Al-Systems Distributed Training

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What is? & Why? Distributed Training

- Distributed Training* ~ Training across multiple devices
 Different local and remote memory speeds / network
- > Why do we need distributed training?
 - Faster training by leveraging parallel computation
 - Additional memory (memory bandwidth) for larger model
 "Need" to store weights + activations
 - Reduce or eliminate data movement
 - \succ Privacy \rightarrow Federated Learning
 - Limited bandwidth to edge devices
 - Need to process all the data?

On Dataset Size and Learning

- Data is a a resource! (e.g., like processors and memory)
 Is having lots of processors a problem?
- You don't have to use all the data!
 Though using more data can often help
- > More data often* dominates models and algorithms



*More data also supports more sophisticated models and algorithms.

What are the Metrics of Success?

- Marketing Team: Maximize number of GPUs/CPUs used
 A bad metric ... why?
- Machine Learning: Minimize passes through the training data
 Easy to measure, but not complete ... why?
- Systems: minimize time to complete a pass through the training data
 - Easy to measure, but not complete ... why?

Ideal Metric of Success



Metrics of Success

- Minimize training time to "best model"
 - Best model measured in terms of test error
- Other Concerns?
 - Complexity: Does the approach introduce additional training complexity (e.g., hyper-parameters)
 - Stability: How consistently does the system train the model?
 - Cost: Will obtaining a faster solution cost more money (power)?

The Early Days....

Map-Reduce for Distributed Training

Learning by Distributed Aggregation

LEARNING FROM STATISTICS (AGGREGATION)*



- D. Caragea et al., A Framework for Learning from Distributed Data Using Sufficient Statistics and Its Application to Learning Decision Trees. Int. J. Hybrid Intell. Syst. 2004
- Chu et al., *Map-Reduce for Machine Learning on Multicore*. NIPS'06.

Can we compute

 $\hat{\theta} = (X^T X)^{-1} X^T Y$

using the statistical query pattern in map-reduce?



Can we compute



Cost Analysis

$$\hat{\theta} = (X^T X)^{-1} X^T Y$$



What about

Logistic Regression using Gradient Descent?



Logistic Regression in Map-Reduce

Gradient descent:

$$f_w(x,y) = \nabla \log L(y,h_w(x))$$



Map-Reduce is not optimized for iteration and multi-stage computation



Iteration in Map-Reduce



Cost of Iteration in Map-Reduce



16

Cost of Iteration in Map-Reduce





M. Zaharia, M. Chowdhury, M. J. Franklin, S. Shenker, and I. Stoica. *Spark: cluster computing with working sets.* HotCloud'10

M. Zaharia, M. Chowdhury, T. Das, A. Dave, J. Ma, M. McCauley, M.J. Franklin, S. Shenker, I. Stoica. *Resilient Distributed Datasets: A Fault-Tolerant Abstraction for In-Memory Cluster Computing*, NSDI 2012

Dataflow View





Memory Opt. Dataflow View



Statistical Inference in Large Latent Variable Models

 \succ Large topic models associated variables with each word and document



Not a good fit for BSP model

Scalable Inference in Latent Variable Models

Amr Ahmed, Mohamed Aly, Joseph Gonzalez, Shravan Narayanamurthy, Alexander Smola Yahoo! Research, Santa Clara, CA, USA {amahmed, aly, jegonzal, shravanm, smola}@yahoo-inc.com

ABSTRACT Latent variable techniques are pivotal in tasks ranging from

Algorithms, Experimentation, Performance

Keywords

General Terms

Inference, Graphical Models, Large-scale Systems, Latent

1. INTRODUCTION

In many cases, we are interested in reasoning about the underlying latent causes that give rise to the data we observe. For instance, when dealing with users we may want to activity and friendship patterns. Alternatively, we might want to discover the underlying topics of disious pages across the web. More assign meaning to linked and interact generally we may want pages, named entities, users, and their atent variable models have b asoning about the latent

ging from text modeling [18, 3 e popularity of lat

subspace estimation provide substantial insight into the latent structure of complex data with little or no external guidance making them ideal for reasoning about large-scale, apidly evolving datasets. Unfortunately, due to the data dependencies and global state introduced by latent variables and the iterative nature of latent variable inference, latentriable techniques are often prohibitively expensive to apply to large-scale, streaming datasets paper we present a scalable parallel framework

efficient inference in latent variable models over st reamo-scale data. Our framework addr

predicting user click patterns and targeting ads to organizing the news and managing user generated content. Latent variable techniques like topic modeling, clustering, and

