Introduction to Deep Learning with PyTorch

Jian Tao
jtao@tamu.edu
HPRC Short Course
4/16/2021
Introduction to Deep Learning with PyTorch

Part I
Setting up a working environment (15 mins)

Part II
Introduction to Deep Learning (60 mins)

Part III
Introduction to PyTorch (60 mins)

Q&A (5 mins/part)
Part I. Working Environment

* VPN is required for off-campus users.
Login HPRC Portal (Terra)
Terra Shell Access - I

OnDemand provides an integrated, single access point for all of your HPC resources.

Message of the Day

IMPORTANT POLICY INFORMATION
- Unauthorized use of HPRC resources is prohibited and subject to criminal prosecution.
- Use of HPRC resources in violation of United States export control laws and regulations is prohibited.
- Current HPRC staff members are US citizens and legal residents.
- Sharing HPRC account and password information is in violation of State Law. Any shared accounts will be DISABLED.
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Password:
Duo two-factor login for jtao

Enter a passcode or select one of the following options:

1. Duo Push to iPhone (iOS)
2. Duo Push to iPad (iOS)

Passcode or option (1-2): 1
# clean up and load Anaconda
    cd $SCRATCH
    module purge
    module load Python/3.7.4-GCCcore-8.3.0

# create a Python virtual environment
    python -m venv mylab

# activate the virtual environment
    source mylab/bin/activate

# install required package to be used in the portal
    pip install --upgrade pip setuptools
    pip install jupyterlab torch torchvision tensorboard
    pip install pandas scikit-plot tqdm seaborn

# deactivate the virtual environment
    # source deactivate
Check out Exercises

# git clone (check out) the Jupyter notebooks for the short courses

git clone https://github.com/jtao/shortcourses.git
Go to JupyterLab Page
Set Virtual Environment

# enter the full path of the activate command of your virtualenv

/scratch/user/YOURNETID/mylab/bin/activate
Connect to JupyterLab
Create a Jupyter Notebook
Test JupyterLab

```
In [1]: print("Hello World!")
Hello World!
```
Part II. Deep Learning

Deep Learning
by Ian Goodfellow, Yoshua Bengio, and Aaron Courville
http://www.deeplearningbook.org/

Animation of Neuron Networks
by Grant Sanderson
https://www.3blue1brown.com/
Relationship of AI, ML and DL

- **Artificial Intelligence (AI)** is anything about man-made intelligence exhibited by machines.
- **Machine Learning (ML)** is an approach to achieve AI.
- **Deep Learning (DL)** is one technique to implement ML.
Machine Learning

Traditional Modeling

- Data
- Scientific Model
- Computer
- Prediction

Machine Learning (Supervised Learning)

- Sample Data
- Expected Output
- Model
- Computer
- Prediction
- Data
- Computer
- Model
Types of ML Algorithms

- **Supervised Learning**
  - trained with labeled data; including regression and classification problems

- **Unsupervised Learning**
  - trained with unlabeled data; clustering and association rule learning problems.

- **Reinforcement Learning**
  - no training data; stochastic Markov decision process; robotics and self-driving cars.
Supervised Learning

When both input variables - X and output variables - Y are known, one can approximate the mapping function from X to Y.

Step 1: Training

Training Data → ML Algorithm

Step 2: Testing

Model → Test Data
Unsupervised Learning

When only input variables - X are known and the training data is neither classified nor labeled. It is usually used for clustering problems.
Reinforcement Learning

When the input variables are only available via interacting with the environment, reinforcement learning can be used to train an "agent".

(Image Credit: Wikipedia.org)  (Image Credit: deeplearning4j.org)
Why Deep Learning?

- Limitations of traditional machine learning algorithms
  - not good at handling high dimensional data.
  - difficult to do feature extraction and object recognition.

- Advantages of deep learning
  - DL is computationally expensive, but it is capable of handling high dimensional data.
  - feature extraction is done automatically.
What is Deep Learning?

Deep learning is a class of machine learning algorithms that:
● use a cascade of multiple layers of nonlinear processing units for feature extraction and transformation. Each successive layer uses the output from the previous layer as input.
● learn in supervised (e.g., classification) and/or unsupervised (e.g., pattern analysis) manners.
● learn multiple levels of representations that correspond to different levels of abstraction; the levels form a hierarchy of concepts.

