

CMSC 5743 Efficient Computing of Deep Neural Networks

Mo03: Quantization

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2023 Fall



These slides contain/adapt materials developed by

- Hardware for Machine Learning, Shao Spring 2020 @ UCB
- 8-bit Inference with TensorRT
- Amir Gholami et al. (2021). "A survey of quantization methods for efficient neural network inference". In: arXiv preprint

Overview



- Floating Point Number
- 2 Integer & Fixed-Point Number
- 3 Quantization Overview
- 4 Quantization First Example
- 5 Post Training Quantization (PTQ)
- 6 Quantization Aware Training (QAT)

050 6

Floating Point Number

Floating Point Number



Scientific notation: 6.6254×10^{-27}

- A normalized number of certain accuracy (e.g. 6.6254 is called the mantissa)
- Scale factors to determine the position of the decimal point (e.g. 10^{-27} indicates position of decimal point and is called the exponent; the **base** is implied)
- Sign bit

Normalized Form



• Floating Point Numbers can have multiple forms, e.g.

$$0.232 \times 10^{4} = 2.32 \times 10^{3}$$

$$= 23.2 \times 10^{2}$$

$$= 2320. \times 10^{0}$$

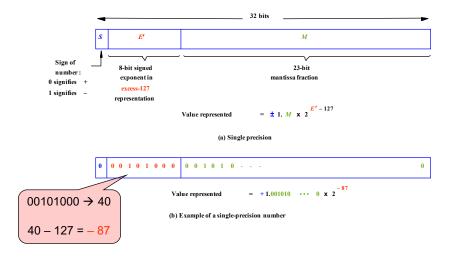
$$= 232000. \times 10^{-2}$$

- It is desirable for each number to have a unique representation => Normalized Form
- We normalize Mantissa's in the Range [1..*R*), where R is the Base, e.g.:
 - [1..2) for BINARY
 - [1..10) for DECIMAL

IEEE Standard 754 Single Precision



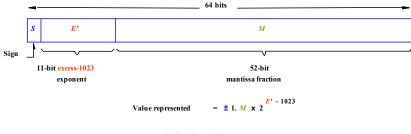
32-bit, float in C / C++ / Java



IEEE Standard 754 Double Precision



64-bit, float in C / C++ / Java



(c) Double precision



Question:

What is the IEEE single precision number $40C0\ 0000_{16}$ in decimal?



Question:

What is -0.5_{10} in IEEE single precision binary floating point format?

Special Values



Exponents of all 0's and all 1's have special meaning

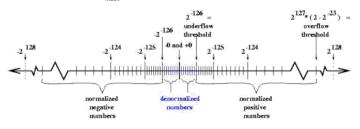
- E=0, M=0 represents 0 (sign bit still used so there is ± 0)
- E=0, M \neq 0 is a denormalized number \pm 0.M \times 2⁻¹²⁶ (smaller than the smallest normalized number)
- E=All 1's, M=0 represents ±Infinity, depending on Sign
- E=All 1's, M≠0 represents NaN

Ref: IEEE Standard 754 Numbers



- Normalized +/- 1.d...d x 2^{exp}
- Denormalized +/-0.d...d x 2^{min_exp} → to represent <u>near-zero</u> numbers e.g. + 0.0000...0000001 x 2⁻¹²⁶ for Single Precision

Format	# bits	# significant bits	macheps	# exponent bits	exponent range						
Single	32	1+23	2 ⁻²⁴ (~10 ⁻⁷)	8	2-126 - 2+127 (~10 ±38)						
Double	64	1+52	2-53 (~10-16)	11	2 ⁻¹⁰²² - 2 ⁺¹⁰²³ (~10 ^{±308})						
Double Extended	>=80	>=64	<=2-64(~10-19)	>=15	2-16382 - 2+16383 (~10 ±4932)						
(Double Extended is 80 bits on all Intel machines) macheps = Machine Epsilon = = 2 - (# significand bits)											
$arepsilon_{mach}$											



Inaccurate Floating Point Operations



Example: Find 1st root of a quadratic equation¹

$$r = \frac{-b + \sqrt{b^2 - 4 \cdot a \cdot c}}{2 \cdot a}$$

Expected: 0.00023025562642476431

Double: 0.00023025562638524986

Float: 0.00024670246057212353

Inaccurate Floating Point Operations



Example: Find 1st root of a quadratic equation¹

$$r = \frac{-b + \sqrt{b^2 - 4 \cdot a \cdot c}}{2 \cdot a}$$

Expected: 0.00023025562642476431

Double: 0.00023025562638524986

Float: 0.00024670246057212353

- Problem is that if c is near zero, $\sqrt{b^2 4 \cdot a \cdot c} \approx b$
- Rule of thumb: use the highest precision which does not give up too much speed