Bulk Synchronous Parallel (BSP) Execution



Asynchronous Execution



Asynchronous Execution



Enable more frequent coordination on parameter values

Asynchronous Execution



AlexNet

ImageNet Classification with Deep Convolutional Neural Networks

Alex Krizhevsky, Illya Sutskever, Geoffrey E. Hinton

TL;DR; This paper describe the deep convolutional architecture, training techniques, and system innovations that resulted in the winning entry for the ILSVRC-2012 Benchmark. This model substantially outperformed the next best model that year.

The AlexNet* Architecture



*Posthumously Named

The Actual AlexNet* Architecture

from the paper



*Posthumously Named

Training on Multiple GPUs

- > Limited by GPU **memory** using Nvidia GTX 580 (3GB RAM)
 - 60M Parameters ~ 240 MB
 - Need to cache activation maps for backpropagation
 - ➢ Batch size = 128
 - 128 * (227*227*3 + 55*55*96*2 + 96*27*27*2 + 256*27*27*2 + 256*13*13*2 + 13*13*384*2 + 256*13*13 + 6*6*256 + 4096 + 4096 + 1000) *4 Bytes ~ 782MB Activations
 - That is assuming no overhead and single precision values





Image from https://neurohive.io/en/popular-networks/alexnet-imagenet-classification-with-deep-convolutional-neural-networks/

Interesting Consequence of Partitioned Training



Color Filters

Figure 3: 96 convolutional kernels of size $11 \times 11 \times 3$ learned by the first convolutional layer on the $224 \times 224 \times 3$ input images. The top 48 kernels were learned on GPU 1 while the bottom 48 kernels were learned on GPU 2. See Section 6.1 for details.

Put into historical context

ILSVRC top-5 error on ImageNet 30 22.5 AlexNet 15 7.5 0 2010 2011 2012 2013 2014 Human ArXiv 2015



DistBelief

Large Scale Distributed **Deep Networks**

Described the system for the 2012 ICML Paper

Building High-level Features Using Large Scale Unsupervised Learning

Quoc V. Le Marc'Aurelio Ranzato Rajat Monga Matthieu Devin Kai Chen Greg S. Corrado Jeff Dean Andrew Y. Ng

Abstrac

We consider the problem level, class-specific featur only unlabeled data. possible to learn a face d unlabeled images using To answer this, we train connected sparse autoence and local contrast normal dataset of images (the

lion connections, the dataset has 10 million



bility that some neurons in the temporal cortex are

NIPS 2012 (Same Year as AlexNet)

Large Scale Distributed Deep Networks

Jeffrey Dean, Greg S. Corrado, Rajat Monga, Kai Chen, Matthieu Devin, Quoc V. Le, Mark Z. Mao, Marc'Aurelio Ranzato, Andrew Senior, Paul Tucker, Ke Yang, Andrew Y. Ng {jeff, gcorrado}@google.com Google Inc., Mountain View, CA

Abstract

Recent work in unsupervised feature learning and deep learning has shown that being able to train large models can dramatically improve performance. In this paper, we consider the problem of training a deep network with billions of parameters using tens of thousands of CPU cores. We have developed a software framework called DistBelief that can utilize computing clusters with thousands of machines to train large models. Within this framework, we have developed two algorithms for large-scale distributed training: (i) Downpour SGD, an asynchronous stochastic gradient descent procedure supporting a large number of model replicas, and (ii) Sandblaster, a framework that supports a variety of distributed batch optimization procedures, including a distributed implementation of L-BFGS. Downpour SGD and Sandblaster L-BFGS both increase the scale and speed of deep netword ing. We have successfully used our system to train a deep network? previously reported in the literature, and achieves state-of." ImageNet, a visual object recognition task with 16 gories. We show that these same technion of a more modestly- sized deep net JistBelief vice. Although we focus or gradient-based machine DDE

