $A_b : \mathbb{F}^m \rightarrow \mathbb{F}^n$, and

$$A_b \mathbf{x} = \begin{bmatrix} I_a \\ O_b \end{bmatrix} \begin{bmatrix} \mathbf{x}_a \\ \mathbf{x}_b \end{bmatrix} = \begin{bmatrix} \mathbf{x}_a \\ \mathbf{0}_b \end{bmatrix}$$

- ▶ The adjoint of allocation is found through the inner product

$$A_b^* \mathbf{y} = A_b^T \mathbf{y} = [I_a \quad O_b] \begin{bmatrix} \mathbf{y}_a \\ \mathbf{y}_b \end{bmatrix} = [\mathbf{y}_a]$$

- ▶ The adjoint of allocation is deallocation (and vice versa): $A_b^* = D_b$

We can exploit this to define three key operations on memory and data stored there:

Clear

- ▶ Sets a of a subset of allocated memory \mathbf{x} , \mathbf{x}_b to $\mathbf{0}$
- ▶ Clear is an operator $K_b : \mathbb{F}^m \rightarrow \mathbb{F}^m$, and

$$K_b \mathbf{x} = \begin{bmatrix} I_a & \\ & O_b \end{bmatrix} \begin{bmatrix} \mathbf{x}_a \\ \mathbf{x}_b \end{bmatrix} = \begin{bmatrix} \mathbf{x}_a \\ \mathbf{0}_b \end{bmatrix}$$

- ▶ Clear is self-adjoint, $K_b^* = K_b$

We can exploit this to define three key operations on memory and data stored there:

Add

- ▶ In-place summation \mathbf{x}_a into \mathbf{x}_b
- ▶ Add is the operator $S_{a \rightarrow b} : \mathbb{F}^m \rightarrow \mathbb{F}^m$, and

$$S_{a \rightarrow b} \mathbf{x} = \begin{bmatrix} I_a & \\ I_a & I_b \end{bmatrix} \begin{bmatrix} \mathbf{x}_a \\ \mathbf{x}_b \end{bmatrix} = \begin{bmatrix} \mathbf{x}_a \\ \mathbf{x}_a + \mathbf{x}_b \end{bmatrix}$$

- ▶ The adjoint of add is found through the inner product

$$S_{a \rightarrow b}^* \mathbf{y} = \begin{bmatrix} I_a & I_b \\ & I_b \end{bmatrix} \begin{bmatrix} \mathbf{y}_a \\ \mathbf{y}_b \end{bmatrix} = \begin{bmatrix} \mathbf{y}_a + \mathbf{y}_b \\ \mathbf{y}_b \end{bmatrix} = S_{b \rightarrow a} \mathbf{y}$$

- ▶ The adjoint of add is also add, in reverse direction

Allocate, clear, and add give us two more important primitives:

Copy

- ▶ Can define in-place and out-of-place copy
- ▶ In-place copy is $C_{a \rightarrow b} : \mathbb{F}^m \rightarrow \mathbb{F}^m$

$$C_{a \rightarrow b} = \begin{bmatrix} I_a & O_b \\ I_a & O_b \end{bmatrix} = \begin{bmatrix} I_a & O_b \\ I_a & I_b \end{bmatrix} \begin{bmatrix} I_a & O_b \\ O_a & O_b \end{bmatrix} = S_{a \rightarrow b} K_b.$$

- ▶ Both copies and their adjoints are composition of previous primitives:

In-place Copy

$$C_{a \rightarrow b} = S_{a \rightarrow b} K_b$$

$$C_{a \rightarrow b}^* = K_b S_{b \rightarrow a}$$

Out-of-place Copy

$$C_{a \rightarrow b} = S_{a \rightarrow b} A_b$$

$$C_{a \rightarrow b}^* = D_b S_{b \rightarrow a}$$

- ▶ **Critical observation:** the adjoint of a copy involves a sum!

Allocate, clear, and add give us two more important primitives:

Move

- ▶ Can define in-place and out-of-place move
- ▶ In-place move is $M_{a \rightarrow b} : \mathbb{F}^m \rightarrow \mathbb{F}^m$

$$M_{a \rightarrow b} = \begin{bmatrix} O_a & O_b \\ I_a & O_b \end{bmatrix} = \begin{bmatrix} O_a & O_b \\ O_a & I_b \end{bmatrix} \begin{bmatrix} I_a & O_b \\ I_a & I_b \end{bmatrix} \begin{bmatrix} I_a & O_b \\ O_a & O_b \end{bmatrix} = K_a S_{a \rightarrow b} K_b.$$

- ▶ Both moves and their adjoints are composition of previous primitives:

In-place Move

$$M_{a \rightarrow b} = K_a S_{a \rightarrow b} K_b$$

$$M_{a \rightarrow b}^* = K_b S_{b \rightarrow a} K_a = M_{b \rightarrow a}$$

Out-of-place Move

$$M_{a \rightarrow b} = D_a S_{a \rightarrow b} A_b$$

$$M_{a \rightarrow b}^* = D_b S_{b \rightarrow a} A_a = M_{b \rightarrow a}$$

- ▶ This previous model applies for any memory on any computer!
- ▶ We were all probably thinking about a single node
 - ▶ Local memory
- ▶ But our definition of memory is very inclusive
 - ▶ Device memory
 - ▶ Whole system memory / remote nodes (HPC)
 - ▶ Local/remote disk

- ▶ We can compose these memory primitives to build a linear algebraic formulation of many parallel data movement operations
 - ▶ Send/receive (*)
 - ▶ Scatter/gather
 - ▶ Broadcast (*)
 - ▶ Sum-reduce
 - ▶ All-to-all / Transpose / Shuffle
 - ▶ All-(sum)-reduce

Send/receive

- ▶ A send-receive pair is merely a copy or move from one node/worker/task to another
- ▶ Choice of 'copy' or 'move' interpretation is semantic
 - ▶ Impacts structure of adjoint implementation
 - ▶ If data is used locally after a send, it is a copy
 - ▶ If data is not used locally after a send, it is a move
- ▶ If we interpret as a copy, the adjoint is still a sum then a clear

