CMSC 5743 Efficient Computing of Deep Neural Networks

Implementation 02: GEMM-2

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Strassen

Algorithm 1 Naive matrix multiplication Input: $A, B \in \mathbb{R}^{n \times n}$ Output: AB for $i = 1$ to n do for $j = 1$ to n do Set $C_{ii} = \sum_{t=1}^n A_{it} B_{ti}$ end for end for return C

• Time Complexity: *O*(*N*³)

To compute $C = AB$, we first partition *A*, *B* and *C* into equal=sized blocked matrices such that

$$
\mathbf{A} = \begin{bmatrix} \mathbf{A}_{1,1} & \mathbf{A}_{1,2} \\ \mathbf{A}_{2,1} & \mathbf{A}_{2,2} \end{bmatrix}, \quad \mathbf{B} = \begin{bmatrix} \mathbf{B}_{1,1} & \mathbf{B}_{1,2} \\ \mathbf{B}_{2,1} & \mathbf{B}_{2,2} \end{bmatrix}, \quad \mathbf{C} = \begin{bmatrix} \mathbf{C}_{1,1} & \mathbf{C}_{1,2} \\ \mathbf{C}_{2,1} & \mathbf{C}_{2,2} \end{bmatrix}
$$

where $A_{ij}, B_{ij}, C_{ij} \in \mathbb{R}^{\frac{N}{2} \times \frac{N}{2}}.$ We then have:

$$
\left[\begin{matrix} \mathbf{C}_{1,1} & \mathbf{C}_{1,2} \\ \mathbf{C}_{2,1} & \mathbf{C}_{2,2} \end{matrix} \right] = \left[\begin{matrix} \mathbf{A}_{1,1} \mathbf{B}_{1,1} + \mathbf{A}_{1,2} \mathbf{B}_{2,1} & \mathbf{A}_{1,1} \mathbf{B}_{1,2} + \mathbf{A}_{1,2} \mathbf{B}_{2,2} \\ \mathbf{A}_{2,1} \mathbf{B}_{1,1} + \mathbf{A}_{2,2} \mathbf{B}_{2,1} & \mathbf{A}_{2,1} \mathbf{B}_{1,2} + \mathbf{A}_{2,2} \mathbf{B}_{2,2} \end{matrix} \right]
$$


```
Algorithm 2 Recursive matrix multiplication
Input: A, B \in \mathbb{R}^{n \times n}Output: AB
  function M(A,B)if A is 1 \times 1 then
           return a_{11}b_{11}end if
       for i = 1 to 2 do
           for i = 1 to 2 do
               Set C_{ij} = M(A_{i1}, B_{1i}) + M(A_{i2}, B_{2i})end for
       end for
      return \begin{pmatrix} C_{11} & C_{12} \\ C_{21} & C_{22} \end{pmatrix}end function
```


The recursive algorithm can be formulated as:

$$
T(N)=\left\{\begin{aligned} \Theta(1)&\quad \text{if }N=1\\ 8T(\frac{N}{2})+\Theta(N^2)&\quad \text{if }N>1\end{aligned}\right.
$$

This algorithm makes eight recursive calls. Besides, it also adds two $n \times n$ matrices*,* which requires n^2 time. By Master Theorem, the time complexity of the recursive algorithm is: $T(n) = O(N^{\log_2^8}) = O(N^3)$.

