Optimizing Machine Lea with Tensorflow, ActivePython and Intel

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- > October 26, 2017 @ ActiveState/Intel® Webinar



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Machine Learning

- > Transforming almost every business
- > Exploding ecosystem of tools, making it more accessible to even non-experts
- > TensorFlow, by Google has become the most popular package in this ecosystem



TensorFlow

- Google's library for ML
- Expresses calculations as a computation graph
- Many language bindings
- Supports/provides pretrained models
- 72K stars on GitHub!





Tensorflow

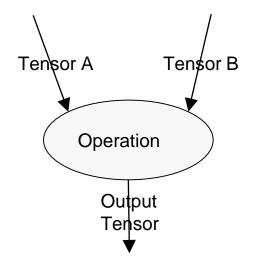
- Official bindings for Python, C, Java, Go
- > Library is written in C++
- > Used as a 'back end' in wrapper libraries

Keras



TensorFlow

- > Computation Graph is a graph where the nodes are operators (add, sub, multiply, etc.)
- > Edges are tensors
- > Tensors are effectively Ndimensional arrays



Actives

Tensors

- > N-dimensional arrays
- > Types of operations:
 > Matrix operations
 > Linear algebra
 > Vector math



Optimization Cases

- > Training neural networks
- > Large data sets
- > Complex deep learning networks
- > Real-time Inference



Optimizing TensorFlow

> Data storage

>Allocations, Conversions, Layout, etc.

- > Parallelization
 - >Taking advantage of cores, etc.
- > Instruction optimization >MKL style operation optimization



Intel Optimizations

- Intel provides optimizations to take maximum advantage of their hardware
- > For example, Intel MKL (Math Kernel Library) provides impressive results on fundamental math operations



Intel Optimizations

- > ActivePython includes MKL, and work to include additional optimizations as they become available
- > TensorFlow specific optimizations offer dramatic speed increases for commercial applications



Simple MKL Performance Example

```
for nSize in range(0, 10):
    a = np.random.rand(nSize,nSize)
    result = np.linalg.eig(a);
```

A simple test that computes the eigenvalues and normalized eigenvectors of a random square matrix of increasing size.



Linear Algebra Test - NumPy w/ Intel® MKL





Optimizing TensorFlow

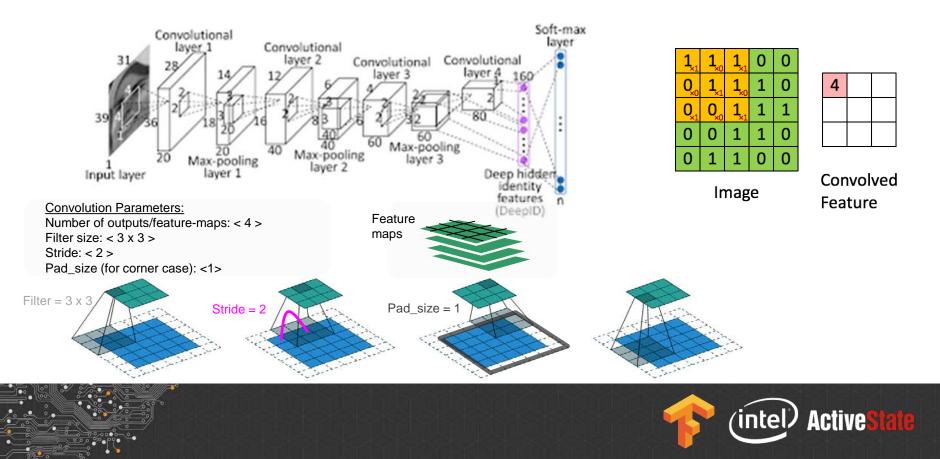
> Mohammad Ashraf Bhuiyan - Intel Artificial Intelligence Group, Senior Software Engineer



