## **Parallelization of Neural Networks Training**



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FIELD: NEURAL NETWORKS and PARALIFI COMPUTING

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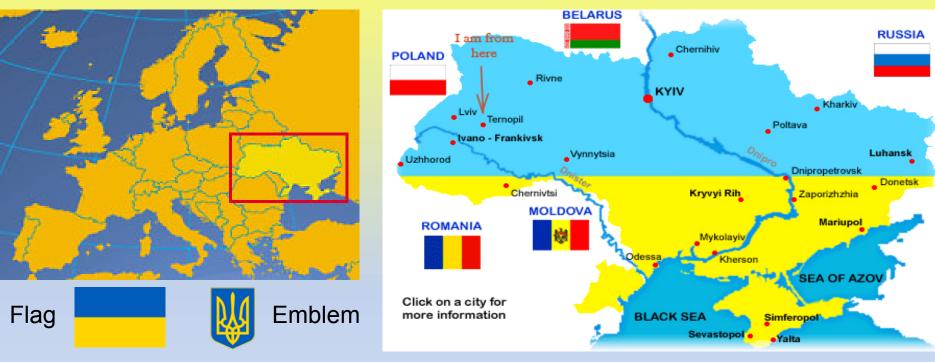
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- > Duration: 12 months

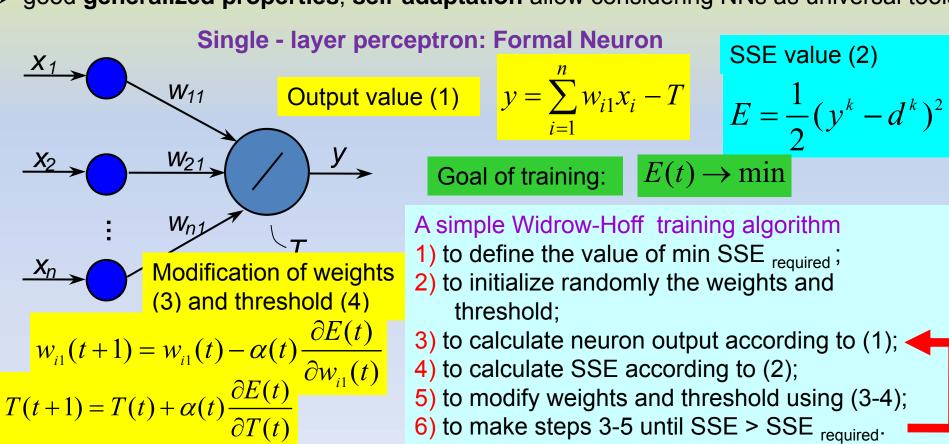
## **Ukraine** - http://en.wikipedia.org/wiki/Ukraine



- ➤ An area of 603,628 km², making it the second largest contiguous country on the European continent (after European part of Russia)
- Population is 45 million people, major cities are: Kyiv (capital), Kharkiv, Odessa, Dnipropetrovsk, Donetsk, Zaporizhzhia, Lviv
- ➤ Ukraine just co-hosted <u>UEFA Euro 2012</u> soccer championship alongside <u>Poland</u> in June 2012
- Rich history, georghaphy, culture and traditions
- ➤ What to see: The <u>Seven Wonders of Ukraine</u> are the seven historical and cultural monuments of Ukraine, Carpathian Mountains, Black and Azov Sea, Dnipro river, Ukrainian cuisine has a long history and offers a wide variety of original dishes

#### **Neural Network Description - 1**

- excellent abilities to model difficult nonlinear systems
- very good alternative to traditional methods for solving complex problems in many fields, including image processing, pattern recognition, robotics, etc
- solvers of intelligent tasks prediction, classification, recognition, optimization, etc.
- good generalized properties, self-adaptation allow considering NNs as universal tools

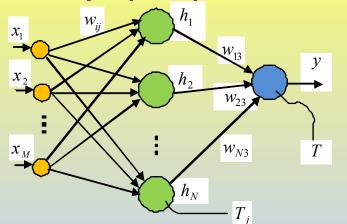


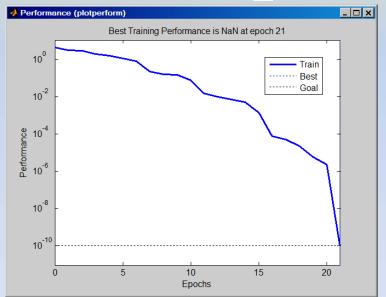
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6) to make steps 3-5 until SSE > SSE <sub>required</sub>.

## **Neural Network Description - 2**

#### Multi-layer perceptron N-M-1





Output value of the perceptron

$$y = F_3 \left( \sum_{j=1}^{N} w_{j3} \left( F_2 \left( \sum_{i=1}^{M} w_{ij} x_i - T_j \right) \right) - T \right)$$

Sigmoid activation function of hidden layer neurons

$$F(x) = \frac{1}{1 + e^{-x}}$$

Goal of training:  $E(t) \rightarrow \min$ 

$$E(t) \rightarrow \min$$

Modification of weights and thresholds

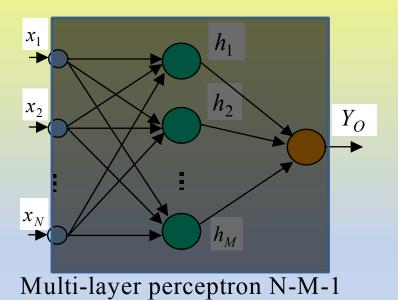
$$\Delta w_{ij}(t) = -\alpha \frac{\partial E^{p}(t)}{\partial w_{ij}(t)} \qquad \Delta T_{j}(t) = -\alpha \frac{\partial E^{p}(t)}{\partial T_{j}(t)}$$