Suppose we need to calculate matrix multiplication $M \times N$, following the idea of blockwise multiplication, we can first split the matrices into:

$$
M = \begin{pmatrix} A & B \\ C & D \end{pmatrix}, \qquad N = \begin{pmatrix} E & F \\ G & H \end{pmatrix}.
$$

Then, we calculate the intermediate matrices:

$$
S_1 = (B - D)(G + H)
$$

\n
$$
S_2 = (A + D)(E + H)
$$

\n
$$
S_3 = (A - C)(E + F)
$$

\n
$$
S_4 = (A + B)H
$$

\n
$$
S_5 = A(F - H)
$$

\n
$$
S_6 = D(G - E)
$$

\n
$$
S_7 = (C + D)E.
$$

The final results are:

$$
\begin{pmatrix} A & B \\ C & D \end{pmatrix} \cdot \begin{pmatrix} E & F \\ G & H \end{pmatrix} = \begin{pmatrix} S_1 + S_2 - S_4 + S_6 & S_4 - S_5 \\ S_6 + S_7 & S_2 - S_3 + S_5 - S_7 \end{pmatrix}.
$$

Algorithm 3 Strassen's Algorithm function $STRASSEN(M,N)$ if M is 1×1 then return $M_{11}N_{11}$ end if Let $M = \begin{pmatrix} A & B \\ C & D \end{pmatrix}$ and $N = \begin{pmatrix} E & F \\ G & H \end{pmatrix}$ Set $S_1 = \text{STRASSEN}(B - D, G + H)$ Set S_2 = STRASSEN $(A + D, E + H)$ Set $S_3 = \text{STRASSEN}(A - C, E + F)$ Set $S_4 = \text{STRASSEN}(A + B, H)$ Set $S_5 = \text{STRASSEN}(A, F - H)$ Set S_6 = STRASSEN $(D, G - E)$ Set S_7 = STRASSEN($C + D, E$) return $\begin{pmatrix} S_1 + S_2 - S_4 + S_6 & S_4 - S_5 \ S_6 + S_7 & S_2 - S_3 + S_5 - S_7 \end{pmatrix}$ end function

Strassen algorthm makes seven recursive calls. Besides, the additions and subtractions take N^2 time. Therefore, Strassen algorithm can be formulated as:

$$
T(N)=\left\{\begin{aligned} \Theta(1)&\quad \text{if }N=1\\ 7T(\frac{N}{2})+\Theta(N^2)&\quad \text{if }N>1\end{aligned}\right.
$$

By Master Theorem, the time complexity of the recursive algorithm is: $T(n) = O(N^{\log_2^7}) = O(N^{2.8074}).$

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Winograd

What is Convolution?

The calculation process of convolutional layer

- No padding
- Unit strides
- 3×3 kernel size
- 4×4 input feature map

What is Deconvolution (transposed convolution)? 1

The calculation process of deconvolutional layer

- 2×2 padding with border of zeros
- Unit strides
- 3×3 kernel size
- 4×4 input feature map

¹Vincent Dumoulin and Francesco Visin (2016). "A guide to convolution arithmetic for deep learning". In: *arXiv preprint arXiv:1603.07285*.

4. Fast Algorithms

It has been known since at least 1980 that the minimal filtering algorithm for computing \overline{m} outputs with an \overline{r} -tap FIR filter, which we call $F(m, r)$, requires

$$
\mu(F(m,r)) = m + r - 1 \tag{3}
$$

multiplications $[16, p. 39]$. Also, we can nest minimal 1D algorithms $F(m, r)$ and $F(n, s)$ to form minimal 2D algorithms for computing $m \times n$ outputs with an $r \times s$ filter, which we call $F(m \times n, r \times s)$. These require

$$
\mu(F(m \times n, r \times s)) = \mu(F(m, r))\mu(F(n, s)) = (m + r - 1)(n + s - 1)
$$
 (4)

² Andrew Lavin and Scott Gray (2016). "Fast Algorithms for Convolutional Neural Networks". In: *Proc. CVPR*, pp. 4013–4021.

