UVA CS 4774: Machine Learning

Lecture 13 - Rectial Session: Pytorch Intro

Jack Lanchantin

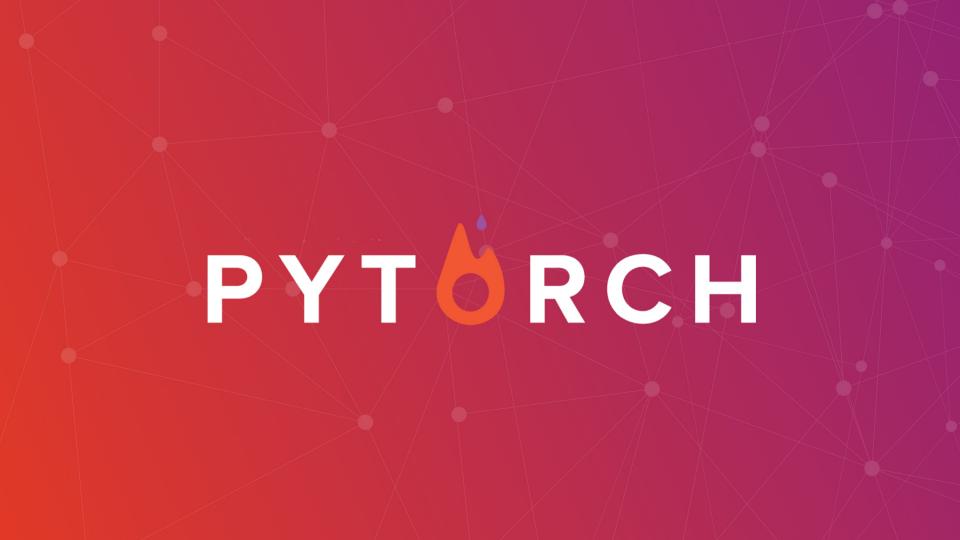
University of Virginia

Department of Computer Science

Introduction To Pytorch

Presented By: Jack Lanchantin

Slides Credit: Justin Johnson (UMichigan)



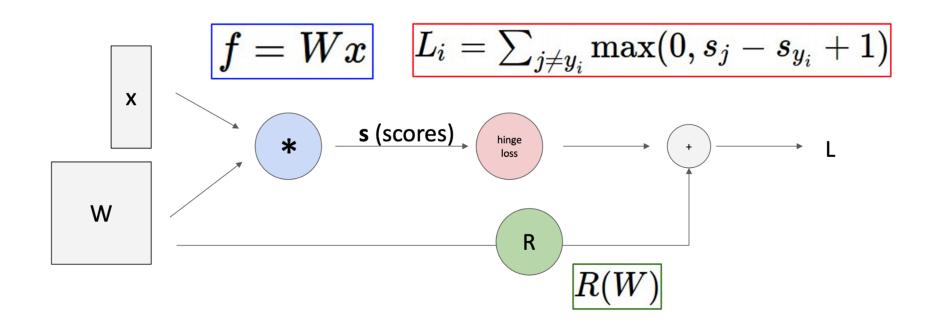
What is PyTorch?

Python based scientific computing package targeted at two sets of audiences:

- A replacement for numpy to use the power of GPUs
- a deep learning research platform that provides maximum flexibility and speed

Pytorch Motivation

A way to represent a math function in the language of graphs



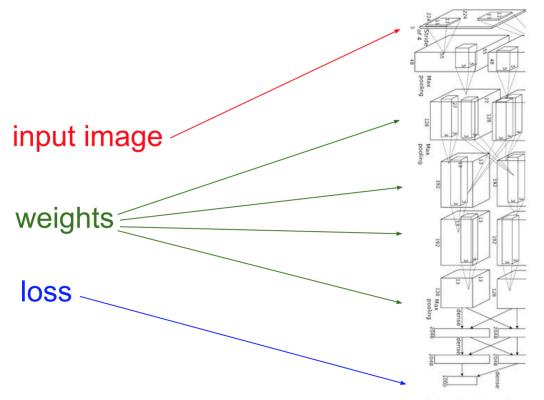


Figure copyright Alex Krizhevsky, Ilya Sutskever, and Geoffrey Hinton, 2012. Reproduced with permission.