There are many gradient-based training algorithms, which provides **local minimum** near starting point: Back-propagation (Rumelhart et al. 1986), conju-gate gradient, Newton's method, the DFP algorithm (Davidon 1959; Fletcher and Powell 1963), the Levenberg-Marquardt algorithm (Levenberg 1944; Marquardt 1963), and the BFGS algorithm

Amato et al. (1991) and Owen and Abunawass (1993) applied simulated annealing (SA) technology (global minimization) for complex learning tasks

## Neural Network Description – 3: how to use





> NNs can require a high computational load in the training phase

	Training	3 3Ct. 0-(	IVI-0 <i>)</i> -1
$\mathbf{X}_1^{\mathbf{k}}$	X2 <sup>k</sup>	X3 <sup>k</sup>	

k	$\mathbf{X}_1^{\mathbf{K}}$	$X_2^k$	$X_3^k$	$d^{k}$
1	5.81	5.84	6.27	6.50
2	5.84	6.27	6.50	6.80
3	6.27	6.50	6.80	6.95
4	6.50	6.80	6.95	7.20
5	6.80	6.95	7.20	7.28
6	6.95	7.20	7.28	7.40
7	7.20	7.28	7.40	7.80
8	7.28	7.40	7.80	8.34

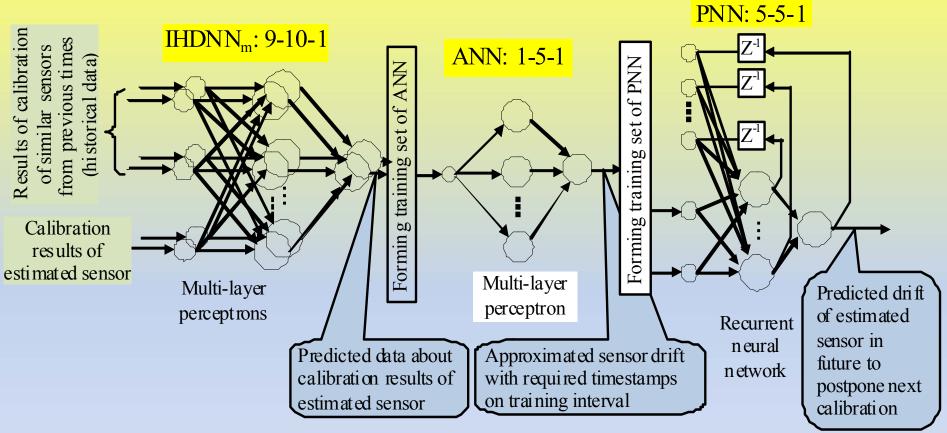
Training set: 3-(M=3)-1

Prediction set:

1	7.40	7.80	8.34		???
				7	

- ➤ High computational load and large training time make worse wide NN application for scientific research and real-time systems
- ➤ Therefore NN parallelization is one of the technologies, which could outperform this disadvantage

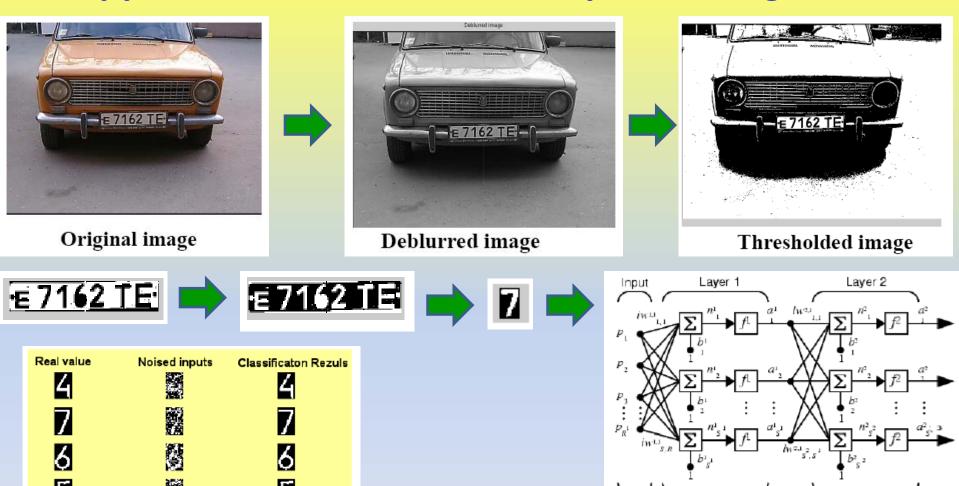
## **Applications: Sensor Drift Prediction**



Ensemble of Integrating Historical Data Neural Network (IHDNN), Approximating Neural Network (ANN) and Predicting Neural Network (PNN) for sensor drift prediction

The application of neural networks allows improving the accuracy of the sensor data gathering in several times (3-5 times) on increased duration of inter-calibration interval (6-12 times) using small number of the input data of sensor drift as a training set (1-5 values of sensor drift)