(Source: Wikipedia)
Artificial Neural Network

(Image Credit: Wikipedia)
With deep learning, we are searching for a surjective (or onto) function $f$ from a set $X$ to a set $Y$. Image from the Stanford CS231 Course.
Learning Principle

Error: \( \text{Output/Prediction} - \text{Target Output} = 5 \)

(Image Credit: NVIDIA Deep Learning Institute)
Learning Principle

(Image Credit: NVIDIA Deep Learning Institute)
Learning Principle

Error: $\text{Target Output} - \text{Output/Prediction} = 2.5$

(Image Credit: NVIDIA Deep Learning Institute)
Deep Neural Network as a Universal Approximator

**Universal Approximation Theorem**
(Cybenko, 1989)
Universal approximation theorems imply that neural networks can represent a wide variety of functions.

**Pinkus Theorem**
(Pinkus, 1999)
Pinkus theorems imply that neural networks can represent directives of a function simultaneously.

- **Training:** given input and output, find best-fit $F$
- **Inference:** given input and $F$, predict output

![Diagram](https://via.placeholder.com/150)
From one layer to the next

\[ Y_j = f \left( \sum_i W_i X_i + b_i \right) \]

\( f \) is the activation function, \( W_i \) is the weight, and \( b_i \) is the bias.
Training - Minimizing the Loss

The loss function with regard to weights and biases can be defined as

$$L(w, b) = \frac{1}{2} \sum_i (Y(X, w, b) - Y'(X, w, b))^2$$

The weight update is computed by moving a step to the opposite direction of the cost gradient.

$$\Delta w_i = -\alpha \frac{\partial L}{\partial w_i}$$

Iterate until $L$ stops decreasing.
Convolution in 2D

(Image Credit: Applied Deep Learning | Arden Dertat)
### Convolution Kernel

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**Input**

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**Filter / Kernel**

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<td>1</td>
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*Image Credit: [Applied Deep Learning | Arden Dertat](https://www.applieddeeplearning.com)*
Convolution on Image

Image Credit: Deep Learning Methods for Vision | CVPR 2012 Tutorial
Activation Functions

Sigmoid
\[ \sigma(x) = \frac{1}{1+e^{-x}} \]

\[ \tanh(x) \]

ReLU
\[ \text{max}(0, x) \]

Leaky ReLU
\[ \text{max}(0.1x, x) \]

Maxout
\[ \text{max}(w_1^T x + b_1, w_2^T x + b_2) \]

ELU
\[ \begin{cases} 
  x & x \geq 0 \\
  \alpha(e^x - 1) & x < 0 
\end{cases} \]

Image Credit: towardsdatascience.com
Introducing Non Linearity (ReLU)

Image Credit: Deep Learning Methods for Vision | CVPR 2012 Tutorial
Max Pooling

(Image Credit: Applied Deep Learning | Arden Dertat)
Pooling - Max-Pooling and Sum-Pooling

Image Credit: Deep Learning Methods for Vision | CVPR 2012 Tutorial
CNN Implementation - Drop Out

Dropout is used to prevent overfitting. A neuron is temporarily “dropped” or disabled with probability $P$ during training.

(Image Credit: Applied Deep Learning | Arden Dertat)
CNN Implementation - Data Augmentation (DA)

DA helps to popular artificial training instances from the existing train data sets.

(Image Credit: Applied Deep Learning | Arden Dertat)
Convolutional Neural Networks

A convolutional neural network (CNN, or ConvNet) is a class of deep, feed-forward artificial neural networks that explicitly assumes that the inputs are images, which allows us to encode certain properties into the architecture.

[Diagram of LeNet-5 Architecture with labels: input 32 x 32, feature maps, convolution, subsampling, classification.

LeNet-5 Architecture (Image Credit: https://becominghuman.ai)
Deep Learning for Facial Recognition

(Image Credit: www.edureka.co)
MNIST - Introduction

- **MNIST** (Mixed National Institute of Standards and Technology) is a database for handwritten digits, distributed by Yann Lecun.
- 60,000 examples, and a test set of 10,000 examples.
- 28x28 pixels each.
- Widely used for research and educational purposes.

