CMSC 5743 Efficient Computing of Deep Neural Networks

Implementation 02: GEMM-2

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3 Dataflow Optimization





2 Winograd

3 Dataflow Optimization



Strassen



Algorithm 1 Naive matrix multiplication Input: $A, B \in \mathbb{R}^{n \times n}$ Output: ABfor i = 1 to n do for j = 1 to n do Set $C_{ij} = \sum_{t=1}^{n} A_{it}B_{tj}$ 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 $A_{ij}, B_{ij}, C_{ij} \in \mathbb{R}^{rac{N}{2} imes rac{N}{2}}$. We then have:

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



```
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 j = 1 to 2 do
                Set C_{ij} = M(A_{i1}, B_{1j}) + M(A_{i2}, B_{2j})
           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:

$$T(N) = egin{cases} \Theta(1) & ext{if } N=1 \ 8T(rac{N}{2})+\Theta(N^2) & ext{if } N>1 \end{cases}$$

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:

$$S_{1} = (B - D)(G + H)$$

$$S_{2} = (A + D)(E + H)$$

$$S_{3} = (A - C)(E + F)$$

$$S_{4} = (A + B)H$$

$$S_{5} = A(F - H)$$

$$S_{6} = D(G - E)$$

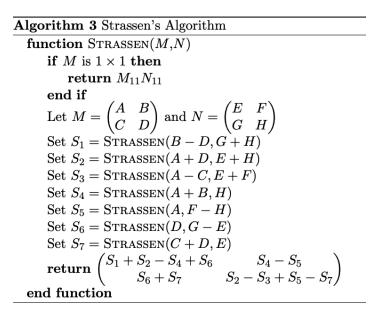
$$S_{7} = (C + D)E.$$



The final results are:

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







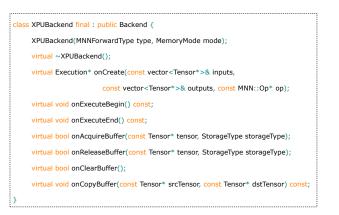
Strassen algorithm makes seven recursive calls. Besides, the additions and subtractions take N^2 time. Therefore, Strassen algorithm can be formulated as:

$$T(N) = egin{cases} \Theta(1) & ext{if } N=1 \ 7T(rac{N}{2})+\Theta(N^2) & ext{if } N>1 \end{cases}$$

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



Matrix size	w/o Strassen	w/ Strassen
(256, 256, 256)	23	23
(512, 512, 512)	191	176 (↓ 7.9%)
(512, 512, 1024)	388	359 (↓ 7.5%)
(1024, 1024, 1024)	1501	1299 (↓ 13.5%)









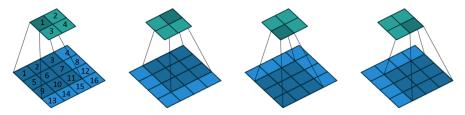
3 Dataflow Optimization



Winograd

What is Convolution?



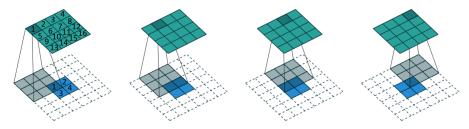


The calculation process of convolutional layer

- 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 m outputs with an 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)

²Andrew 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

$$m_1 = (d_0 - d_2)g_0 \qquad m_2 = (d_1 + d_2)\frac{g_0 + g_1 + g_2}{2}$$
$$m_4 = (d_1 - d_3)g_2 \qquad m_3 = (d_2 - d_1)\frac{g_0 - g_1 + g_2}{2}$$

²Andrew 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:

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

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

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

$$g = \begin{bmatrix} g_{0} & g_{1} & g_{2} \end{bmatrix}^{T}$$

$$d = \begin{bmatrix} d_{0} & d_{1} & d_{2} & d_{3} \end{bmatrix}^{T}$$
(7)

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

