

Distributed Learning - Data Parallelization

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The Course Web Page

https://fid3024.github.io



Replicate a whole model on every device.



[Tang et al., Communication-Efficient Distributed Deep Learning: A Comprehensive Survey, 2020]



- Replicate a whole model on every device.
- ► Train all replicas simultaneously, using a different mini-batch for each.



[Tang et al., Communication-Efficient Distributed Deep Learning: A Comprehensive Survey, 2020]



k devices



[Tang et al., Communication-Efficient Distributed Deep Learning: A Comprehensive Survey, 2020]



- k devices
- ▶ $J_i(\mathbf{w}) = \frac{1}{|\beta_i|} \sum_{\mathbf{x} \in \beta_i} l(\mathbf{x}, \mathbf{w}), \forall i = 1, 2, \cdots, k$



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- $G_i(\mathbf{w}, \beta_i) = \frac{1}{|\beta_i|} \sum_{\mathbf{x} \in \beta_i} \nabla l(\mathbf{w}, \mathbf{x})$



[Tang et al., Communication-Efficient Distributed Deep Learning: A Comprehensive Survey, 2020]



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- $G_i(\mathbf{w}, \beta_i) = \frac{1}{|\beta_i|} \sum_{\mathbf{x} \in \beta_i} \nabla l(\mathbf{w}, \mathbf{x})$
- $G_i(\mathbf{w}, \beta_i)$: the local estimate of the gradient of the loss function $\nabla J_i(\mathbf{w})$.



[Tang et al., Communication-Efficient Distributed Deep Learning: A Comprehensive Survey, 2020]



- ► Compute the gradients aggregation (e.g., mean of the gradients).
- $F(G_1, \cdots, G_k) = \frac{1}{k} \sum_{i=1}^k G_i(\mathbf{w}, \beta_i)$



[Tang et al., Communication-Efficient Distributed Deep Learning: A Comprehensive Survey, 2020]



- ► Update the model.
- $\blacktriangleright \mathbf{w} := \mathbf{w} \eta F(G_1, \cdots, G_k)$



[Tang et al., Communication-Efficient Distributed Deep Learning: A Comprehensive Survey, 2020]



Data Parallelization Design Issues

- The aggregation algorithm
- Communication synchronization and frequency
- Communication compression
- Parallelism of computations and communications





▶ How to aggregate gradients (compute the mean of the gradients)?



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- Centralized parameter server



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- Centralized parameter server
- Decentralized all-reduce



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- Centralized parameter server
- Decentralized all-reduce
- Decentralized gossip



Aggregation - Centralized - Parameter Server

• Store the model parameters outside of the workers.



Aggregation - Centralized - Parameter Server

- ► Store the model parameters outside of the workers.
- Workers periodically report their computed parameters or parameter updates to a (set of) parameter server(s) (PSs).



[Tang et al., Communication-Efficient Distributed Deep Learning: A Comprehensive Survey, 2020]



Aggregation - Distributed - All-Reduce

• Mirror all the model parameters across all workers (no PS).



Aggregation - Distributed - All-Reduce

- ► Mirror all the model parameters across all workers (no PS).
- ► Workers exchange parameter updates directly via an allreduce operation.



[Tang et al., Communication-Efficient Distributed Deep Learning: A Comprehensive Survey, 2020]



Aggregation - Distributed - Gossip

► No PS, and no global model.







Aggregation - Distributed - Gossip

- ► No PS, and no global model.
- Every worker communicates updates with their neighbors.







Aggregation - Distributed - Gossip

- ► No PS, and no global model.
- Every worker communicates updates with their neighbors.
- ► The consistency of parameters across all workers only at the end of the algorithm.







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[https://mpitutorial.com/tutorials/mpi-reduce-and-allreduce]



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Allreduce



[https://mpitutorial.com/tutorials/mpi-reduce-and-allreduce]



AllReduce Example

Initial state



After AllReduce operation

[https://towardsdatascience.com/visual-intuition-on-ring-allreduce-for-distributed-deep-learning-d1f34b4911da]



AllReduce Implementation

- All-to-all allreduce
- Master-worker allreduce
- ► Tree allreduce
- ► Round-robin allreduce
- Butterfly allreduce
- ► Ring allreduce



AllReduce Implementation - All-to-All AllReduce

- Send the array of data to each other.
- Apply the reduction operation on each process.