Integer & Fixed-Point Number

Unsigned Binary Representation

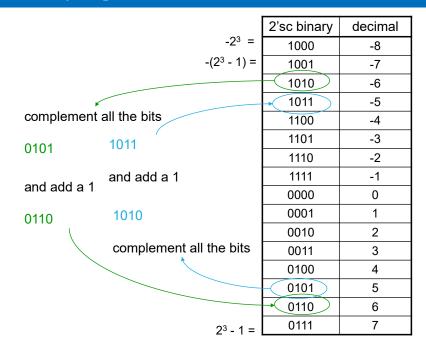


Hex	Binary	Decimal			
0x00000000	00000	0			
0x00000001	00001	1			
0x00000002	00010	2			
0x00000003	00011	3			
0x00000004	00100	4			
0x00000005	00101	5			
0x00000006	00110	6			
0x00000007	00111	7			
0x00000008	01000	8			
0x00000009	01001	9			
0xFFFFFFC	11100	232 - 4			
0xFFFFFFD	11101	2 ³² - 3			
0xFFFFFFE	11110	2 ³² - 2			
0xFFFFFFF	11111	2 ³² - 1			

	2 ³¹	231 230 229			2 ³	2 ²	21	20	bit weight			
	31	30	29		3	2 1		0	bit position			
	1	l 1 1			1	1 1 1		1	bit			
1	0	0	0		0	0	0	0	- 1			
				2 ³² -	1							

Signed Binary Representation





Fixed-Point Arithmetic



- Integers with a binary point and a bias
 - "slope and bias": $y = s^*x + z$
 - Qm.n: m (# of integer bits) n (# of fractional bits)

$$s = 1, z = 0$$

$$s = 1, z = 0$$
 $s = 1/4, z = 0$ $s = 4, z = 0$

$$s = 4, z = 0$$

$$s = 1.5, z = 10$$

2^2	2^1	2^0	Val	2^0	2^-1	2^-2	Val	2^4	2^3	2^2	Val	2^2	2^1	2^0	Val
0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	1.5*0 +10
0	0	1	1	0	0	1	1/4	0	0	1	4	0	0	1	1.5*1 +10
0	1	0	2	0	1	0	2/4	0	1	0	8	0	1	0	1.5*2 +10
0	1	1	3	0	1	1	3/4	0	1	1	12	0	1	1	1.5*3 +10
1	0	0	4	1	0	0	1	1	0	0	16	1	0	0	1.5*4 +10
1	0	1	5	1	0	1	5/4	1	0	1	20	1	0	1	1.5*5 +10
1	1	0	6	1	1	0	6/4	1	1	0	24	1	1	0	1.5*6 +10
1	1	1	7	1	1	1	7/4	1	1	1	28	1	1	1	1.5*7 +10

Catastrophic Cancellation



(a - b) is inaccurate when a >> b or a << b

Decimal Example 1:

- Using 2 significant digits
- Compute mean of 5.1 and 5.2 using the formula (a + b)/2:
- a + b = 10 (with 2 significant digits, 10.3 can only be stored as 10)
- 10/2 = 5.0 (the computed mean is less than both numbers!!!)

Decimal Example 2:

- Using 8 significant digits to compute sum of three numbers:
- (11111113 + (-11111111)) + 7.5111111 = 9.5111111
- 11111113 + ((-111111111) + 7.51111111) = 10.0000000

Catastrophic Cancellation



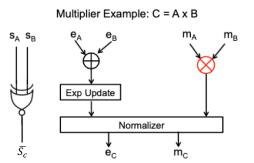
Catastrophic cancellation occurs when

$$\left| \frac{[\text{round}(x) \times \text{round}(y)] - \text{round}(x \times y)}{\text{round}(x \times y)} \right| >> \epsilon$$

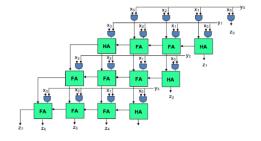
Hardware Implications



Multipliers



Floating-point multiplier

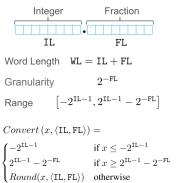


Fixed-point multiplier



Fixed-Point Arithmetic

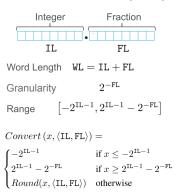
Number representation(IL,FL)



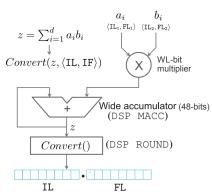


Fixed-Point Arithmetic





Multiply-and-ACCumulate

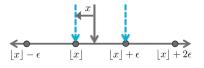


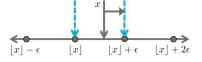
⁸



Fixed-Point Arithmetic: Rounding Modes

Round-to-nearest

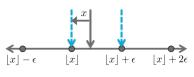


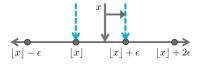




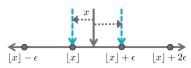
Fixed-Point Arithmetic: Rounding Modes

Round-to-nearest





Stochastic rounding



$$Round(x, \langle \mathtt{IL}, \mathtt{FL} \rangle) =$$

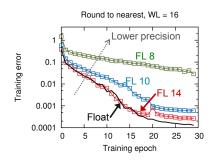
$$\begin{cases} \lfloor x \rfloor & \text{w.p. } 1 - \frac{x - \lfloor x \rfloor}{\epsilon} \\ \lfloor x \rfloor + \epsilon & \text{w.p. } \frac{x - \lfloor x \rfloor}{\epsilon} \end{cases}$$