1 Introduction

Deep learning and unsupervised feat plications. State-of-the-art performand recognition [1, 2], visual object recogni

are of deep learning, with respect to the number It has also been observed that increasin of training examples, the number of model parameters, or both, can drastically improve ultimate classification accuracy [3, 4, 7]. These results have led to a surge of interest in scaling up the training and inference algorithms used for these models [8] and in improving applicable optimization procedures [7, 9]. The use of GPUs [1, 2, 3, 8] is a significant advance in recent years that makes

In many practical apuomains, ranging from speech cessing [5, 6].
Building High-Level Features Using Large Scale Unsupervised Learning



This work investigates the feasibility of building highlevel features from only unlabeled data. A positive

racy in recognizing 20,000 object categories

from ImageNet a loop of 70%

Combine Model and Data Parallelism



This appears in earlier work on graph systems ...

Downpour SGD

Combine Model and Data Parallelism



Sandblaster L-BFGS

► L-BFGS

- Commonly used for convex opt. problems
- Requires repeated scans of all data
- Robust, minimal tuning
- > Naturally fits map-reduce pattern

> Innovations:

- accumulate gradients and store outputs in a sharded key value store (parameter server)
- Tiny tasks + backup tasks to mitigate stragglers



Parameter Server

Combine Model and Data Parallelism



Downpour SGD

Claimed Innovations

- Parameter Server
- Combine model and data parallelism in an async. execution.
- Adagrad stabilization
- > Warmstarting

 $w' = w - \eta \Delta w$ Parameter Server W Δw Model Asynchronous **Replicas** Data Shards

Parameter Servers

Essentially a sharded key-value store

support for put, get, add

Model
 Idea appears in earlier papers:cas

"An Architecture for Parallel Topic Models", Smola and Narayanamruthy. (VLDB'10)



"Scalable Inference in Latent Variable Models", Ahmed, Aly, Gonzalez, Narayanamruthy, and Smola. (WSDM'12)

 Λw

Parameter Server $w' = w - \eta \Delta w$



DistBelief was probably the first paper to call a sharded key-value store a Parameter Server.

Downpour SGD

Claimed Innovations

- Parameter Server
- Combine model and data parallelism in an async. execution.
- Adagrad stabilization
- > Warmstarting

 $w' = w - \eta \Delta w$ Parameter Server W Δw Model **Asynchronous Replicas** Data Shards

Key Results: Training and Test Error



Why are they in the NY Times

- Trained a 1.7 billion parameter model (30x larger than state-of-the-art) (was it necessary?)
- > Using 16,000 cores (efficiently?)
- Achieves 15.8 accuracy on ImageNet 20K (70% improvement over state of the art).
 - Non-standard benchmark
- Qualitatively interesting results



Figure 6. Visualization of the cat face neuron (left) and human body neuron (right).

Long-term Impact

- The parameter server appears in many later machine learning systems
- Downpour (Asynchronous) SGD has been largely replaced by synchronous systems for supervised training
 - > Asynchrony is still popular in RL research

≻ Why?

- Model parallelism is still used for large language models
 Predated this work
- The neural network architectures studied here have been largely replaced by convolutional networks

More recent large-scale training

 Generated a lot of press
 Surpassed by
 Fast.ai: "Now anyone can train ImageNet in 18 minutes for \$40." blog post

Popularized linear learning rate scaling

2018 (Unpublished on Arxiv)