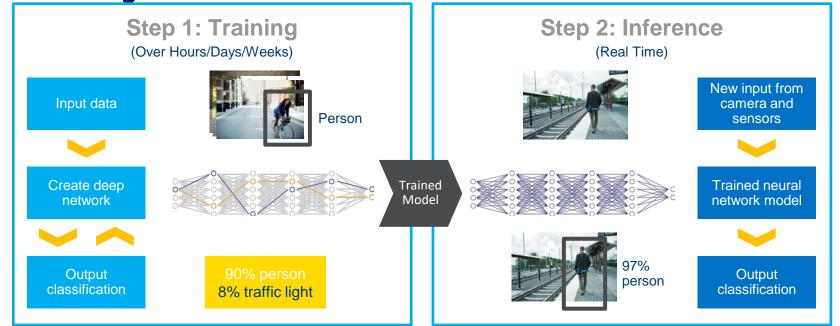
> 10+ years in software in various roles GitHub: mbhuiya



Deep Learning: Example



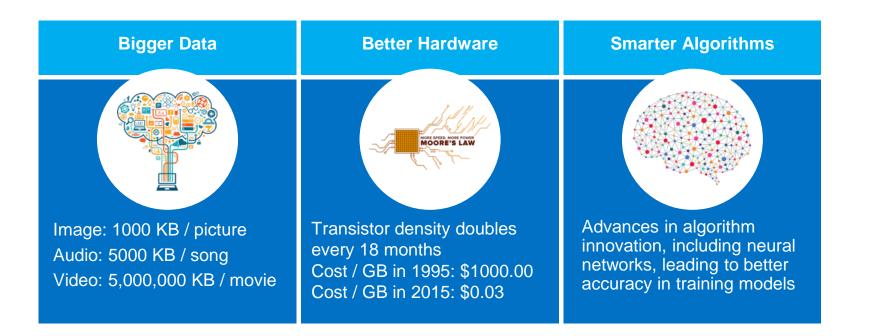
Deep Learning: Train Once Use Many Times







Deep Learning: Why Now?





TensorFlow

- 2nd generation open source machine learning framework from Google*
- Widely used across Google in many key apps search, Gmail, photos, translate, etc.
- General computing mathematical framework used on:
 - Deep neural network
 - Other machine learning algorithm



- Core system provides set of key computational extendable kernel
- Core in C++, front end wrapper is in python
- Multi-node support using proprietary GRPC, VERBS, MPI protocols



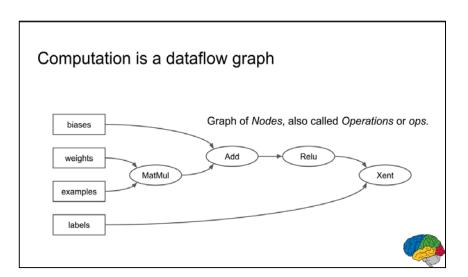
Tensorflow Optimizations at Intel

- 1. Operator-level optimizations in TensorFlow* for Intel® Architectures
 - Intel[®] MKL integration
- 2. Graph-level optimizations in TensorFlow* for Intel® Architectures
 - Data layout conversion optimization
 - Node merging optimization
 - Memory allocation
 - Load balancing



Operator-level optimization

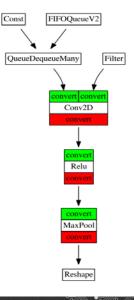
- Intel® MKL has optimized common set of primitives
- Call Intel® MKL API for executing Tensorflow operation
- Require Data layout conversion:
- > TF code
- > TF layout to MKL layout
- Call MKL API
- > MKL layout to TF layout
- > TF code





Operator-level optimizations: Example

```
class MklConv2DOp : public OpKernel {
  void Compute (OpKernelContext* context) override {
    const Tensor& tf_input = context->input(0);
    const Tensor& tf_filter = context->input(1);
    Tensor* output = context->allocate_output(..);
    mkl_input = convert_to_mkldnnlayout(tf_input);
    mkl_filter = convert_to_mkldnnlayout(tf_filter);
    mkl_output = mkldnn_conv2d_fwd(mkl_input, mkl_filter,...);
    *output = convert_to_tflayout(mkl_output);
  }
};
```



Graph optimizations address the overhead of data layout conversion



Tensorflow* Operations optimized for Intel® Architectures

Forward

- Conv2D
- Relu
- MaxPooling
- AvgPooling
- LRN
- FusedBatchNorm
- MatMul
- MkIToTF (convert)

Backward

- Conv2DGrad
- ReluGrad
- MaxPoolingGrad
- AvgPolingGrad
- LRNGrad
- FusedBatchNormGrad
- TransposeCpu
- Reshape



