

CS60021: Scalable Data Mining

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CPU VS GPU

Slides taken from:

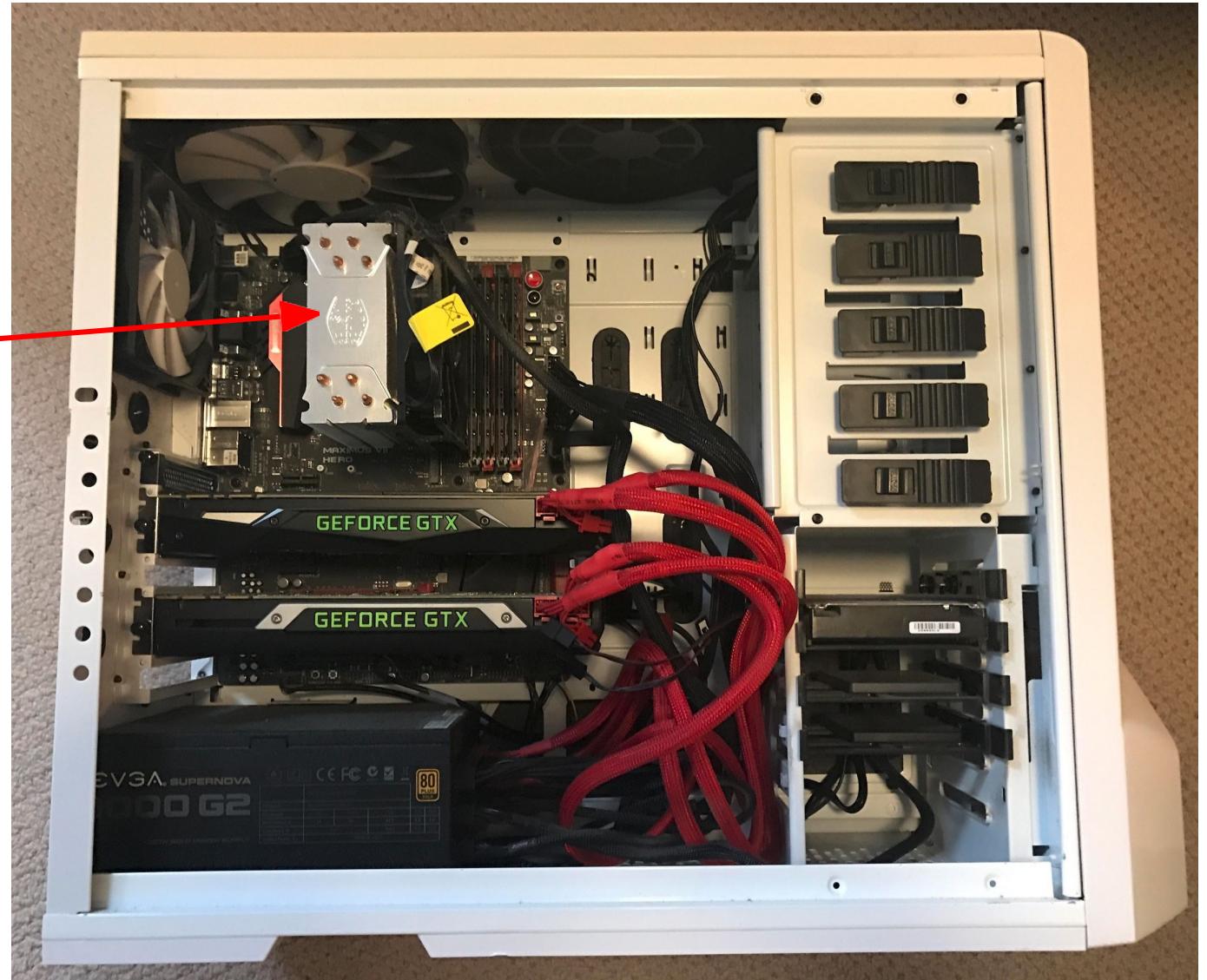
Fei-Fei Li & Justin Johnson & Serena Yeung, Stanford University

Spot the CPU!

(central processing unit)



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Spot the GPUs!

(graphics processing unit)



[This image is in the public domain](#)



CPU vs GPU

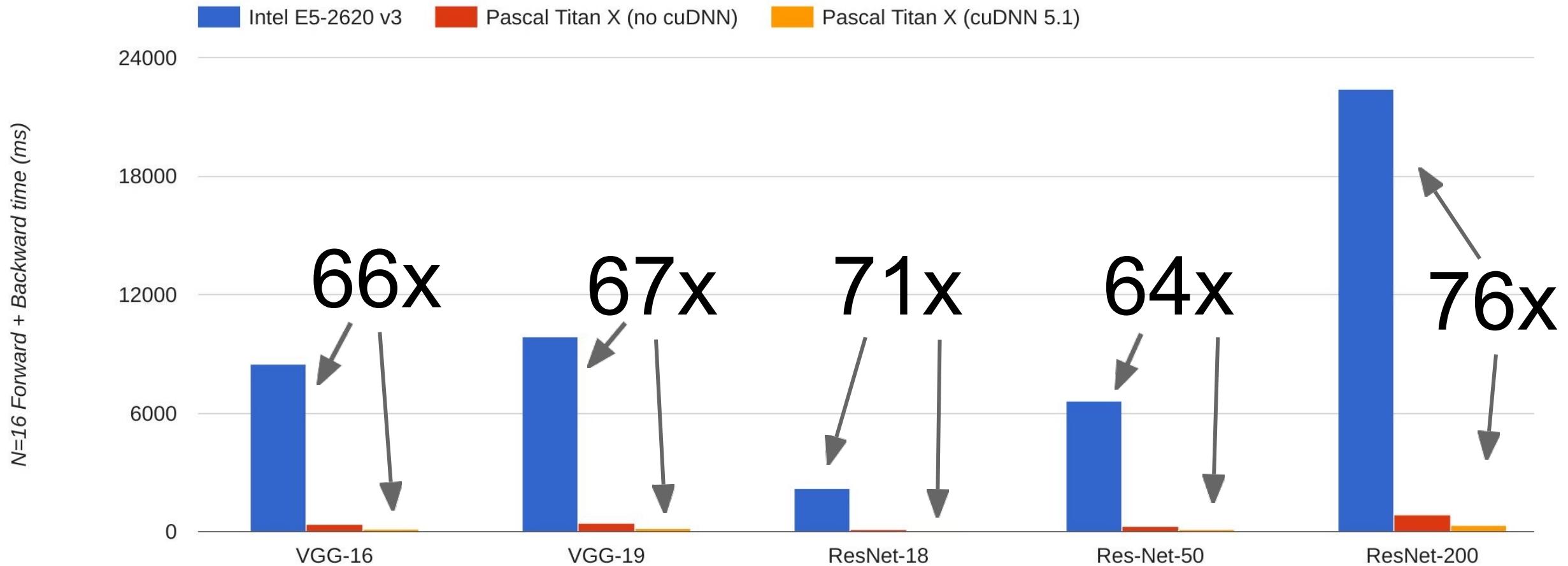
	# Cores	Clock Speed	Memory	Price
CPU (Intel Core i7-7700k)	4 (8 threads with hyperthreading)	4.4 GHz	Shared with system	\$339
CPU (Intel Core i7-6950X)	10 (20 threads with hyperthreading)	3.5 GHz	Shared with system	\$1723
GPU (NVIDIA Titan Xp)	3840	1.6 GHz	12 GB GDDR5X	\$1200
GPU (NVIDIA GTX 1070)	1920	1.68 GHz	8 GB GDDR5	\$399

CPU: Fewer cores, but each core is much faster and much more capable; great at sequential tasks

GPU: More cores, but each core is much slower and “dumber”; great for parallel tasks

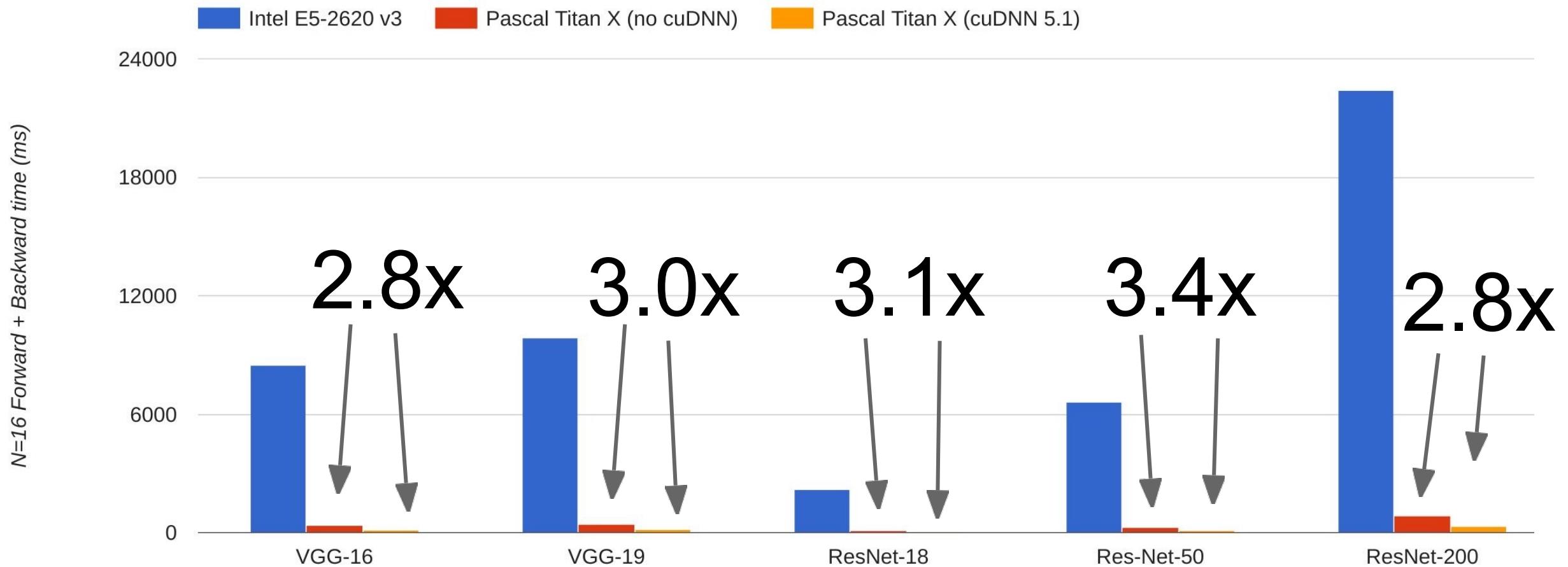
CPU vs GPU in practice

(CPU performance not well-optimized, a little unfair)



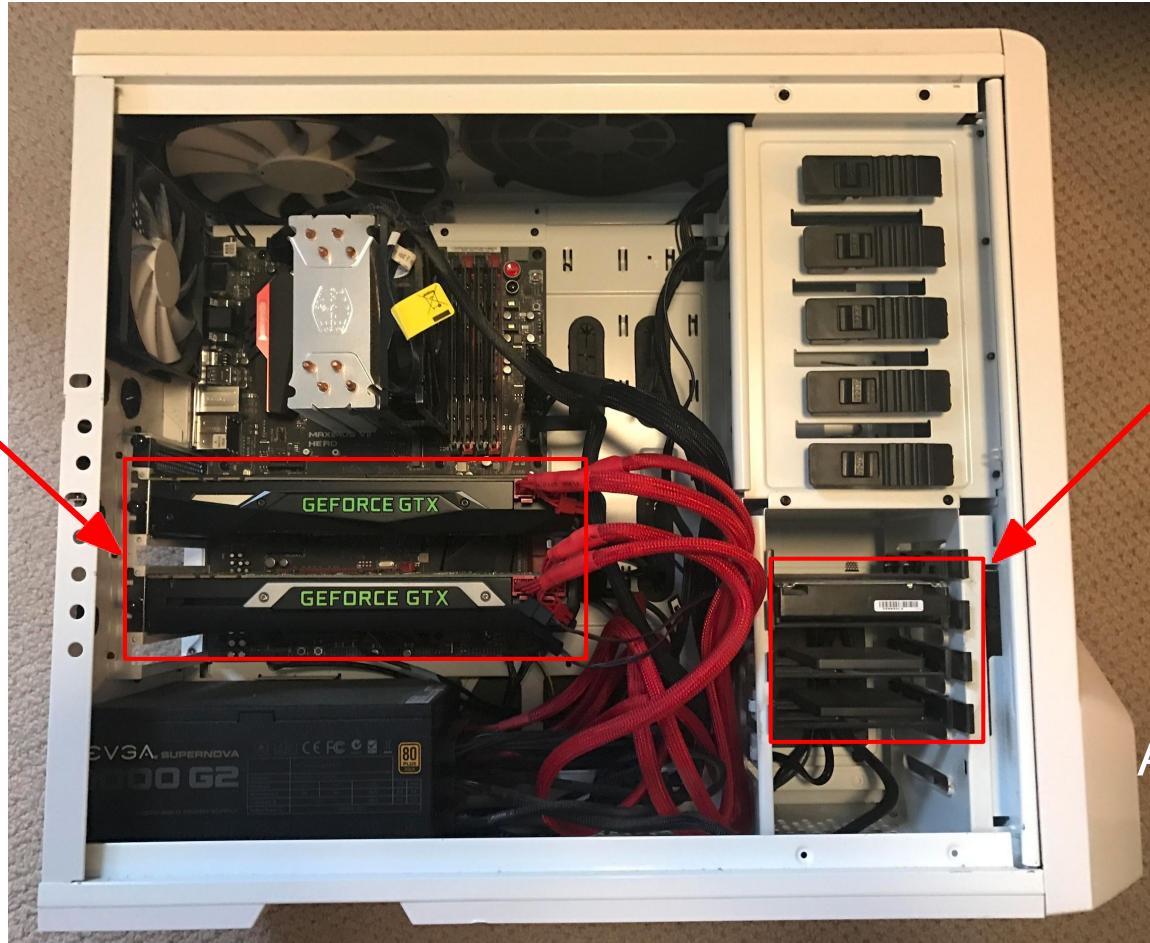
CPU vs GPU in practice

cuDNN much faster than
“unoptimized” CUDA



CPU / GPU Communication

Model
is here



Data is here

If you aren't careful, training can bottleneck on reading data and transferring to GPU!

