# Distributed Deep Learning (part 1)

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## What is the Problem Being Solved?

- > Training models is time consuming
  - Convergence can be slow
  - > Training is computationally intensive
- > Not all models fit in single machine or GPU memory
- > Less of a problem: big data
  - Problem for data preparation / management
  - > Not a problem for training ... why?

## 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 enables more sophisticated.

## 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 informative ... why?
- Systems: minimize time to complete a pass through the training data
  - Easy to measure, but not informative ... why?

### Ideal Metric of Success





\*If you are making modeling decisions based on this then it should be called validation error.

## 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?

### Two papers

NIPS 2012 (Same Year as AlexNet)

Large Scale Distributed Deep Networks

Jeffrey Dean, Greg S. Corrado, Rajat Monga, Kai Chen, Matthieu Devin, Ouoc 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 network training. We have successfully used our system to train a deep network 30x larger than previously reported in the literature, and achieves state-of-the-art performance on ImageNet, a visual object recognition task with 16 million images and 21k categories. We show that these same techniques dramatically accelerate the training of a more modestly- sized deep network for a commercial speech recognition service. Although we focus on and report performance of these methods as applied to training large neural networks, the underlying algorithms are applicable to any gradient-based machine learning algorithm.

### 1 Introduction

Deep learning and unsupervised feature learning have shown great promise in many practical applications. State-of-the-art performance has been reported in several domains, ranging from speech recognition [1, 2], visual object recognition [3, 4], to text processing [5, 6].

It has also been observed that increasing the scale of deep learning, with respect to the number of training examples, the number of model parameters, or both, can drastically improve ultimate

### 2018 (Unpublished on Arxiv)

### Accurate, Large Minibatch SGD: **Training ImageNet in 1 Hour**

Priya Goyal Piotr Dollár Lukasz Wesolowski Aapo Kyrola Andrew Tulloch

Ross Girshick Pieter Noordhuis Yangqing Jia Kaiming He

Facebook

### Abstract

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>

pr Deep learning thrives with large neural networks and  $\checkmark$ large datasets. However, larger networks and larger datasets result in longer training times that impede research and development progress. Distributed synchronous SGD offers a potential solution to this problem by dividing 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 ImageNet dataset large minibatches cause optimization difficulties, but when these are addressed the trained networks exhibit good generalization. Specifically, we show no loss of accuracy when training with large minibatch sizes up to 8192 images. To achieve this result, we adopt a hyperparameter-free linear scaling rule for adjusting learning rates as a function of minibatch size and develop a new 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 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.



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

### 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

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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%

## More Context (ML circa 2012)

- ➢ Focus of existing distributed ML research
  - Convex Optimization (e.g., SVMs, Lasso)
  - Matrix Factorization
  - Graphical Models
- $\succ$  Key systems at the time
  - Map Reduce -> not great for iterative computation (why?)
     Spark really wasn't visible to ML community
  - ➢ GraphLab → A truly wonderful system\*
    - we worked with Quoc/Andrew to get their model running on GraphLab but wasn't as performant.

\*Developed by the speaker.

### Key Problems Addressed in DistBelief Paper

Main Problem

Speedup training for large models

Sub Problems

- > How to partition models and data
- > Variance in worker performance  $\rightarrow$  Stragglers
- $\succ$  Failures in workers  $\rightarrow$  Fault-Tolerance

Crash Course on Stochastic Gradient Descent

## The Gradient Descent Algorithm

How d

computation?

 $\theta^{(0)} \leftarrow \text{ initial model parameters (random, warm start)}$ For  $\tau$  from 1 to convergence:

$$\theta^{(t+1)} \leftarrow \theta^{(t)} - \eta_t \left( \frac{1}{n} \sum_{i=1}^n \nabla_{\theta} \mathbf{L}(y_i, f(x_i; \theta)) \Big|_{\substack{\mathsf{Evaluated}\\ a_t\\ \theta = \theta^{(t)}}}^{\mathsf{Evaluated}} \right)$$
Learning Rate
Over distribute this
Over Training Dataset



**Data parallelism:** divide data across machines, compute local gradient sums and then aggregate across machines. repeat.

**Issues?** Repeatedly scanning the data... what if we cache it?

### **Logistic Regression Performance**



also substantially improved the programming API over Hadoop.

## The Gradient Descent Algorithm

 $\theta^{(0)} \leftarrow \text{initial model parameters (random, warm start)}$ Can we use statistics to For t from 1 to convergence: improve this algorithm?  $\theta^{(t+1)} \leftarrow \theta^{(t)} - \eta_t \left( \frac{1}{n} \sum_{i=1}^n \nabla_\theta \mathbf{L}(y_i, f(x_i; \theta)) \Big|_{\substack{\text{Evaluated} \\ a_t \\ \theta = \theta^{(t)}}}^{\text{Evaluated}} \right)$ Learning Rate

Average Gradient of **Over Training Dataset** 

The empirical gradient is an approximation of what I really want:

$$\frac{1}{n} \sum_{i=1}^{n} \nabla_{\theta} \mathbf{L}(y_i, f(x_i; \theta)) \approx \mathbb{E}_{(x, y) \sim \mathcal{D}} \left[ \nabla_{\theta} \mathbf{L}(y, f(x; \theta)) \right]$$

Law of large numbers  $\rightarrow$  more data provides a better approximation (variance in the estimator decreases linearly)

Do I really need to use all the data?