Broadcast

- ▶ Broadcast \mathbf{x}_a to k realizations $\mathbf{x}_0, \dots, \mathbf{x}_{k-1}$ or k copy operations
- ▶ We construct the broadcast operator, $B_{a \rightarrow \{k\}}$,

$$B_{a \rightarrow \{k\}} \mathbf{x}_a = \begin{bmatrix} C_{a \rightarrow 0} \\ C_{a \rightarrow 1} \\ \vdots \\ C_{a \rightarrow k-1} \end{bmatrix} \mathbf{x}_a = \begin{bmatrix} \mathbf{x}_a \\ \mathbf{x}_a \\ \vdots \\ \mathbf{x}_a \end{bmatrix} = \mathbf{x}_{\{k\}}.$$

- ▶ And its adjoint,

$$B_{a \rightarrow \{k\}}^* \mathbf{y}_{\{k\}} = [C_{a \rightarrow 0}^* \quad C_{a \rightarrow 1}^* \quad \cdots \quad C_{a \rightarrow k-1}^*] \mathbf{y}_{\{k\}} = \sum_{i=0}^{k-1} K_i S_{i \rightarrow a} \mathbf{y}_i = \mathbf{y}_a.$$

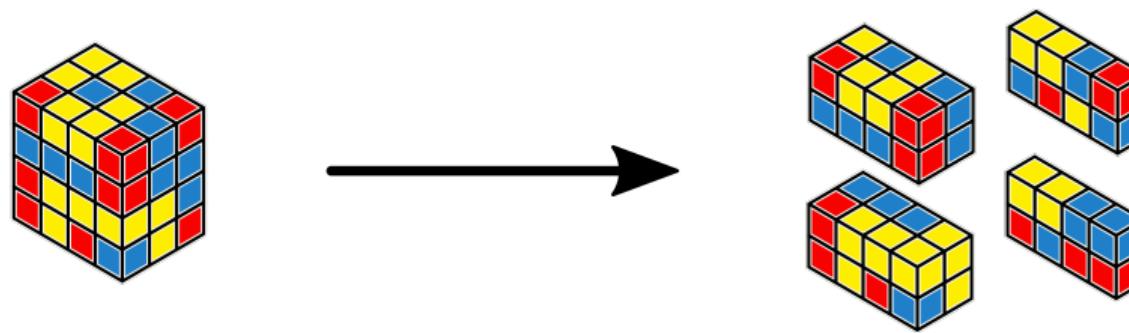
- ▶ The adjoint of a broadcast is a sum-reduction

Other Primitives

- ▶ Sum-reduce
 - ▶ adjoint is broadcast
- ▶ All-to-all/Shuffle/Transpose
 - ▶ Block matrix of copy/moves
 - ▶ adjoint is also transpose (not self-adjoint)
- ▶ Scatter (special case of Transpose)
 - ▶ adjoint is gather
- ▶ Gather (special case of Transpose)
 - ▶ adjoint is scatter
- ▶ All-sum-reduce
 - ▶ self-adjoint

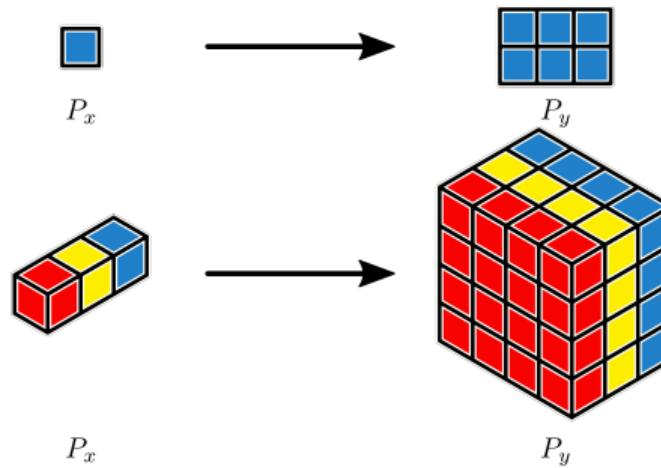
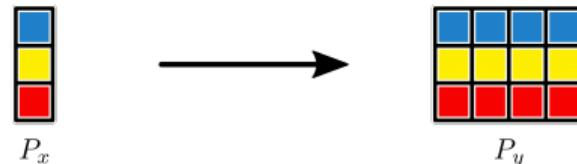
Parallel Primitives for High-order Tensors

- ▶ We want to generalize these ideas to deep learning (and PDEs too)
- ▶ We propose data movement primitives specific to high-order tensors
 - ▶ Broadcast
 - ▶ Sum-reduce
 - ▶ All-to-all / Transpose / Shuffle
 - ▶ Halo Exchange
 - ▶ All-(sum)-reduce