Solutions:

- Read all data into RAM
- Use SSD instead of HDD
- Use multiple CPU threads to prefetch data

ML AND TENSORFLOW

Slides taken from:

Ali Ghodsi and Ion Stoica, UC Berkeley

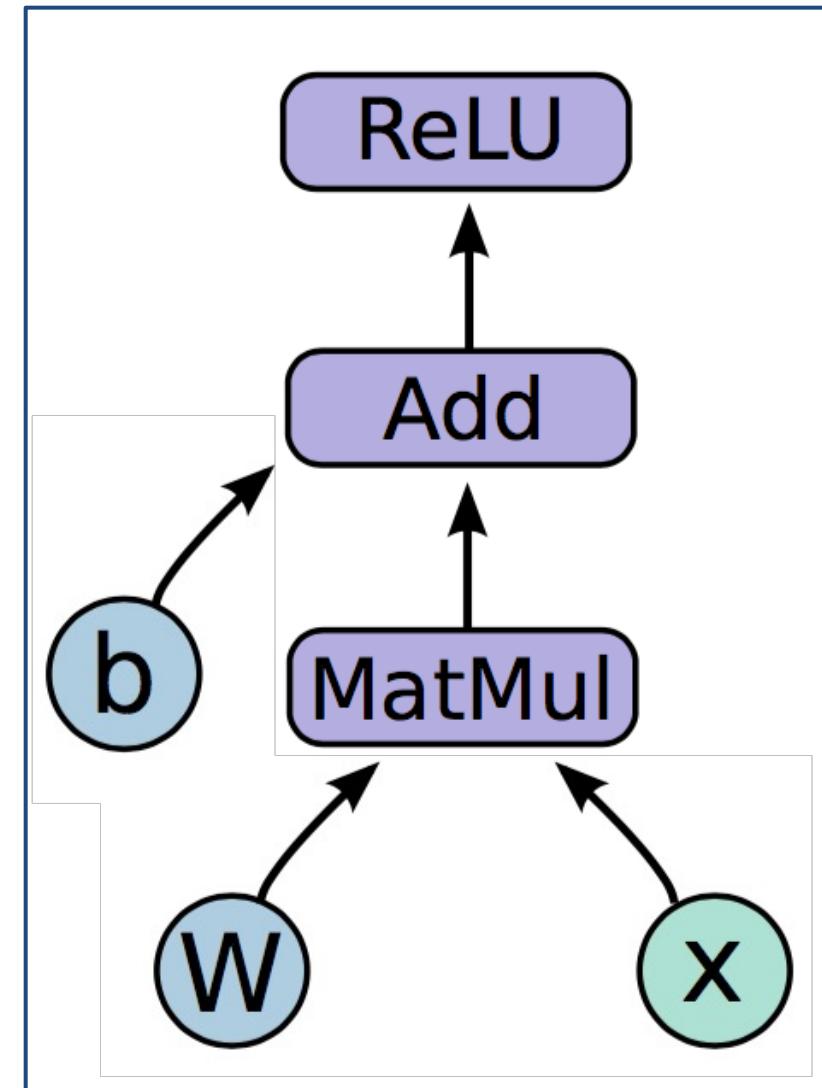
What is TensorFlow

- **Key idea:** express a numeric computation as a **graph**
- Graph nodes are **operations** with any number of inputs and outputs
- Graph edges are **tensors** which flow between nodes

Code

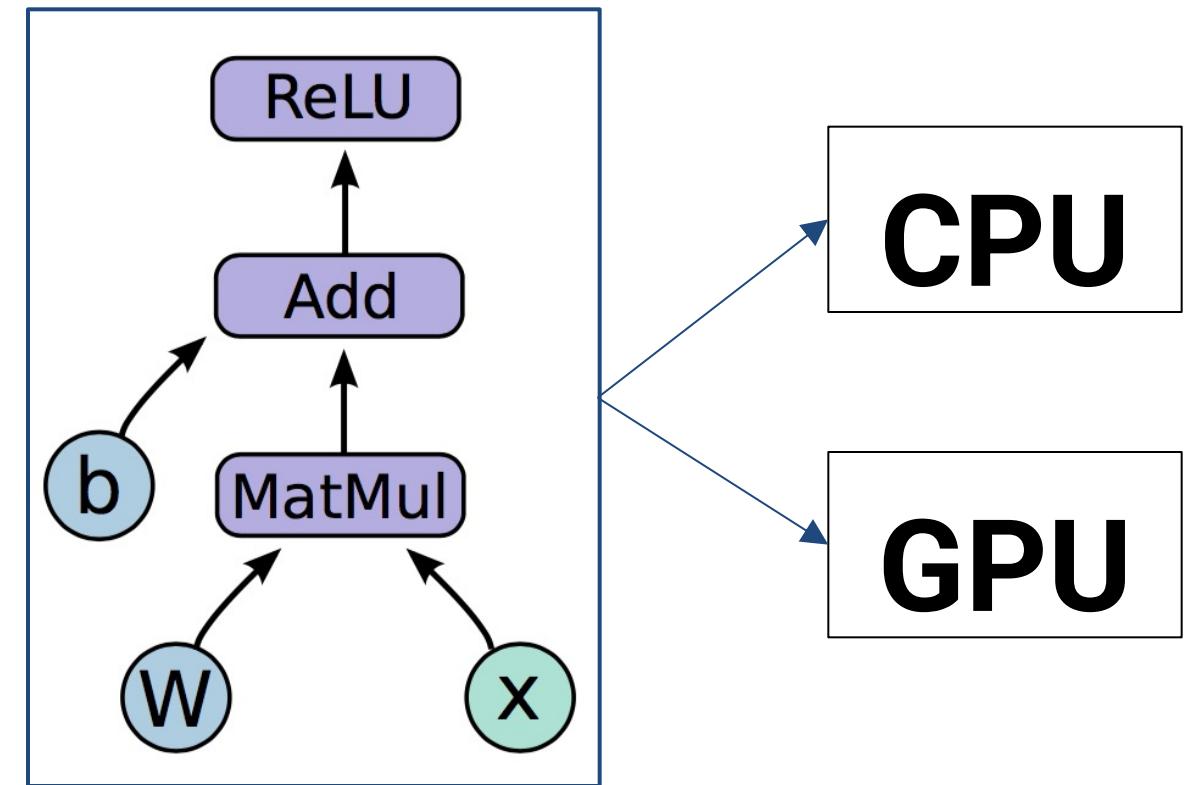
```
import tensorflow as tf  
  
b = tf.Variable(tf.zeros((100,)))  
W = tf.Variable(tf.random_uniform((784, 100), -1, 1))  
  
x = tf.placeholder(tf.float32, (1, 784))  
  
h = tf.nn.relu(tf.matmul(x, W) + b)
```

$$h = \text{ReLU}(Wx + b)$$



Running the graph

Deploy graph with a **session**: a binding to a particular execution context (e.g. CPU, GPU)



End-to-end

- So far:
 - Built a **graph** using **variables** and **placeholders**
 - Deploy the graph onto a **session**, i.e., **execution environment**
- Next: train model
 - Define loss function
 - Compute gradients

Defining loss

- Use **placeholder** for **labels**
- Build loss node using labels and **prediction**

```
prediction = tf.nn.softmax(...) #Output of neural network  
label = tf.placeholder(tf.float32, [100, 10])
```

```
cross_entropy = -tf.reduce_sum(label * tf.log(prediction), axis=1)
```

Gradient computation: Backpropagation

```
train_step = tf.train.GradientDescentOptimizer(0.5).minimize(cross_entropy)
```

`tf.train.GradientDescentOptimizer` is an Optimizer object

```
tf.train.GradientDescentOptimizer(lr).minimize(cross_entropy)
```

adds optimization operation to computation graph

TensorFlow graph nodes have attached gradient operations
Gradient with respect to parameters computed with
backpropagation ... automatically

Design Principles

- Computational graphs of primitive operators
- Deferred execution (two phases)
 1. Define program i.e., symbolic dataflow graph w/ placeholders
 2. Executes optimized version of program on set of available devices
- Common abstraction for heterogeneous accelerators
 1. Issue a kernel for execution
 2. Allocate memory for inputs and outputs
 3. Transfer buffers to and from host memory

Dynamic Flow Control

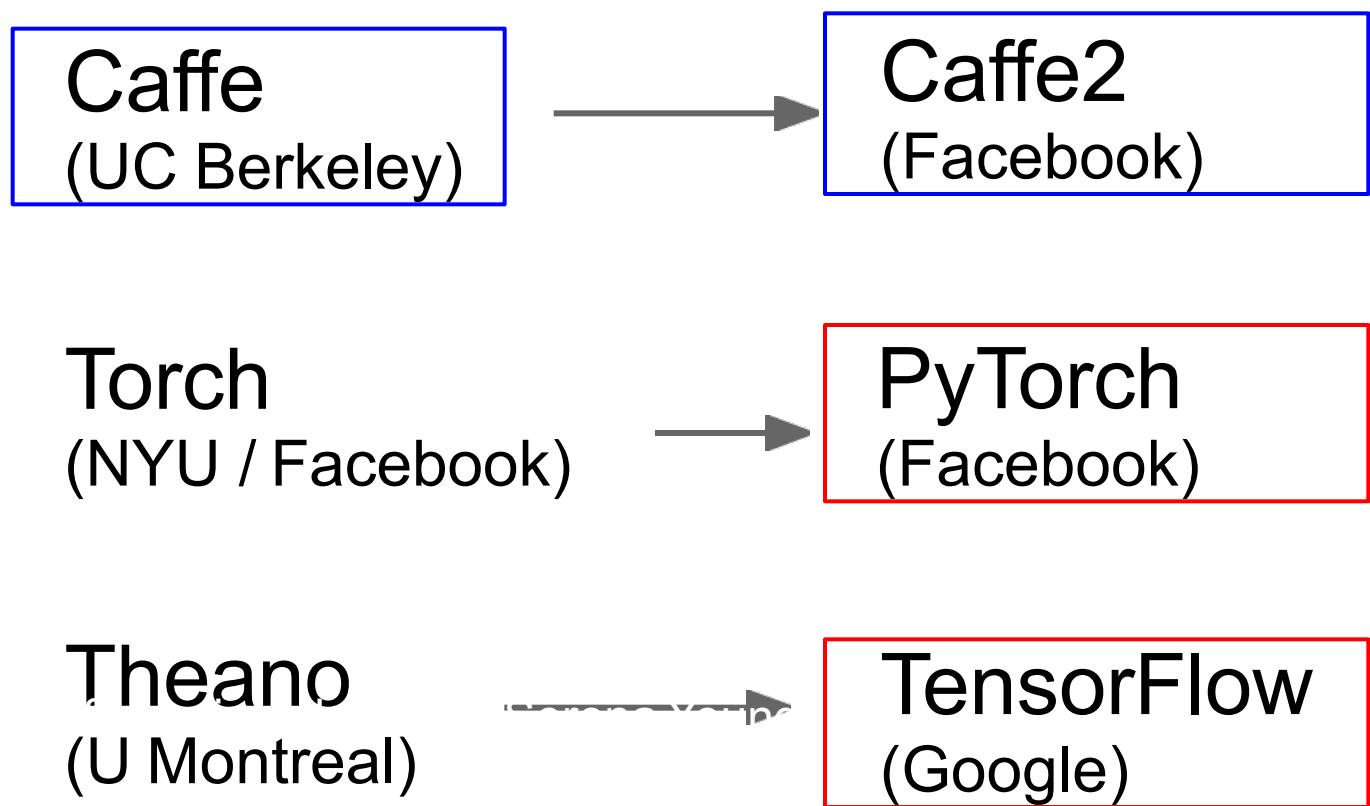
- **Problem:** support ML algos that contain conditional and iterative control flow, e.g.
 - Recurrent Neural Networks (RNNs)
 - Long-Short Term Memory (LSTM)
- **Solution:** Add conditional (if statement) and iterative (while loop) programming constructs

DEEP LEARNING FRAMEWORKS

Slides taken from:

Fei-Fei Li & Justin Johnson & Serena Yeung, Stanford University

Major DL Frameworks Today



Paddle
(Baidu)

CNTK
(Microsoft)

MXNet
(Amazon)

Developed by U Washington, CMU, MIT,
Hong Kong U, etc but main framework of
choice at AWS

Mostly these

And others...

The point of deep learning frameworks

- (1) Easily build big computational graphs
- (2) Easily compute gradients in computational graphs
- (3) Run it all efficiently on GPU (wrap cuDNN, cuBLAS, etc)

Computational Graphs

Numpy

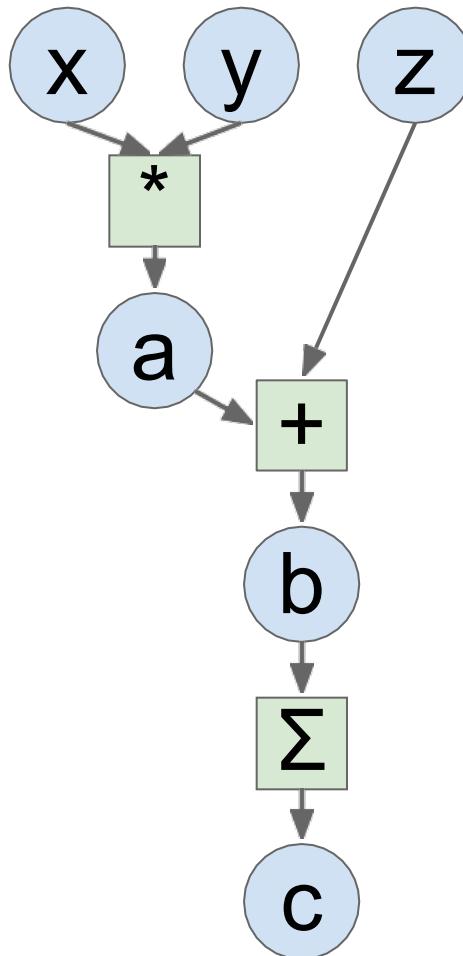
```
import numpy as np
np.random.seed(0)

N, D = 3, 4

x = np.random.randn(N, D)
y = np.random.randn(N, D)
z = np.random.randn(N, D)

a = x * y
b = a + z
c = np.sum(b)

grad_c = 1.0
grad_b = grad_c * np.ones((N, D))
grad_a = grad_b.copy()
grad_z = grad_b.copy()
grad_x = grad_a * y
grad_y = grad_a * x
```



Problems:

- Can't run on GPU
- Have to compute our own gradients

Computational Graphs

Numpy

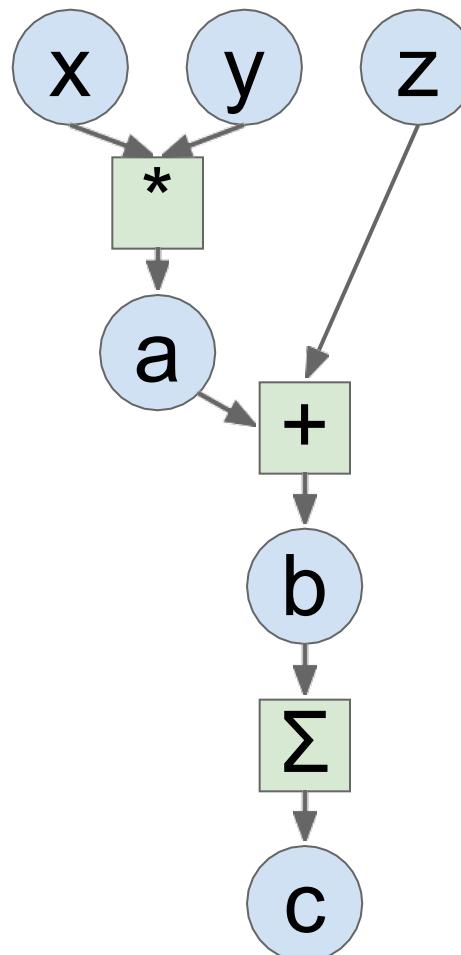
```
import numpy as np
np.random.seed(0)

N, D = 3, 4

x = np.random.randn(N, D)
y = np.random.randn(N, D)
z = np.random.randn(N, D)

a = x * y
b = a + z
c = np.sum(b)

grad_c = 1.0
grad_b = grad_c * np.ones((N, D))
grad_a = grad_b.copy()
grad_z = grad_b.copy()
grad_x = grad_a * y
grad_y = grad_a * x
```



TensorFlow

```
# Basic computational graph
import numpy as np
np.random.seed(0)
import tensorflow as tf

N, D = 3, 4

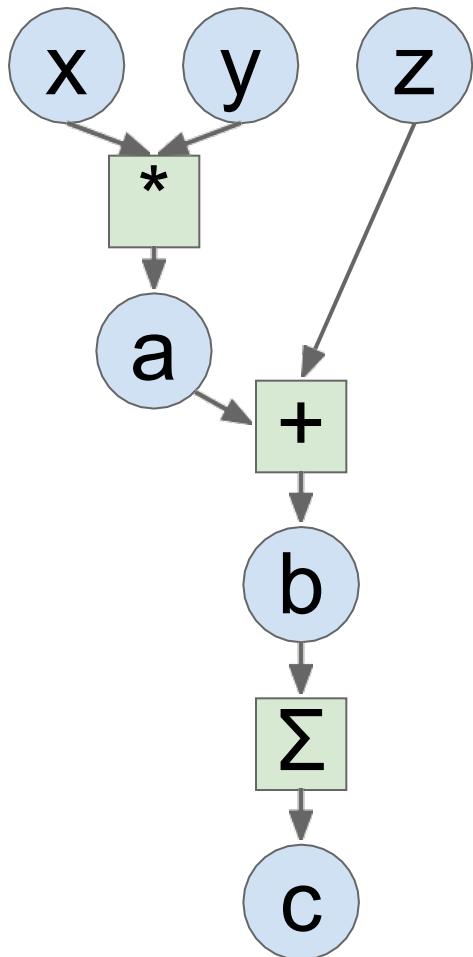
x = tf.placeholder(tf.float32)
y = tf.placeholder(tf.float32)
z = tf.placeholder(tf.float32)

a = x * y
b = a + z
c = tf.reduce_sum(b)

grad_x, grad_y, grad_z = tf.gradients(c, [x, y, z])

with tf.Session() as sess:
    values = {
        x: np.random.randn(N, D),
        y: np.random.randn(N, D),
        z: np.random.randn(N, D),
    }
    out = sess.run([c, grad_x, grad_y, grad_z],
                  feed_dict=values)
    c_val, grad_x_val, grad_y_val, grad_z_val = out
```