## **Applications: Vehicle license plate recognition**

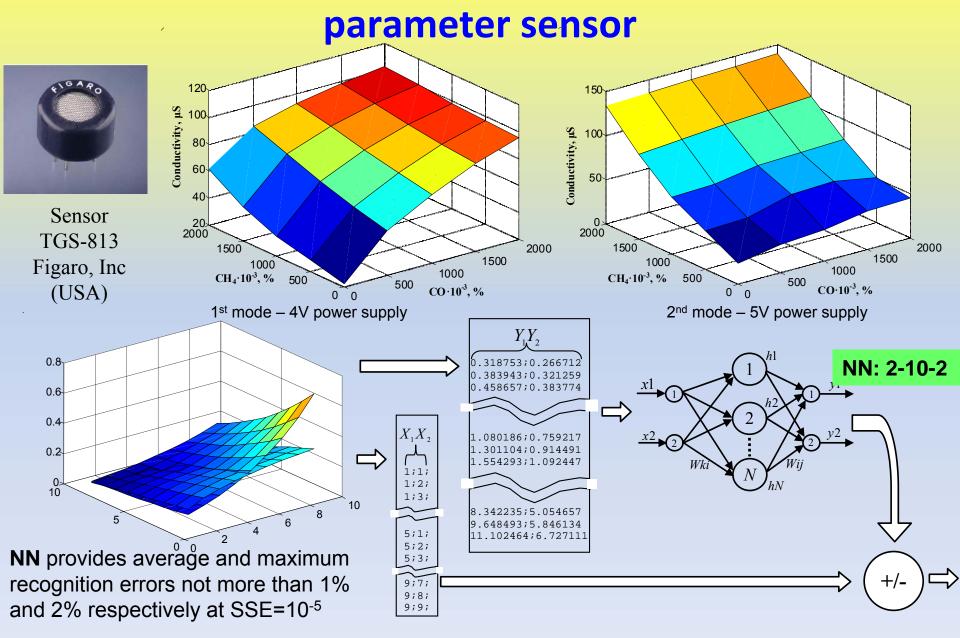


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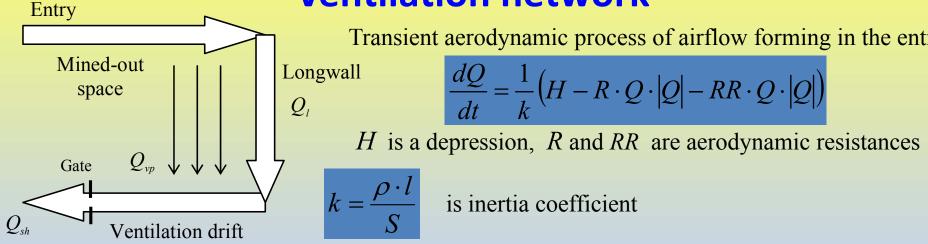
NN can correctly recognize the characters on license plate with probability of 95% in presence of noise with 50% density

Neural Network Structure

## **Applications: Recognition of output signal of multi-**



## **Applications: Forming of control influences for mine** ventilation network



Transient aerodynamic process of airflow forming in the entry

$$\frac{dQ}{dt} = \frac{1}{k} \left( H - R \cdot Q \cdot |Q| - RR \cdot Q \cdot |Q| \right)$$

$$k = \frac{\rho \cdot l}{S}$$
 is inertia coefficient

$$\frac{dC_{vp}}{dt} = \frac{1}{V_{vp}} \left( Q_m - (Q_m + Q_{vp}) \cdot C_{vp} \right)$$
The debit of air-methane mixture  $Q_{vp}$ 

A model of aerogas environment of longwall is 
$$\frac{dC_l}{dt} = \frac{1}{V_l} \left( Q_{ml} - (Q_l + Q_{ml}) \cdot C_l \right)$$

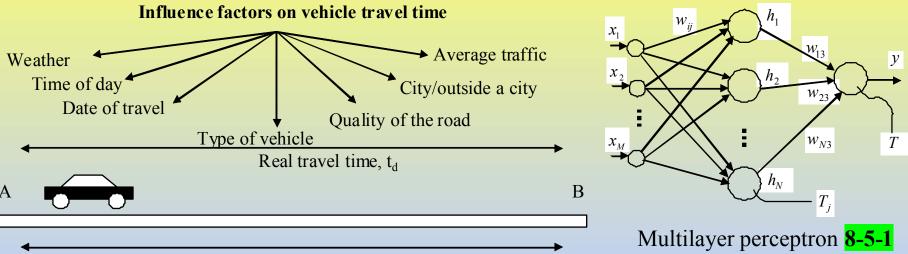
$$\frac{dC_l}{dt} = \frac{1}{V_l} \left( Q_{ml} - (Q_l + Q_{ml}) \cdot C_l \right)$$

The resulting flow of air-methane mixture  $Q_{sh}$  in the ventilation drift with methane concentration

$$\frac{dC_{sh}}{dt} = \frac{1}{V_{sh}} \left( Q_{md} + Q_{mld} - (Q_{sh} + Q_{mld} + Q_{md}) \cdot C_{sh} \right)$$

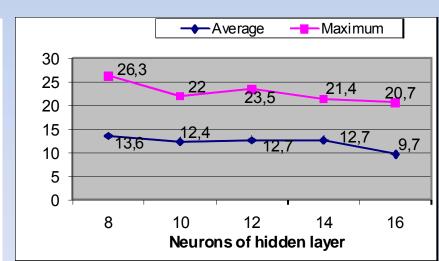
Neural - based Exponential Control Influence – growing methane concentration to 1% in minedout space and 0.3% in ventilation drift during transient aero-gas-dynamic process

# **Applications: Prediction of vehicle arrival time for Vehicle Routing Problem**



Base travel	time, 1
-------------	---------

N°	Base travel time	Weather	Time	Date	Quality	Traffic	City/Outside	Type of vehicle	Estimated real time
1	15,00	1	1	1	1	1	1	1	15,00
2	15,00	1	3	1	1	1	1	1	18,50
3	15,00	1	5	1	1	1	1	1	25,00
4	15,00	1	3	1	4	1	1	1	30,00
5	15,00	3	1	1	1	1	1	1	20,00
6	15,00	3	3	1	4	1	1	1	40,00
7	15,00	5	1	1	1	1	1	1	35,00
8	15,00	1	1	3	1	1	1	1	25,00
9	15,00	1	1	5	1	1	1	1	25,00
10	15,00	3	2	3	2	1	1	1	30,00
11	15,00	1	3	3	4	1	1	1	20,00
12	15,00	1	3	3	4	2	1	1	22,00
13	15,00	1	3	3	4	2	2	1	25,00
14	15,00	1	3	3	4	3	1	1	25,00