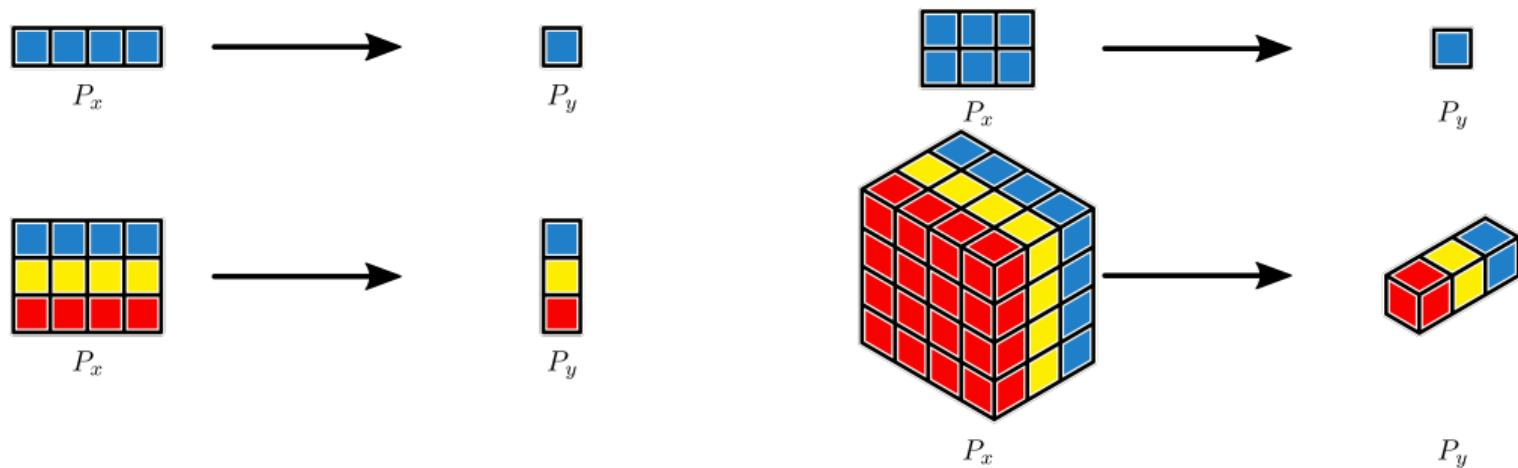
Broadcast

- ▶ The broadcast primitive holds for more than just standard MPI-style broadcast
- ▶ We can express NumPy-style broadcast semantics across tensor dimensions



Sum-reduce

- ▶ The sum-reduce primitive holds for more than just standard MPI-style reductions
- ▶ We can use the reverse of NumPy-style broadcast semantics across tensor dimensions



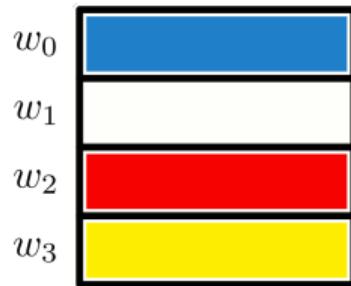
Transpose

- ▶ All-to-all works slightly differently
- ▶ We had to adapt an interpretation of all-to-all to high-order tensors



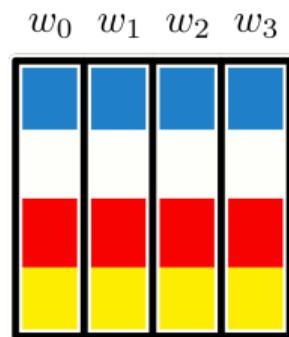
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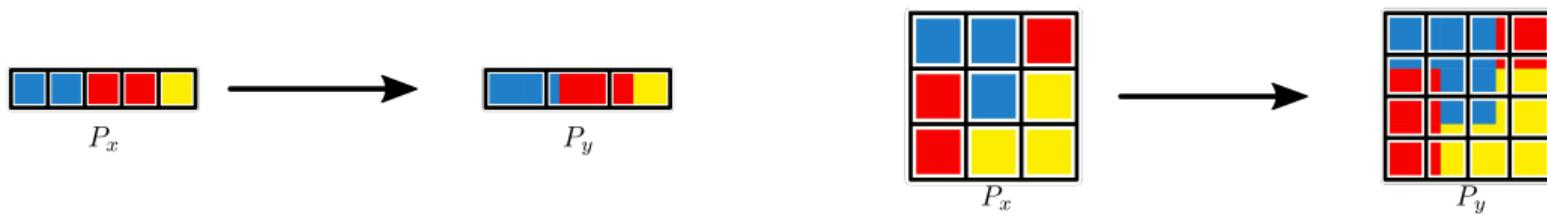
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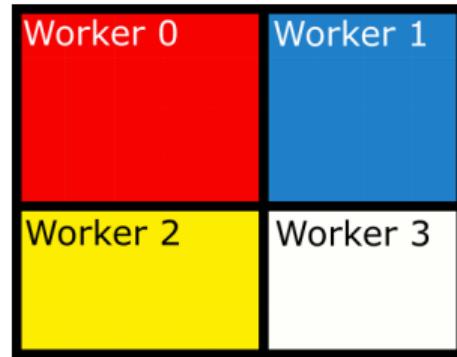
Transpose

- ▶ All-to-all works slightly differently
- ▶ We had to adapt an interpretation of all-to-all to high-order tensors
- ▶ This is how we get tensor scatters and gathers, too!



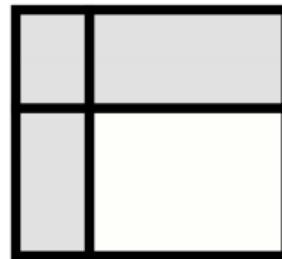
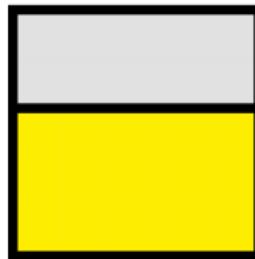
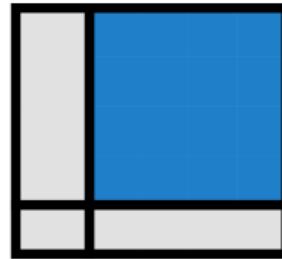
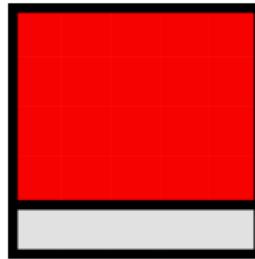
Parallel Primitives for High-order Tensors