(Image Credit: Wikipedia)
MNIST - CNN Visualization

(Image Credit: http://scs.ryerson.ca/~aharley/vis/)
Hands-on Session #1
A Simple Deep Learning Example with PyTorch - First Glance
Part III. Introduction to PyTorch

PyTorch website: https://pytorch.org/

Deep Learning with PyTorch: https://pytorch.org/tutorials/
A Brief History of PyTorch

PyTorch is an open source machine learning library based on the Torch library, which was first released by Ronan Collobert, Koray Kavukcuoglu, and Clement Farabet in Oct 2002.

● The first official release of PyTorch was by Facebook's AI Research lab (FAIR) in Oct 2016.
● Version 1.0 that integrated both Caffe2 and ONNX was released in May 2018.
● The latest release is version 1.4.0, as of Feb 13 2020.
Overview of PyTorch

PyTorch is an open-source machine learning library written in Python, C++ and CUDA. PyTorch provides two high-level features:

- Tensor computing (like NumPy) with strong acceleration via graphics processing units (GPU)
- Deep neural networks built on a tape-based autodiff system

In a layman's term, PyTorch is a fancy version of NumPy that runs on GPUs and comes with a lot of machine learning functionalities.
TensorFlow, Keras, and PyTorch

**TensorFlow** is an end-to-end open source platform for machine learning. It has a comprehensive, flexible ecosystem to build and deploy ML powered applications.

**Keras** is a high-level neural networks API, written in Python and capable of running on top of TensorFlow, CNTK, or Theano. It was developed with a focus on enabling fast experimentation.

**PyTorch** is an open source machine learning framework that accelerates the path from research prototyping to production deployment.
Google Trends for Popular ML Frameworks

- Caffe paper published in Jun 2014
- Keras released in Mar 2015
- Tensorflow released in Nov 2015
- PyTorch released in Sep 2016

(Image Credit: https://trends.google.com/)
# Major Components of PyTorch

<table>
<thead>
<tr>
<th>Components</th>
<th>Description</th>
</tr>
</thead>
<tbody>
<tr>
<td>torch</td>
<td>a <em>Tensor library like NumPy</em>, with strong <em>GPU</em> support</td>
</tr>
<tr>
<td>torch.autograd</td>
<td>a <em>tape-based automatic differentiation library</em> that supports all differentiable Tensor operations in torch</td>
</tr>
<tr>
<td>torch.jit</td>
<td>a <em>compilation stack (TorchScript)</em> to create serializable and optimizable models from PyTorch code</td>
</tr>
<tr>
<td>torch.nn</td>
<td>a <em>neural networks library</em> deeply integrated with autograd designed for maximum flexibility</td>
</tr>
<tr>
<td>torch.multiprocessing</td>
<td><em>Python multiprocessing</em>, but with magical memory sharing of torch Tensors across processes. Useful for data loading and Hogwild training</td>
</tr>
<tr>
<td>torch.utils</td>
<td><em>DataLoader and other utility functions</em> for convenience</td>
</tr>
</tbody>
</table>
A Powerful Tensor Library - torch

- A PyTorch tensor is an n-dimensional array that can live on either the CPU or GPU. A tensor has a static type, a rank, and a shape.

<table>
<thead>
<tr>
<th>Name</th>
<th>Rank</th>
<th>Tensor</th>
</tr>
</thead>
<tbody>
<tr>
<td>Scalar</td>
<td>0</td>
<td>[5]</td>
</tr>
<tr>
<td>Vector</td>
<td>1</td>
<td>[1 2 3]</td>
</tr>
<tr>
<td>Matrix</td>
<td>2</td>
<td>[[1 2 3 4], [5 6 7 8]]</td>
</tr>
<tr>
<td>Tensor</td>
<td>3</td>
<td>...</td>
</tr>
</tbody>
</table>

(Image Credit: pytorch.org)
x = torch.randn(1)
# check if a CUDA device is available
if torch.cuda.is_available():

    # a CUDA device object
device = torch.device("cuda")

    # directly create y
    x = x.to(device)
    y = torch.ones_like(x, device=device)

    z = x + y
    print(z)
    print(z.to("cpu", torch.double))
Tape-Based AutoGrad - torch.autograd

- **torch.autograd** is central to all neural networks in PyTorch.
- The **autograd** package provides automatic differentiation for all operations on Tensors.
- Use "requires_grad=True" to keep traction operations on a Tensor.

```python
# x = tensor([[1., 1.],
             [1., 1.]], requires_grad=True)
x = torch.ones(2, 2, requires_grad=True)

# y = tensor([[3., 3.],
             [3., 3.]], grad_fn=<AddBackward0>)
y = x + 2
```
- PyTorch uses and replays a "tape recorder" to build neural networks.
- The official name of the method is called reverse-mode auto-differentiation.
- The dependent variable is fixed and the derivative is computed with respect to each sub-expression recursively.
- The method requires extra storage to save intermediate states.