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The standard algorithm for $F(2,3)$ uses $2 \times 3 = 6$ multiplications. Winograd $[16, p. 43]$ documented the following minimal algorithm:

$$
F(2,3) = \begin{bmatrix} d_0 & d_1 & d_2 \\ d_1 & d_2 & d_3 \end{bmatrix} \begin{bmatrix} g_0 \\ g_1 \\ g_2 \end{bmatrix} = \begin{bmatrix} m_1 + m_2 + m_3 \\ m_2 - m_3 - m_4 \end{bmatrix}
$$

where

$$
m_1 = (d_0 - d_2)g_0 \qquad m_2 = (d_1 + d_2)\frac{g_0 + g_1 + g_2}{2}
$$

$$
m_4 = (d_1 - d_3)g_2 \qquad m_3 = (d_2 - d_1)\frac{g_0 - g_1 + g_2}{2}
$$

² Andrew Lavin and Scott Gray (2016). "Fast Algorithms for Convolutional Neural Networks". In: *Proc. CVPR*, pp. 4013–4021.

Winograd Algorithm²

Fast filtering algorithms can be written in matrix form as:

$$
Y = A^T \big[(Gg) \odot (B^T d) \big] \tag{6}
$$

where \odot indicates element-wise multiplication. For $F(2,3)$, the matrices are:

$$
B^{T} = \begin{bmatrix} 1 & 0 & -1 & 0 \\ 0 & 1 & 1 & 0 \\ 0 & -1 & 1 & 0 \\ 0 & 1 & 0 & -1 \end{bmatrix}
$$

$$
G = \begin{bmatrix} 1 & 0 & 0 \\ \frac{1}{2} & \frac{1}{2} & \frac{1}{2} \\ \frac{1}{2} & -\frac{1}{2} & \frac{1}{2} \\ 0 & 0 & 1 \end{bmatrix}
$$

$$
A^{T} = \begin{bmatrix} 1 & 1 & 1 & 0 \\ 0 & 1 & -1 & -1 \end{bmatrix}
$$

$$
g = \begin{bmatrix} g_0 & g_1 & g_2 \end{bmatrix}^{T}
$$

$$
d = \begin{bmatrix} d_0 & d_1 & d_2 & d_3 \end{bmatrix}^{T}
$$

² Andrew Lavin and Scott Gray (2016). "Fast Algorithms for Convolutional Neural Networks". In: *Proc. CVPR*, pp. 4013–4021. 16/24

Winograd Algorithm³

Generalization to 2D cases: Suppose the input feature map is

$$
D = \begin{bmatrix} d_{00} & d_{01} & d_{02} & d_{03} \\ d_{10} & d_{11} & d_{12} & d_{13} \\ d_{20} & d_{21} & d_{22} & d_{23} \\ d_{30} & d_{31} & d_{32} & d_{33} \end{bmatrix}
$$

and the kernel is:

$$
K = \begin{bmatrix} k_{00} & k_{01} & k_{02} \\ k_{10} & k_{11} & k_{12} \\ k_{20} & k_{21} & k_{22} \end{bmatrix}
$$

³ Andrew Lavin and Scott Gray (2016). "Fast Algorithms for Convolutional Neural Networks". In: *Proc. CVPR*, pp. 4013–4021.

Using Im2Col function, the convolution process can be defined as:

$$
\begin{bmatrix} d_{00} & d_{01} & d_{02} & d_{10} & d_{11} & d_{12} & d_{20} & d_{21} & d_{22} \\ d_{01} & d_{02} & d_{03} & d_{11} & d_{12} & d_{13} & d_{21} & d_{22} & d_{23} \\ d_{10} & d_{11} & d_{12} & d_{20} & d_{21} & d_{22} & d_{30} & d_{31} & d_{32} \\ d_{11} & d_{12} & d_{13} & d_{21} & d_{22} & d_{23} & d_{31} & d_{32} & d_{33} \end{bmatrix} \begin{bmatrix} k_{00} \\ k_{01} \\ k_{10} \\ k_{11} \\ k_{12} \\ k_{21} \\ k_{22} \end{bmatrix} = \begin{bmatrix} r_{00} \\ r_{01} \\ r_{10} \\ r_{11} \end{bmatrix}
$$

⁴ Andrew Lavin and Scott Gray (2016). "Fast Algorithms for Convolutional Neural Networks". In: *Proc. CVPR*, pp. 4013–4021.