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:

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

³Andrew 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:

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

⁴Andrew 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:

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

which can be denoted as:

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

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

$$M_{0} = (D_{00} - D_{20})\vec{k_{0}}$$

$$M_{1} = (D_{10} + D_{20})\frac{\vec{k_{0}} + \vec{k_{1}} + \vec{k_{2}}}{2}$$

$$M_{2} = (D_{20} - D_{10})\frac{\vec{k_{0}} - \vec{k_{1}} + \vec{k_{2}}}{2}$$

$$M_{3} = (D_{10} - D_{30})\vec{k_{2}}$$

⁶Andrew 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:

$$Y = A^T \bigg[[GgG^T] \odot [B^T dB] \bigg] A \tag{8}$$

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).

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

⁷Andrew 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:

$$B^{T} = \begin{bmatrix} 1 & 0 & -1 & 0 \\ 0 & 1 & 1 & 0 \\ 0 & -1 & 1 & 0 \\ 0 & -1 & 0 & 1 \end{bmatrix}, G = \begin{bmatrix} 1 & 0 \\ \frac{1}{2} & \frac{1}{2} \\ \frac{1}{2} & -\frac{1}{2} \\ 0 & 1 \end{bmatrix}$$
(14)
$$A^{T} = \begin{bmatrix} 1 & 1 & 1 & 0 \\ 0 & 1 & -1 & 0 \\ 0 & 1 & 1 & 1 \end{bmatrix}$$

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.

⁷Andrew 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:

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

$$G = \begin{bmatrix} \frac{1}{4} & 0 & 0 \\ -\frac{1}{6} & -\frac{1}{6} & -\frac{1}{6} \\ -\frac{1}{24} & -\frac{1}{12} & \frac{1}{6} \\ \frac{1}{24} & -\frac{1}{12} & \frac{1}{6} \\ 0 & 0 & 1 \end{bmatrix}$$

$$A^{T} = \begin{bmatrix} 1 & 1 & 1 & 1 & 1 & 0 \\ 0 & 1 & -1 & 2 & -2 & 0 \\ 0 & 1 & -1 & 4 & 4 & 0 \\ 0 & 1 & -1 & 8 & -8 & 1 \end{bmatrix}$$
(15)

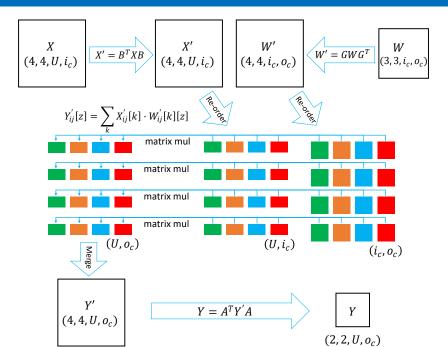
The data transform uses 12 floating point instructions, the filter transform uses 8, and the inverse transform uses 10.

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.

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

Optimized Winograd algorithm in MNN

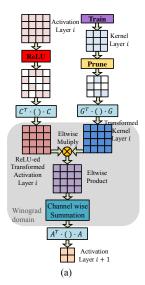




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Training in the Winograd Domain



Producing 4 output pixels:

Direct Convolution:

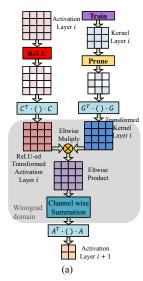
- 4*9=36 multiplications (1x)

Winograd convolution:

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



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

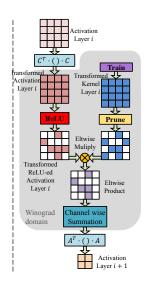
Winograd convolution:

- 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