Graph optimizations



Graph optimizations in TensorFlow* for Intel® Architectures

- Graph has complete view of the operations and their context.
- Enable cross-operation optimizations

• Graph optimizations

- 1. Data layout conversion optimizations
- 2. Node merging (also called Fusion)
- 3. Memory allocation
- 4. Load balancing

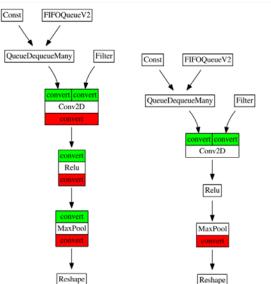


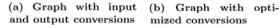
Data Layout Conversion Optimization



Data layout conversion optimization - Example

- Layout conversions are expensive data shuffling operations.
- The challenge is how to avoid unnecessary conversions
- Optimizations:
 - Find out sub-graphs that contain all operators supported by Intel® MKL.
 - Then introduce layout conversions on the boundary of the subgraphs.



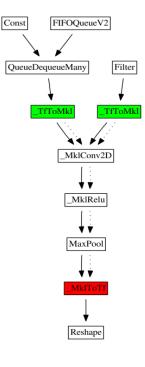




Layout conversion optimization

- Based on Google's suggestions, our current implementation emits Intel® MKL layout as an extra output tensor.
- Example: if X = Conv2D(A, B) was earlier operator, then X_mkl = _MklConv2D(A, B, A_m, B_m) is a new operator.

✓ A_m, B_M are MKL layout of A and B





Need Graph Rewrite Pass : Rewrite TF op to MKL op

• Example:

- Conv2D takes 2 inputs and produces 1 output.
- We want Conv2D to accept 4 inputs and produce 2 output.
- That is why we need new Conv2D operator (_MklConv2D).
- A graph pass rewrite *TF operators* into *MKL operators*.
- File: core/graph/mkl_layout_pass.cc

```
Result: G'': output operation graph with optimized layout
          conversions
G_t \leftarrow topological\_sort(G);
G' \leftarrow []
/* Loop below implements first task of graph rewrite
    pass.
for \forall operation O in G_t do
    if is_mkldnn_op(O) then
         O'_{inputs} \leftarrow [];
        for every input I of O do
             O'_{inputs} \leftarrow O'_{inputs} \cup I ;
             /* I_{mkl} is extra input that carries
                 MKL-DNN layout.
                                                                     */
             O'_{inputs} \leftarrow O'_{inputs} \cup I_{-}mkl
         end
        O' \leftarrow O'_{inputs};
        G' \leftarrow G' \cup O':
        delete O:
    else
        G' \leftarrow G' \cup O:
    end
end
```



Node fusion optimization

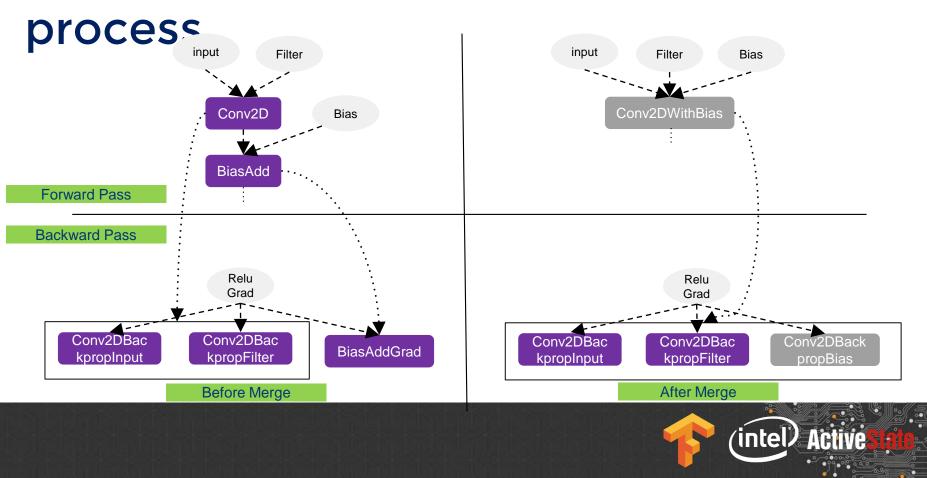


Fusion optimization

- Identify common pattern of operators that arise in most deep learning models
- Merge matching subgraph for the pattern to produce smaller graph nodes
- Currently, we merge Conv2D+Bias to new node _MklConv2DWithBias.
- Implementation
 - Perform in the same graph rewrite pass that rewrites nodes for data layout conversion optimization