(Image Credit: Elliot Waite: https://youtu.be/MswxJw-8PvE)
Dynamic Graph with PyTorch

A graph is created on the fly

\[
\begin{align*}
W_h &= \text{torch.randn}(20, 20, \text{requires_grad=True}) \\
W_x &= \text{torch.randn}(20, 10, \text{requires_grad=True}) \\
x &= \text{torch.randn}(1, 10) \\
\text{prev}_h &= \text{torch.randn}(1, 20)
\end{align*}
\]

(Image Credit: pytorch.org)
Neural Network - torch.nn

- **torch.nn** depends on **autograd** to define models and differentiate them.
- An **nn.Module** contains layers, and a method **forward(input)** that returns the output.

```python
import torch
import torch.nn as nn

# define a neural network model
class Net(nn.Module):
    def __init__(self, param):
        super(Net, self).__init__()
        self.param = param

    def forward(self, x):
        return x * self.param

net = Net(torch.Tensor([3, 4, 5]))
print(net)
```
Procedure to Train a Neural Network - Given a Data Set

**Definition**
Define the neural network that has some learnable parameters (or weights)

**Iteration**
Iterate over a dataset of inputs

**Forward Propagation**
Process input through the network

**Loss Calculation**
Compute the loss (how far is the output from being correct)

**Backward Propagation**
Propagate gradients back into the network’s parameters

**Updating**
Update the weights of the network, typically using a simple update rule: weight = weight - learning_rate * gradient
import torch.optim as optim

# Net is a predefined nn model
net = Net(torch.Tensor([3, 4, 5]))
output = net(input)

# define a dummy target
target = torch.randn(10)
target = target.view(1, -1)
criterion = nn.MSELoss()
loss = criterion(output, target)

# use one of the update rules such as SGD, Nesterov-SGD, Adam, RMSProp, etc
optimizer = optim.SGD(net.parameters(), lr=0.01)

# zero the gradient buffers
optimizer.zero_grad()
loss.backward()
optimizer.step()
Preparing Datasets for PyTorch

In order to train a decent deep neural network model with PyTorch, the input data sets needs to be **cleaned**, **balanced**, **transformed**, **scaled**, and **splitted**.

- Balance the classes. Unbalanced classes will interfere with training.
- Transform the categorical variables into one-hot encoded variables.
- Extract the X (variables) and y (targets) values for the training and testing datasets.
- Scale/normalize the variables.
- Shuffle and split the dataset into training and testing datasets.
Predefined Datasets in torchvision

The torchvision package consists of popular datasets, model architectures, and common image transformations for computer vision. The datasets include but not limited to MNIST, Fashion-MNIST, ImageNet, CIFAR, etc. They all have two common arguments:

- `transform` to transform the input.
- `target_transform` to transform the target.

The datasets can all be passed to a `torch.utils.data.DataLoader`, which can load multiple samples parallelly using `torch.multiprocessing` workers.

```python
from torchvision import datasets

# import ImageNet data set
imagenet_data = datasets.ImageNet('./imagenet')

data_loader = torch.utils.data.DataLoader(
    imagenet_data,
    batch_size=4,
    shuffle=True,
    num_workers=ARGS.nThreads)
```
Monitoring Training with Tensorboard

- TensorBoard is a User Interface (UI) tools designed for TensorFlow.
- More details on TensorBoard can be found at TensorBoard.
- Once you’ve installed TensorBoard, these utilities let you log PyTorch models and metrics into a directory for visualization within the TensorBoard UI.
Hands-on Session #2
Getting Started with PyTorch
Hands-on Session #3
Classify Fashion-MNIST with PyTorch

- Fashion-MNIST is a dataset of Zalando's article images
- consisting of a training set of 60,000 examples and a test set of 10,000 examples.
- Each example is a 28x28 grayscale image, associated with a label from 10 classes.