Halo Exchange

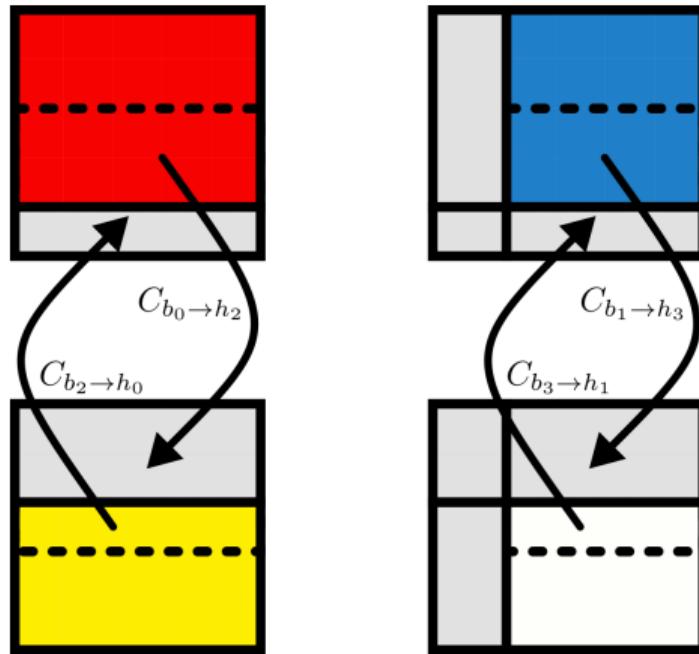


Parallel Primitives for High-order Tensors

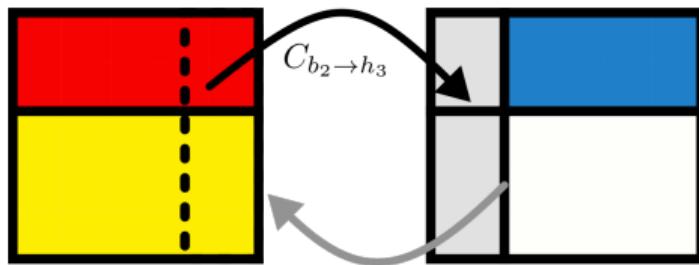
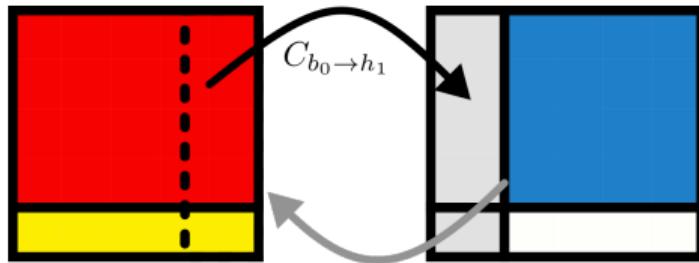
Halo Exchange



Halo Exchange

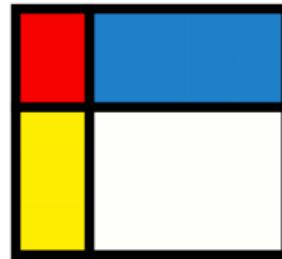
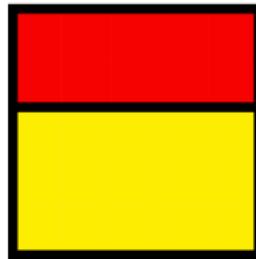
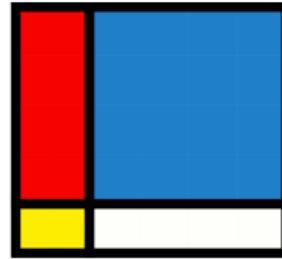
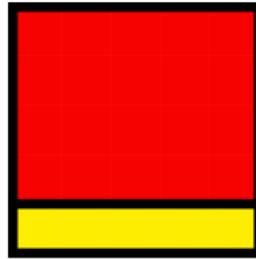


Halo Exchange



Parallel Primitives for High-order Tensors

Halo Exchange

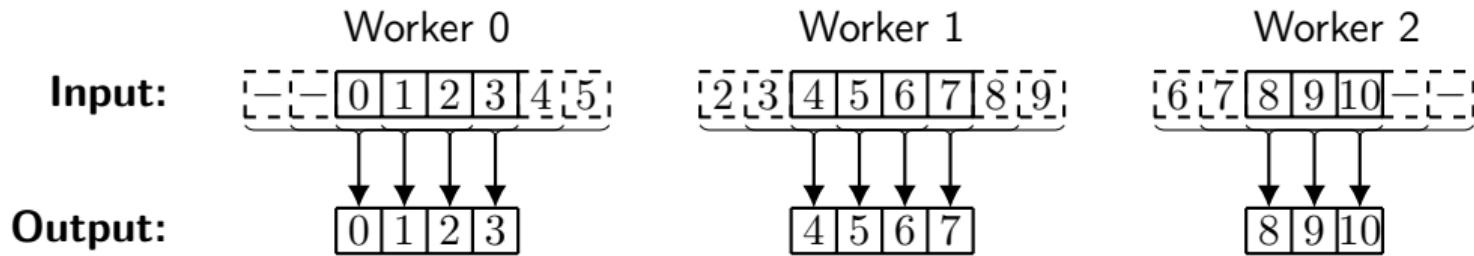


Halo Exchange

(w/ Thomas Grady)

- ▶ Halo exchange is not a standard parallel primitive
- ▶ We generally impose that the output tensor is computationally load balanced
 - ▶ In general, even if input is load balanced, output is not guaranteed to be load balanced
- ▶ Required for sliding-window kernels on distributed tensors
 - ▶ These kernels do not have regular size, as they would in, e.g., standard finite-differences
- ▶ Also required for, e.g., interpolation / upsampling

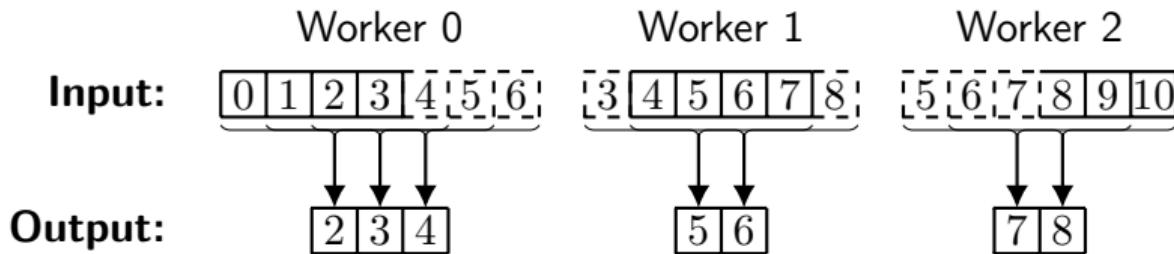
Halo Exchange



This situation yields the “normal”, uniform halo sizes.