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AllReduce Implementation - All-to-All AllReduce

- Send the array of data to each other.
- Apply the reduction operation on each process.
- ► Too many unnecessary messages.



 $[https://towardsdatascience.com/visual-intuition-on-ring-allreduce-for-distributed-deep-learning-d1f34b4911da] \label{eq:learning-d1f34b4911da} \label{eq:learning-d1f34b4911da} \label{eq:learning-d1f34b4911da} \label{eq:learning-d1f34b4911da} \label{eq:learning-d1f34b4911da} \label{eq:learning-d1f34b4911da} \label{eq:learning-d1f34b4911da} \label{eq:learning-d1f34b4911da}$



AllReduce Implementation - Master-Worker AllReduce

- Selecting one process as a master, gather all arrays into the master.
- ▶ Perform reduction operations locally in the master.
- Distribute the result to the other processes.



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AllReduce Implementation - Master-Worker AllReduce

- Selecting one process as a master, gather all arrays into the master.
- ▶ Perform reduction operations locally in the master.
- Distribute the result to the other processes.
- ► The master becomes a bottleneck (not scalable).



[https://towardsdatascience.com/visual-intuition-on-ring-allreduce-for-distributed-deep-learning-d1f34b4911da]



AllReduce Implementation - Other implementations

- Some try to minimize bandwidth.
- Some try to minimize latency.





(b) Round-robin AllReduce

(c) Butterfly AllReduce

[Zhao H. et al., arXiv:1312.3020, 2013]


AllReduce Implementation - Ring-AllReduce (1/6)

► The Ring-Allreduce has two phases:

- 1. First, the share-reduce phase
- 2. Then, the share-only phase



AllReduce Implementation - Ring-AllReduce (2/6)

- ▶ In the share-reduce phase, each process p sends data to the process (p+1)%m
 - $\tt m$ is the number of processes, and % is the modulo operator.





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- ► Each one of these chunks will be indexed by i going forward.





• In the first share-reduce step, process A sends a_0 to process B.





AllReduce Implementation - Ring-AllReduce (3/6)

- In the first share-reduce step, process A sends a_0 to process B.
- ▶ Process B sends b₁ to process C, etc.





AllReduce Implementation - Ring-AllReduce (4/6)

When each process receives the data from the previous process, it applies the reduce operator (e.g., sum)





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AllReduce Implementation - Ring-AllReduce (4/6)

- When each process receives the data from the previous process, it applies the reduce operator (e.g., sum)
 - The reduce operator should be associative and commutative.
- It then proceeds to send it to the next process in the ring.





AllReduce Implementation - Ring-AllReduce (5/6)

The share-reduce phase finishes when each process holds the complete reduction of chunk i.





AllReduce Implementation - Ring-AllReduce (5/6)

- The share-reduce phase finishes when each process holds the complete reduction of chunk i.
- At this point each process holds a part of the end result.





The share-only step is the same process of sharing the data in a ring-like fashion without applying the reduce operation.





AllReduce Implementation - Ring-AllReduce (6/6)

- The share-only step is the same process of sharing the data in a ring-like fashion without applying the reduce operation.
- ► This consolidates the result of each chunk in every process.





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 - Total network traffic is $2(N \times (m-1))$, which is proportional to m.



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- Ring-AllReduce
 - In the share-reduce step each process sends $\frac{N}{m}$ elements, and it does it m-1 times: $\frac{N}{m}\times(m-1)$ messages.



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 - Total network traffic is $2(\frac{N}{m} \times (m-1))$.



Communication Synchronization and Frequency



▶ When to synchronize the parameters among the parallel workers?



Communication Synchronization (1/2)

- ► Synchronizing the model replicas in data-parallel training requires communication
 - between workers, in allreduce
 - between workers and parameter servers, in the centralized architecture



Communication Synchronization (1/2)

- ► Synchronizing the model replicas in data-parallel training requires communication
 - between workers, in allreduce
 - between workers and parameter servers, in the centralized architecture
- The communication synchronization decides how frequently all local models are synchronized with others.