Computational Graphs



Create forward
computational graph

TensorFlow

```
# Basic computational graph
import numpy as np
np.random.seed(0)
import tensorflow as tf

N, D = 3, 4

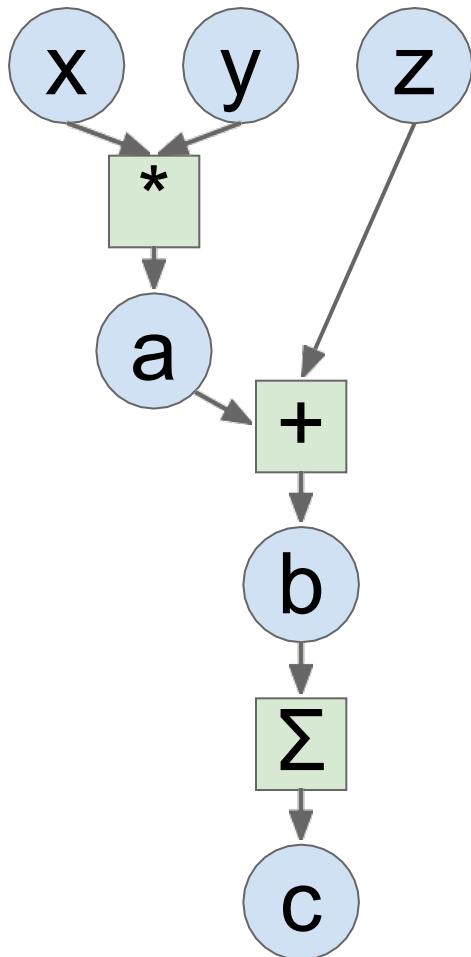
x = tf.placeholder(tf.float32)
y = tf.placeholder(tf.float32)
z = tf.placeholder(tf.float32)

a = x * y
b = a + z
c = tf.reduce_sum(b)

grad_x, grad_y, grad_z = tf.gradients(c, [x, y, z])

with tf.Session() as sess:
    values = {
        x: np.random.randn(N, D),
        y: np.random.randn(N, D),
        z: np.random.randn(N, D),
    }
    out = sess.run([c, grad_x, grad_y, grad_z],
                  feed_dict=values)
    c_val, grad_x_val, grad_y_val, grad_z_val = out
```

Computational Graphs



Ask TensorFlow to compute gradients

TensorFlow

```
# Basic computational graph
import numpy as np
np.random.seed(0)
import tensorflow as tf

N, D = 3, 4

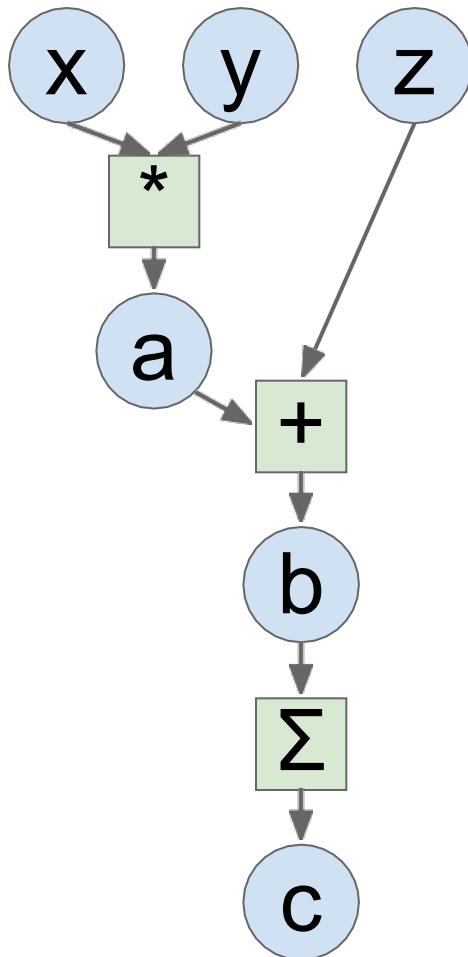
x = tf.placeholder(tf.float32)
y = tf.placeholder(tf.float32)
z = tf.placeholder(tf.float32)

a = x * y
b = a + z
c = tf.reduce_sum(b)

grad_x, grad_y, grad_z = tf.gradients(c, [x, y, z])

with tf.Session() as sess:
    values = {
        x: np.random.randn(N, D),
        y: np.random.randn(N, D),
        z: np.random.randn(N, D),
    }
    out = sess.run([c, grad_x, grad_y, grad_z],
                  feed_dict=values)
    c_val, grad_x_val, grad_y_val, grad_z_val = out
```

Computational Graphs



Tell
TensorFlow
to run on CPU

TensorFlow

```
import numpy as np
np.random.seed(0)
import tensorflow as tf

N, D = 3000, 4000

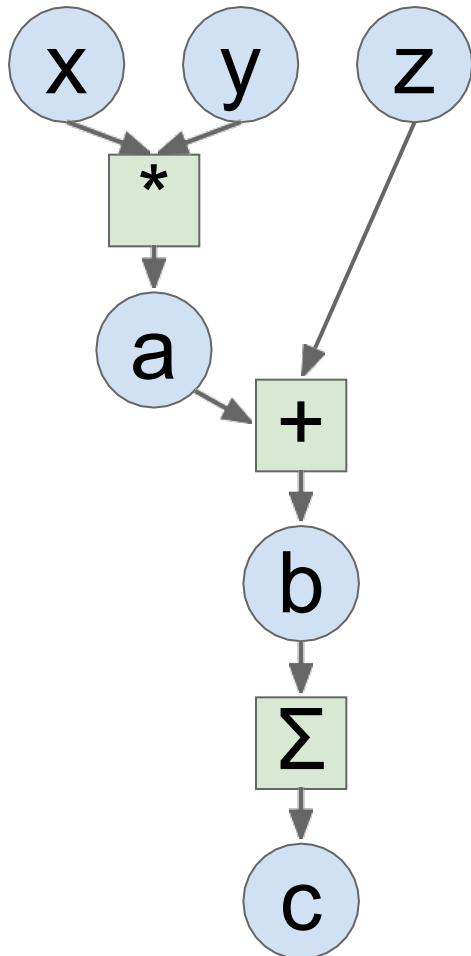
with tf.device('/cpu:0'):
    x = tf.placeholder(tf.float32)
    y = tf.placeholder(tf.float32)
    z = tf.placeholder(tf.float32)

    a = x * y
    b = a + z
    c = tf.reduce_sum(b)

grad_x, grad_y, grad_z = tf.gradients(c, [x, y, z])

with tf.Session() as sess:
    values = {
        x: np.random.randn(N, D),
        y: np.random.randn(N, D),
        z: np.random.randn(N, D),
    }
    out = sess.run([c, grad_x, grad_y, grad_z],
                  feed_dict=values)
    c_val, grad_x_val, grad_y_val, grad_z_val = out
```

Computational Graphs



Tell
TensorFlow
to run on **GPU**

TensorFlow

```
import numpy as np
np.random.seed(0)
import tensorflow as tf

N, D = 3000, 4000

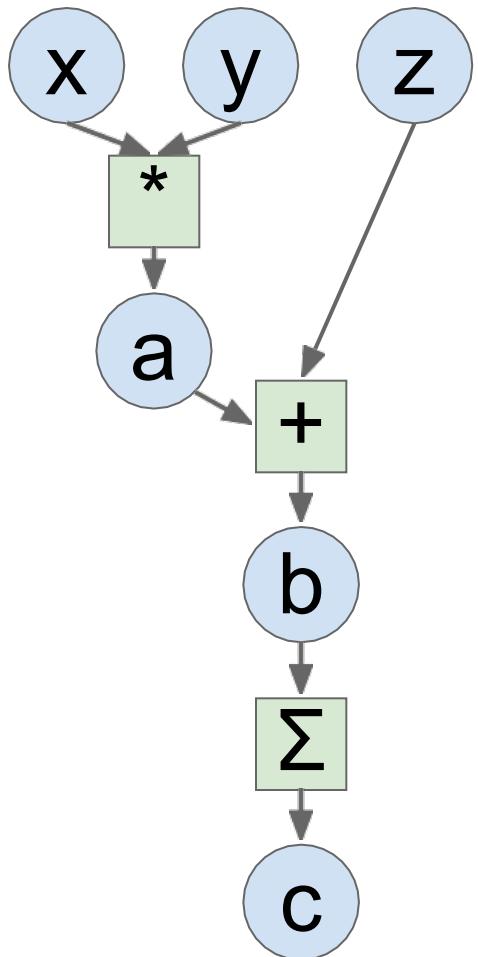
with tf.device('/gpu:0'):
    x = tf.placeholder(tf.float32)
    y = tf.placeholder(tf.float32)
    z = tf.placeholder(tf.float32)

    a = x * y
    b = a + z
    c = tf.reduce_sum(b)

grad_x, grad_y, grad_z = tf.gradients(c, [x, y, z])

with tf.Session() as sess:
    values = {
        x: np.random.randn(N, D),
        y: np.random.randn(N, D),
        z: np.random.randn(N, D),
    }
    out = sess.run([c, grad_x, grad_y, grad_z],
                  feed_dict=values)
    c_val, grad_x_val, grad_y_val, grad_z_val = out
```

Computational Graphs



PyTorch

```
import torch
from torch.autograd import Variable

N, D = 3, 4

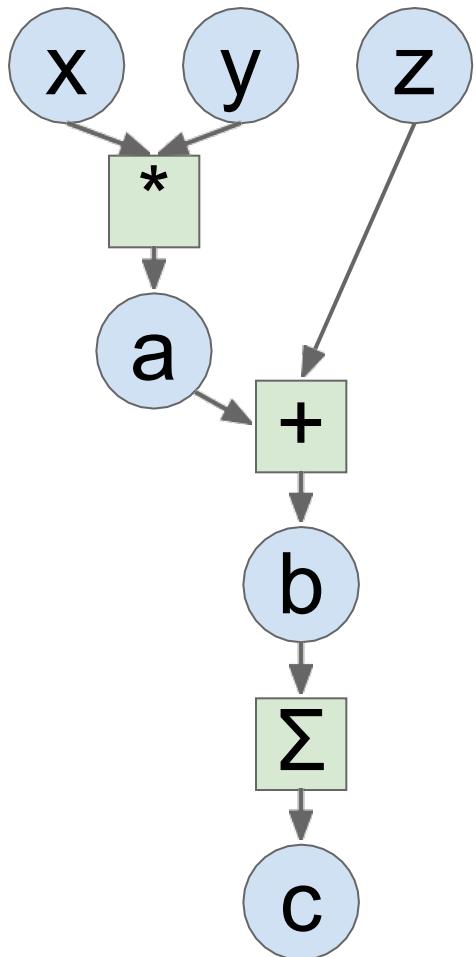
x = Variable(torch.randn(N, D),
             requires_grad=True)
y = Variable(torch.randn(N, D),
             requires_grad=True)
z = Variable(torch.randn(N, D),
             requires_grad=True)

a = x * y
b = a + z
c = torch.sum(b)

c.backward()

print(x.grad.data)
print(y.grad.data)
print(z.grad.data)
```

Computational Graphs



Define **Variables** to start building a computational graph

PyTorch

```
import torch
from torch.autograd import Variable

N, D = 3, 4

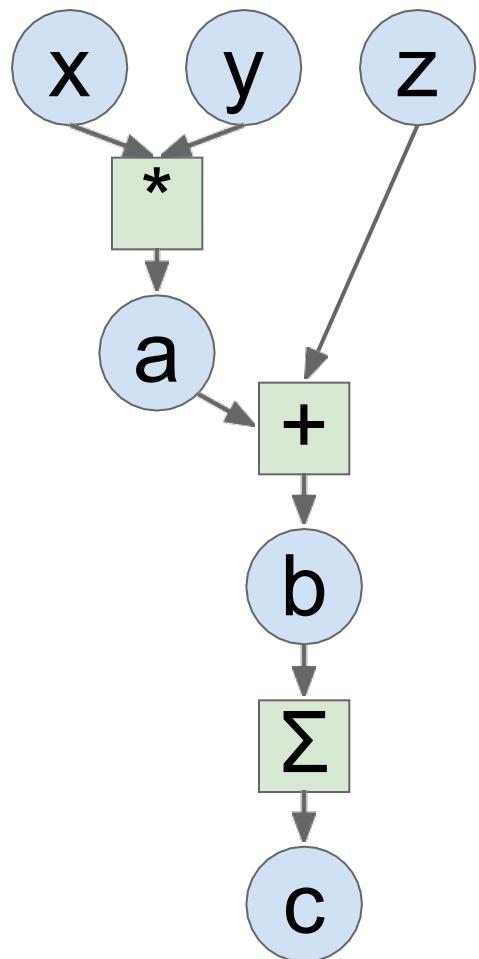
x = Variable(torch.randn(N, D),
             requires_grad=True)
y = Variable(torch.randn(N, D),
             requires_grad=True)
z = Variable(torch.randn(N, D),
             requires_grad=True)

a = x * y
b = a + z
c = torch.sum(b)

c.backward()

print(x.grad.data)
print(y.grad.data)
print(z.grad.data)
```

Computational Graphs



Forward pass
looks just like numpy

PyTorch

```
import torch
from torch.autograd import Variable

N, D = 3, 4

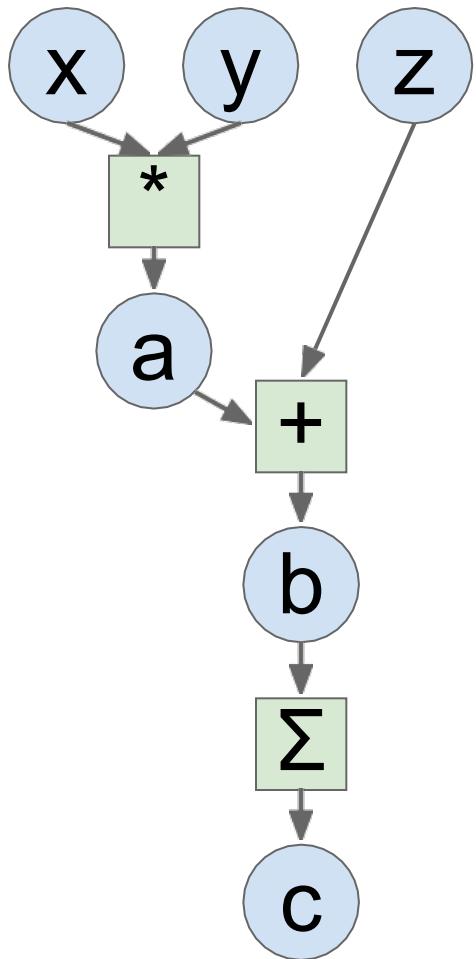
x = Variable(torch.randn(N, D),
             requires_grad=True)
y = Variable(torch.randn(N, D),
             requires_grad=True)
z = Variable(torch.randn(N, D),
             requires_grad=True)

a = x * y
b = a + z
c = torch.sum(b)

c.backward()

print(x.grad.data)
print(y.grad.data)
print(z.grad.data)
```