- ▶ Centered convolution kernel, size $k = 5$
- ▶ 1D input tensor, size $n = 11$
- ▶ 1D partition, size $P = 3$
- ▶ Zero-padding of width 2, implicitly on input boundaries

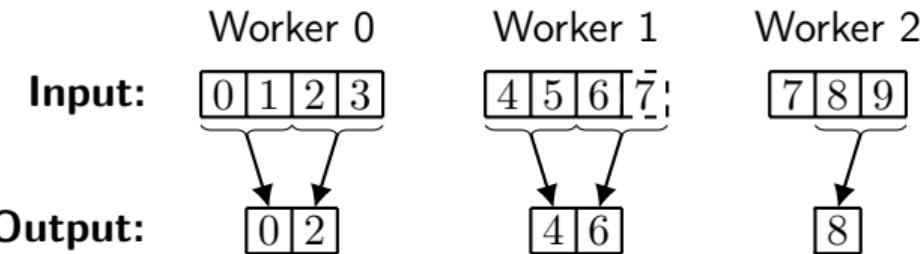
Halo Exchange



This situation yields unbalanced halo sizes.

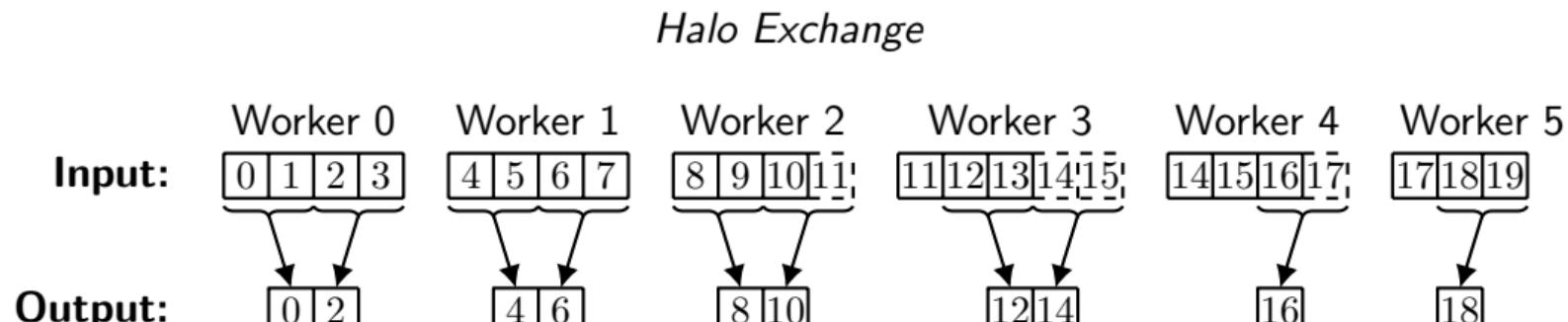
- ▶ Centered convolution kernel, size $k = 5$
- ▶ 1D input tensor, size $n = 11$
- ▶ 1D partition, size $P = 3$
- ▶ No implicit zero-padding on input boundaries

Halo Exchange



This situation yields “simple” unbalanced halo sizes.

- ▶ Right-looking pooling kernel, size $k = 2$, stride $s = 2$
- ▶ 1D input tensor, size $n = 10$
- ▶ 1D partition, size $P = 3$
- ▶ No implicit zero-padding or dilation



This situation yields “complicated” unbalanced halo sizes.

- ▶ Right-looking pooling kernel, size $k = 2$, stride $s = 2$
- ▶ 1D input tensor, size $n = 20$
- ▶ 1D partition, size $P = 6$
- ▶ No implicit zero-padding or dilation

Halo Exchange

- ▶ Halo exchange is not a standard parallel primitive
- ▶ We construct a halo exchange from a series of clear and copy operations,

$$H = K_{\mathbf{T}} C_{\mathbf{U}} C_{\mathbf{E}} C_{\mathbf{P}} K_{\mathbf{S}},$$

- ▶ $K_{\mathbf{S}}$ the setup operator to clear exchange buffers
- ▶ $C_{\mathbf{P}}$ the pack operator to copy bulk region to send buffer
- ▶ $C_{\mathbf{E}}$ the exchange operator to copy from workers' send buffers to neighboring workers' receive buffers
- ▶ $C_{\mathbf{U}}$ the unpack operator to copy from receive buffer to halo region
- ▶ $K_{\mathbf{T}}$ the teardown operator to clear exchange buffers

Halo Exchange

- ▶ D -dimensional partitioned tensors require one halo exchange for each dimension

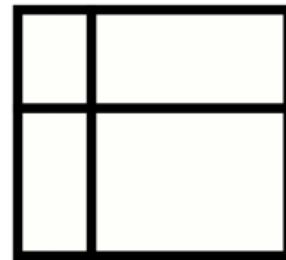
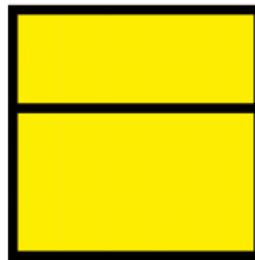
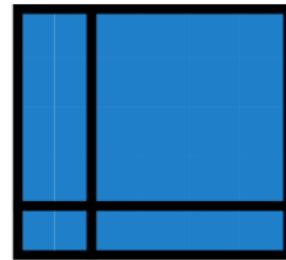
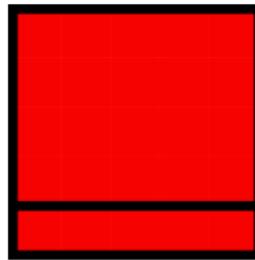
$$H = K_{\mathbf{T}_{d-1}} C_{\mathbf{U}_{d-1}} C_{\mathbf{E}_{d-1}} C_{\mathbf{P}_{d-1}} K_{\mathbf{S}_{d-1}} \dots K_{\mathbf{T}_1} C_{\mathbf{U}_1} C_{\mathbf{E}_1} C_{\mathbf{P}_1} K_{\mathbf{S}_1} K_{\mathbf{T}_0} C_{\mathbf{U}_0} C_{\mathbf{E}_0} C_{\mathbf{P}_0} K_{\mathbf{S}_0}$$