Accurate, Large Minibatch SGD: Training ImageNet in 1 Hour

Priya Goyal Lukasz Wesolowski

al Piotr Dollár ski Aapo Kyrola

Ross Girshick Pieter Noordhuis Andrew Tulloch Yangqing Jia Kaiming He

Facebook

Abstract

Apr Deep learning thrives with large neural networks and large datasets. However, larger networks and larger datasets result in longer training times that impede re-30 search and development progress. Distributed synchronous SGD offers a potential solution to this problem by dividing CV SGD minibatches over a pool of parallel workers. Yet to make this scheme efficient, the per-worker workload must be large, which implies nontrivial growth in the SGD minibatch size. In this paper, we empirically show that on the CS ImageNet dataset large minibatches cause optimization difficulties, but when these are addressed the trained networks exhibit good generalization. Specifically, we show no loss 2 of accuracy when training with large minibatch sizes up to -8192 images. To achieve this result, we adopt a hyper-67 parameter-free linear scaling rule for adjusting learning rates as a function of minibatch size and develop a new 706.020 warmup scheme that overcomes optimization challenges early in training. With these simple techniques, our Caffe2based system trains ResNet-50 with a minibatch size of 8192 on 256 GPUs in one hour, while matching small minibatch accuracy. Using commodity hardware, our implementation arXiv:1 achieves ~90% scaling efficiency when moving from 8 to 256 GPUs. Our findings enable training visual recognition models on internet-scale data with high efficiency.

1. Introduction

2018

Scale matters. We are in an unprecedented era in AI research history in which the increasing data and model scale is rapidly improving accuracy in computer vision [22, 41, 34, 35, 36, 16], speech [17, 40], and natural language processing [7, 38]. Take the profound impact in computer vision as an example: visual representations learned by deep convolutional neural networks [23, 22] show excellent performance on previously challenging tasks like ImageNet classification [33] and can be transferred to difficult perception problems such as object detection and segmen-



Figure 1. ImageNet top-1 validation error vs. minibatch size. Error range of plus/minus two standard deviations is shown. We present a simple and general technique for scaling distributed synchronous SGD to minibatches of up to 8k images while maintaining the top-1 error of small minibatch training. For all minibatch sizes we set the learning rate as a linear function of the minibatch size and apply a simple warmup phase for the first few epochs of training. All other hyper-parameters are kept fixed. Using this simple approach, accuracy of our models is invariant to minibatch size (up to an 8k minibatch size). Our techniques enable a linear reduction in training time with ~90% efficiency as we scale to large minibatch sizes, allowing us to train an accurate 8k minibatch ResNet-50 model in 1 hour on 256 GPUs.

tation [8, 10, 28]. Moreover, this pattern generalizes: larger datasets and neural network architectures consistently yield improved accuracy across all tasks that benefit from pretraining [22, 41, 34, 35, 36, 16]. But as model and data scale grow, so does training time; discovering the potential and limits of large-scale deep learning requires developing novel techniques to keep training time manageable.

The goal of this report is to demonstrate the feasibility of, and to communicate a practical guide to, large-scale training with distributed *synchronous* stochastic gradient descent (SGD). As an example, we scale ResNet-50 [16] training, originally performed with a minibatch size of 256 images (using 8 Tesla P100 GPUs, training time is 29 hours), to larger minibatches (see Figure 1). In particular, we show that with a large minibatch size of 8192, we can train ResNet-50 in 1 hour using 256 GPUs while maintaining

Contrasting to the first paper

Synchronous SGD

- > Much of the recent work has focused on synchronous setting
- Easier to reason about
- > Focus exclusively on data parallelism: **batch-size scaling**
- Focuses on the generalization gap problem

How do you distribute SGD?



Batch Size Scaling

Increase the batch size by adding machines

$$\theta^{(t+1)} \leftarrow \theta^{(t)} - \hat{\eta} \left(\frac{1}{k} \sum_{j=1}^{k} \frac{1}{|\mathcal{B}_j|} \sum_{i \in \mathcal{B}_j} \nabla_{\theta} \mathbf{L}(y_i, f(x_i; \theta)) \Big|_{\theta = \theta^{(t)}} \right)$$

 \succ Each server processes a fixed batch size (e.g., n=32)

- As more servers are added (k) the effective overall batch size increases linearly
- > Why do these additional servers help?

Bigger isn't Always Better

Motivation for larger batch sizes

- > More opportunities for parallelism \rightarrow but is it useful?
- \succ Recall (1/n variance reduction):

$$\frac{1}{n} \sum_{i=1} \nabla_{\theta} \mathbf{L}(y_i, f(x_i; \theta)) \approx \frac{1}{|\mathcal{B}|} \sum_{i \in \mathcal{B}} \nabla_{\theta} \mathbf{L}(y_i, f(x_i; \theta))$$

- > Is a variance reduction helpful?
 - Only if it let's you take bigger steps (move faster)
 - Does it affect the final prediction accuracy?