Computational Graphs



Calling `c.backward()`
computes all gradients

PyTorch

```
import torch
from torch.autograd import Variable

N, D = 3, 4

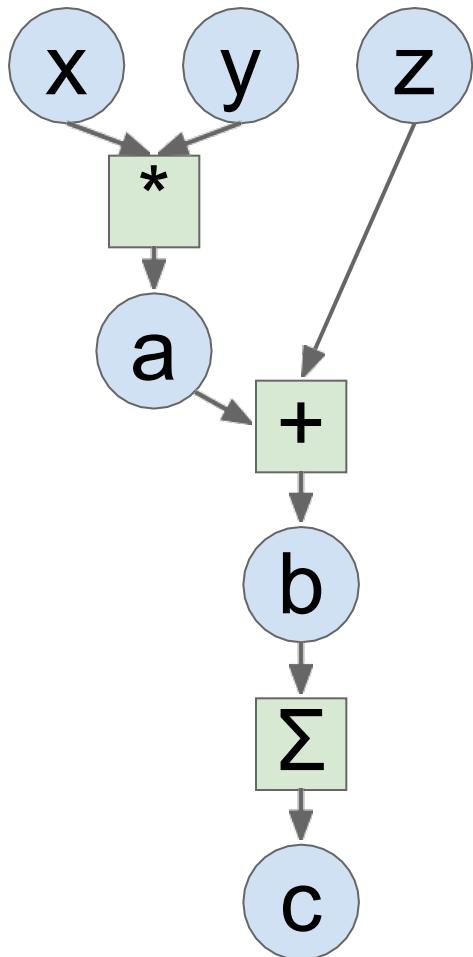
x = Variable(torch.randn(N, D),
             requires_grad=True)
y = Variable(torch.randn(N, D),
             requires_grad=True)
z = Variable(torch.randn(N, D),
             requires_grad=True)

a = x * y
b = a + z
c = torch.sum(b)

c.backward()

print(x.grad.data)
print(y.grad.data)
print(z.grad.data)
```

Computational Graphs



Run on GPU by
casting to .cuda()

PyTorch

```
import torch
from torch.autograd import Variable

N, D = 3, 4

x = Variable(torch.randn(N, D).cuda(),
             requires_grad=True)
y = Variable(torch.randn(N, D).cuda(),
             requires_grad=True)
z = Variable(torch.randn(N, D).cuda(),
             requires_grad=True)

a = x * y
b = a + z
c = torch.sum(b)

c.backward()

print(x.grad.data)
print(y.grad.data)
print(z.grad.data)
```

Numpy

```
import numpy as np
np.random.seed(0)

N, D = 3, 4

x = np.random.randn(N, D)
y = np.random.randn(N, D)
z = np.random.randn(N, D)

a = x * y
b = a + z
c = np.sum(b)

grad_c = 1.0
grad_b = grad_c * np.ones((N, D))
grad_a = grad_b.copy()
grad_z = grad_b.copy()
grad_x = grad_a * y
grad_y = grad_a * x
```

TensorFlow

```
import numpy as np
np.random.seed(0)
import tensorflow as tf

N, D = 3, 4

with tf.device('/gpu:0'):
    x = tf.placeholder(tf.float32)
    y = tf.placeholder(tf.float32)
    z = tf.placeholder(tf.float32)

    a = x * y
    b = a + z
    c = tf.reduce_sum(b)

grad_x, grad_y, grad_z = tf.gradients(c, [x, y, z])

with tf.Session() as sess:
    values = {
        x: np.random.randn(N, D),
        y: np.random.randn(N, D),
        z: np.random.randn(N, D),
    }
    out = sess.run([c, grad_x, grad_y, grad_z],
                  feed_dict=values)
    c_val, grad_x_val, grad_y_val, grad_z_val = out
```

PyTorch

```
import torch
from torch.autograd import Variable

N, D = 3, 4

x = Variable(torch.randn(N, D).cuda(),
             requires_grad=True)
y = Variable(torch.randn(N, D).cuda(),
             requires_grad=True)
z = Variable(torch.randn(N, D).cuda(),
             requires_grad=True)

a = x * y
b = a + z
c = torch.sum(b)

c.backward()

print(x.grad.data)
print(y.grad.data)
print(z.grad.data)
```

TensorFlow (more detail)

TensorFlow: Neural Net

Running example: Train
a two-layer ReLU
network on random data
with L2 loss

```
N, D, H = 64, 1000, 100
x = tf.placeholder(tf.float32, shape=(N, D))
y = tf.placeholder(tf.float32, shape=(N, D))
w1 = tf.placeholder(tf.float32, shape=(D, H))
w2 = tf.placeholder(tf.float32, shape=(H, D))

h = tf.maximum(tf.matmul(x, w1), 0)
y_pred = tf.matmul(h, w2)
diff = y_pred - y
loss = tf.reduce_mean(tf.reduce_sum(diff ** 2, axis=1))

grad_w1, grad_w2 = tf.gradients(loss, [w1, w2])

with tf.Session() as sess:
    values = {x: np.random.randn(N, D),
              w1: np.random.randn(D, H),
              w2: np.random.randn(H, D),
              y: np.random.randn(N, D),}
    out = sess.run([loss, grad_w1, grad_w2],
                  feed_dict=values)
    loss_val, grad_w1_val, grad_w2_val = out
```

TensorFlow: Neural Net

```
import numpy as np  
import tensorflow as tf
```

(Assume imports at the top of each snippet)

```
N, D, H = 64, 1000, 100  
x = tf.placeholder(tf.float32, shape=(N, D))  
y = tf.placeholder(tf.float32, shape=(N, D))  
w1 = tf.placeholder(tf.float32, shape=(D, H))  
w2 = tf.placeholder(tf.float32, shape=(H, D))  
  
h = tf.maximum(tf.matmul(x, w1), 0)  
y_pred = tf.matmul(h, w2)  
diff = y_pred - y  
loss = tf.reduce_mean(tf.reduce_sum(diff ** 2, axis=1))  
  
grad_w1, grad_w2 = tf.gradients(loss, [w1, w2])  
  
with tf.Session() as sess:  
    values = {x: np.random.randn(N, D),  
              w1: np.random.randn(D, H),  
              w2: np.random.randn(H, D),  
              y: np.random.randn(N, D),}  
    out = sess.run([loss, grad_w1, grad_w2],  
                  feed_dict=values)  
    loss_val, grad_w1_val, grad_w2_val = out
```

TensorFlow: Neural Net

First **define**
computational graph

```
N, D, H = 64, 1000, 100
x = tf.placeholder(tf.float32, shape=(N, D))
y = tf.placeholder(tf.float32, shape=(N, D))
w1 = tf.placeholder(tf.float32, shape=(D, H))
w2 = tf.placeholder(tf.float32, shape=(H, D))

h = tf.maximum(tf.matmul(x, w1), 0)
y_pred = tf.matmul(h, w2)
diff = y_pred - y
loss = tf.reduce_mean(tf.reduce_sum(diff ** 2, axis=1))

grad_w1, grad_w2 = tf.gradients(loss, [w1, w2])
```

Then **run** the graph
many times

```
with tf.Session() as sess:
    values = {x: np.random.randn(N, D),
              w1: np.random.randn(D, H),
              w2: np.random.randn(H, D),
              y: np.random.randn(N, D),}
    out = sess.run([loss, grad_w1, grad_w2],
                  feed_dict=values)
    loss_val, grad_w1_val, grad_w2_val = out
```

TensorFlow: Neural Net

Create **placeholders** for
input x, weights w1 and
w2, and targets y

```
N, D, H = 64, 1000, 100
x = tf.placeholder(tf.float32, shape=(N, D))
y = tf.placeholder(tf.float32, shape=(N, D))
w1 = tf.placeholder(tf.float32, shape=(D, H))
w2 = tf.placeholder(tf.float32, shape=(H, D))

h = tf.maximum(tf.matmul(x, w1), 0)
y_pred = tf.matmul(h, w2)
diff = y_pred - y
loss = tf.reduce_mean(tf.reduce_sum(diff ** 2, axis=1))

grad_w1, grad_w2 = tf.gradients(loss, [w1, w2])

with tf.Session() as sess:
    values = {x: np.random.randn(N, D),
              w1: np.random.randn(D, H),
              w2: np.random.randn(H, D),
              y: np.random.randn(N, D),}
    out = sess.run([loss, grad_w1, grad_w2],
                  feed_dict=values)
    loss_val, grad_w1_val, grad_w2_val = out
```

TensorFlow: Neural Net

Forward pass: compute prediction for y and loss (L2 distance between y and y_{pred})

No computation happens here - just building the graph!

```
N, D, H = 64, 1000, 100
x = tf.placeholder(tf.float32, shape=(N, D))
y = tf.placeholder(tf.float32, shape=(N, D))
w1 = tf.placeholder(tf.float32, shape=(D, H))
w2 = tf.placeholder(tf.float32, shape=(H, D))

h = tf.maximum(tf.matmul(x, w1), 0)
y_pred = tf.matmul(h, w2)
diff = y_pred - y
loss = tf.reduce_mean(tf.reduce_sum(diff ** 2, axis=1))

grad_w1, grad_w2 = tf.gradients(loss, [w1, w2])

with tf.Session() as sess:
    values = {x: np.random.randn(N, D),
              w1: np.random.randn(D, H),
              w2: np.random.randn(H, D),
              y: np.random.randn(N, D),}
    out = sess.run([loss, grad_w1, grad_w2],
                  feed_dict=values)
    loss_val, grad_w1_val, grad_w2_val = out
```

TensorFlow: Neural Net

Tell TensorFlow to
compute loss of gradient
with respect to w1 and
w2.

Again no computation
here - just building the
graph

```
N, D, H = 64, 1000, 100
x = tf.placeholder(tf.float32, shape=(N, D))
y = tf.placeholder(tf.float32, shape=(N, D))
w1 = tf.placeholder(tf.float32, shape=(D, H))
w2 = tf.placeholder(tf.float32, shape=(H, D))

h = tf.maximum(tf.matmul(x, w1), 0)
y_pred = tf.matmul(h, w2)
diff = y_pred - y
loss = tf.reduce_mean(tf.reduce_sum(diff ** 2, axis=1))

grad_w1, grad_w2 = tf.gradients(loss, [w1, w2])

with tf.Session() as sess:
    values = {x: np.random.randn(N, D),
              w1: np.random.randn(D, H),
              w2: np.random.randn(H, D),
              y: np.random.randn(N, D),}
    out = sess.run([loss, grad_w1, grad_w2],
                  feed_dict=values)
    loss_val, grad_w1_val, grad_w2_val = out
```

TensorFlow: Neural Net

Now done building our graph, so we enter a **session** so we can actually run the graph

```
N, D, H = 64, 1000, 100
x = tf.placeholder(tf.float32, shape=(N, D))
y = tf.placeholder(tf.float32, shape=(N, D))
w1 = tf.placeholder(tf.float32, shape=(D, H))
w2 = tf.placeholder(tf.float32, shape=(H, D))

h = tf.maximum(tf.matmul(x, w1), 0)
y_pred = tf.matmul(h, w2)
diff = y_pred - y
loss = tf.reduce_mean(tf.reduce_sum(diff ** 2, axis=1))

grad_w1, grad_w2 = tf.gradients(loss, [w1, w2])

with tf.Session() as sess:
    values = {x: np.random.randn(N, D),
              w1: np.random.randn(D, H),
              w2: np.random.randn(H, D),
              y: np.random.randn(N, D),}
    out = sess.run([loss, grad_w1, grad_w2],
                  feed_dict=values)
    loss_val, grad_w1_val, grad_w2_val = out
```

TensorFlow: Neural Net

Create numpy arrays
that will fill in the
placeholders above

```
N, D, H = 64, 1000, 100
x = tf.placeholder(tf.float32, shape=(N, D))
y = tf.placeholder(tf.float32, shape=(N, D))
w1 = tf.placeholder(tf.float32, shape=(D, H))
w2 = tf.placeholder(tf.float32, shape=(H, D))

h = tf.maximum(tf.matmul(x, w1), 0)
y_pred = tf.matmul(h, w2)
diff = y_pred - y
loss = tf.reduce_mean(tf.reduce_sum(diff ** 2, axis=1))

grad_w1, grad_w2 = tf.gradients(loss, [w1, w2])

with tf.Session() as sess:
    values = {x: np.random.randn(N, D),
              w1: np.random.randn(D, H),
              w2: np.random.randn(H, D),
              y: np.random.randn(N, D),}
    out = sess.run([loss, grad_w1, grad_w2],
                  feed_dict=values)
    loss_val, grad_w1_val, grad_w2_val = out
```

TensorFlow: Neural Net

Run the graph: feed in
the numpy arrays for x,
y, w1, and w2; get
numpy arrays for loss,
grad_w1, and grad_w2

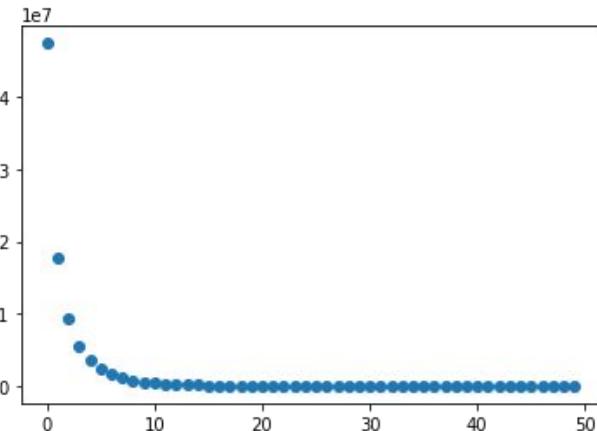
```
N, D, H = 64, 1000, 100
x = tf.placeholder(tf.float32, shape=(N, D))
y = tf.placeholder(tf.float32, shape=(N, D))
w1 = tf.placeholder(tf.float32, shape=(D, H))
w2 = tf.placeholder(tf.float32, shape=(H, D))

h = tf.maximum(tf.matmul(x, w1), 0)
y_pred = tf.matmul(h, w2)
diff = y_pred - y
loss = tf.reduce_mean(tf.reduce_sum(diff ** 2, axis=1))

grad_w1, grad_w2 = tf.gradients(loss, [w1, w2])

with tf.Session() as sess:
    values = {x: np.random.randn(N, D),
              w1: np.random.randn(D, H),
              w2: np.random.randn(H, D),
              y: np.random.randn(N, D),}
    out = sess.run([loss, grad_w1, grad_w2],
                  feed_dict=values)
    loss_val, grad_w1_val, grad_w2_val = out
```

TensorFlow: Neural Net



Train the network: Run the graph over and over, use gradient to update weights

```
N, D, H = 64, 1000, 100
x = tf.placeholder(tf.float32, shape=(N, D))
y = tf.placeholder(tf.float32, shape=(N, D))
w1 = tf.placeholder(tf.float32, shape=(D, H))
w2 = tf.placeholder(tf.float32, shape=(H, D))

h = tf.maximum(tf.matmul(x, w1), 0)
y_pred = tf.matmul(h, w2)
diff = y_pred - y
loss = tf.reduce_mean(tf.reduce_sum(diff ** 2, axis=1))
grad_w1, grad_w2 = tf.gradients(loss, [w1, w2])

with tf.Session() as sess:
    values = {x: np.random.randn(N, D),
              w1: np.random.randn(D, H),
              w2: np.random.randn(H, D),
              y: np.random.randn(N, D),}
    learning_rate = 1e-5
    for t in range(50):
        out = sess.run([loss, grad_w1, grad_w2],
                      feed_dict=values)
        loss_val, grad_w1_val, grad_w2_val = out
        values[w1] -= learning_rate * grad_w1_val
        values[w2] -= learning_rate * grad_w2_val
```

TensorFlow: Neural Net

Problem: copying
weights between CPU /
GPU each step

Train the network: Run
the graph over and over,
use gradient to update
weights

```
N, D, H = 64, 1000, 100
x = tf.placeholder(tf.float32, shape=(N, D))
y = tf.placeholder(tf.float32, shape=(N, D))
w1 = tf.placeholder(tf.float32, shape=(D, H))
w2 = tf.placeholder(tf.float32, shape=(H, D))

h = tf.maximum(tf.matmul(x, w1), 0)
y_pred = tf.matmul(h, w2)
diff = y_pred - y
loss = tf.reduce_mean(tf.reduce_sum(diff ** 2, axis=1))
grad_w1, grad_w2 = tf.gradients(loss, [w1, w2])

with tf.Session() as sess:
    values = {x: np.random.randn(N, D),
              w1: np.random.randn(D, H),
              w2: np.random.randn(H, D),
              y: np.random.randn(N, D),}
    learning_rate = 1e-5
    for t in range(50):
        out = sess.run([loss, grad_w1, grad_w2],
                      feed_dict=values)
        loss_val, grad_w1_val, grad_w2_val = out
        values[w1] -= learning_rate * grad_w1_val
        values[w2] -= learning_rate * grad_w2_val
```