Communication Synchronization (2/2)

- It will influence:
 - The communication traffic
 - The performance
 - The convergence of model training



Communication Synchronization (2/2)

- It will influence:
 - The communication traffic
 - The performance
 - The convergence of model training
- ► There is a trade-off between the communication traffic and the convergence.



Reducing Synchronization Overhead

• Two directions for improvement:



Reducing Synchronization Overhead

- Two directions for improvement:
 - 1. To relax the synchronization among all workers.



Reducing Synchronization Overhead

- Two directions for improvement:
 - 1. To relax the synchronization among all workers.
 - 2. The frequency of communication can be reduced by more computation in one iteration.



Communication Synchronization Models

- Synchronous
- Stale-synchronous
- Asynchronous
- ► Local SGD



► After each iteration, the workers synchronize their parameter updates.



[Tang et al., Communication-Efficient Distributed Deep Learning: A Comprehensive Survey, 2020]



- ► After each iteration, the workers synchronize their parameter updates.
- Every worker must wait for all workers to finish the transmission of all parameters in the current iteration, before the next training.



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- Stragglers can influence the overall system throughput.



[Tang et al., Communication-Efficient Distributed Deep Learning: A Comprehensive Survey, 2020]



- ► After each iteration, the workers synchronize their parameter updates.
- Every worker must wait for all workers to finish the transmission of all parameters in the current iteration, before the next training.
- Stragglers can influence the overall system throughput.
- ► High communication cost that limits the system scalability.



[Tang et al., Communication-Efficient Distributed Deep Learning: A Comprehensive Survey, 2020]


► Alleviate the straggler problem without losing synchronization.



[Tang et al., Communication-Efficient Distributed Deep Learning: A Comprehensive Survey, 2020]



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- The faster workers to do more updates than the slower workers to reduce the waiting time of the faster workers.



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- ► Alleviate the straggler problem without losing synchronization.
- The faster workers to do more updates than the slower workers to reduce the waiting time of the faster workers.
- Staleness bounded barrier to limit the iteration gap between the fastest worker and the slowest worker.



[Tang et al., Communication-Efficient Distributed Deep Learning: A Comprehensive Survey, 2020]



- ▶ For a maximum staleness bound s, the update formula of worker i at iteration t + 1:
- $\blacktriangleright \ \mathbf{w}_{\mathtt{i},\mathtt{t}+\mathtt{1}} := \mathbf{w}_{\mathtt{0}} \eta \bigl(\sum_{\mathtt{k}=\mathtt{1}}^{\mathtt{t}} \sum_{\mathtt{j}=\mathtt{1}}^{\mathtt{n}} \mathtt{G}_{\mathtt{j},\mathtt{k}} + \sum_{\mathtt{k}=\mathtt{t}-\mathtt{s}}^{\mathtt{t}} \mathtt{G}_{\mathtt{i},\mathtt{k}} + \sum_{(\mathtt{j},\mathtt{k})\in\mathtt{S}_{\mathtt{i},\mathtt{t}+\mathtt{1}}}^{\mathtt{t}} \mathtt{G}_{\mathtt{j},\mathtt{k}} \bigr)$





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- ► The update has three parts:
 - 1. Guaranteed pre-window updates from clock 1 to t over all workers.





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- The update has three parts:
 - 1. Guaranteed pre-window updates from clock 1 to t over all workers.
 - 2. Guaranteed read-my-writes in-window updates made by the querying worker i.





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- The update has three parts:
 - 1. Guaranteed pre-window updates from clock 1 to t over all workers.
 - 2. Guaranteed read-my-writes in-window updates made by the querying worker i.
 - 3. Best-effort in-window updates. $S_{i,t+1}$ is some subset of the updates from other workers during period [t s].





Communication Synchronization - Asynchronous (1/2)

► It completely eliminates the synchronization.



[Tang et al., Communication-Efficient Distributed Deep Learning: A Comprehensive Survey, 2020]



Communication Synchronization - Asynchronous (1/2)

- It completely eliminates the synchronization.
- ► Each work transmits its gradients to the PS after it calculates the gradients.



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Communication Synchronization - Asynchronous (1/2)

- ► It completely eliminates the synchronization.
- ► Each work transmits its gradients to the PS after it calculates the gradients.
- ► The PS updates the global model without waiting for the other workers.