Generalization Gap Problem



Rough "Intuition"



Key problem: Addressing the generalization gap for large batch sizes.

Solution: Linear Scaling Rule

> Scale the learning rate linearly with the batch size

$$\theta^{(t+1)} \leftarrow \theta^{(t)} - \hat{\eta} \left(\frac{1}{k} \sum_{j=1}^{k} \frac{1}{|\mathcal{B}_j|} \sum_{i \in \mathcal{B}_j} \nabla_{\theta} \mathbf{L}(y_i, f(x_i; \theta)) \Big|_{\theta = \theta^{(t)}} \right)$$

- Addresses generalization performance by taking larger steps (also improves training convergence)
- Sub-problem: Large learning rates can be destabilizing in the beginning. Why?
 - Gradual warmup solution: increase learning rate scaling from constant to linear in first few epochs
 - Doesn't help for very large k...

Other Details

- Independent Batch Norm: Batch norm calculation applies only to local batch size (n).
- All-Reduce: Recursive halving and doubling algorithm
 Used instead of popular ring reduction (fewer rounds)
- > **Gloo** a library for efficient collective communications
- Big Basin GPU Servers: Designed for deep learning workloads
 Analysis of communication requirements -> latency bound
- No discussion on straggler or fault-tolerance
 Why?!



Training vs Validation



Key Results



Key Results

Train ResNet-50 to state-of-the-art on 256 GPUs in 1 hour
 90% scaling efficiency

- > Fairly careful study of the linear scaling rule
 - Observed limits to linear scaling do not depend on dataset size
 - Cannot scale parallelism with dataset size

All-Reduce

All Reduce

Mechanism to sum and distribute data across machines.

Used to sum and distribute the gradient





















Sends (P-1) * N Data ≻ P Machines ≻ N Parameters

















Issues? ➢ High fan-in on Machine A ➢ (P-1) * N Bandwidth for Machine A





Parameter Server All Reduce







Send each entry to parameter server for that entry.

 $Figure Key 1 \rightarrow A$ $Figure Key 2 \rightarrow B$ $Figure Key 3 \rightarrow C$ $Figure Key 4 \rightarrow D$







Each machine sends N/P data to all other machines. P*(P-1)*N/P = (P-1)*N

- > P Machines
- > N Parameters







Compute local sum on each machine









Broadcast sum to each machine






Broadcast sum to each machine





Parameter Server All-Reduce

Same amount of data transmitted as before



- Same high fan-in (P-1)
- Reduced Inbound Bandwidth = (P-1)N/P
 - Previously (P-1)*N





Send messages in a ring using to reduce fan-in.

























Each machine sends N/P data to next machine each of (p-1) rounds: (P-1) * P * N/P = (P-1) * N

Bandwidth per round:

P (N/P) = N (doesn't depend on P)

Fan-in Per Round:

> 1 (doesn't depend on P)







Broadcast stage repeats process sending messages forwarding sums (same communication costs).



































Simplified communication topology with low fan-in



- Overall communication
 - Same total communication: 2*(P-1)*N
 - Bandwidth per round (N) doesn't depend on P
 - Fan-in is constant (doesn't depend on P)
- > Issue: Number of communication rounds (P-1)

Double Binary Tree All-Reduce

> Two overlaid binary reduction trees

0 2 4 6 8 10 12 14 16 18 20 22 24 26 28 30

- 15

- 0 -

9 11 13 15 17 19 21 23 25 27 29 31

-16

NCCL 2.4 – Trees NCCL 2.3 – Rings sn GPUs

Double the fan-in -> Log(p) rounds of communication
 Currently used on Summit super-computer and latest NCCL



NCCL latency

Review:

Dimensions of Parallelism

Data Parallelism

Parallelizing mini-batch gradient calculation with model replicated to all machines.

- Synchronous Execution (Most Common)
 - > **Strengths:** deterministic, parallelism does not effect result
 - Weaknesses: need large batch sizes, frequent blocking comm., learning rate scaling, doesn't work with batch normalization
- > Asynchronous Execution (Popular in Research)
 - Strengths: eliminate blocking and use background comm., batches don't need to span machines
 - > Weaknesses: affects convergence (stability)
- ➤ Issues:
 - Model and activations must fit in each machine

Model Parallelism

Divide the model across machines and replicate the data.