TensorFlow: Neural Net

Change w1 and w2 from
placeholder (fed on
each call) to **Variable**
(persists in the graph
between calls)

```
N, D, H = 64, 1000, 100
x = tf.placeholder(tf.float32, shape=(N, D))
y = tf.placeholder(tf.float32, shape=(N, D))
w1 = tf.Variable(tf.random_normal((D, H)))
w2 = tf.Variable(tf.random_normal((H, D)))

h = tf.maximum(tf.matmul(x, w1), 0)
y_pred = tf.matmul(h, w2)
diff = y_pred - y
loss = tf.reduce_mean(tf.reduce_sum(diff ** 2, axis=1))
grad_w1, grad_w2 = tf.gradients(loss, [w1, w2])

learning_rate = 1e-5
new_w1 = w1.assign(w1 - learning_rate * grad_w1)
new_w2 = w2.assign(w2 - learning_rate * grad_w2)

with tf.Session() as sess:
    sess.run(tf.global_variables_initializer())
    values = {x: np.random.randn(N, D),
              y: np.random.randn(N, D),}
    for t in range(50):
        loss_val, = sess.run([loss], feed_dict=values)
```

TensorFlow: Neural Net

Add **assign** operations
to update w1 and w2 as
part of the graph!

```
N, D, H = 64, 1000, 100
x = tf.placeholder(tf.float32, shape=(N, D))
y = tf.placeholder(tf.float32, shape=(N, D))
w1 = tf.Variable(tf.random_normal((D, H)))
w2 = tf.Variable(tf.random_normal((H, D)))

h = tf.maximum(tf.matmul(x, w1), 0)
y_pred = tf.matmul(h, w2)
diff = y_pred - y
loss = tf.reduce_mean(tf.reduce_sum(diff ** 2, axis=1))
grad_w1, grad_w2 = tf.gradients(loss, [w1, w2])
```

```
learning_rate = 1e-5
new_w1 = w1.assign(w1 - learning_rate * grad_w1)
new_w2 = w2.assign(w2 - learning_rate * grad_w2)
```

```
with tf.Session() as sess:
    sess.run(tf.global_variables_initializer())
    values = {x: np.random.randn(N, D),
              y: np.random.randn(N, D),}
    for t in range(50):
        loss_val, = sess.run([loss], feed_dict=values)
```

TensorFlow: Neural Net

```
N, D, H = 64, 1000, 100
x = tf.placeholder(tf.float32, shape=(N, D))
y = tf.placeholder(tf.float32, shape=(N, D))
w1 = tf.Variable(tf.random_normal((D, H)))
w2 = tf.Variable(tf.random_normal((H, D)))

h = tf.maximum(tf.matmul(x, w1), 0)
y_pred = tf.matmul(h, w2)
diff = y_pred - y
loss = tf.reduce_mean(tf.reduce_sum(diff ** 2, axis=1))
grad_w1, grad_w2 = tf.gradients(loss, [w1, w2])

learning_rate = 1e-5
new_w1 = w1.assign(w1 - learning_rate * grad_w1)
new_w2 = w2.assign(w2 - learning_rate * grad_w2)

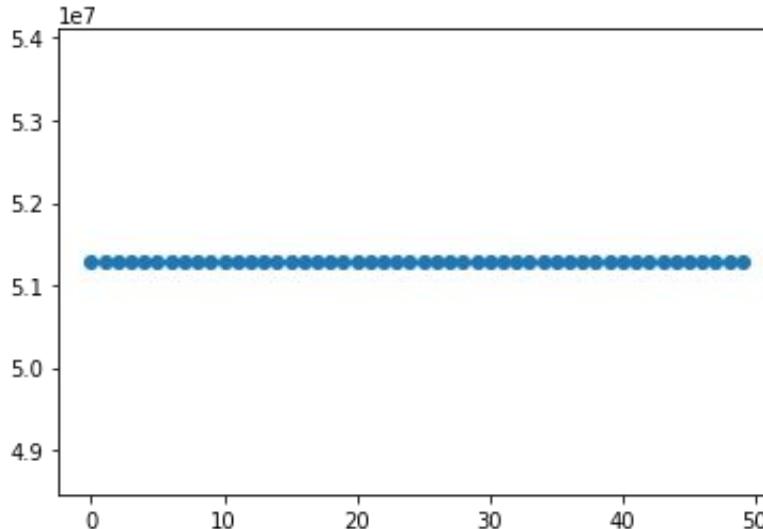
with tf.Session() as sess:
    sess.run(tf.global_variables_initializer())
    values = {x: np.random.randn(N, D),
              y: np.random.randn(N, D),}
    for t in range(50):
        loss_val, = sess.run([loss], feed_dict=values)
```

Run graph once to
initialize w1 and w2

Run many times to train



TensorFlow: Neural Net



Problem: loss not going down! Assign calls not actually being executed!

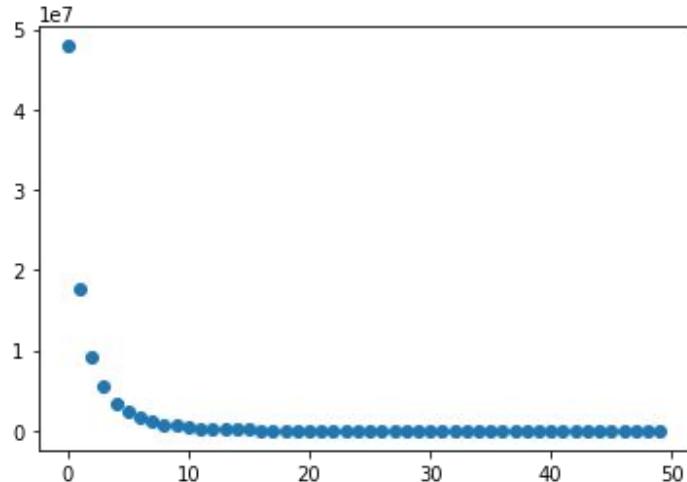
```
N, D, H = 64, 1000, 100
x = tf.placeholder(tf.float32, shape=(N, D))
y = tf.placeholder(tf.float32, shape=(N, D))
w1 = tf.Variable(tf.random_normal((D, H)))
w2 = tf.Variable(tf.random_normal((H, D)))

h = tf.maximum(tf.matmul(x, w1), 0)
y_pred = tf.matmul(h, w2)
diff = y_pred - y
loss = tf.reduce_mean(tf.reduce_sum(diff ** 2, axis=1))
grad_w1, grad_w2 = tf.gradients(loss, [w1, w2])

learning_rate = 1e-5
new_w1 = w1.assign(w1 - learning_rate * grad_w1)
new_w2 = w2.assign(w2 - learning_rate * grad_w2)

with tf.Session() as sess:
    sess.run(tf.global_variables_initializer())
    values = {x: np.random.randn(N, D),
              y: np.random.randn(N, D),}
    for t in range(50):
        loss_val, = sess.run([loss], feed_dict=values)
```

TensorFlow: Neural Net



Add dummy graph node
that depends on updates

Tell graph to compute
dummy node

```
N, D, H = 64, 1000, 100
x = tf.placeholder(tf.float32, shape=(N, D))
y = tf.placeholder(tf.float32, shape=(N, D))
w1 = tf.Variable(tf.random_normal((D, H)))
w2 = tf.Variable(tf.random_normal((H, D)))

h = tf.maximum(tf.matmul(x, w1), 0)
y_pred = tf.matmul(h, w2)
diff = y_pred - y
loss = tf.reduce_mean(tf.reduce_sum(diff ** 2, axis=1))
grad_w1, grad_w2 = tf.gradients(loss, [w1, w2])

learning_rate = 1e-5
new_w1 = w1.assign(w1 - learning_rate * grad_w1)
new_w2 = w2.assign(w2 - learning_rate * grad_w2)
updates = tf.group(new_w1, new_w2)

with tf.Session() as sess:
    sess.run(tf.global_variables_initializer())
    values = {x: np.random.randn(N, D),
              y: np.random.randn(N, D),}
    losses = []
    for t in range(50):
        loss_val, _ = sess.run([loss, updates],
                              feed_dict=values)
```

TensorFlow: Optimizer

Can use an **optimizer** to
compute gradients and
update weights

Remember to execute the
output of the optimizer!

```
N, D, H = 64, 1000, 100
x = tf.placeholder(tf.float32, shape=(N, D))
y = tf.placeholder(tf.float32, shape=(N, D))
w1 = tf.Variable(tf.random_normal((D, H)))
w2 = tf.Variable(tf.random_normal((H, D)))

h = tf.maximum(tf.matmul(x, w1), 0)
y_pred = tf.matmul(h, w2)
diff = y_pred - y
loss = tf.reduce_mean(tf.reduce_sum(diff * diff, axis=1))
```

```
optimizer = tf.train.GradientDescentOptimizer(1e-5)
updates = optimizer.minimize(loss)
```

```
with tf.Session() as sess:
    sess.run(tf.global_variables_initializer())
    values = {x: np.random.randn(N, D),
              y: np.random.randn(N, D)}
    losses = []
    for t in range(50):
        loss_val, _ = sess.run([loss, updates],
                              feed_dict=values)
```

TensorFlow: LOSS

Use predefined
common losses

```
N, D, H = 64, 1000, 100
x = tf.placeholder(tf.float32, shape=(N, D))
y = tf.placeholder(tf.float32, shape=(N, D))
w1 = tf.Variable(tf.random_normal((D, H)))
w2 = tf.Variable(tf.random_normal((H, D)))

h = tf.maximum(tf.matmul(x, w1), 0)
y_pred = tf.matmul(h, w2)
loss = tf.losses.mean_squared_error(y_pred, y)

optimizer = tf.train.GradientDescentOptimizer(1e-3)
updates = optimizer.minimize(loss)

with tf.Session() as sess:
    sess.run(tf.global_variables_initializer())
    values = {x: np.random.randn(N, D),
              y: np.random.randn(N, D),}
    for t in range(50):
        loss_val, _ = sess.run([loss, updates],
                              feed_dict=values)
```

PyTorch (more detail)

PyTorch: Three Levels of Abstraction

TensorFlow equivalent

- **Tensor**: Imperative ndarray, but runs on GPU
Numpy array
- **Variable**: Node in a computational graph; stores data and gradient
Tensor, Variable, Placeholder
- **Module**: A neural network layer; may store state or learnable weights
tf.layers, or TFSlim, or TFLearn, or Sonnet, or

PyTorch: Tensors

PyTorch Tensors are just like numpy arrays, but they can run on GPU.

No built-in notion of computational graph, or gradients, or deep learning.

Here we fit a two-layer net using PyTorch Tensors:

```
import torch

dtype = torch.FloatTensor

N, D_in, H, D_out = 64, 1000, 100, 10
x = torch.randn(N, D_in).type(dtype)
y = torch.randn(N, D_out).type(dtype)
w1 = torch.randn(D_in, H).type(dtype)
w2 = torch.randn(H, D_out).type(dtype)

learning_rate = 1e-6
for t in range(500):
    h = x.mm(w1)
    h_relu = h.clamp(min=0)
    y_pred = h_relu.mm(w2)
    loss = (y_pred - y).pow(2).sum()

    grad_y_pred = 2.0 * (y_pred - y)
    grad_w2 = h_relu.t().mm(grad_y_pred)
    grad_h_relu = grad_y_pred.mm(w2.t())
    grad_h = grad_h_relu.clone()
    grad_h[h < 0] = 0
    grad_w1 = x.t().mm(grad_h)

    w1 -= learning_rate * grad_w1
    w2 -= learning_rate * grad_w2
```

PyTorch: Tensors

Create random tensors
for data and weights



```
import torch

dtype = torch.FloatTensor

N, D_in, H, D_out = 64, 1000, 100, 10
x = torch.randn(N, D_in).type(dtype)
y = torch.randn(N, D_out).type(dtype)
w1 = torch.randn(D_in, H).type(dtype)
w2 = torch.randn(H, D_out).type(dtype)

learning_rate = 1e-6
for t in range(500):
    h = x.mm(w1)
    h_relu = h.clamp(min=0)
    y_pred = h_relu.mm(w2)
    loss = (y_pred - y).pow(2).sum()

    grad_y_pred = 2.0 * (y_pred - y)
    grad_w2 = h_relu.t().mm(grad_y_pred)
    grad_h_relu = grad_y_pred.mm(w2.t())
    grad_h = grad_h_relu.clone()
    grad_h[h < 0] = 0
    grad_w1 = x.t().mm(grad_h)

    w1 -= learning_rate * grad_w1
    w2 -= learning_rate * grad_w2
```

PyTorch: Tensors

Forward pass: compute predictions and loss



```
import torch

dtype = torch.FloatTensor

N, D_in, H, D_out = 64, 1000, 100, 10
x = torch.randn(N, D_in).type(dtype)
y = torch.randn(N, D_out).type(dtype)
w1 = torch.randn(D_in, H).type(dtype)
w2 = torch.randn(H, D_out).type(dtype)

learning_rate = 1e-6
for t in range(500):
    h = x.mm(w1)
    h_relu = h.clamp(min=0)
    y_pred = h_relu.mm(w2)
    loss = (y_pred - y).pow(2).sum()

    grad_y_pred = 2.0 * (y_pred - y)
    grad_w2 = h_relu.t().mm(grad_y_pred)
    grad_h_relu = grad_y_pred.mm(w2.t())
    grad_h = grad_h_relu.clone()
    grad_h[h < 0] = 0
    grad_w1 = x.t().mm(grad_h)

    w1 -= learning_rate * grad_w1
    w2 -= learning_rate * grad_w2
```

PyTorch: Tensors

Backward pass:
manually compute
gradients



```
import torch

dtype = torch.FloatTensor

N, D_in, H, D_out = 64, 1000, 100, 10
x = torch.randn(N, D_in).type(dtype)
y = torch.randn(N, D_out).type(dtype)
w1 = torch.randn(D_in, H).type(dtype)
w2 = torch.randn(H, D_out).type(dtype)

learning_rate = 1e-6
for t in range(500):
    h = x.mm(w1)
    h_relu = h.clamp(min=0)
    y_pred = h_relu.mm(w2)
    loss = (y_pred - y).pow(2).sum()

    grad_y_pred = 2.0 * (y_pred - y)
    grad_w2 = h_relu.t().mm(grad_y_pred)
    grad_h_relu = grad_y_pred.mm(w2.t())
    grad_h = grad_h_relu.clone()
    grad_h[h < 0] = 0
    grad_w1 = x.t().mm(grad_h)

    w1 -= learning_rate * grad_w1
    w2 -= learning_rate * grad_w2
```

PyTorch: Tensors

Gradient descent
step on weights

```
import torch

dtype = torch.FloatTensor

N, D_in, H, D_out = 64, 1000, 100, 10
x = torch.randn(N, D_in).type(dtype)
y = torch.randn(N, D_out).type(dtype)
w1 = torch.randn(D_in, H).type(dtype)
w2 = torch.randn(H, D_out).type(dtype)

learning_rate = 1e-6
for t in range(500):
    h = x.mm(w1)
    h_relu = h.clamp(min=0)
    y_pred = h_relu.mm(w2)
    loss = (y_pred - y).pow(2).sum()

    grad_y_pred = 2.0 * (y_pred - y)
    grad_w2 = h_relu.t().mm(grad_y_pred)
    grad_h_relu = grad_y_pred.mm(w2.t())
    grad_h = grad_h_relu.clone()
    grad_h[h < 0] = 0
    grad_w1 = x.t().mm(grad_h)

    w1 -= learning_rate * grad_w1
    w2 -= learning_rate * grad_w2
```

PyTorch: Tensors

To run on GPU, just cast tensors to a cuda datatype!

```
import torch
```

```
dtype = torch.cuda.FloatTensor
```

```
N, D_in, H, D_out = 64, 1000, 100, 10
```

```
x = torch.randn(N, D_in).type(dtype)
```

```
y = torch.randn(N, D_out).type(dtype)
```

```
w1 = torch.randn(D_in, H).type(dtype)
```

```
w2 = torch.randn(H, D_out).type(dtype)
```

```
learning_rate = 1e-6
```

```
for t in range(500):
```

```
    h = x.mm(w1)
```

```
    h_relu = h.clamp(min=0)
```

```
    y_pred = h_relu.mm(w2)
```

```
    loss = (y_pred - y).pow(2).sum()
```

```
    grad_y_pred = 2.0 * (y_pred - y)
```

```
    grad_w2 = h_relu.t().mm(grad_y_pred)
```

```
    grad_h_relu = grad_y_pred.mm(w2.t())
```

```
    grad_h = grad_h_relu.clone()
```

```
    grad_h[h < 0] = 0
```

```
    grad_w1 = x.t().mm(grad_h)
```

```
    w1 -= learning_rate * grad_w1
```

```
    w2 -= learning_rate * grad_w2
```

PyTorch: Autograd

A PyTorch **Variable** is a node in a computational graph

x.data is a Tensor

x.grad is a Variable of gradients
(same shape as x.data)

x.grad.data is a Tensor of gradients

```
import torch
from torch.autograd import Variable

N, D_in, H, D_out = 64, 1000, 100, 10
x = Variable(torch.randn(N, D_in), requires_grad=False)
y = Variable(torch.randn(N, D_out), requires_grad=False)
w1 = Variable(torch.randn(D_in, H), requires_grad=True)
w2 = Variable(torch.randn(H, D_out), requires_grad=True)

learning_rate = 1e-6
for t in range(500):
    y_pred = x.mm(w1).clamp(min=0).mm(w2)
    loss = (y_pred - y).pow(2).sum()

    if w1.grad: w1.grad.data.zero_()
    if w2.grad: w2.grad.data.zero_()
    loss.backward()

    w1.data -= learning_rate * w1.grad.data
    w2.data -= learning_rate * w2.grad.data
```

PyTorch: Autograd

PyTorch Tensors and Variables
have the same API!