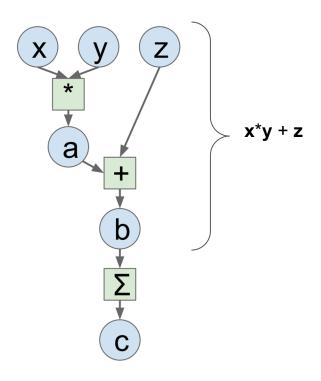
Numpy

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

N, D = 3, 4

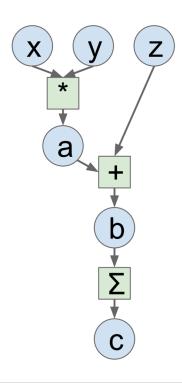
x = np.random.randn(N, D)
y = np.random.randn(N, D)
z = np.random.randn(N, D)

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



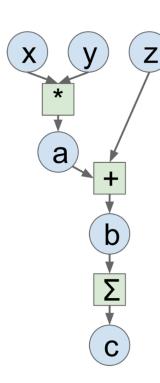
Numpy

```
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
```



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
```



Good:

Clean API, easy to write numeric code

Bad:

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

Numpy

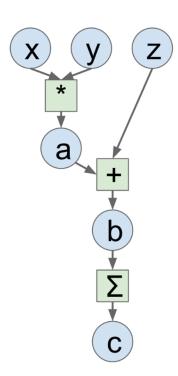
```
import numpy as np
np.random.seed(0)

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
```



PyTorch

```
import torch

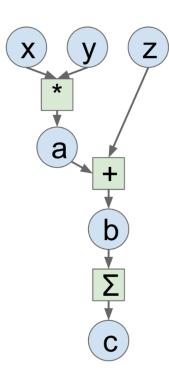
N, D = 3, 4
x = torch.randn(N, D)
y = torch.randn(N, D)
z = torch.randn(N, D)

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

Looks exactly like numpy!

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
```



PyTorch

```
import torch

N, D = 3, 4
x = torch.randn(N, D,
y = torch.randn(N, D)
z = torch.randn(N, D)

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

c.backward()
print(x.grad)
```

PyTorch handles gradients for us!

PyTorch: Fundamental Concepts

Tensor: Like a numpy array, but can run on GPU

Autograd: Package for building computational graphs out of Tensors, and automatically computing gradients

Module: A neural network layer; may store state or learnable weights

Pytorch Example

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

```
y_pred = max(0, XW_1)W_2
```

```
import torch
device = torch.device('cpu')
N, D in, H, D out = 64, 1000, 100, 10
x = torch.randn(N, D in, device=device)
y = torch.randn(N, D out, device=device)
w1 = torch.randn(D in, H, device=device)
w2 = torch.randn(H, D out, device=device)
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
```

Create random tensors for data and weights

```
import torch
device = torch.device('cpu')
N, D in, H, D out = 64, 1000, 100, 10
x = torch.randn(N, D in, device=device)
y = torch.randn(N, D out, device=device)
w1 = torch.randn(D in, H, device=device)
w2 = torch.randn(H, D out, device=device)
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
```

Forward pass: compute predictions and loss

```
import torch
device = torch.device('cpu')
N, D in, H, D out = 64, 1000, 100, 10
x = torch.randn(N, D in, device=device)
y = torch.randn(N, D out, device=device)
w1 = torch.randn(D in, H, device=device)
w2 = torch.randn(H, D out, device=device)
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
```

Backward pass: manually compute gradients