- ▶ This handles all corner cases
- ▶ The adjoint thus requires *summation* into the bulk region from the halo regions

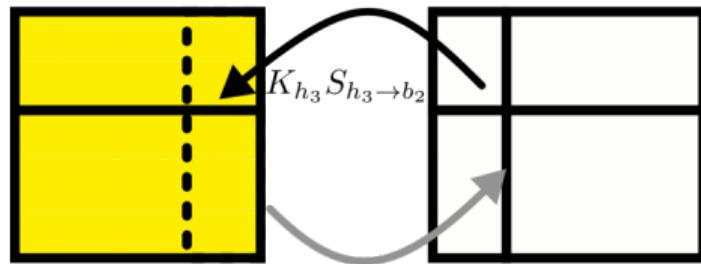
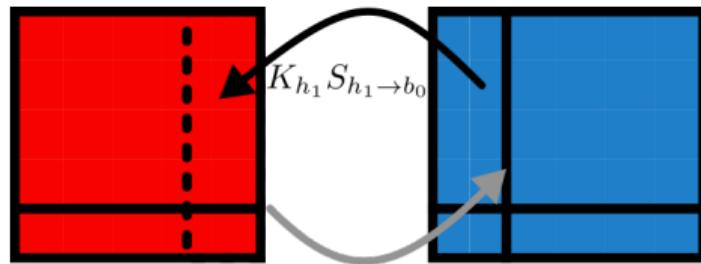
$$H^* = K_{\mathbf{S}_0}^* C_{\mathbf{P}_0}^* C_{\mathbf{E}_0}^* C_{\mathbf{U}_0}^* K_{\mathbf{T}_0}^* K_{\mathbf{S}_1}^* C_{\mathbf{P}_1}^* C_{\mathbf{E}_1}^* C_{\mathbf{U}_1}^* K_{\mathbf{T}_1}^* \dots K_{\mathbf{S}_{d-1}}^* C_{\mathbf{P}_{d-1}}^* C_{\mathbf{E}_{d-1}}^* C_{\mathbf{U}_{d-1}}^* K_{\mathbf{T}_{d-1}}^*.$$

- ▶ We see this most easily from the linear algebraic definitions: each of the adjoint copies is an add-clear

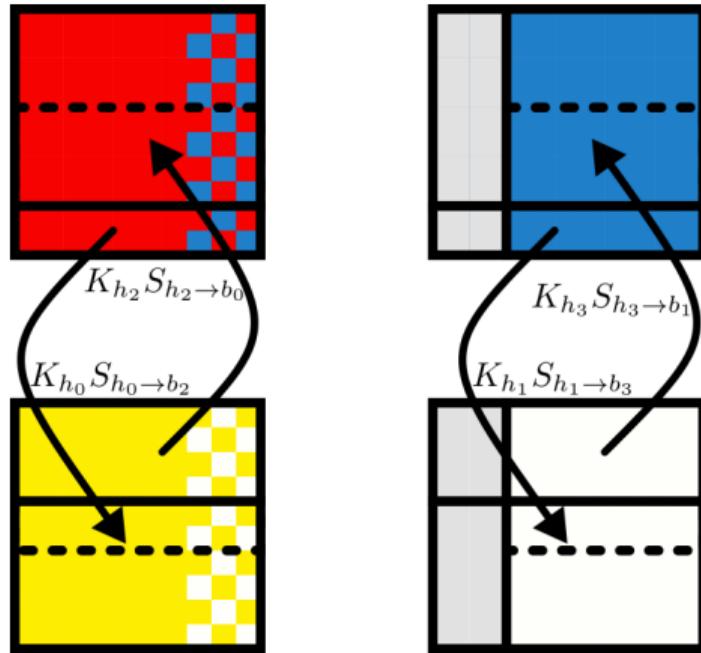
Adjoint Halo Exchange



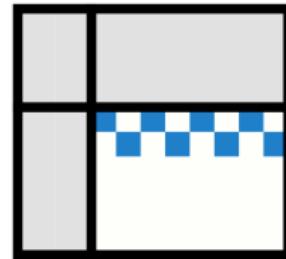
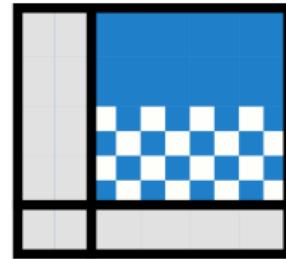
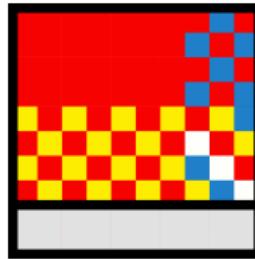
Adjoint Halo Exchange



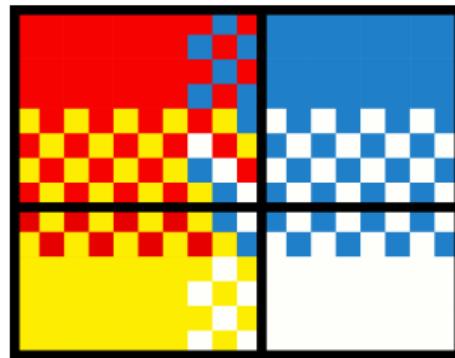
Adjoint Halo Exchange



Adjoint Halo Exchange



Adjoint Halo Exchange



- ▶ We can compose distributed DNN Layers using linear operator forms of parallel primitives
- ▶ Right now we support the basic building blocks:
 - ▶ Distributed Convolutional layers
 - ▶ Distributed Pooling layers
 - ▶ Distributed Linear/Affine layers
 - ▶ Distributed Batchnorm layers
 - ▶ Distributed Upsampling layers
- ▶ Support for other functions will be added as needed
- ▶ Element-wise layers (e.g., ReLU) do not require data movement

A simple distributed convolutional layer:

$$y_i = \text{SequentialConv}(\text{HaloExchange}(x_i); \text{Broadcast}(w), \text{Broadcast}(b))$$