Producing 4 output pixels:

Direct Convolution:

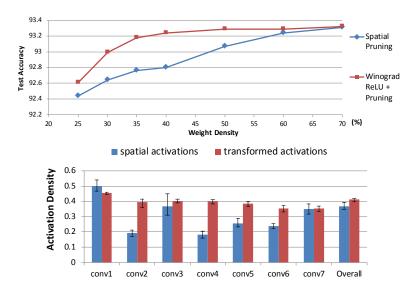
- 4*9=36 multiplications (1x)
- sparse weight [NIPS'15] (3x)
- sparse activation (relu) (3x)
- Overall saving: 9x

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



all the





2 Winograd

3 Dataflow Optimization



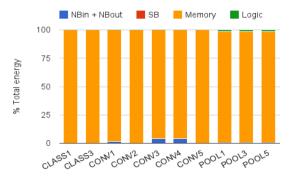
Dataflow Optimization

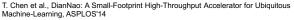


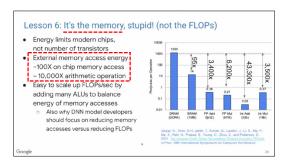
Case Study 2 Communication Lower Bound in CNN Accelerators

Memory Bottleneck in CNN Accelerators

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





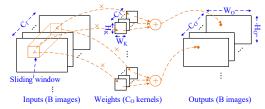


Google slide, one of ten lessons learned from three generations TPUs



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

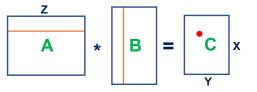


for (i = 0; i < B; i++)	//Images in a batch
for $(oz = 0; oz < Co; oz++)$	// Out put channel s
for $(oy = 0; oy < Hb; oy++)$	//Output rows
for $(ox = 0; ox < Vb; ox++)$	//Output columns
	//Input channels
for $(ky = 0; ky < Hk; ky++)$	//Kernel rows
for $(kx = 0; kx < Vik; kx++)$	//Kernel columns
out[i][oz][oy][ox] +=	
in[i][kz][oy+ky][ox+kx] *	w[oz][kz][ky][kx];



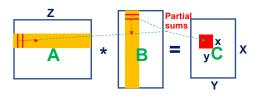
Communication in Matrix Multiplication

Naive matrix multiplication





Communication-optimal matrix multiplication



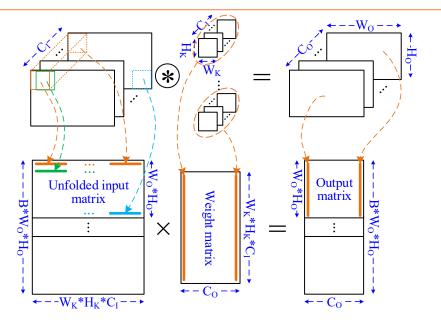
$$Q = \frac{XY}{xy}(xZ + yZ) + XY$$

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

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

S: on-chip memory capacity

Relation between Convolution & Matrix Multiplication (im2col)





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

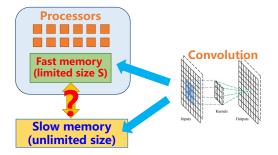
Communication-optimal convolution

= communication-optimal matrix multiplication + sliding window reuse?

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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]



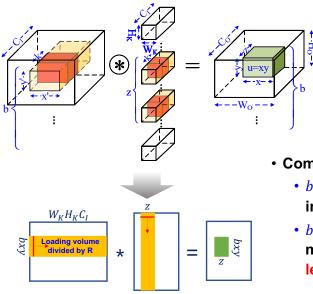
$$Q = \Omega \left(\frac{BW_0 H_0 C_0 W_K H_K C_I}{\sqrt{RS}} \right)$$

 $R = \frac{W_K H_K}{D_W D_H} \qquad \begin{array}{l} W_K \& H_K: \text{ kernel size} \\ D_W \& D_H: \text{ stride size} \end{array}$

R: 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

Communication-optimal Dataflow

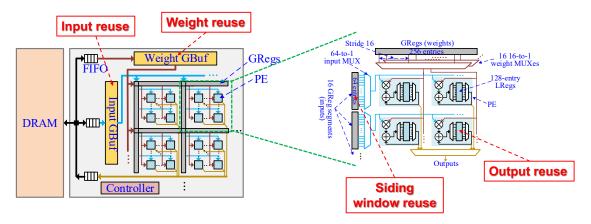


Tiling parameters < b, x, y, z, k >

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

Communication-optimal Architecture

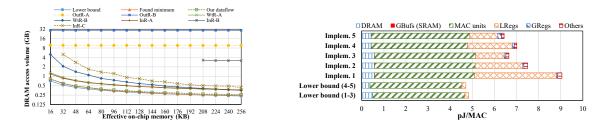
- Straightforward implementation of communication-optimal dataflow
- Elaborate multiplexer structure to adapt to different tiling parameters, no inter-PE data propagation



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