```
import torch
device = torch.device('cpu')
N, D in, H, D out = 64, 1000, 100, 10
x = torch.randn(N, D in, device=device)
y = torch.randn(N, D out, device=device)
w1 = torch.randn(D in, H, device=device)
w2 = torch.randn(H, D out, device=device)
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
```

```
import torch
device = torch.device('cpu')
N, D in, H, D out = 64, 1000, 100, 10
x = torch.randn(N, D in, device=device)
y = torch.randn(N, D out, device=device)
w1 = torch.randn(D in, H, device=device)
w2 = torch.randn(H, D out, device=device)
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
```

Gradient descent step on weights

Creating Tensors with requires_grad=True enables autograd

Operations on Tensors with requires_grad=True cause PyTorch to build a computational graph

```
import torch
N, D_in, H, D_out = 64, 1000, 100, 10
x = torch.randn(N, D in)
y = torch.randn(N, D out)
w1 = torch.randn(D in, H, requires grad=True)
w2 = 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()
    loss.backward()
    with torch.no_grad():
        w1 -= learning rate * w1.grad
        w2 -= learning rate * w2.grad
        wl.grad.zero ()
        w2.grad.zero ()
```

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

Do want gradients with respect to weights

```
import torch
N, D in, H, D out = 64, 1000, 100, 10
x = torch.randn(N, D in)
y = torch.randn(N, D out)
w1 = torch.randn(D_in, H, requires grad=True)
w2 = 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()
    loss.backward()
    with torch.no_grad():
        w1 -= learning rate * w1.grad
        w2 -= learning rate * w2.grad
        wl.grad.zero ()
        w2.grad.zero ()
```

Forward pass looks exactly the same as before, but we don't need to track intermediate values - PyTorch keeps track of them for us in the graph

```
import torch
N, D_{in}, H, D_{out} = 64, 1000, 100, 10
x = torch.randn(N, D in)
y = torch.randn(N, D out)
w1 = torch.randn(D_in, H, requires_grad=True)
w2 = 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()
    loss.backward()
    with torch.no_grad():
        w1 -= learning rate * w1.grad
        w2 -= learning rate * w2.grad
        w1.grad.zero ()
        w2.grad.zero ()
```

Computes gradients with respect to all inputs that have requires_grad=True!

```
import torch
N, D in, H, D out = 64, 1000, 100, 10
x = torch.randn(N, D in)
y = torch.randn(N, D out)
w1 = torch.randn(D in, H, requires grad=True)
w2 = 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()
    loss.backward()
    with torch.no grad():
        w1 -= learning rate * w1.grad
        w2 -= learning rate * w2.grad
```

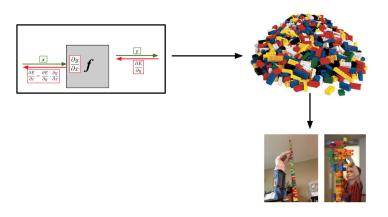
w1.grad.zero_()
w2.grad.zero ()

Higher-level wrapper for working with neural nets

Use this! It will make your life easier

```
import torch
N, D in, H, D out = 64, 1000, 100, 10
x = torch.randn(N, D in)
y = torch.randn(N, D out)
model = torch.nn.Sequential(
          torch.nn.Linear(D in, H),
          torch.nn.ReLU(),
          torch.nn.Linear(H, D out))
learning rate = 1e-2
for t in range(500):
    y pred = model(x)
    loss = torch.nn.functional.mse loss(y pred, y)
    loss.backward()
    with torch.no grad():
        for param in model.parameters():
            param -= learning rate * param.grad
    model.zero grad()
```

Object-oriented API: Define model object as sequence of layers objects, each of which holds weight tensors