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$$y_i = \text{SequentialConv}(\text{HaloExchange}(x_i); \text{Broadcast}(w), \text{Broadcast}(b))$$

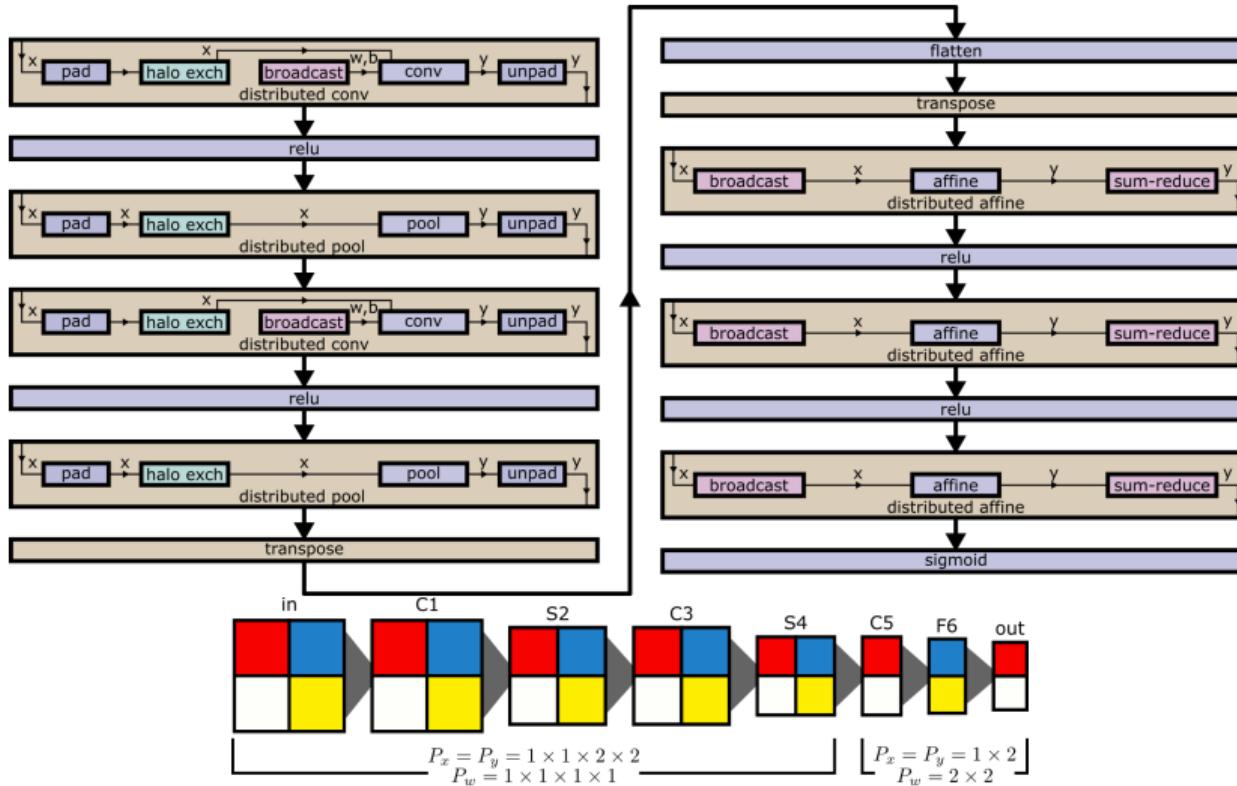
Forward Convolution Algorithm

- 1: Input: \mathbf{x}
- 2: $\hat{\mathbf{x}} \leftarrow H\mathbf{x}$
- 3: $\hat{\mathbf{w}} \leftarrow B_{\{P_r\} \rightarrow \{P_x\}} \mathbf{w}$
- 4: $\hat{\mathbf{b}} \leftarrow B_{\{P_r\} \rightarrow \{P_x\}} \mathbf{b}$
- 5: $\mathbf{y} \leftarrow \text{Conv}(\hat{\mathbf{w}}, \hat{\mathbf{b}}; \hat{\mathbf{x}})$
- 6: Output: \mathbf{y}