Winograd Algorithm⁵

We can split the matrices into blocks as:

$$
\begin{bmatrix} d_{00} & d_{01} & d_{02} & d_{10} & d_{11} & d_{12} & d_{20} & d_{21} & d_{22} \\ \frac{d_{01} & d_{02} & d_{03} & d_{11} & d_{12} & d_{13} & d_{21} & d_{22} & d_{23} \\ d_{10} & d_{11} & d_{12} & d_{20} & d_{21} & d_{22} & d_{30} & d_{31} & d_{32} \\ d_{11} & d_{12} & d_{13} & d_{21} & d_{22} & d_{23} & d_{31} & d_{32} & d_{33} \end{bmatrix} \begin{bmatrix} k_{00} \\ k_{01} \\ k_{10} \\ k_{11} \\ k_{12} \\ k_{21} \\ k_{22} \\ k_{21} \\ k_{22} \end{bmatrix} = \begin{bmatrix} r_{00} \\ r_{01} \\ r_{10} \\ r_{11} \\ k_{12} \\ k_{22} \end{bmatrix}
$$

which can be denoted as:

$$
\begin{bmatrix} D_{00} & D_{10} & D_{20} \ D_{10} & D_{20} & D_{30} \end{bmatrix} \begin{bmatrix} \overrightarrow{k_0} \\ \overrightarrow{k_1} \\ \overrightarrow{k_2} \end{bmatrix} = \begin{bmatrix} \overrightarrow{r_0} \\ \overrightarrow{r_1} \end{bmatrix}
$$

⁵Andrew Lavin and Scott Gray (2016). "Fast Algorithms for Convolutional Neural Networks". 19/24

Winograd Algorithm⁶

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Then, the we can use 1D winograd algorithm to calculate the blockwise result:

$$
\begin{bmatrix} D_{00} & D_{10} & D_{20} \ D_{10} & D_{20} & D_{30} \end{bmatrix} \begin{bmatrix} \vec{k_0} \\ \vec{k_1} \\ \vec{k_2} \end{bmatrix} = \begin{bmatrix} \vec{r_0} \\ \vec{r_1} \end{bmatrix} = \begin{bmatrix} M_0 + M_1 + M_2 \\ M_1 - M_2 - M_3 \end{bmatrix}
$$

where

$$
M_0 = (D_{00} - D_{20})\vec{k_0}
$$

\n
$$
M_1 = (D_{10} + D_{20})\frac{\vec{k_0} + \vec{k_1} + \vec{k_2}}{2}
$$

\n
$$
M_2 = (D_{20} - D_{10})\frac{\vec{k_0} - \vec{k_1} + \vec{k_2}}{2}
$$

\n
$$
M_3 = (D_{10} - D_{30})\vec{k_2}
$$

⁶ Andrew Lavin and Scott Gray (2016). "Fast Algorithms for Convolutional Neural Networks". In: *Proc. CVPR*, pp. 4013–4021.

A minimal 1D algorithm $F(m, r)$ is nested with itself to obtain a minimal 2D algorithm, $F(m \times m, r \times r)$ like so:

$$
Y = AT \left[[GgGT] \odot [BTdB] \right] A \tag{8}
$$

where now g is an $r \times r$ filter and d is an $(m + r - 1) \times$ $(m+r-1)$ image tile. The nesting technique can be generalized for non-square filters and outputs, $F(m \times n, r \times s)$, by nesting an algorithm for $F(m, r)$ with an algorithm for $F(n,s)$.

 $F(2\times2, 3\times3)$ uses $4\times4=16$ multiplications, whereas the standard algorithm uses $2 \times 2 \times 3 \times 3 = 36$. This

⁷ Andrew Lavin and Scott Gray (2016). "Fast Algorithms for Convolutional Neural Networks". In: *Proc. CVPR*, pp. 4013–4021.