[Tang et al., Communication-Efficient Distributed Deep Learning: A Comprehensive Survey, 2020]



•
$$\mathbf{w}_{t+1} := \mathbf{w}_t - \eta \sum_{i=1}^n \mathbf{G}_{i,t-\tau_{k,i}}$$



[Tang et al., Communication-Efficient Distributed Deep Learning: A Comprehensive Survey, 2020]



- $\blacktriangleright \mathbf{w}_{t+1} := \mathbf{w}_t \eta \sum_{i=1}^n G_{i,t-\tau_{k,i}}$
- ▶ \(\tau_{k,i}\) is the time delay between the moment when worker i calculates the gradient at the current iteration.



[Tang et al., Communication-Efficient Distributed Deep Learning: A Comprehensive Survey, 2020]



Communication Synchronization - Local SGD

All workers run several iterations, and then averages all local models into the newest global model.



[Tang et al., Communication-Efficient Distributed Deep Learning: A Comprehensive Survey, 2020]



Communication Synchronization - Local SGD

- All workers run several iterations, and then averages all local models into the newest global model.
- If \mathcal{I}_{T} represents the synchronization timestamps, then:

$$\mathbf{w}_{i,t+1} = \begin{cases} \mathbf{w}_{i,t} - \eta \mathbf{G}_{i,t} & \text{if } t+1 \notin \mathcal{I}_{T} \\ \mathbf{w}_{i,t} - \eta \frac{1}{n} \sum_{i=1}^{n} \mathbf{G}_{i,t} & \text{if } t+1 \in \mathcal{I}_{T} \end{cases}$$



[Tang et al., Communication-Efficient Distributed Deep Learning: A Comprehensive Survey, 2020]





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- Compress the exchanged gradients or models before transmitting across the network.



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- ▶ Reduce the communication traffic with little impact on the model convergence.
- Compress the exchanged gradients or models before transmitting across the network.
- Quantization
- Sparsification



Communication Compression - Quantization

• Useing lower bits to represent the data.





Communication Compression - Quantization

- Useing lower bits to represent the data.
- The gradients are of low precision.



[Tang et al., Communication-Efficient Distributed Deep Learning: A Comprehensive Survey, 2020]



Communication Compression - Sparsification

• Reducing the number of elements that are transmitted at each iteration.





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- Only significant gradients are required to update the model parameter to guarantee the convergence of the training.





Communication Compression - Sparsification

- Reducing the number of elements that are transmitted at each iteration.
- Only significant gradients are required to update the model parameter to guarantee the convergence of the training.
- ► E.g., the zero-valued elements are no need to transmit.





Parallelism of Computations and Communications



Parallelism of Computations and Communications (1/3)

The layer-wise structure of deep models makes it possible to parallels the communication and computing tasks.



Parallelism of Computations and Communications (1/3)

- The layer-wise structure of deep models makes it possible to parallels the communication and computing tasks.
- Optimizing the order of computation and communication such that the communication cost can be minimized



Parallelism of Computations and Communications (2/3)

- ▶ Wait-free backward propagation (WFBP)
- Merged-gradient WFBP (MG-WFBP)



[Tang et al., Communication-Efficient Distributed Deep Learning: A Comprehensive Survey, 2020]



Parallelism of Computations and Communications (3/3)



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Parallelism of Computations and Communications (3/3)



[shi et al., MG-WFBP: Efficient Data Communication for Distributed Synchronous SGD Algorithms, 2018]



TicTac: Accelerating Distributed Deep Learning with Communication Scheduling





Computation vs. Communication

▶ The iteration time in deep learning systems depends on the time taken by

- 1. Computation
- 2. Communication
- 3. The overlap between the two



[shi et al., MG-WFBP: Efficient Data Communication for Distributed Synchronous SGD Algorithms, 2018]



Computation vs. Communication

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- When workers receive the parameters from the PS at the beginning of each iteration, all parameters are not used simultaneously.



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Computation vs. Communication

▶ The iteration time in deep learning systems depends on the time taken by

- 1. Computation
- 2. Communication
- 3. The overlap between the two
- When workers receive the parameters from the PS at the beginning of each iteration, all parameters are not used simultaneously.
- Identifying the best schedule of parameter transfers is critical for reducing the blocking on computation.