```
import torch
N, D in, H, D out = 64, 1000, 100, 10
x = torch.randn(N, D in)
y = torch.randn(N, D out)
model = torch.nn.Sequential(
          torch.nn.Linear(D in, H),
          torch.nn.ReLU(),
          torch.nn.Linear(H, D out))
learning rate = 1e-2
for t in range(500):
    y pred = model(x)
    loss = torch.nn.functional.mse loss(y pred, y)
    loss.backward()
    with torch.no grad():
        for param in model.parameters():
            param -= learning rate * param.grad
    model.zero grad()
```

```
N, D in, H, D out = 64, 1000, 100, 10
                                     x = torch.randn(N, D in)
                                     y = torch.randn(N, D out)
                                     model = torch.nn.Sequential(
                                               torch.nn.Linear(D in, H),
                                               torch.nn.ReLU(),
                                               torch.nn.Linear(H, D out))
                                     learning rate = 1e-2
                                     for t in range(500):
Forward pass: Feed data to
                                         y pred = model(x)
model and compute loss
                                         loss = torch.nn.functional.mse loss(y pred, y)
                                         loss.backward()
                                         with torch.no grad():
                                              for param in model.parameters():
                                                 param -= learning rate * param.grad
```

model.zero grad()

import torch

```
N, D in, H, D out = 64, 1000, 100, 10
                                     x = torch.randn(N, D in)
                                     y = torch.randn(N, D out)
                                     model = torch.nn.Sequential(
                                               torch.nn.Linear(D in, H),
                                               torch.nn.ReLU(),
                                                torch.nn.Linear(H, D out))
                                     learning rate = 1e-2
                                     for t in range(500):
Forward pass: Feed data to
                                         y pred = model(x)
model and compute loss
                                         loss = torch.nn.functional.mse loss(y pred, y)
                                         loss.backward()
                                         with torch.no grad():
                                              for param in model.parameters():
                                                 param -= learning rate * param.grad
```

model.zero grad()

import torch

torch.nn.functional has useful helpers like loss functions

Backward pass: compute gradient with respect to all model weights (they have requires_grad=True)

```
import torch
N, D in, H, D out = 64, 1000, 100, 10
x = torch.randn(N, D in)
y = torch.randn(N, D out)
model = torch.nn.Sequential(
          torch.nn.Linear(D in, H),
          torch.nn.ReLU(),
          torch.nn.Linear(H, D out))
learning rate = 1e-2
for t in range(500):
    y pred = model(x)
    loss = torch.nn.functional.mse loss(y pred, y)
    loss.backward()
    with torch.no grad():
        for param in model.parameters():
            param -= learning rate * param.grad
    model.zero grad()
```

```
import torch
N, D in, H, D out = 64, 1000, 100, 10
x = torch.randn(N, D in)
y = torch.randn(N, D out)
model = torch.nn.Sequential(
          torch.nn.Linear(D in, H),
          torch.nn.ReLU(),
          torch.nn.Linear(H, D out))
learning rate = 1e-2
for t in range(500):
    y pred = model(x)
    loss = torch.nn.functional.mse loss(y pred, y)
    loss.backward()
    with torch.no_grad():
        for param in model.parameters():
            param -= learning rate * param.grad
    model.zero grad()
```

Make gradient step on each model parameter (with gradients disabled)

PyTorch: optim

```
import torch
N, D in, H, D out = 64, 1000, 100, 10
x = torch.randn(N, D in)
y = torch.randn(N, D out)
model = torch.nn.Sequential(
          torch.nn.Linear(D_in, H),
          torch.nn.ReLU(),
          torch.nn.Linear(H, D out))
learning rate = 1e-4
optimizer = torch.optim.Adam(model.parameters(),
                             lr=learning rate)
for t in range(500):
    y pred = model(x)
    loss = torch.nn.functional.mse loss(y pred, y)
    loss.backward()
    optimizer.step()
    optimizer.zero grad()
```

Use an **optimizer** for different update rules

PyTorch: optim

