Integrating Scientific Simulations with Machine Learning Algorithms

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Welcome

Ludger Paehler

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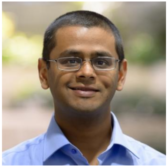


Krishna Narayanan

- Thanks for showing up on the last day!

What do we have in store

- Session 1:
  - Introduction
  - Seed matrices
  - Demo & Hands on: AD basics in PyTorch, Tapenade & Enzyme
- Session 2:
  - Interfacing in PyTorch
  - Demo & Hands on: Example 1
  - Demo & Hands on: Example 2

Resources: `https://tinyurl.com/siamcse23`

Our goals for this tutorial

Participants will . . .

- be able to use AD tools effectively,
- imagine what ML frameworks do "behind the scenes",
- understand how ML frameworks and simulation code can be interfaced
- understand enough about AD concepts that you can diagnose problems

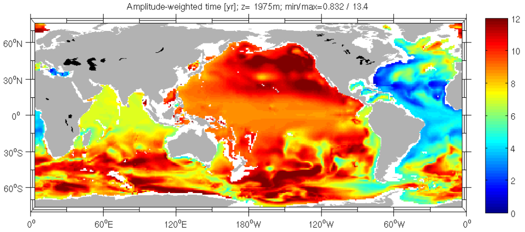
What we assume about you

Computational scientists facing challenging problems, through advanced modeling and simulation, using the most capable computers.

- large complex codes
- continuously developed
- including sophisticated math/physics
- using multiple libraries
- performance is essential
- parallelism involved

Why derivatives?

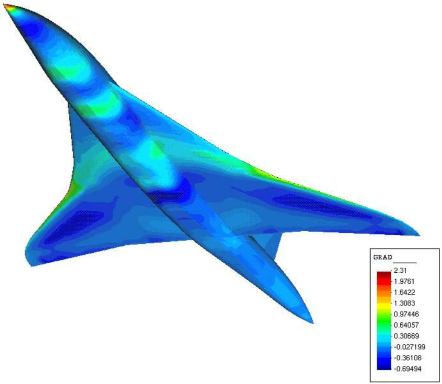
Sensitivity Analysis:



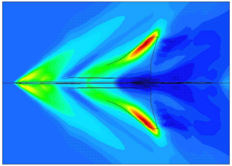
Find sensitivity of the computed field *wrt* one input parameter

Why derivatives?

Gradient-driven optimization



before:



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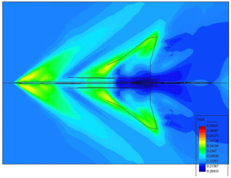
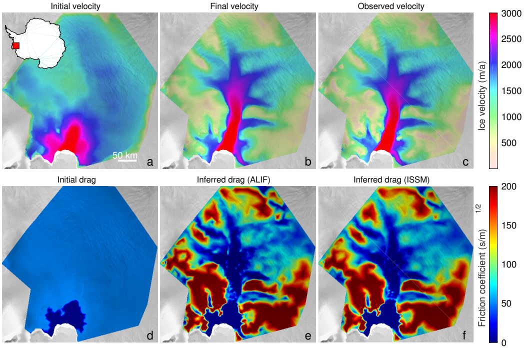


Why derivatives?

Inverse problems:

from measurements and model, estimate hidden parameters



Other uses: Reduced models, Error estimation, Mesh adaption, Uncertainty Quantification, Backpropagation for ML training. . .

What is AD?

The chain rule applied to algorithms

See any algorithm/program P: $\{ I_1; I_2; \ldots I_p; \}$ as:

$$F : \mathbb{R}^n \rightarrow \mathbb{R}^m \qquad F = f_p \circ f_{p-1} \circ \cdots \circ f_1$$

Define for short:

$$V_0 = \textbf{input} \;\text{ and }\; V_k = f_k(V_{k-1})$$

Apply the chain rule:

$$F'(V_0) = f'_p(V_{p-1}) \times f'_{p-1}(V_{p-2}) \times \cdots \times f'_1(V_0)$$

...and transform P to make it compute that.

Cost considerations

$$F'(V_0) = f'_p(V_{p-1}) \times f'_{p-1}(V_{p-2}) \times \cdots \times f'_1(V_0)$$

is often expensive:

- in computation time
- in storage space

What can save us:

- The shapes of the f'_k matter
- The final usage may not require the full F' but only a projection

Classical projections of F'

- $F' \times \dot{V}_0$, "forward" or "tangent" mode
- $\overline{V_p} \times F'$ "reverse" or "adjoint" mode

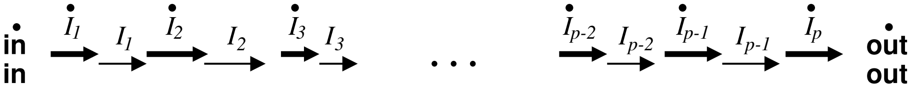
When full F' needed, use multi-directional AD
$\rightarrow F' \times Id$ (or $Id \times F'$),
$\rightarrow$ possibly compressed as $F' \times S$ (or $S \times F'$)

For higher-order derivatives, differentiate F'
If directional, differentiate $F' \times \dot{V}_0$

Focus on forward mode: $F' \times \dot{V}_0$

$$F' \times \dot{V}_0 = f'_p(V_{p-1}) \times f'_{p-1}(V_{p-2}) \times \cdots \times f'_1(V_0) \times \dot{V}_0$$

$\dot{V}_0$ is a vector $\Rightarrow$ compute from right to left!
This corresponds to `P`'s original order
$\Rightarrow$ interleave derivative and primal computation.
Easy!

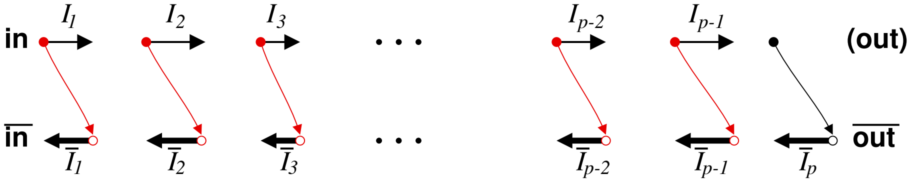


Focus on reverse mode: $\overline{V_p} \times F'$

$$\overline{V_p} \times F' = \overline{V_p} \times f'_p(V_{p-1}) \times f'_{p-1}(V_{p-2}) \times \cdots \times f'_1(V_0)$$

Vector now on the left $\Rightarrow$ compute from left to right

Not so easy, but worth the effort!



A forward sweep, and then a backward sweep

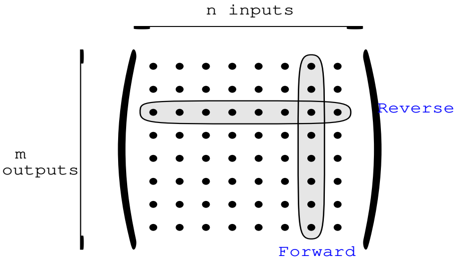
The derivative instructions form the backward sweep

"Data-flow reversal" to get V_k's in reverse order

Cost model

$$F \quad : \quad \mathbf{in} \in \mathbb{R}^{n} \;\rightarrow\; \mathbf{out} \in \mathbb{R}^{m}$$

$F' =$



- full F' cost grows like n using the forward mode
  Good if $n <= m$
- full F' cost grows like m using the reverse mode
  Good if $n >> m$ (e.g. $m = 1$ for a gradient)

End of basics

Let's look in detail !