Dependence of maximum and average relative prediction errors from the number of hidden layer neurons

# Applications: Prediction of arrival time of interplanetary shocks

Interplanetary shocks are the regions created by supersonic gas flow with sharp differen-ces of gas density, pressure, temperature, ionization and other its parameters

The **energetic storm particle** (ESP) events are associated with interplanetary shocks

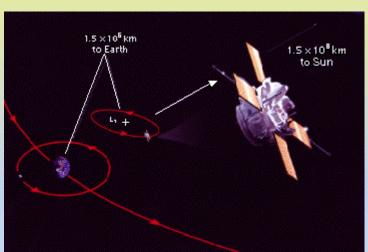
They negatively influence on:

- spacecrafts and satellites on a low-orbital Earth's orbit
- terrestrial high-frequency radio devices
- electrical grids and electrical power systems
- people's heath

Satellites **problems** caused by IP and ESP events:

- ➤ two Canadian satellites ANIK E-1 and E-2 were disabled, January 20-21, 1994
- ➤ AT&T experienced a massive power failure in its Telstar 401 satellite, January 11, 1997
- ➤ ASKA Japanese communication satellite was lost, July 2000

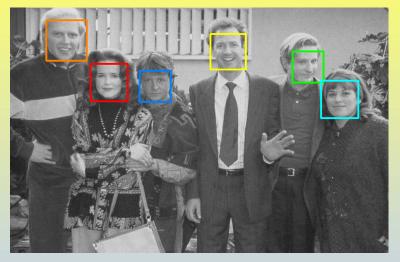
ACE (Advanced Composition Explorer) NASA spacecraft is stationed in Lagrange point L1 at the distance about 1.5 million km from the Earth

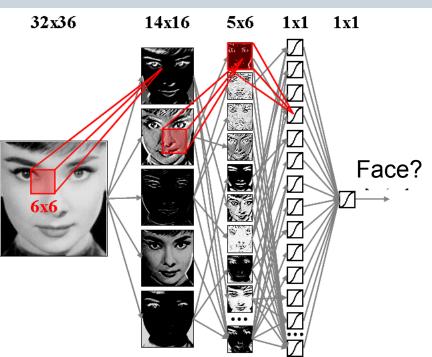


- Electron, Proton, and Alpha Monitor (EPAM) instrument of ACE spacecraft provides the data characterize the dynamic behavior of electrons and ions with ~0:03 to ~5 MeV
- ☐ The data are automatically generated by the spacecraft and published in real-time at <a href="http://www.srl.caltech.edu/ACE/ASC/level2/lvl2DATA\_EPAM.html">http://www.srl.caltech.edu/ACE/ASC/level2/lvl2DATA\_EPAM.html</a>

NN provides high prediction accuracy (5.84% of average relative prediction error) on the 11 historical events of 2000

## **Applications: Face detection and recognition**



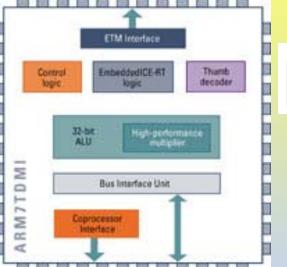


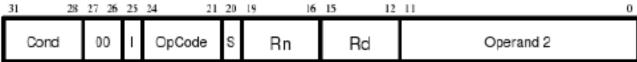
Face detection method	Detection level, %	Number of false detections
Viola P., Jones M.	76.1	10
Rowley H. et al	76.9	8
Nilsson M. et al	81.0	10
Li S. Z., Zhang Z. Q.	83.6	10
Kudriashov P.	83.0	7
Feraud R.	86.0	8
Combined Cascade of Classifiers, Paliy I.	88.4	8
Garcia C., Delakis M.	90.5	10

The developed combined cascade of classifiers is inferior on 2% of accuracy only to Garcia C., and Delakis M. method, but it overperforms them by 8 time faster processing speed

## **Applications: Prediction of instruction's energy of**







All instructions of ARM7TDMI will be divided on the following groups according to the scheme of energy using:

**1.** ADC, ADD, MVN **2.** BIC,

**2.** BIC, RSB **3.** CMN, MOV

**4.** CMP, ORR, SBC, SUB **5.** AND, EOR, RSC, TEQ, TST

Applications: (i) Personal audio (MP3,				
WMA, AAC players), (ii) Entry level wireless				
handset, (iii) Pager, (iv) Ink-jet/bubble-jet				
printer, (v) Digital still camera				

#### The experiments shown that:

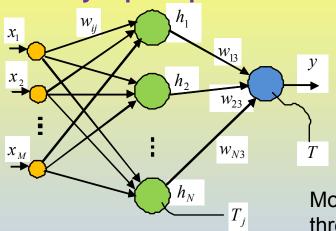
- we should apply some sorting methodology to pre-process input data and divide them onto the groups and prepare them to NN
- the prediction should be done within each data instruction group separately

Prediction of energy allows developing the routines with low energy usage

NN structure:	Number of the experiment			
11-10-1	1	2	3	
Vectors for training	30	20	10	
Vectors for predicting	10	20	30	
Mean square error	0,9*10 <sup>-5</sup>	0,4*10-5	0,2*10 <sup>-5</sup>	
Epochs amount	60794	21994	24198	
Average training error	0,4%	0,3%	0,3%	
Maximum training error	1,4%	0,8%	1,1%	
Average predicting error	1,2%	1,3%	3,4%	
Maximum predicting error	2,9%	5,5%	11,2%	