Variables remember how they were
created (for backprop)

```
import torch
from torch.autograd import Variable

N, D_in, H, D_out = 64, 1000, 100, 10
x = Variable(torch.randn(N, D_in), requires_grad=False)
y = Variable(torch.randn(N, D_out), requires_grad=False)
w1 = Variable(torch.randn(D_in, H), requires_grad=True)
w2 = Variable(torch.randn(H, D_out), requires_grad=True)

learning_rate = 1e-6
for t in range(500):
    y_pred = x.mm(w1).clamp(min=0).mm(w2)
    loss = (y_pred - y).pow(2).sum()

    if w1.grad: w1.grad.data.zero_()
    if w2.grad: w2.grad.data.zero_()
    loss.backward()

    w1.data -= learning_rate * w1.grad.data
    w2.data -= learning_rate * w2.grad.data
```

PyTorch: Autograd

We will not want gradients
(of loss) with respect to data

Do want gradients with
respect to weights

```
import torch
from torch.autograd import Variable

N, D_in, H, D_out = 64, 1000, 100, 10
x = Variable(torch.randn(N, D_in), requires_grad=False)
y = Variable(torch.randn(N, D_out), requires_grad=False)
w1 = Variable(torch.randn(D_in, H), requires_grad=True)
w2 = Variable(torch.randn(H, D_out), requires_grad=True)

learning_rate = 1e-6
for t in range(500):
    y_pred = x.mm(w1).clamp(min=0).mm(w2)
    loss = (y_pred - y).pow(2).sum()

    if w1.grad: w1.grad.data.zero_()
    if w2.grad: w2.grad.data.zero_()
    loss.backward()

    w1.data -= learning_rate * w1.grad.data
    w2.data -= learning_rate * w2.grad.data
```

PyTorch: Autograd

Forward pass looks exactly _____
the same as the Tensor version, but
everything is a variable now

```
import torch
from torch.autograd import Variable

N, D_in, H, D_out = 64, 1000, 100, 10
x = Variable(torch.randn(N, D_in), requires_grad=False)
y = Variable(torch.randn(N, D_out), requires_grad=False)
w1 = Variable(torch.randn(D_in, H), requires_grad=True)
w2 = Variable(torch.randn(H, D_out), requires_grad=True)

learning_rate = 1e-6
for t in range(500):
    y_pred = x.mm(w1).clamp(min=0).mm(w2)
    loss = (y_pred - y).pow(2).sum()

    if w1.grad: w1.grad.data.zero_()
    if w2.grad: w2.grad.data.zero_()
    loss.backward()

    w1.data -= learning_rate * w1.grad.data
    w2.data -= learning_rate * w2.grad.data
```

PyTorch: Autograd

Compute gradient of loss
with respect to w1 and w2 (zero out
grads first)

```
import torch
from torch.autograd import Variable

N, D_in, H, D_out = 64, 1000, 100, 10
x = Variable(torch.randn(N, D_in), requires_grad=False)
y = Variable(torch.randn(N, D_out), requires_grad=False)
w1 = Variable(torch.randn(D_in, H), requires_grad=True)
w2 = Variable(torch.randn(H, D_out), requires_grad=True)

learning_rate = 1e-6
for t in range(500):
    y_pred = x.mm(w1).clamp(min=0).mm(w2)
    loss = (y_pred - y).pow(2).sum()

    if w1.grad: w1.grad.data.zero_()
    if w2.grad: w2.grad.data.zero_()
    loss.backward()

    w1.data -= learning_rate * w1.grad.data
    w2.data -= learning_rate * w2.grad.data
```

PyTorch: Autograd

Make gradient
step on weights

```
import torch
from torch.autograd import Variable

N, D_in, H, D_out = 64, 1000, 100, 10
x = Variable(torch.randn(N, D_in), requires_grad=False)
y = Variable(torch.randn(N, D_out), requires_grad=False)
w1 = Variable(torch.randn(D_in, H), requires_grad=True)
w2 = Variable(torch.randn(H, D_out), requires_grad=True)

learning_rate = 1e-6
for t in range(500):
    y_pred = x.mm(w1).clamp(min=0).mm(w2)
    loss = (y_pred - y).pow(2).sum()

    if w1.grad: w1.grad.data.zero_()
    if w2.grad: w2.grad.data.zero_()
    loss.backward()

    w1.data -= learning_rate * w1.grad.data
    w2.data -= learning_rate * w2.grad.data
```

PyTorch: New Autograd Functions

Define your own autograd functions by writing forward and backward for Tensors

(similar to modular layers in A2)

```
class ReLU(torch.autograd.Function):
    def forward(self, x):
        self.save_for_backward(x)
        return x.clamp(min=0)

    def backward(self, grad_y):
        x, = self.saved_tensors
        grad_input = grad_y.clone()
        grad_input[x < 0] = 0
        return grad_input
```

PyTorch: New Autograd Functions

```
class ReLU(torch.autograd.Function):
    def forward(self, x):
        self.save_for_backward(x)
        return x.clamp(min=0)

    def backward(self, grad_y):
        x, = self.saved_tensors
        grad_input = grad_y.clone()
        grad_input[x < 0] = 0
        return grad_input
```

Can use our new autograd
function in the forward pass

```
N, D_in, H, D_out = 64, 1000, 100, 10
x = Variable(torch.randn(N, D_in), requires_grad=False)
y = Variable(torch.randn(N, D_out), requires_grad=False)
w1 = Variable(torch.randn(D_in, H), requires_grad=True)
w2 = Variable(torch.randn(H, D_out), requires_grad=True)

learning_rate = 1e-6
for t in range(500):
    relu = ReLU()
    y_pred = relu(x.mm(w1)).mm(w2)
    loss = (y_pred - y).pow(2).sum()

    if w1.grad: w1.grad.data.zero_()
    if w2.grad: w2.grad.data.zero_()
    loss.backward()

    w1.data -= learning_rate * w1.grad.data
    w2.data -= learning_rate * w2.grad.data
```

PYTORCH NN MODULE

PyTorch: nn

Higher-level wrapper for working with neural nets

Similar to Keras and friends ...
but only one, and it's good =)

```
import torch
from torch.autograd import Variable

N, D_in, H, D_out = 64, 1000, 100, 10
x = Variable(torch.randn(N, D_in))
y = Variable(torch.randn(N, D_out), requires_grad=False)

model = torch.nn.Sequential(
    torch.nn.Linear(D_in, H),
    torch.nn.ReLU(),
    torch.nn.Linear(H, D_out))
loss_fn = torch.nn.MSELoss(size_average=False)

learning_rate = 1e-4
for t in range(500):
    y_pred = model(x)
    loss = loss_fn(y_pred, y)

    model.zero_grad()
    loss.backward()

    for param in model.parameters():
        param.data -= learning_rate * param.grad.data
```

PyTorch: nn

Define our model as a sequence of layers

nn also defines common ~~loss~~ functions

```
import torch
from torch.autograd import Variable

N, D_in, H, D_out = 64, 1000, 100, 10
x = Variable(torch.randn(N, D_in))
y = Variable(torch.randn(N, D_out), requires_grad=False)

model = torch.nn.Sequential(
    torch.nn.Linear(D_in, H),
    torch.nn.ReLU(),
    torch.nn.Linear(H, D_out))
loss_fn = torch.nn.MSELoss(size_average=False)

learning_rate = 1e-4
for t in range(500):
    y_pred = model(x)
    loss = loss_fn(y_pred, y)

    model.zero_grad()
    loss.backward()

    for param in model.parameters():
        param.data -= learning_rate * param.grad.data
```

PyTorch: nn

Forward pass: feed data
to model, and prediction to loss
function

```
import torch
from torch.autograd import Variable

N, D_in, H, D_out = 64, 1000, 100, 10
x = Variable(torch.randn(N, D_in))
y = Variable(torch.randn(N, D_out), requires_grad=False)

model = torch.nn.Sequential(
    torch.nn.Linear(D_in, H),
    torch.nn.ReLU(),
    torch.nn.Linear(H, D_out))
loss_fn = torch.nn.MSELoss(size_average=False)

learning_rate = 1e-4
for t in range(500):
    y_pred = model(x)
    loss = loss_fn(y_pred, y)

    model.zero_grad()
    loss.backward()

    for param in model.parameters():
        param.data -= learning_rate * param.grad.data
```

PyTorch: nn

Backward pass:
compute all gradients

```
import torch
from torch.autograd import Variable

N, D_in, H, D_out = 64, 1000, 100, 10
x = Variable(torch.randn(N, D_in))
y = Variable(torch.randn(N, D_out), requires_grad=False)

model = torch.nn.Sequential(
    torch.nn.Linear(D_in, H),
    torch.nn.ReLU(),
    torch.nn.Linear(H, D_out))
loss_fn = torch.nn.MSELoss(size_average=False)

learning_rate = 1e-4
for t in range(500):
    y_pred = model(x)
    loss = loss_fn(y_pred, y)

    model.zero_grad()
    loss.backward()

    for param in model.parameters():
        param.data -= learning_rate * param.grad.data
```

PyTorch: nn

Make gradient step on
each model parameter

```
import torch
from torch.autograd import Variable

N, D_in, H, D_out = 64, 1000, 100, 10
x = Variable(torch.randn(N, D_in))
y = Variable(torch.randn(N, D_out), requires_grad=False)

model = torch.nn.Sequential(
    torch.nn.Linear(D_in, H),
    torch.nn.ReLU(),
    torch.nn.Linear(H, D_out))
loss_fn = torch.nn.MSELoss(size_average=False)

learning_rate = 1e-4
for t in range(500):
    y_pred = model(x)
    loss = loss_fn(y_pred, y)

    model.zero_grad()
    loss.backward()

    for param in model.parameters():
        param.data -= learning_rate * param.grad.data
```

PyTorch: optim

Use an **optimizer** for different update rules

```
import torch
from torch.autograd import Variable

N, D_in, H, D_out = 64, 1000, 100, 10

x = Variable(torch.randn(N, D_in))
y = Variable(torch.randn(N, D_out), requires_grad=False)

model = torch.nn.Sequential(
    torch.nn.Linear(D_in, H),
    torch.nn.ReLU(),
    torch.nn.Linear(H, D_out))
loss_fn = torch.nn.MSELoss(size_average=False)

learning_rate = 1e-4
optimizer = torch.optim.Adam(model.parameters(),
                             lr=learning_rate)

for t in range(500):
    y_pred = model(x)
    loss = loss_fn(y_pred, y)

    optimizer.zero_grad()
    loss.backward()

    optimizer.step()
```

PyTorch: optim

Update all parameters
after computing gradients

```
import torch
from torch.autograd import Variable

N, D_in, H, D_out = 64, 1000, 100, 10

x = Variable(torch.randn(N, D_in))
y = Variable(torch.randn(N, D_out), requires_grad=False)

model = torch.nn.Sequential(
    torch.nn.Linear(D_in, H),
    torch.nn.ReLU(),
    torch.nn.Linear(H, D_out))
loss_fn = torch.nn.MSELoss(size_average=False)

learning_rate = 1e-4
optimizer = torch.optim.Adam(model.parameters(),
                             lr=learning_rate)

for t in range(500):
    y_pred = model(x)
    loss = loss_fn(y_pred, y)

    optimizer.zero_grad()
    loss.backward()

    optimizer.step()
```

PyTorch: nn

Define new Modules

A PyTorch **Module** is a neural net layer; it inputs and outputs Variables

Modules can contain weights (as Variables) or other Modules

You can define your own Modules using autograd!

```
import torch
from torch.autograd import Variable

class TwoLayerNet(torch.nn.Module):
    def __init__(self, D_in, H, D_out):
        super(TwoLayerNet, self).__init__()
        self.linear1 = torch.nn.Linear(D_in, H)
        self.linear2 = torch.nn.Linear(H, D_out)

    def forward(self, x):
        h_relu = self.linear1(x).clamp(min=0)
        y_pred = self.linear2(h_relu)
        return y_pred

N, D_in, H, D_out = 64, 1000, 100, 10

x = Variable(torch.randn(N, D_in))
y = Variable(torch.randn(N, D_out), requires_grad=False)

model = TwoLayerNet(D_in, H, D_out)

criterion = torch.nn.MSELoss(size_average=False)
optimizer = torch.optim.SGD(model.parameters(), lr=1e-4)
for t in range(500):
    y_pred = model(x)
    loss = criterion(y_pred, y)

    optimizer.zero_grad()
    loss.backward()
    optimizer.step()
```

PyTorch: nn

Define new Modules

Define our whole model
as a single Module

```
import torch
from torch.autograd import Variable

class TwoLayerNet(torch.nn.Module):
    def __init__(self, D_in, H, D_out):
        super(TwoLayerNet, self).__init__()
        self.linear1 = torch.nn.Linear(D_in, H)
        self.linear2 = torch.nn.Linear(H, D_out)

    def forward(self, x):
        h_relu = self.linear1(x).clamp(min=0)
        y_pred = self.linear2(h_relu)
        return y_pred

N, D_in, H, D_out = 64, 1000, 100, 10

x = Variable(torch.randn(N, D_in))
y = Variable(torch.randn(N, D_out), requires_grad=False)

model = TwoLayerNet(D_in, H, D_out)

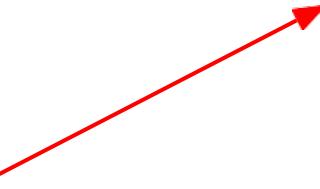
criterion = torch.nn.MSELoss(size_average=False)
optimizer = torch.optim.SGD(model.parameters(), lr=1e-4)
for t in range(500):
    y_pred = model(x)
    loss = criterion(y_pred, y)

    optimizer.zero_grad()
    loss.backward()
    optimizer.step()
```

PyTorch: nn

Define new Modules

Initializer sets up two children (Modules can contain modules)



```
import torch
from torch.autograd import Variable

class TwoLayerNet(torch.nn.Module):
    def __init__(self, D_in, H, D_out):
        super(TwoLayerNet, self).__init__()
        self.linear1 = torch.nn.Linear(D_in, H)
        self.linear2 = torch.nn.Linear(H, D_out)

    def forward(self, x):
        h_relu = self.linear1(x).clamp(min=0)
        y_pred = self.linear2(h_relu)
        return y_pred

N, D_in, H, D_out = 64, 1000, 100, 10

x = Variable(torch.randn(N, D_in))
y = Variable(torch.randn(N, D_out), requires_grad=False)

model = TwoLayerNet(D_in, H, D_out)

criterion = torch.nn.MSELoss(size_average=False)
optimizer = torch.optim.SGD(model.parameters(), lr=1e-4)
for t in range(500):
    y_pred = model(x)
    loss = criterion(y_pred, y)

    optimizer.zero_grad()
    loss.backward()
    optimizer.step()
```