The empirical gradient is an approximation of what I really want:

$$\frac{1}{n} \sum_{i=1}^{n} \nabla_{\theta} \mathbf{L}(y_i, f(x_i; \theta)) \approx \mathbb{E}_{(x, y) \sim \mathcal{D}} \left[ \nabla_{\theta} \mathbf{L}(y, f(x; \theta)) \right]$$

Law of large numbers  $\rightarrow$  more data provides a better approximation (variance in the estimator decreases linearly)

$$\frac{1}{n} \sum_{i=1} \nabla_{\theta} \mathbf{L}(y_{i}, f(x_{i}; \theta)) \approx \frac{1}{|\mathcal{B}|} \sum_{i \in \mathcal{B}} \nabla_{\theta} \mathbf{L}(y_{i}, f(x_{i}; \theta))$$
Random subset of the data
Small B: fast but less accurate Large B: slower but more accurate

$$\begin{split} \theta^{(0)} &\leftarrow \text{ initial vector (random, zeros ...)} \\ \text{For t from 1 to convergence:} \\ \theta^{(t+1)} &\leftarrow \theta^{(t)} - \eta_t \left( \frac{1}{n} \sum_{i=1}^n \nabla_{\theta} \mathbf{L}(y_i, f(x_i; \theta)) \Big|_{\theta = \theta^{(t)}} \right) \\ \theta^{(0)} &\leftarrow \text{ initial vector (random, zeros ...)} \\ \text{For t from 0 to convergence:} \\ \mathcal{B} &\sim \text{ Random subset of indices} \\ \theta^{(t+1)} &\leftarrow \theta^{(t)} - \eta_t \left( \frac{1}{|\mathcal{B}|} \sum_{i \in \mathcal{B}} \nabla_{\theta} \mathbf{L}(y_i, f(x_i; \theta)) \Big|_{\theta = \theta^{(t)}} \right) \end{split}$$

Assuming Decomposable Loss Functions

Stochastic Gradient Descent





### How do you distribute SGD?



### Key Innovations in

### Large Scale Distributed Deep Networks

### NIPS 2012 (Same Year as AlexNet)

### Large Scale Distributed Deep Networks

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cessing [5, 6].

## Combine Model and Data Parallelism



This appears in earlier work on graph systems ...



### **Downpour SGD**

## Combine Model and Data Parallelism



**Downpour SGD** 

Sandblaster L-BFGS

## 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



## Combine Model and Data Parallelism



Sandblaster L-BFGS

Downpour SGD

## Downpour SGD

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



### Parameter Servers

Essentially a sharded key-value store

support for put, get, add

> Idea appears in earlier papers:

"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)

Parameter Server



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



## Adagrad Stabilization

> Address large variability in magnitudes of gradients

- Rescale the gradients by an estimate of the diagonal variance
- More recently superseded by Adam
- Stability is needed here to support asynchronous gradient updates

## Warmstarting

➢ Recall

Starting closer to a solution can help!

 $\theta^{(0)} \leftarrow \text{ initial vector (random, zeros ...)}$ 

For t from 0 to convergence:

 $\mathcal{B} \sim \text{Random subset of indices}$ 

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



See http://www.ds100.org/fa17/assets/notebooks/26-lec/Logistic\_Regression\_Part\_2.html

### Key Results

### **Model Parallelism**

- Measured speedup to compute a single mini-batch
   Is this a good metric?
- Results are not that strong...



### Key Results: Training and Test Error Which would Weird 20K you use? Error Metric Accuracy on Training Set Accuracy on Test Set 25 25 Average Frame Accuracy (%) Average Frame Accuracy (%) 15 Looks like learning M.M. rate reset -A-SGD [1] - - - GPU [1] -A-SGD [1] -O-DownpourSGD [20] -O-DownpourSGD [20] DownpourSGD [20] w/Adagrad - DownpourSGD [200] w/Adagrad -B- DownpourSGD [200] w/Adagrad Sandblaster L–BFGS [2000] Sandblaster L–BFGS [2000] 20 40 20 60 80 100 120 40 60 80 100 120 0 Time (hours) Time (hours) Wall clock time is good.

## 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

### Second Paper

- Generated a lot of press  $\succ$  Recently (Aug) 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

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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 SGD minibatches over a pool of parallel workers. Yet to CV 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 .02 warmup scheme that overcomes optimization challenges early in training. With these simple techniques, our Caffe2-706. based 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 vield 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):

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

- $\succ$  Is a variance reduction helpful?
  - Only if it let's you take bigger steps (move faster)
  - Doesn't affect the final answer...

### 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

### Long-term Impact

- > Still early (this paper is not yet published)
- > Ideas that will appear in other papers
  - $\succ$  Linear rate scaling
  - Independent batch norm
- - $\succ$  Eg.: Fast.ai  $\rightarrow$  curriculum learning though scale variation

## Questions for Discussion

- > Distributed model training is not very common. Why?
- > Should we return to asynchrony?
  - > What is needed to address issues with asynchronous training?
- > How will changes in hardware affect distributed training
  - ➤ E.g., faster GPUs → larger batches, faster networks → smaller batches ...
- How will the emergence of "dynamic models" and large "mixture of expert models" affect distributed training?