- Supports large models and activations
- \succ Requires communication within single evaluation
- \succ How to best divide a model?
 - Split individual layers
 - > which dimension?
 - \succ Batch or Spatial \rightarrow depends on operation
 - Split across layers
 - \succ Only one set of layers active a time \rightarrow poor work balance
 - Soln: Pipelining Parallelism



Pipeline Parallelism

- Combine model and data parallelism to concurrently process multiple layers and batches.
 - Originally described in GPipe*



*<u>GPipe: Easy Scaling with Micro-Batch Pipeline Parallelism</u>

Operator Level Parallelism

- Exploiting the parallelism within linear algebra and convolution operations (a form of model parallelism)
- Multiple dimensions
 Batch, spatial, time, ...
- Typically cast operators as linear alg. routines and leverage optimizes BLAS libraries

				Im	age o	lata		im2col convolution								
DO	D1	D2		D0	D1	D2		D0	D1	D2			D4	D5	D7	D8
D3	D4	D5		D3	D4	D5		D3	D4	D5			D3	D4	D6	D7
D6	D7	D8		D6	D7	D8		D6	D7	D8			D1	D2	D4	D5
D[0,0,:,:]			_	D [0,1,:,:]				D [0,2,:,:]					D0	D1	D3	D4
N = 1													D4	D5	D7	D8
Filter data									C = 3				D3	D4	D6	D7
FO	F1	F1 F0 F1 H = 3										D1	D2	D4	D5	
F2	F3 F2 F3 F2 F3										D0	D1	D3	D4		
F [0 ,:,:,:]										R =	2		D4	D5	D7	D8
G0	G0 G1 G0 G1 G0 G1							S = 2					D3	D4	D6	D7
G2	G2 G3 G2 G3 G2 G3							u=v = 1					D1	D2	D4	D5
F [1,:,:,:]								$paa_n = 0$ pad w = 0					D0	D1	D3	D4
F																
FO	F1	F2	F3	FO	F1	F2	F3	FO	F1	F2	F3					
G0	G1	G2	G3	G0	G1	G2	G3	G0	G1	G2	G3					
	<i>F</i>												<i>O</i> _m			

This weeks readings

Reading for the Week

- Scaling Distributed Machine Learning with the Parameter Server (OSDI'14)
 - Paper describing the parameter server system
- PipeDream: Generalized Pipeline Parallelism for DNN Training (SOSP'19)
 - Latest paper exploring pipeline parallel training
- Adaptive Communication Strategies to Achieve the Best Error-Runtime Trade-off in Local-Update SGD (SysML'19)
 - > Dynamic averaging approach to distributed training

Scaling Distributed Machine Learning with the Parameter Server (OSDI'14)



- > Describes the key-value store customized for machine learning
 - Builds on earlier work in parameter servers
- > Additional Context: focused on topic modeling and sparse regression
- > Key Ideas: There are many ideas ...
 - > Keys Value pairs with **linear algebra** semantics (e.g., get by range)
 - > User defined event handlers on parameter servers and workers
 - Several different consistency models
 - User defined filters to determine when updates are communicated

PipeDream: Generalized Pipeline Parallelism for DNN Training (SOSP'19)

Contemporaneously published with:



- > Key idea: Leverage pipeline parallelism during training
 - Automatically constructs pipeline partition + schedule
 - Leverage bounded staleness + versioned activations to eliminate bubbles





Bounded Staleness

> Developed as part of the parameter server work at CMU

- More Effective Distributed ML via a Stale Synchronous Parallel Parameter Server (NIPS'13)
- Compromise between Hogwild and BSP
- Unclear implications for deep learning
 - Non-convex loss

SSP: Bounded Staleness and Clocks



Adaptive Communication Strategies to Achieve the Best Error-Runtime Tradeoff in Local-Update SGD (SySML'19)

- Studies Periodic Averaging SGD (PASGD)
- > Key Idea: Change τ as algorithm converges





- More theoretical than previous reading
 - > Theoretical results do not make convex assumptions!

Old Stuff