[shi et al., MG-WFBP: Efficient Data Communication for Distributed Synchronous SGD Algorithms, 2018]


Good vs. Bad Execution Order



(c) Bad Execution Order

[Hashemi et al., TicTac: Accelerating Distributed Deep Learning with Communication Scheduling, 2019]



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- 2. With efficient overlap of communication and computation.
- Techniques improve GPU utilization:
 - Increasing computation time
 - Decreasing communication time
 - Better interleaving of computation and communication



• Overlap coefficient: $\alpha = \frac{N+C-T}{\min(N,C)}$



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- Overlap coefficient: $\alpha = \frac{N+C-T}{\min(N,C)}$
- ▶ T: the actual iteration time
- ▶ N: the communication time
- **C**: the computation time
- ▶ $\mathbb{N} + \mathbb{C}$ is the iteration time when there is no overlap



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- E.g., $op_1.M = Time(recv_1)$ and $op_2.M = Time(recv_1) + Time(recv_2)$.





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 - 1. Vertex dependencies among ops specified by the computational DAG.
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- ► To achieve this goal, the algorithm focuses on two cases:
 - 1. Any communication and computation overlapping?
 - 2. If no, choose one which eliminates the computation block sooner.



CARAMEL: Accelerating Decentralized Distributed Deep Learning with Computation Scheduling



Decentralized aggregation (no PS)



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- CARAMEL achieves this goal through:
 - 1. Computation scheduling that expands the feasible window of transfer for each parameter (transfer boundaries)
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- ► The start boundary is determined by the completion of the computation operation that updates the parameter.
- ▶ The end boundary is the computation operation that reads the parameter.



CARAMEL expands these boundaries through scheduling optimizations of the computation DAG, where it



(c) Worst Schedule

[Hashemi et al., CARAMEL: Accelerating Decentralized Distributed Deep Learning with Model-Aware Scheduling, 2020]



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- CARAMEL expands these boundaries through scheduling optimizations of the computation DAG, where it
 - 1. Moves the start boundaries earlier.
 - 2. Pushes the end boundary by postponing the execution of some computation operations to the forward pass of next iteration.



(c) Worst Schedule

[Hashemi et al., CARAMEL: Accelerating Decentralized Distributed Deep Learning with Model-Aware Scheduling, 2020]



Network Optimization

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- Optimizations for smoothening the network load include:
 - 1. Batching of small parameters to reduce the network overhead.
 - 2. Adaptive splitting and pipelining of parameters to accelerate aggregation of large data.



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- ▶ N: the communication time
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CARAMEL Algorithm

- Dataflow DAG Optimizer
- Network Transfer Scheduler
- Parameter Batcher
- Adaptive Depth Enforcer



• Stage 1: Determining the best order.



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• Stage 2: Enforcing the best order.



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 - Increasing the overlap coefficient α by prioritizing the computations that activates the communication operations as early as possible.
- Stage 2: Enforcing the best order.
 - Iteratively activate parameters in the best order chosen in the previous stage.
 - Ensuring that at each given time, only ops needed for the target parameter update can be executed.



Network Transfer Scheduler

- Increasing the overlap coefficient α by scheduling parameter transfers efficiently.
- ► Transfers are scheduled in both backward pass and forward pass.







Parameter Batcher

Small parameters incur large overhead.



Parameter Batcher

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- Combining small parameters in to groups.



Parameter Batcher

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- Combining small parameters in to groups.
- ▶ Parameters larger than a certain threshold are transferred without batching.



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- Chunk (break) the data in to a few pieces, and transfer each chunk independently in parallel.
- While one chunk is being reduced on the CPU, another chunk can be sent over the network: this enables pipelining of network transfer and application-level processing across various chunks.



Summary





- Data-parallel
- ► The aggregation algorithm
- Communication synchronization
- Communication compression
- Parallelism of computations and communications
- ► TicTac
- Caramel



- Tang et al., Communication-Efficient Distributed Deep Learning: A Comprehensive Survey, 2020
- Hashemi et al., TicTac: Accelerating Distributed Deep Learning with Communication Scheduling, 2019
- Hashemi et al., CARAMEL: Accelerating Decentralized Distributed Deep Learning with Model-Aware Scheduling, 2020



Questions?