## **Neural networks and their parallelization**

#### Multi-layer perceptron N-M-1



Output value of the perceptron

$$y = F_3 \left( \sum_{j=1}^{N} w_{j3} \left( F_2 \left( \sum_{i=1}^{M} w_{ij} x_i - T_j \right) \right) - T \right)$$

Sigmoid activation function of hidden layer neurons

$$F(x) = \frac{1}{1 + e^{-x}}$$

Goal of training:

 $E(t) \rightarrow \min$ 

Modification of weights and thresholds

$$\Delta w_{ij}(t) = -\alpha \frac{\partial E^{p}(t)}{\partial w_{ij}(t)} \quad \Delta T_{j}(t) = -\alpha \frac{\partial E^{p}(t)}{\partial T_{j}(t)}$$

connection parallelism (parallel execution on sets of weights)
 Levels of parallelism
 node parallelism (parallel execution of operations on sets of neurons)
 pattern (exemplar) parallelism (parallel execution of operations on set of NN's training patterns)
 example (modular) parallelism (parallel execution of examples on replicated networks)

- first three levels are fine-grain parallelism & the fourth level is coarse-grain parallelism
- Fine-grain parallel algorithms require a lot of low-level communications, for example to combine the results of parallel calculation of weights of each neuron
- Coarse-grain algorithms carry out main computation operations on processors of parallel machine. The communications are rarely executed taking into account functional sense of the algorithm

# Development of batch pattern "fine-grain" level of parallelism



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## Improvement of parallelization efficiency of batch pattern BP training algorithm using Open MPI

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http://dx.doi.org/10.1016/j.procs.2010.04.056, How to Cite or Link Using DOI

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#### **Recent solutions**

- ➤ Vin et al (2004) and Kramer et al (2005) described the development of gridbased frameworks for NNs parallelization, however they do not deal with parallelization efficiency issues
- ➤ De Llano and Bosque (2010) investigate parallel training of multi-layer perceptron (MLP) on SMP computer, cluster and computational grid using MPI parallelization. However their implementation of relatively small MLP architecture 16-10-10-1 (270 connections) does not provide positive parallelization speedup
- ➤ Cernansky (2009) developed a parallel training algorithm of Elman's simple recurrent neural network (RNN) based on Extended Kalman Filter on multicore processor and GPU. The reduction of the RNN training time using a GPU solution was showed (4 times), but it is impossible to assess the parallelization efficiency since the number of GPU threats was not clear
- ➤ Lotric and Dobnikar (2009) developed a parallel training algorithm for fully connected RNN based on linear reward penalty correction scheme. However their results show very limited speedup on the computational cluster and could not be normally assessed on GPU

## Sequential batch pattern training algorithm of MLP

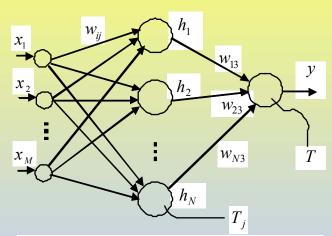


Fig. 1. The structure of a three-layer perceptron

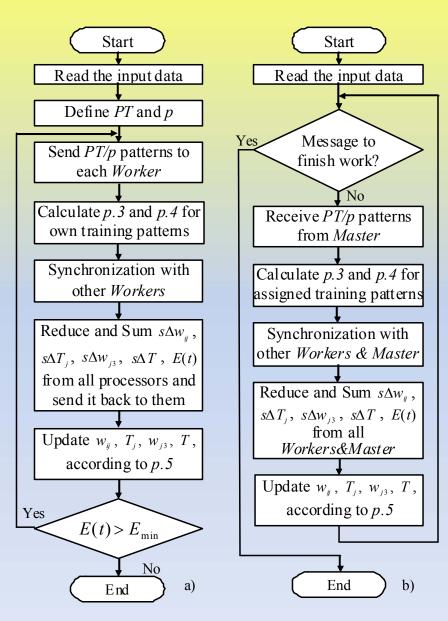
$$y = F_3 \left( \sum_{j=1}^{N} w_{j3} \left( F_2 \left( \sum_{i=1}^{M} w_{ij} x_i - T_j \right) \right) - T \right)$$

We calculated the delta weight and thresholds for all training patterns sequentially according to 3.4 and then update all weights by one operation in point 5 - this is a precondition for parallelizing of this algorithm

The batch pattern BP training algorithm consists of the following steps:

- 1. Set SSE= $E_{\min}$  and training iterations t;
- 2. Initialize the weights and thresholds;
- 3. Calculate for the training pattern pt:
  - 3.1. The output value  $y^{pt}(t)$ ;
  - 3.2. The error of the output neuron  $\gamma_3^{pt}(t) = y^{pt}(t) d^{pt}(t)$ ;
  - 3.3. The error of hidden layer neuron  $\gamma_i^{pt}(t) = \gamma_3^{pt}(t) \cdot w_{i3}(t) \cdot y^{pt}(t) \cdot (1 y^{pt}(t))$ ;
  - 3.4. The delta weights and delta thresholds of all perceptron's neurons and add the result to the value of the previous pattern  $s\Delta w_{j3} = s\Delta w_{j3} + \gamma_3^{pt}(t) \cdot F_3'(S^{pt}(t)) \cdot h_j^{pt}(t) , \qquad s\Delta T = s\Delta T + \gamma_3^{pt}(t) \cdot F_3'(S^{pt}(t)) , \\ s\Delta w_{ij} = s\Delta w_{ij} + \gamma_j^{pt}(t) \cdot F_2'(S_j^{pt}(t)) \cdot x_i^{pt}(t) , \qquad s\Delta T_j = s\Delta T_j + \gamma_j^{pt}(t) \cdot F_2'(S_j^{pt}(t)) , \\ F_3'(S^{pt}(t)) = y^{pt}(t) \cdot (1 y^{pt}(t)) , F_2'(S_j^{pt}(t)) = y_j^{pt}(t) \cdot (1 y_j^{pt}(t)) ;$
  - 3.5. The SSE using  $E^{pt}(t) = \frac{1}{2} (y^{pt}(t) d^{pt}(t))^2$ ;
- 4. Repeat step 3 for each pt,  $pt \in \{1,...,PT\}$ , PT is the size of the training set;
- 5. Update the weights and thresholds  $w_{ij}(PT) = w_{ij}(0) \alpha(t) \cdot s\Delta w_{ij}$ ,  $T_{j}(PT) = T_{j}(0) + \alpha(t) \cdot s\Delta T_{j}$ ;
- 6. Calculate the total SSE E(t) on the training iteration t using  $E(t) = \sum_{pt=1}^{P1} E^{pt}(t)$ ;
- 7. If E(t) is greater than the desired error  $E_{\min}$  then increase the number of training iteration to t+1 and go to step 3, otherwise stop the training process.