PyTorch: nn

Define new Modules

Define forward pass using
child modules and
autograd ops on Variables

No need to define
backward - autograd will
handle it

```
import torch
from torch.autograd import Variable

class TwoLayerNet(torch.nn.Module):
    def __init__(self, D_in, H, D_out):
        super(TwoLayerNet, self).__init__()
        self.linear1 = torch.nn.Linear(D_in, H)
        self.linear2 = torch.nn.Linear(H, D_out)

    def forward(self, x):
        h_relu = self.linear1(x).clamp(min=0)
        y_pred = self.linear2(h_relu)
        return y_pred

N, D_in, H, D_out = 64, 1000, 100, 10

x = Variable(torch.randn(N, D_in))
y = Variable(torch.randn(N, D_out), requires_grad=False)

model = TwoLayerNet(D_in, H, D_out)

criterion = torch.nn.MSELoss(size_average=False)
optimizer = torch.optim.SGD(model.parameters(), lr=1e-4)
for t in range(500):
    y_pred = model(x)
    loss = criterion(y_pred, y)

    optimizer.zero_grad()
    loss.backward()
    optimizer.step()
```

PyTorch: nn

Define new Modules

Construct and train an instance of our model

```
import torch
from torch.autograd import Variable

class TwoLayerNet(torch.nn.Module):
    def __init__(self, D_in, H, D_out):
        super(TwoLayerNet, self).__init__()
        self.linear1 = torch.nn.Linear(D_in, H)
        self.linear2 = torch.nn.Linear(H, D_out)

    def forward(self, x):
        h_relu = self.linear1(x).clamp(min=0)
        y_pred = self.linear2(h_relu)
        return y_pred

N, D_in, H, D_out = 64, 1000, 100, 10

x = Variable(torch.randn(N, D_in))
y = Variable(torch.randn(N, D_out), requires_grad=False)

model = TwoLayerNet(D_in, H, D_out)

criterion = torch.nn.MSELoss(size_average=False)
optimizer = torch.optim.SGD(model.parameters(), lr=1e-4)
for t in range(500):
    y_pred = model(x)
    loss = criterion(y_pred, y)

    optimizer.zero_grad()
    loss.backward()
    optimizer.step()
```

PyTorch: DataLoaders

A **DataLoader** wraps a **Dataset** and provides minibatching, shuffling, multithreading, for you

When you need to load custom data, just write your own Dataset class

```
import torch
from torch.autograd import Variable
from torch.utils.data import TensorDataset, DataLoader

N, D_in, H, D_out = 64, 1000, 100, 10

x = torch.randn(N, D_in)
y = torch.randn(N, D_out)

loader = DataLoader(TensorDataset(x, y), batch_size=8)

model = TwoLayerNet(D_in, H, D_out)

criterion = torch.nn.MSELoss(size_average=False)
optimizer = torch.optim.SGD(model.parameters(), lr=1e-4)
for epoch in range(10):
    for x_batch, y_batch in loader:
        x_var, y_var = Variable(x), Variable(y)
        y_pred = model(x_var)
        loss = criterion(y_pred, y_var)

        optimizer.zero_grad()
        loss.backward()
        optimizer.step()
```

PyTorch: DataLoaders

Iterate over loader to form minibatches

Loader gives Tensors so you need to wrap in Variables

```
import torch
from torch.autograd import Variable
from torch.utils.data import TensorDataset, DataLoader

N, D_in, H, D_out = 64, 1000, 100, 10

x = torch.randn(N, D_in)
y = torch.randn(N, D_out)

loader = DataLoader(TensorDataset(x, y), batch_size=8)

model = TwoLayerNet(D_in, H, D_out)

criterion = torch.nn.MSELoss(size_average=False)
optimizer = torch.optim.SGD(model.parameters(), lr=1e-4)

for epoch in range(10):
    for x_batch, y_batch in loader:
        x_var, y_var = Variable(x), Variable(y)
        y_pred = model(x_var)
        loss = criterion(y_pred, y_var)

        optimizer.zero_grad()
        loss.backward()
        optimizer.step()
```

PyTorch: Pretrained Models

Super easy to use pretrained models with
torchvision <https://github.com/pytorch/vision>

```
import torch
import torchvision

alexnet = torchvision.models.alexnet(pretrained=True)
vgg16 = torchvision.models.vgg16(pretrained=True)
resnet101 = torchvision.models.resnet101(pretrained=True)
```

Static vs Dynamic Graphs

Static vs Dynamic Graphs

TensorFlow: Build graph once, then run many times (**static**)

```
N, D, H = 64, 1000, 100
x = tf.placeholder(tf.float32, shape=(N, D))
y = tf.placeholder(tf.float32, shape=(N, D))
w1 = tf.Variable(tf.random_normal((D, H)))
w2 = tf.Variable(tf.random_normal((H, D)))

h = tf.maximum(tf.matmul(x, w1), 0)
y_pred = tf.matmul(h, w2)
diff = y_pred - y
loss = tf.reduce_mean(tf.reduce_sum(diff ** 2, axis=1))
grad_w1, grad_w2 = tf.gradients(loss, [w1, w2])

learning_rate = 1e-5
new_w1 = w1.assign(w1 - learning_rate * grad_w1)
new_w2 = w2.assign(w2 - learning_rate * grad_w2)
updates = tf.group(new_w1, new_w2)

with tf.Session() as sess:
    sess.run(tf.global_variables_initializer())
    values = {x: np.random.randn(N, D),
              y: np.random.randn(N, D),}
    losses = []
    for t in range(50):
        loss_val, _ = sess.run([loss, updates],
                             feed_dict=values)
```

Build graph

Run each iteration

PyTorch: Each forward pass defines a new graph (**dynamic**)

```
import torch
from torch.autograd import Variable

N, D_in, H, D_out = 64, 1000, 100, 10
x = Variable(torch.randn(N, D_in), requires_grad=False)
y = Variable(torch.randn(N, D_out), requires_grad=False)
w1 = Variable(torch.randn(D_in, H), requires_grad=True)
w2 = Variable(torch.randn(H, D_out), requires_grad=True)

learning_rate = 1e-6
for t in range(500):
    y_pred = x.mm(w1).clamp(min=0).mm(w2)
    loss = (y_pred - y).pow(2).sum()

    if w1.grad: w1.grad.data.zero_()
    if w2.grad: w2.grad.data.zero_()
    loss.backward()

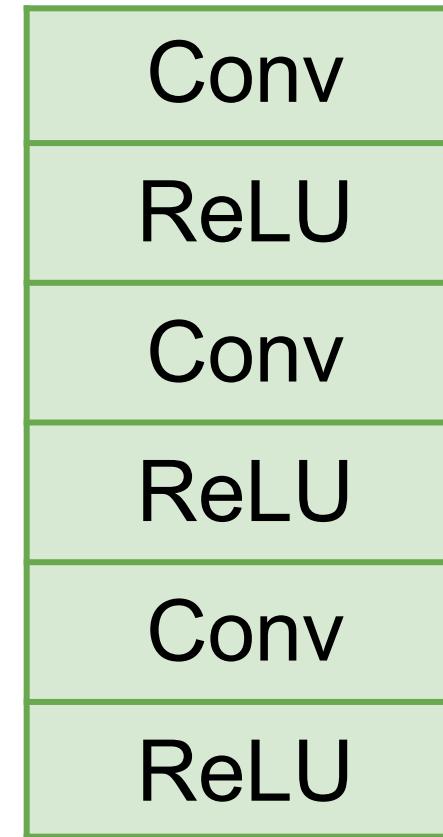
    w1.data -= learning_rate * w1.grad.data
    w2.data -= learning_rate * w2.grad.data
```

New graph each iteration

Static vs Dynamic: Optimization

With static graphs,
framework can
optimize the
graph for you
before it runs!

The graph you wrote



Equivalent graph with
fused operations



Static vs Dynamic: Serialization

Static

Once graph is built,
can **serialize** it and
run it without the code
that built the graph!

Dynamic

Graph building and
execution are intertwined,
so always need to keep
code around

Static vs Dynamic: Conditional

$$y = \begin{cases} w_1 * x & \text{if } z > 0 \\ w_2 * x & \text{otherwise} \end{cases}$$

Static vs Dynamic: Conditional

$$y = \begin{cases} w_1 * x & \text{if } z > 0 \\ w_2 * x & \text{otherwise} \end{cases}$$

PyTorch: Normal Python

```
N, D, H = 3, 4, 5

x = Variable(torch.randn(N, D))
w1 = Variable(torch.randn(D, H))
w2 = Variable(torch.randn(D, H))

z = 10
if z > 0:
    y = x.mm(w1)
else:
    y = x.mm(w2)
```

Static vs Dynamic: Conditional

$$y = \begin{cases} w_1 * x & \text{if } z > 0 \\ w_2 * x & \text{otherwise} \end{cases}$$

PyTorch: Normal Python

```
N, D, H = 3, 4, 5

x = Variable(torch.randn(N, D))
w1 = Variable(torch.randn(D, H))
w2 = Variable(torch.randn(D, H))

z = 10
if z > 0:
    y = x.mm(w1)
else:
    y = x.mm(w2)
```

TensorFlow: Special TF control flow operator!

```
N, D, H = 3, 4, 5
x = tf.placeholder(tf.float32, shape=(N, D))
z = tf.placeholder(tf.float32, shape=None)
w1 = tf.placeholder(tf.float32, shape=(D, H))
w2 = tf.placeholder(tf.float32, shape=(D, H))

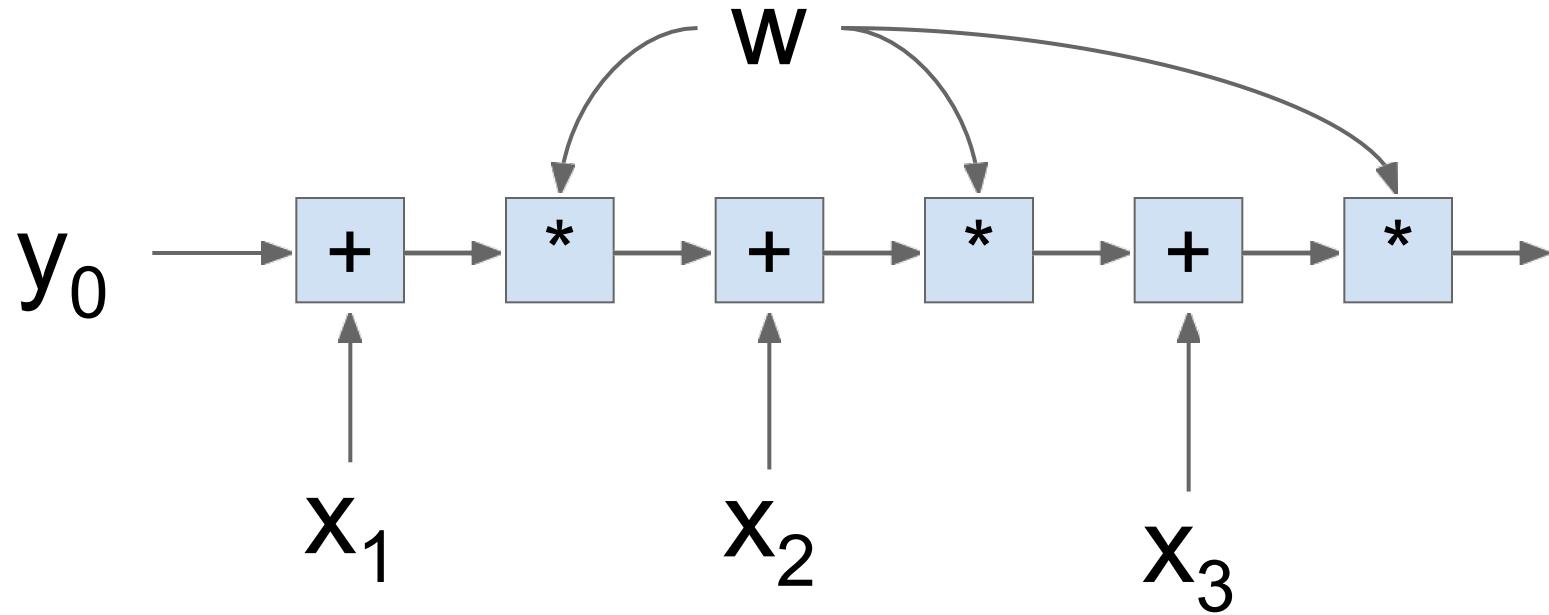
def f1(): return tf.matmul(x, w1)
def f2(): return tf.matmul(x, w2)
y = tf.cond(tf.less(z, 0), f1, f2)

with tf.Session() as sess:
    values = {
        x: np.random.randn(N, D),
        z: 10,
        w1: np.random.randn(D, H),
        w2: np.random.randn(D, H),
    }
    y_val = sess.run(y, feed_dict=values)
```



Static vs Dynamic: Loops

$$y_t = (y_{t-1} + x_t) * w$$



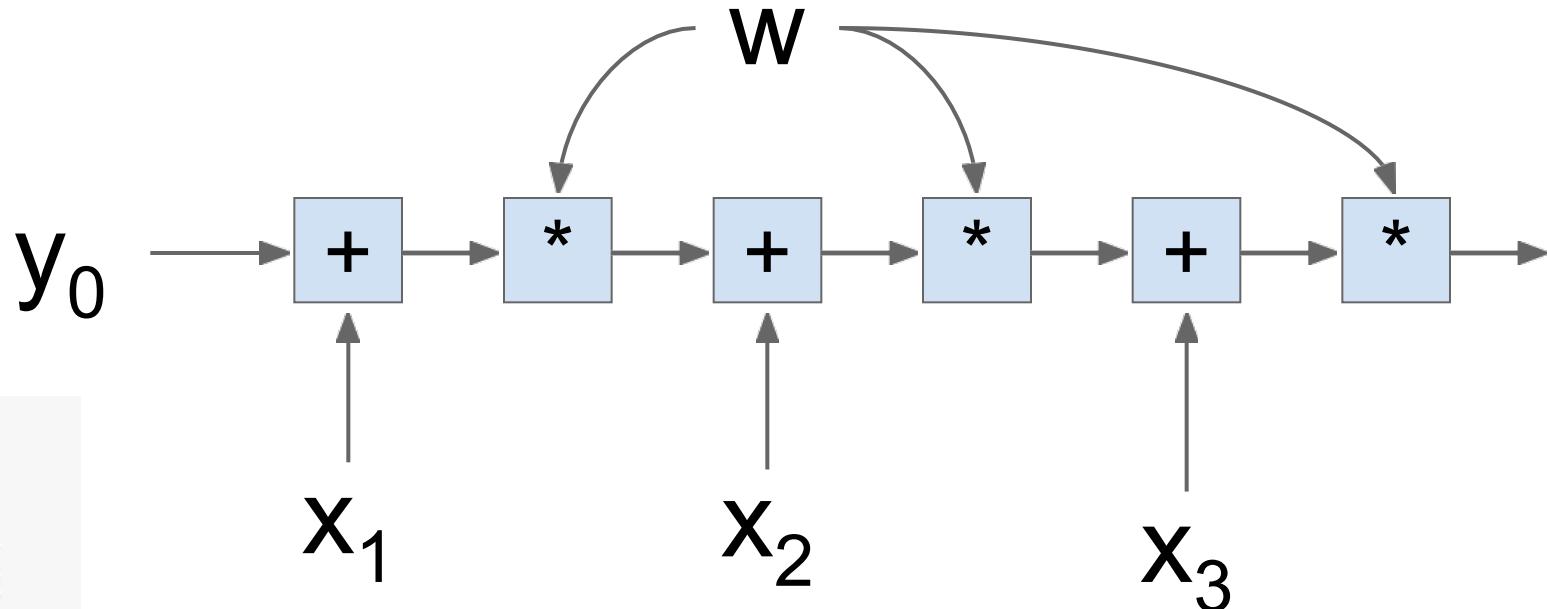
Static vs Dynamic: Loops

$$y_t = (y_{t-1} + x_t) * w$$

PyTorch: Normal Python

```
T, D = 3, 4
y0 = Variable(torch.randn(D))
x = Variable(torch.randn(T, D))
w = Variable(torch.randn(D))

y = [y0]
for t in range(T):
    prev_y = y[-1]
    next_y = (prev_y + x[t]) * w
    y.append(next_y)
```