```
import torch
N, D in, H, D out = 64, 1000, 100, 10
x = torch.randn(N, D in)
y = torch.randn(N, D out)
model = torch.nn.Sequential(
          torch.nn.Linear(D_in, H),
          torch.nn.ReLU(),
          torch.nn.Linear(H, D out))
learning rate = 1e-4
optimizer = torch.optim.Adam(model.parameters(),
                             lr=learning rate)
for t in range(500):
    y pred = model(x)
    loss = torch.nn.functional.mse loss(y pred, y)
    loss.backward()
    optimizer.step()
```

After computing gradients, use optimizer to update and zero gradients

optimizer.step()
optimizer.zero_grad()

4 Components of training NNs in Pytorch

```
import torch
                          N, D_{in}, H, D_{out} = 64, 1000, 100, 10
                         x = torch.randn(N, D_in)
        1. Data -
                          y = torch.randn(N, D_out)
                          model = torch.nn.Sequential(
                                     torch.nn.Linear(D_in,H),
      2. Model
                                     torch.ReLU(),
                                     torch.nn.Linear(H, D_out))
3. Loss Function
                         loss_fn = torch.nn.MSELoss()
   4. Optimizer
                          optimizer = torch.optim.SGD(model.parameters(), lr=1e-3)
                          for epoch in range(100):
                              y_pred = model(x)
                              loss = loss_fn(y_pred,y)
                              loss_backward()
                              optimizer.step()
                              optimizer.zero_grad()
```

Deep Learning Hardware: GPUs

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

```
import torch
device = torch.device('cpu')
N, D in, H, D out = 64, 1000, 100, 10
x = torch.randn(N, D_in, device=device)
y = torch.randn(N, D out, device=device)
w1 = torch.randn(D in, H, device=device)
w2 = torch.randn(H, D out, device=device)
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
```

To run on GPU, just use a different device!

```
import torch
```

```
device = torch.device('cuda:0')

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

x = torch.randn(N, D_in, device=device)
y = torch.randn(N, D_out, device=device)
w1 = torch.randn(D_in, H, device=device)
w2 = torch.randn(H, D_out, device=device)
```

```
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
```

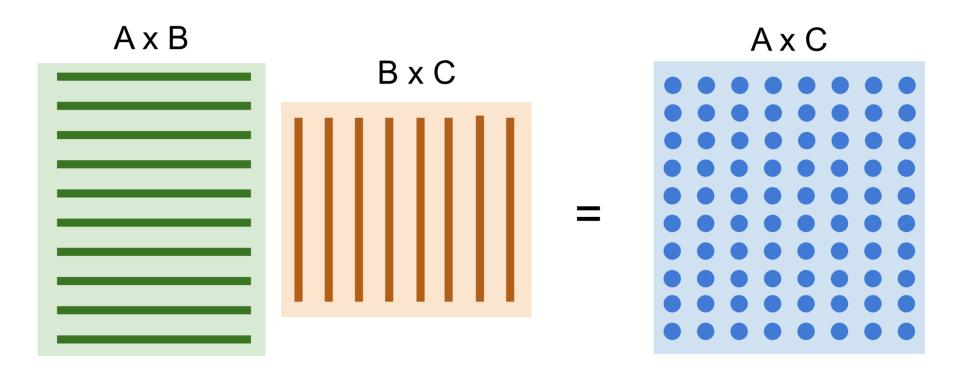
CPU vs GPU

	Cores	Clock Speed	Memory	Price	Speed
CPU (Intel Core i7-7700k)	4 (8 threads with hyperthreading)	4.2 GHz	System RAM	\$385	~540 GFLOPs FP32
GPU (NVIDIA RTX 2080 Ti)	3584	1.6 GHz	11 GB GDDR6	\$1199	~13.4 TFLOPs FP32

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

Example: Matrix Multiplication



CPU vs GPU in practice

N=16 Forward + Backward time (ms)

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



Inside a computer



Spot the CPU!

(central processing unit)



This image is licensed under CC-BY 2.0



Spot the GPUs!

(graphics processing unit)



This image is in the public domain



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