## Parallel batch pattern training algorithm of MLP

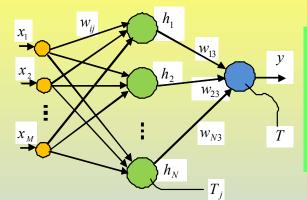


- The sum operations of delta weights and thresholds are independent of each other
- The Master divides all patterns in equal parts corresponding to number of the Slaves
- Then the Master sends to the Slaves the numbers of the appropriate patterns to train
- Each Slave calculates the partials of delta weights, thresholds and SSE only for its assigned number of training patterns
- The global operations of reduction and summation should be executed just after the synchronization point. Then the summarized values of the delta weight and thresholds should be sent to all CPUs working in parallel. We implement this by MPI\_Allreduce()
  - The MPI\_Allreduce() function includes an internal synchronization point we have removed the function MPI\_Barrier() from our code
  - Reduce operation was implemented by only one call of MPI\_Allreduce() with pre-encoding of all data into one message before sending and afterdecoding the data to appropriate matrixes after receiving

### **Experimental environment**

The SMP parallel supercomputer Pelikan (TYAN Transport VX50) - two identical blocks VX50\_1 and VX50\_2. Each block consists of four 64-bit dual-core processors AMD Opteron 8220 (2800 MHz), 16 GB of local RAM (667 MHz, registered DDR2), AMD-8131 Hyper Transport PCI-X tunnel interface. Due to some technical problem we have used only 8 cores located inside one block VX50\_1

# The computational cluster Battlecat, consists of one head node and 7 working nodes. The head node consists of two Dual Xeon 1.6 GHz processors with 4 MB cache and 2 GB of local RAM. Each working node has one dual core CPU Intel Core 2 Duo 2.13 GHz with 2 MB cache and 2 GB of local RAM. The nodes are connected by 1 Gigabit link.

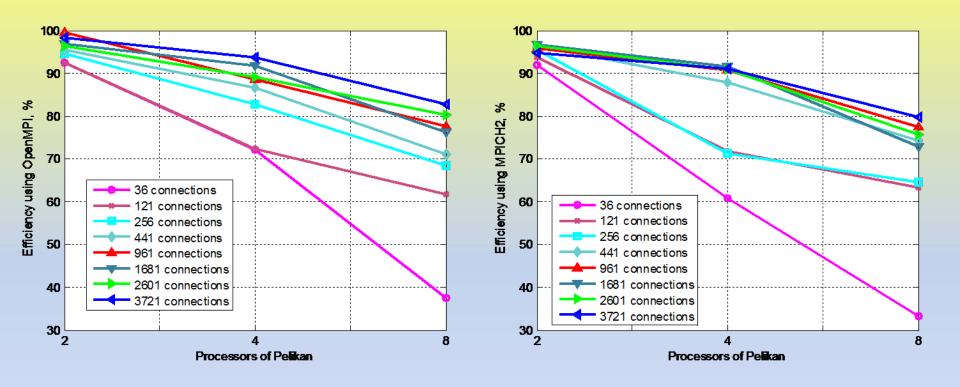


Typical MLP architectures
5-5-1 (36 connections)
10-10-1 (121 connections)
15-15-1 (256 connections)
20-20-1 (441 connections) and so on

- New tuned collective's module of Open MPI
- Trigger value coll\_tuned\_use\_dynamic\_rules to 1
- file *mca-params.conf* located in home folder *~/.openmpi* of a user
- \_info with the arguments -- mca
   oll\_tuned\_use\_dynamic\_rules 1 --param coll all.
   (1 basic linear, 2 nonoverlapping, 3 recoursive doubling, 4 ring and 5 segmented ring)

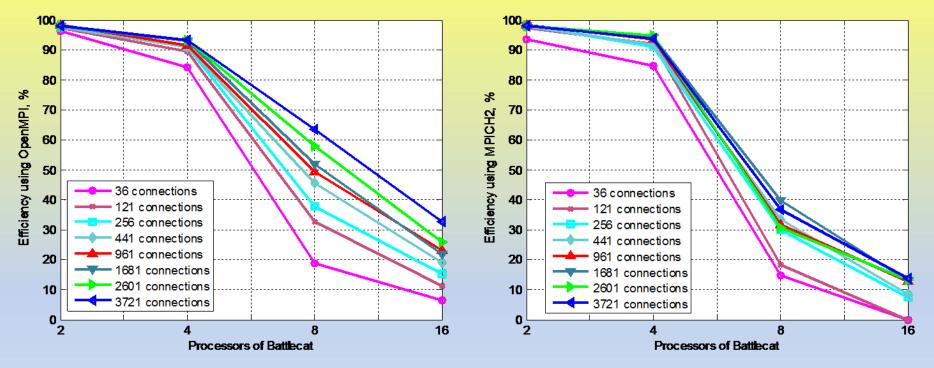
```
host% mpirun -np 4 --mca coll_tuned_use_dymanic_rules 1 --mca coll_tuned_allreduce_algorithm 5 myroutine.bin
```