Conv2D and BiasAdd: Merge



Memory Allocation



Optimization: Memory Allocation

- Most NN operators allocate huge chunk of memory (Conv2D ~ hundred of MBs)
- Default CPU allocator in TensorFlow -> frequent allocs/deallocs of huge chunk of memory -> frequent mmap/unmap -> unnecessary page clears
- We developed Custom Pool Allocator using existing Pool allocator.
 - Allocator holds on to released memory rather than releasing to OS directly.
 - Code: tensorflow/core/common_runtime/mkl_cpu_allocator.h



Load Balancing



Thread Pool and Parallelism

- Tensorflow is a data-flow graph.
- It offers excellent opportunity for exploiting parallelism
- ✓ Between operators.
- ✓ Within operators.
- Thread pool parameters:
 - 1. Inter_op_parallelism_threads = max number of operators that can be executed in parallel
 - 2. Intra_op_parallelism_threads = max number of threads to use for executing an operator
 - MKL Threads = operators controlled using OMP_NUM_THREADS. OMP_NUM_THREADS is conceptually same as intra_op_parallelism_threads.



Current Threading Issues & Solution

> Problem:

• Incorrect setting of inter_op_threads and intra_op_threads can lead to overor under-subscription, leading to poor performance.

> Solution:

- Settings for inter_op, intra_op and OMP_NUM_THREADS were explored to get the best performance . Typically:
 - Intra_op = OMP_NUM_THREADS = # of physical cores in CPU
 - inter_op = # of sockets in a system
 - Google performance guide: https://www.tensorflow.org/performance/performance_guide
- No changes to Tensorflow code; changes to the run command.



Performance Improvement

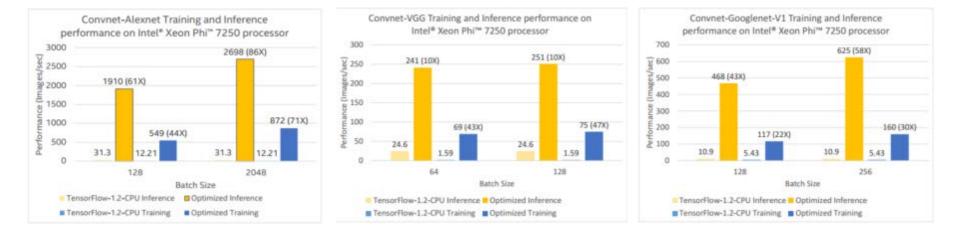


Optimized Tensorflow Performance on Intel® Xeon® processor





Optimized Tensorflow Performance on Intel® Xeon Phi® processor





How Do I Get Order of Magnitude CPU Speedup?

- Optimized TensorFlow on Intel architectures available from the public git.
 - git clone https://github.com/tensorflow/tensorflow.git
- Configure for best performance on CPU:
 - Run "./configure" from the TensorFlow source directory
- Building for best performance on CPU
 - Use following command to create a pip package that can be used to install the optimized TensorFlow wheel
 - bazel build --config=mkl --s --c opt //tensorflow/tools/pip_package:build_pip_package
 - Automatically downloads latest MKL-ML
- Install the optimized TensorFlow wheel
 - bazel-bin/tensorflow/tools/pip_package/build_pip_package ~/path_to_save_wheel
 - pip install --upgrade --user ~/path_to_save_wheel/wheel_name.whl



Summary

- TensorFlow* is widely used DL and AI framework
 - It has been slow on CPU until recently
- Unique performance challenges addressed: MKL, data layout, inter/intra layer parallelization, etc.
- Significant performance gains from Intel optimization on Intel® Xeon and Xeon Phi processors
- Call to action:
 - Use the right configuration for Tensorflow building
 - Find the best set of parameter for running models with Tensorflow
 - Get the orders of magnitude higher performance



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