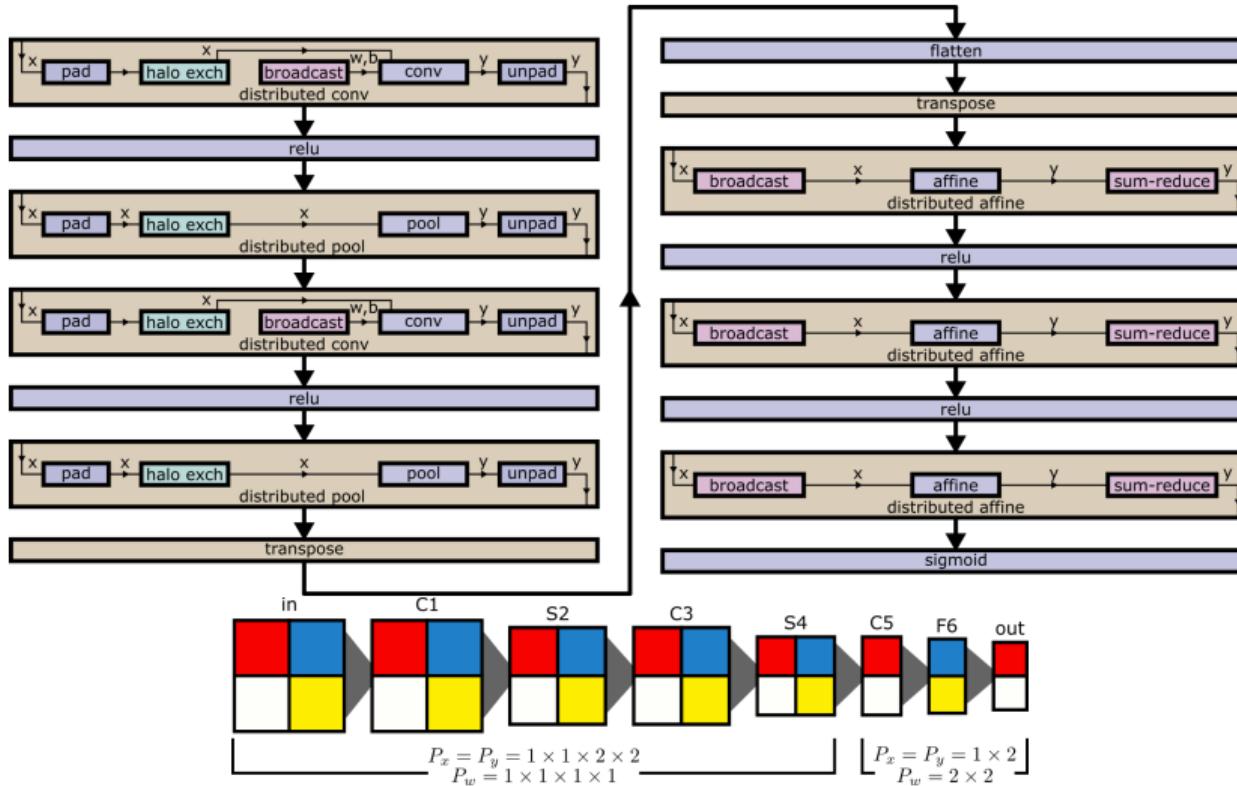
Adjoint Convolution Algorithm

- 1: Input: $\delta\mathbf{y}$
- 2: $\delta\hat{\mathbf{w}}, \delta\hat{\mathbf{b}}, \delta\hat{\mathbf{x}} \leftarrow [\delta\text{Conv}]^*(\delta\mathbf{y})$
- 3: $\delta\mathbf{b} \leftarrow R_{\{P_x\} \rightarrow \{P_r\}} \delta\hat{\mathbf{b}}$
- 4: $\delta\mathbf{w} \leftarrow R_{\{P_x\} \rightarrow \{P_r\}} \delta\hat{\mathbf{w}}$
- 5: $\delta\mathbf{x} \leftarrow H^* \delta\hat{\mathbf{x}}$
- 6: Output: $\delta\mathbf{x}$

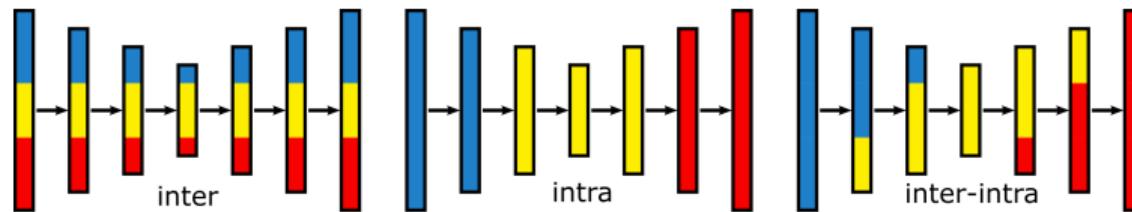
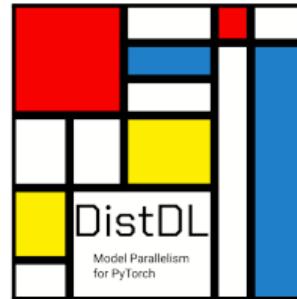
Distributed Deep Networks



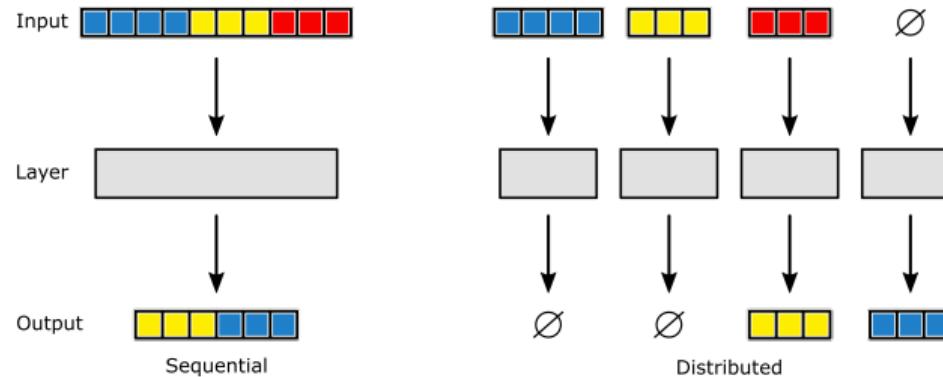
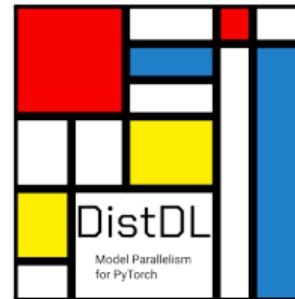
Distributed Deep Networks



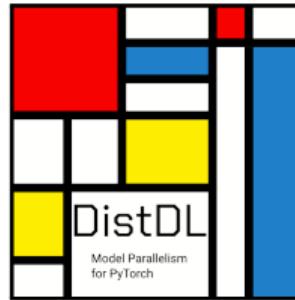
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 - ▶ PyTorch + MPI based tool
 - ▶ <https://github.com/distdl/distdl>
 - ▶ <https://distdl.readthedocs.io/en/latest/>
 - ▶ Absolutely a work in progress...
- ▶ Paper: <https://arxiv.org/abs/2006.03108>
 - ▶ RJH, Thomas Grady



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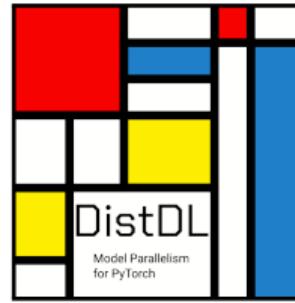
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Others involved:

- ▶ Daniel Hagialigol (current CMDA student)
- ▶ Thomas Grady (recent CMDA & Math graduate)
- ▶ Jacob Merizian (recent Math & CS graduate)
- ▶ Ananiya Admasu, Mason Beahr, & Sarah Kauffman (CMDA Capstone Team)

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Thank you! Question time!