## Efficiency using Open MPI vs MPICH2 on SMP machine



- We have used Open MPI 1.4 and MPICH2-1.2.1 releases in our comparison
- •Time measurement MPI\_Wtime(), 200 training patterns, 10<sup>-4</sup> training epochs
- Total number of experiments is 24: The *default* algorithm provided better results for 11 cases of total 24, the *5-segmented ring* for 10 cases of 24 and *4-ring* for 3 cases of 24 on the SMP computer

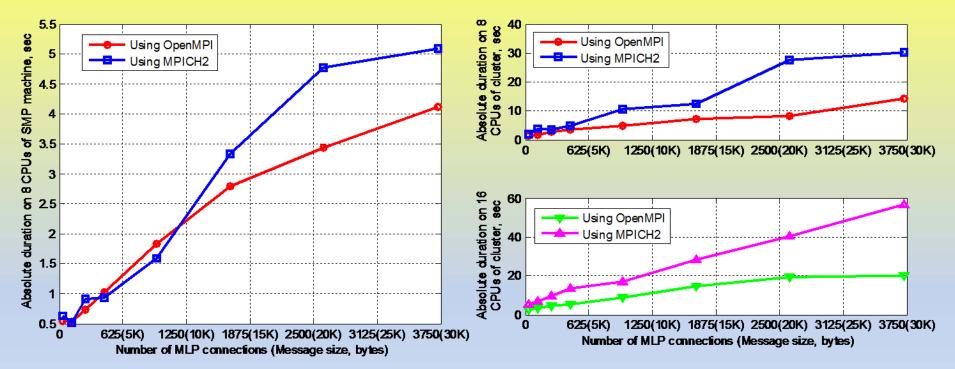
## Efficiency using Open MPI vs MPICH2 on cluster



- Total number of experiments is 32: The *5-segmented* ring algorithm provided better results for 12 cases of total 32, the *default* for 10 cases of 32 and *4-ring* for 10 cases of 32 on the computational cluster
- We have simply calculated the differences of parallelization efficiencies corresponding to the same scenarios in the following table

**Acknowledgments.** These results were obtained within my Marie Curie International Incoming Fellowship grant Ref. Num. 221524-908524 within the 7<sup>th</sup> European Community Framework Programme.

## **Analysis of communication time**



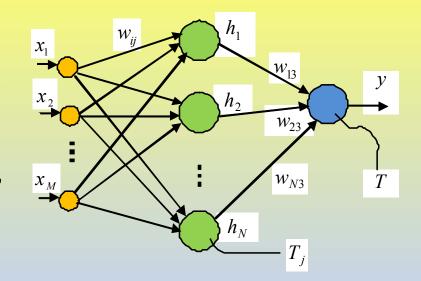
- The analysis of the absolute durations of communication overhead (Fig. 5) clearly shows that Open MPI tuned collective's module outperforms MPICH2 implementation both on SMP computer (minor degree) and computational cluster (strong degree)
- The time values in seconds on ordinate axes are for 10<sup>4</sup> messages because the training process of MLP is fulfilled by 10<sup>4</sup> training epochs and each epoch finishes by the communication of one message

## **Experimental environment - 2**

The computational cluster Reef. We have used up to 32 cores, located inside of 4 nodes. Each node contains two quad-core Intel Xeon E5345 CPUs, 2.33 GHz. Interconnections are Gigabit Ethernet, Fast Ethernet and Infiniband. We have switched network to use only Infiniband. We have used the Open MPI 1.2.8 library. We call this system "Cluster Infiniband"

The computational cluster *Battlecat* has one head node and 7 working nodes. The head node has two Dual Xeon 1.6 GHz CPUs, 4 MB cache, 2 GB local RAM. Each working node has one Intel Core 2 Duo 2.13 GHz, 2 MB cache and 2 GB local RAM. Interconnection is Gigabit Ethernet. We have used the Open MPI 1.4.1 library and 16 cores. We call this system "Cluster Gigabit Ethernet" or "CGE"

The parallel supercomputer *Crati* (NEC TX7) has 28 one-core 64-bit CPUs Intel Itanium 2 (1 GHz) and 64 GB of total RAM. Each CPU has a second level cache of 3 Mb. Crati has ccNuma architecture of interconnection network. The NEC MPI/EX 1.5 is used. We call this system "Computer ccNuma" or "CccNuma"