Winograd Algorithm⁷

The transforms for $F(3 \times 3, 2 \times 2)$ are given by:

$$
BT = \begin{bmatrix} 1 & 0 & -1 & 0 \\ 0 & 1 & 1 & 0 \\ 0 & -1 & 1 & 0 \\ 0 & -1 & 0 & 1 \end{bmatrix}, G = \begin{bmatrix} 1 & 0 \\ \frac{1}{2} & \frac{1}{2} \\ \frac{1}{2} & -\frac{1}{2} \\ 0 & 1 \end{bmatrix}
$$
 (14)

$$
AT = \begin{bmatrix} 1 & 1 & 1 & 0 \\ 0 & 1 & -1 & 0 \\ 0 & 1 & 1 & 1 \end{bmatrix}
$$

With $(3 + 2 - 1)^2 = 16$ multiplies versus direct convolution's $3 \times 3 \times 2 \times 2 = 36$ multiplies, it achieves the same $36/16 = 2.25$ arithmetic complexity reduction as the corresponding forward propagation algorithm.

⁷ Andrew Lavin and Scott Gray (2016). "Fast Algorithms for Convolutional Neural Networks". In: *Proc. CVPR*, pp. 4013–4021.

Winograd Algorithm⁷

4.3. $F(4x4,3x3)$

A minimal algorithm for $F(4,3)$ has the form:

$$
B^{T} = \begin{bmatrix} 4 & 0 & -5 & 0 & 1 & 0 \\ 0 & -4 & -4 & 1 & 1 & 0 \\ 0 & 4 & -4 & -1 & 1 & 0 \\ 0 & -2 & -1 & 2 & 1 & 0 \\ 0 & 2 & -1 & -2 & 1 & 0 \\ 0 & 4 & 0 & -5 & 0 & 1 \end{bmatrix}
$$

$$
G = \begin{bmatrix} \frac{1}{4} & 0 & 0 \\ -\frac{1}{6} & -\frac{1}{6} & -\frac{1}{6} \\ -\frac{1}{6} & \frac{5}{4} & -\frac{1}{6} \\ \frac{1}{24} & -\frac{1}{12} & \frac{1}{6} \\ 0 & 0 & 1 \end{bmatrix}
$$
(15)
$$
A^{T} = \begin{bmatrix} 1 & 1 & 1 & 1 & 0 \\ 0 & 1 & -1 & 2 & -2 & 0 \\ 0 & 1 & 1 & 4 & 4 & 0 \\ 0 & 1 & -1 & 8 & -8 & 1 \end{bmatrix}
$$

The data transform uses 12 floating point instructions, the filter transform uses 8, and the inverse transform uses 10.

Applying the nesting formula yields a minimal algorithm for $F(4 \times 4, 3 \times 3)$ that uses $6 \times 6 = 36$ multiplies, while the standard algorithm uses $4 \times 4 \times 3 \times 3 = 144$. This is an arithmetic complexity reduction of 4.

⁷ Andrew Lavin and Scott Gray (2016). "Fast Algorithms for Convolutional Neural Networks". In: *Proc. CVPR*, pp. 4013–4021.

Optimized Winograd algorithm in MNN

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Training in the Winograd Domain Workshop track \bullet

Producing 4 output pixels:

Direct Convolution:

 -4 ^{*}9=36 multiplications (1x)

Winograd convolution:

 -4^* 4=16 multiplications (2.25x less)

Liu et al. "Efficient Sparse-Winograd Convolutional Neural Networks", submitted to ICLR 2017 workshop

Workshop track \bullet Training in the Winograd Domain

Producing 4 output pixels:

Direct Convolution:

- -4 ^{*}9=36 multiplications (1x)
- sparse weight $[NIPS'15]$ (3x)
- sparse activation (relu) $(3x)$
- Overall saving: **9x**

Winograd convolution:

- -4^* 4=16 multiplications (2.25x less)
- dense weight $(1x)$
- dense activation $(1x)$
	- Overall saving: 2.25x

Liu et al. "Efficient Sparse-Winograd Convolutional Neural Networks", submitted to ICLR 2017 workshop

Solution: Fold Relu into Winograd

Windows are dependent by Lavin (2015) fills in the non-zeros in the non-zeros in the non-zeros in both the weights in $\mathcal{L}_\mathcal{S}$

Producing 4 output pixels:

Direct Convolution:

- -4 *9=36 multiplications (1x)
- sparse weight $[NIPS'15]$ (3x)
- sparse activation (relu) $(3x)$
- Overall saving: **9x**

Winograd convolution:

- $-4*4=16$ multiplications (2.25x less)
- sparse weight (2.5x)
- dense activation $(2.25x)$
- Overall saving: 12x

Liu et al. "Efficient Sparse-Winograd Convolutional Neural Networks", submitted to ICLR 2017 workshop

Result

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Dataflow Optimization

Case Study 2 Communication Lower Bound in CNN Accelerators

Memory Bottleneck in CNN Accelerators

- **Memory access consumes most of total energy**
- **CNN accelerators are mostly memory dominant**

Google slide, one of ten lessons learned from three generations TPUs

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Convolutional Layer

- **Complicated data reuse**
	- **Input reuse**
	- **Sliding window reuse**
	- **Weight reuse**
	- **Output reuse**
- **Finding minimum communication is difficult: huge search space caused by 7 levels of loops and complex data reuse schemes**

4

Communication in Matrix Multiplication

• **Naive matrix multiplication**

 $Q = 2XYZ + XY$ \approx 2XYZ

• **Communication-optimal matrix multiplication**

$$
Q = \frac{XY}{xy}(xZ + yZ) + XY
$$

\n
$$
\approx XYZ\left(\frac{1}{x} + \frac{1}{y}\right) \ge \frac{2XYZ}{\sqrt{xy}}
$$

\n
$$
\ge \frac{2XYZ}{\sqrt{S}}
$$

: on-chip memory capacity

Relation between Convolution & Matrix Multiplication (im2col)

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Observations

- **Weights and outputs are just reshaped ---- without adding or removing elements**
- **Inputs are unfolded ---- all sliding windows (having overlapped elements) are explicitly expanded**
- **Convolution has only one more level of data reuse (sliding window reuse) than matrix multiplication**

Communication-optimal convolution

= communication-optimal matrix multiplication + sliding window reuse?

Communication Lower Bound of Convolution

- **Matrix multiplication only used to inspire derivation process, there is not an actual conversion in our implementation**
- **Theoretical derivation based on Red-Blue Pebble Game [1]**

$$
Q = \Omega \left(\frac{BW_O H_O C_O W_K H_K C_I}{\sqrt{RS}} \right)
$$

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 $R = \frac{W_K H_K}{R}$ $D_W D_H$ W_K & H_K : kernel size D_W & D_H : stride size

: max reuse number of each input by sliding window reuse

[1] J.-W. Hong and H. T. Kung, "I/O Complexity: The Red-blue Pebble Game," in ACM Symposium on Theory of Computing (STOC), 1981, pp. 326-333

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Communication-optimal Dataflow

y**Tiling parameters** $< b, x, y, z, k >$

- **Communication-optimal tiling parameters**
	- $bxy \approx Rz$: balanced loading volumes of **inputs & weights**
	- $bxyz \approx S$ & $k = 1$: most of on-chip **memory should be for Psums (using least inputs to produce most outputs)**

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Communication-optimal Architecture

- **Straightforward implementation of communication-optimal dataflow**
- **Elaborate multiplexer structure to adapt to different tiling parameters, no inter-PE data propagation**

Simulation Results

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DRAM access: 4.5% more than lower bound, >40% reduction than Eyeriss [1]

Energy consumption: 37-87% higher than lower bound