Static vs Dynamic: Loops

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    next_y = (prev_y + x[t]) * w
    y.append(next_y)
```

TensorFlow: Special TF control flow

```
T, N, D = 3, 4, 5
x = tf.placeholder(tf.float32, shape=(T, D))
y0 = tf.placeholder(tf.float32, shape=(D,))
w = tf.placeholder(tf.float32, shape=(D,))

def f(prev_y, cur_x):
    return (prev_y + cur_x) * w

y = tf.foldl(f, x, y0)

with tf.Session() as sess:
    values = {
        x: np.random.randn(T, D),
        y0: np.random.randn(D),
        w: np.random.randn(D),
    }
    y_val = sess.run(y, feed_dict=values)
```

Dynamic Graphs in TensorFlow

TensorFlow Fold make dynamic graphs easier in TensorFlow through **dynamic batching**

Tensorboard

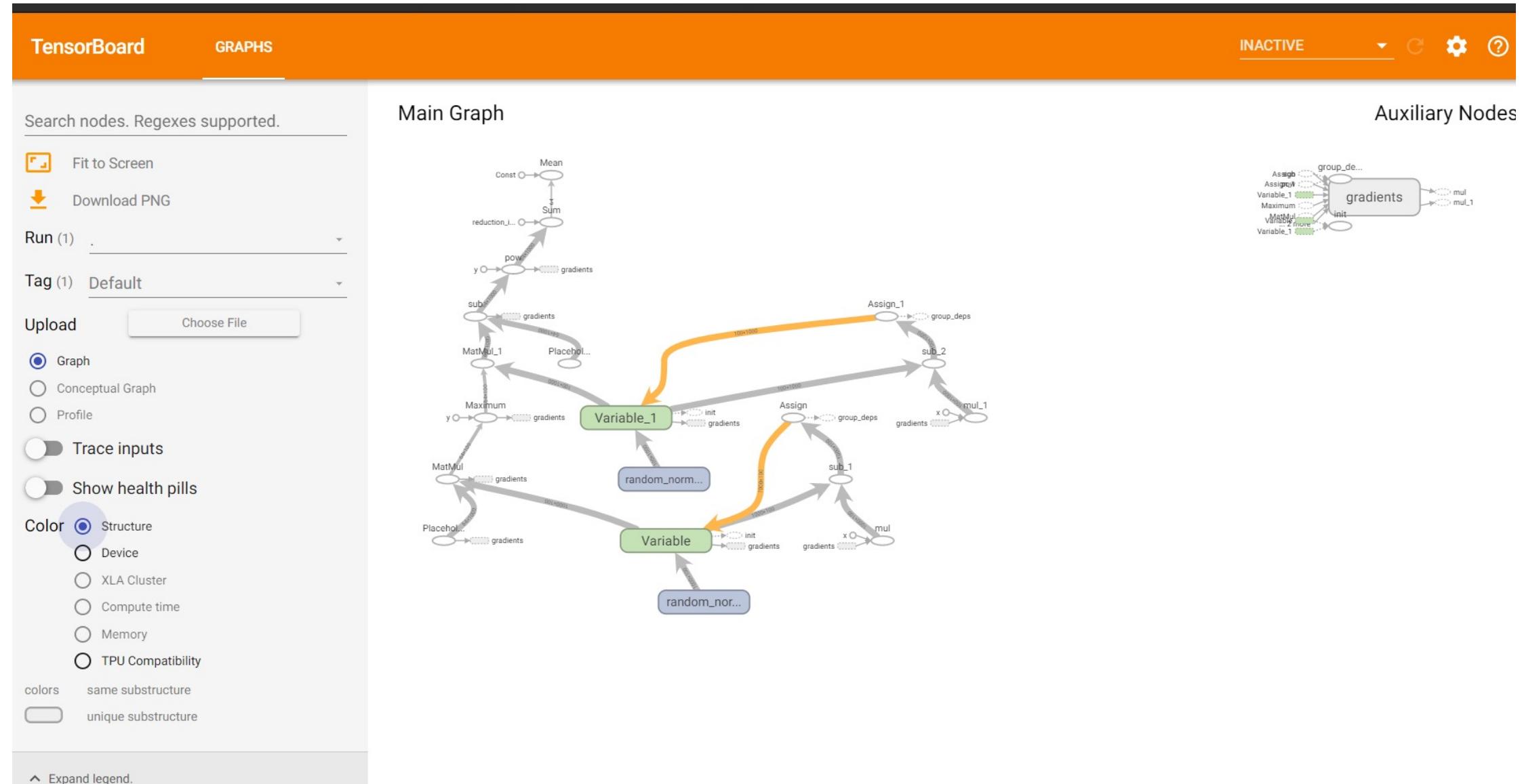
Visualizing tensorflow graphs

```
N, D, H = 64, 1000, 100
x = tf.placeholder(tf.float32, shape=(N, D))
y = tf.placeholder(tf.float32, shape=(N, D))
w1 = tf.Variable(tf.random_normal((D, H)))
w2 = tf.Variable(tf.random_normal((H, D)))
h = tf.maximum(tf.matmul(x, w1), 0)
y_pred = tf.matmul(h, w2)
diff = y_pred - y
loss = tf.reduce_mean(tf.reduce_sum(diff ** 2, axis=1))
grad_w1, grad_w2 = tf.gradients(loss, [w1, w2])
learning_rate = 1e-5
new_w1 = w1.assign((w1 - learning_rate * grad_w1))
new_w2 = w2.assign((w2 - learning_rate * grad_w2))
updates = tf.group(new_w1, new_w2)

with tf.Session() as session:
    session.run(tf.global_variables_initializer())
    values = {x: np.random.randn(N, D), y: np.random.randn(N, D)}
    for t in range(50):
        loss_val, _ = session.run([loss, updates], feed_dict=values)

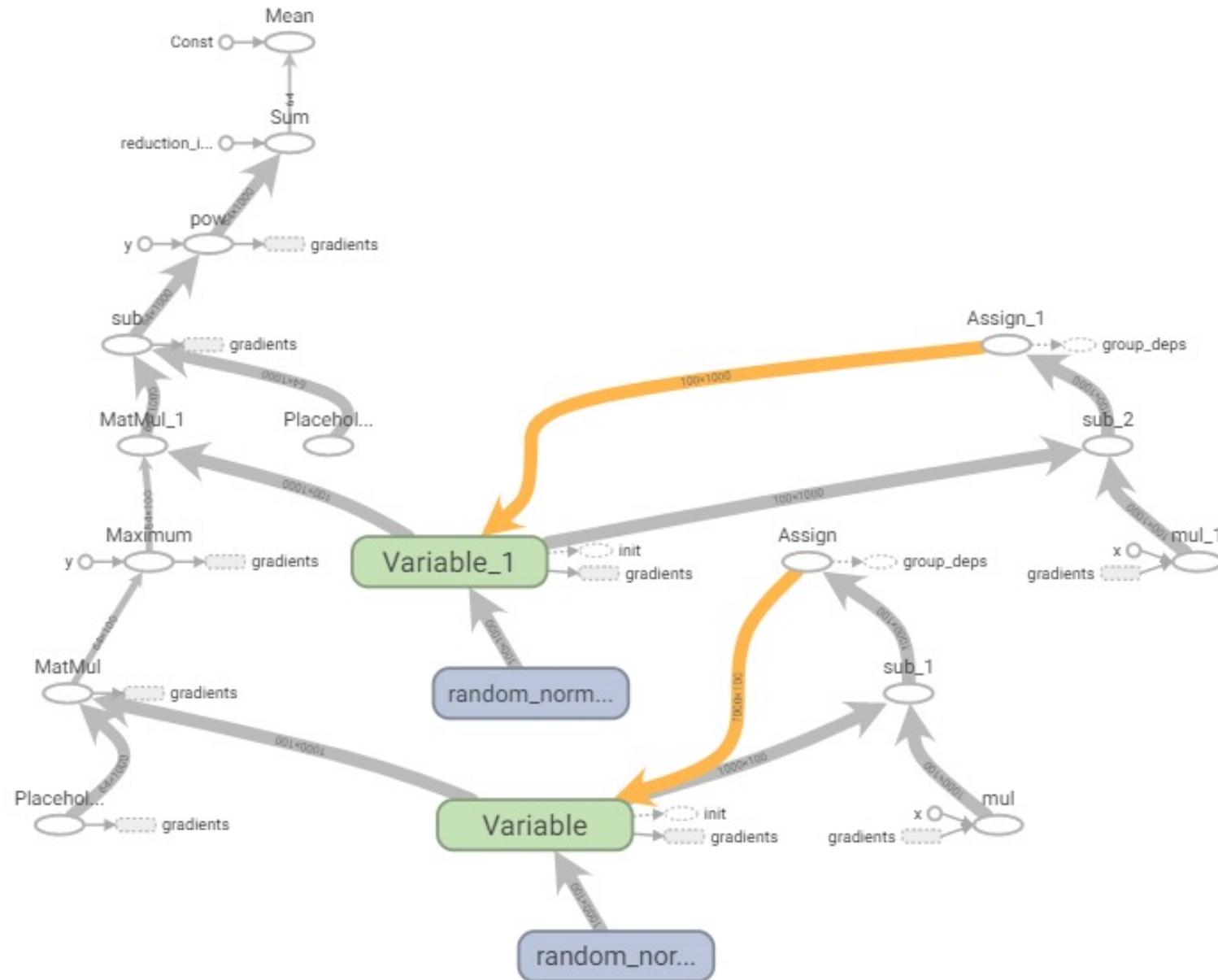
        merged = tf.summary.merge_all()
        writer = tf.summary.FileWriter("./tensorflowlogs", session.graph)
        print(loss_val)
```

Visualizing tensorflow graphs



Main Graph

Visualizing tensorflow graphs



Visualizing pytorch graphs

```
for t in range(500):
    y_pred = model(x)
    loss = criterion(y_pred,y)
    optimizer.zero_grad()
    loss.backward()
    optimizer.step()

x_input = Variable(torch.randn((1,D_in)))
writer = SummaryWriter('runs/exp1')

writer.add_graph(model,x_input)
writer.close()
```

```
import torch
from torch.autograd import Variable
from torch.utils.tensorboard import SummaryWriter

class TwoLayerNet(torch.nn.Module):
    def __init__(self, D_in, D_out):
        super(TwoLayerNet, self).__init__()
        self.linear1 = torch.nn.Linear(D_in, H)
        self.linear2 = torch.nn.Linear(H, D_out)

    def forward(self, x):
        h_relu = self.linear1(x).clamp(min=0)
        y_pred = self.linear2(h_relu)
        return y_pred

N, D_in, H, D_out = 64, 1000, 100, 10
x = Variable(torch.randn(N,D_in))
y = Variable(torch.randn(N,D_out), requires_grad=False)
model = TwoLayerNet(D_in, D_out)
optimizer = torch.optim.SGD(model.parameters(), lr=1e-4)
criterion = torch.nn.MSELoss(reduction='mean')
```

Visualizing pytorch graphs

TensorBoard

GRAPHS ▾ UPLOAD ⚙️ ⟳ ⚙️ ?

Search nodes (regex)

Fit to screen

Download PNG

Upload file

Run (1) exp1

Tag (2) Default

Graph type

Op graph

Conceptual graph

Profile

Legend ▾

colors same substructure

unique substructure (* = expandable)

Namespace* [?](#)

OpNode [?](#)

Unconnected series* [?](#)

Connected series* [?](#)

Constant [?](#)

Summary [?](#)

Dataflow edge [?](#)

Control dependency edge [?](#)

TwoLayerNet
Subgraph: 7 nodes

```
graph TD; input -- "000x1" --> linear1[Linear[linear1]]; linear1 -- "1x10" --> linear2[Linear[linear2]]; linear2 -- "1x10" --> output[output];
```

ONNX EXPORT

ONNX

- Open neural network exchange
- Provides an open format for saving DL models in files
- Models can be saved from various tools
 - Pytorch, Tensorflow, Scikit-learn
- Models saved in ONNX format can be executed in various platforms:
 - Caffe2 – Python
 - <https://onnxruntime.ai/>

Exporting Pytorch module to ONNX

```
import torch
import torchvision

dummy_input = torch.randn(10, 3, 224, 224, device='cuda')
model = torchvision.models.alexnet(pretrained=True).cuda()

# Providing input and output names sets the display names for values
# within the model's graph. Setting these does not change the semantics
# of the graph; it is only for readability.
#
# The inputs to the network consist of the flat list of inputs (i.e.
# the values you would pass to the forward() method) followed by the
# flat list of parameters. You can partially specify names, i.e. provide
# a list here shorter than the number of inputs to the model, and we will
# only set that subset of names, starting from the beginning.
input_names = [ "actual_input_1" ] + [ "learned_%d" % i for i in range(16) ]
output_names = [ "output1" ]

torch.onnx.export(model, dummy_input, "alexnet.onnx", verbose=True,
input_names=input_names, output_names=output_names)
```

ONNX File format

```
# These are the inputs and parameters to the network, which have taken on
# the names we specified earlier.

graph(%actual_input_1 : Float(10, 3, 224, 224)
      %learned_0 : Float(64, 3, 11, 11)
      %learned_1 : Float(64)
      %learned_2 : Float(192, 64, 5, 5)
      %learned_3 : Float(192)
      # ---- omitted for brevity ----
      %learned_14 : Float(1000, 4096)
      %learned_15 : Float(1000)) {

    # Every statement consists of some output tensors (and their types),
    # the operator to be run (with its attributes, e.g., kernels, strides,
    # etc.), its input tensors (%actual_input_1, %learned_0, %learned_1)
    %17 : Float(10, 64, 55, 55) = onnx::Conv[dilations=[1, 1], group=1, kernel_shape=
      [11, 11], pads=[2, 2, 2, 2], strides=[4, 4]](%actual_input_1, %learned_0,
      %learned_1), scope: AlexNet/Sequential[features]/Conv2d[0]
    %18 : Float(10, 64, 55, 55) = onnx::Relu(%17), scope:
    AlexNet/Sequential[features]/ReLU[1]
```

ONNX File format

```
%19 : Float(10, 64, 27, 27) = onnx::MaxPool[kernel_shape=[3, 3], pads=[0, 0, 0, 0], strides=[2, 2]](%18), scope: AlexNet/Sequential[features]/MaxPool2d[2]
# ---- omitted for brevity ----
%29 : Float(10, 256, 6, 6) = onnx::MaxPool[kernel_shape=[3, 3], pads=[0, 0, 0, 0], strides=[2, 2]](%28), scope: AlexNet/Sequential[features]/MaxPool2d[12]
# Dynamic means that the shape is not known. This may be because of a
# limitation of our implementation (which we would like to fix in a
# future release) or shapes which are truly dynamic.
%30 : Dynamic = onnx::Shape(%29), scope: AlexNet
%31 : Dynamic = onnx::Slice[axes=[0], ends=[1], starts=[0]](%30), scope: AlexNet
%32 : Long() = onnx::Squeeze[axes=[0]](%31), scope: AlexNet
%33 : Long() = onnx::Constant[value={9216}](), scope: AlexNet
# ---- omitted for brevity ----
%output1 : Float(10, 1000) = onnx::Gemm[alpha=1, beta=1, broadcast=1, transB=1]
(%45, %learned_14, %learned_15), scope: AlexNet/Sequential[classifier]/Linear[6]
    return (%output1);
}
```

Running ONNX models

```
# ...continuing from above
import caffe2.python.onnx.backend as backend
import numpy as np

rep = backend.prepare(model, device="CUDA:0") # or "CPU"
# For the Caffe2 backend:
#     rep.predict_net is the Caffe2 protobuf for the network
#     rep.workspace is the Caffe2 workspace for the network
#         (see the class caffe2.python.onnx.backend.Workspace)
outputs = rep.run(np.random.randn(10, 3, 224, 224).astype(np.float32))
# To run networks with more than one input, pass a tuple
# rather than a single numpy ndarray.
print(outputs[0])
```

References

- Deep Learning with Pytorch. Eli Stevens, Luca Antiga, Thomas Viehman, Manning publishers.
- Exporting a model from pytorch to ONNX and running using ONNX runtime:
https://pytorch.org/tutorials/advanced/super_resolution_with_onnxruntime.html
- Tensorboard tutorial:
https://pytorch.org/tutorials/intermediate/tensorboard_tutorial.html