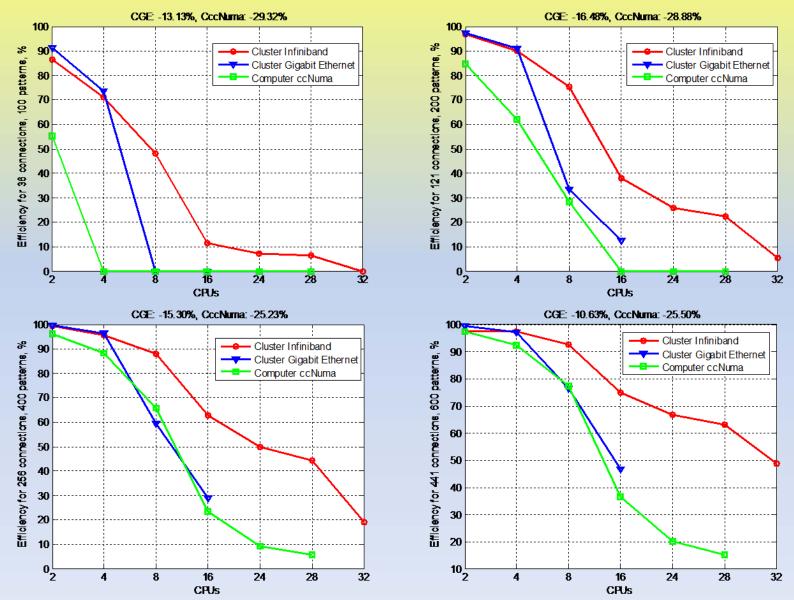


#### Researched MLP architectures

5-5-1 (36 connections), 10-10-1 (121 connections), 15-15-1 (256 connections), 20-20-1 (441 connections), 30-30-1 (961 connections), 40-40-1 (1681 connections), 50-50-1 (2601 connections) and 60-60-1 (3721 connections) and 70-70-1 (5041 connections). The number of training patterns is changed as 100, 200, 400, 600, 800, 1000, 5000 and 10000.

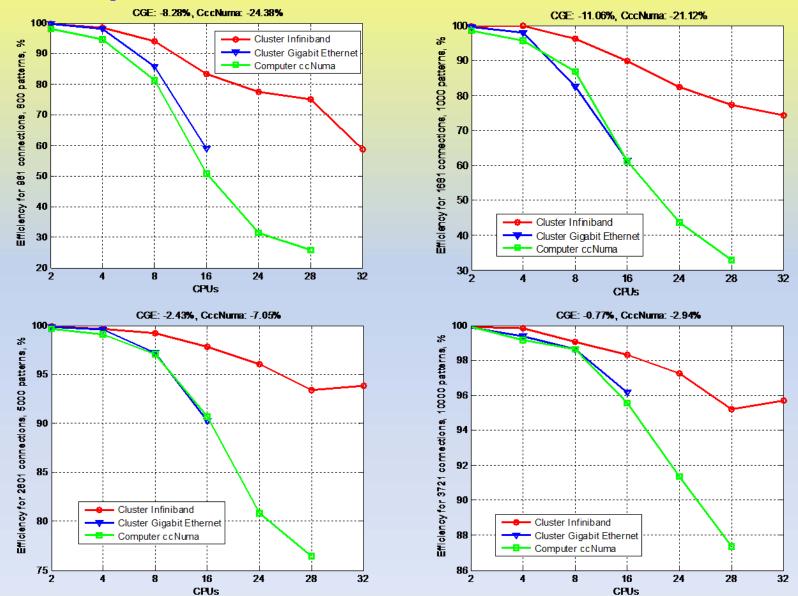
(5-5-1 = 25 weights between the input and the hidden layer + 5 weights between the hidden and the output layer + 5 thresholds of the hidden neurons and 1 threshold of the output neuron = 36 connections)

# Parallelization efficiencies on different parallel platforms



Friday's Lunch Talk, 09/21/2012, V. Turchenko, Parallelization of Neural Networks Training

# Parallelization efficiencies on different parallel platforms



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## Comparison with the existing solutions

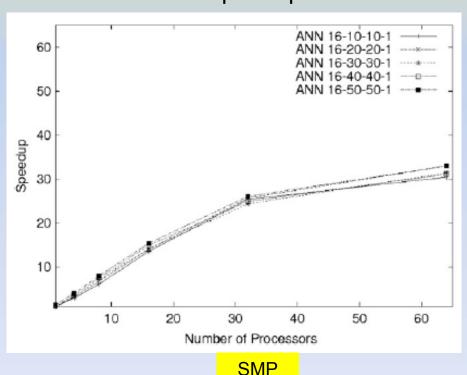
R.M. de Llano, J.L. Bosque, Study of Neural Net Training Methods in Parallel and Distributed Architectures, Future Generation Computing Systems, Vol. 26, Issue 2, 2010, 267-275.

16-30-30-1

16-40-40-1

16-50-50-1

- 20000 training patterns
- MPI-G2, PBLAS, ScaLAPACK
- 3 messages, MPI\_Scatter, MPI\_Send/Receive MPI\_Gather
- 270 connections speedup is less than 1

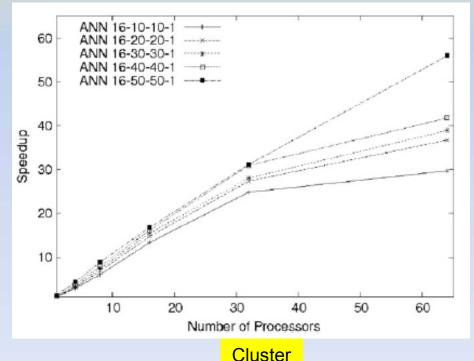


Configurations of ANN and number of weights associated with each configuration				
ANN configuration	Number of weights			
16-10-10-1	270			
16-20-20-1	740			

1410

2280

3350



## **My Project**

## EFFICIENT PARALLEL BATCH AND SINGLE PATTERN NEURAL NETWORK TRAINING ALGORITHMS USING OPEN MPI AND GPU-COMPUTING

#### **Research Plan:**

**Objective 1:** test enhanced batch pattern parallel algorithm for NN training by changing the parameters of the internal algorithms of MPI collective functions on different parallel architectures

**Objective 2:** develop GPU-based versions of the parallel batch and single pattern algorithms for neural network training

Objective 3: test experimentally the efficiency improvement of the GPU-based version of the algorithms in comparison with their Open MPI implementations Duration of my stay at the UT: 9 months, Sep 1, 2012 – May 31, 2013

Thank you for your attention!

**Questions & Answers?**