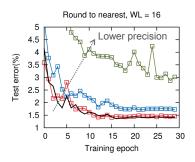
- Non-zero probability of rounding to either $\lfloor x \rfloor$ or $\lfloor x \rfloor + \epsilon$
- Unbiased rounding scheme: expected rounding error is zero





MNIST: Fully-connected DNNs

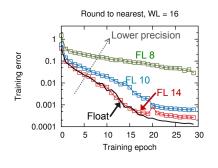


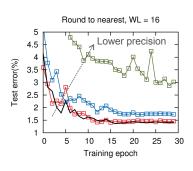






MNIST: Fully-connected DNNs





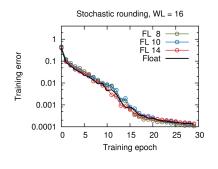
- For small fractional lengths (FL < 12), a large majority of weight updates are rounded to zero when using the round-to-nearest scheme.
 - Convergence slows down
- For FL < 12, there is a noticeable degradation in the classification accuracy

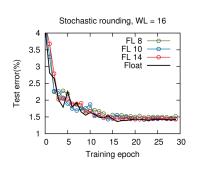


²Suyog Gupta et al. (2015). "Deep learning with limited numerical precision". In: *Proc. ICML*, pp. 1737–1746.



MNIST: Fully-connected DNNs





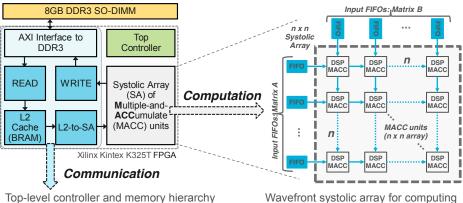
- Stochastic rounding preserves gradient information (statistically)
 - No degradation in convergence properties
- Test error nearly equal to that obtained using 32-bit floats



²Suyog Gupta et al. (2015). "Deep learning with limited numerical precision". In: *Proc. ICML*, pp. 1737–1746.



FPGA prototyping: GEMM with stochastic rounding



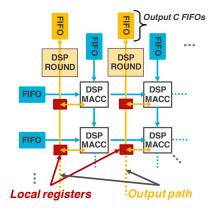
Top-level controller and memory hierarchy designed to maximize data reuse

matrix product **AB.** Arrows indicate dataflow

²Suyog Gupta et al. (2015). "Deep learning with limited numerical precision". In: *Proc. ICML*, pp. 1737–1746.



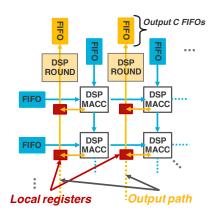
Stochastic rounding



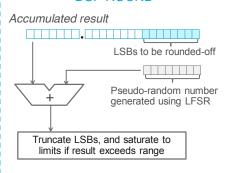




Stochastic rounding



DSP ROUND



These operations can be implemented efficiently using a single DSP unit

²Suyog Gupta et al. (2015). "Deep learning with limited numerical precision". In: *Proc. ICML*, pp. 1737–1746.

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Quantization Overview

Quantization in DNN



Quantization:

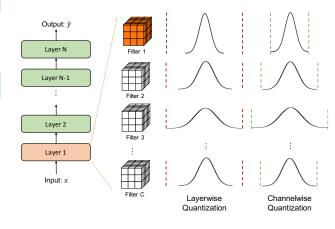
$$Q(r) = Int(r/S) - Z$$

Dequantization:

$$\hat{r} = S(Q(r) + Z)$$

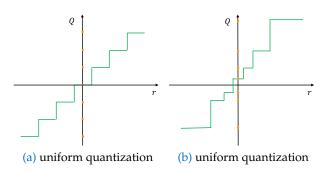
Granularity:

- Layerwise
- Groupwise
- Channelwise



Uniform vs. Non-Uniform

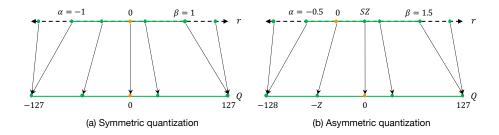




- Real values in the continuous domain *r* are mapped into discrete
- Lower precision values in the quantized domain *Q*.
- Uniform quantization: distances between quantized values are the same
- Non-uniform quantization: distances between quantized values can vary

Symmetric vs. Asymmetric

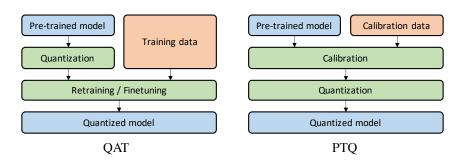




- Symmetric vs. Asymmetric: Z = 0?
- Fig. (a) Symmetric w. restricted range maps [-127, 127],
- Fig. (b) Asymmetric w. full range maps to [-128, 127]
- Both for 8-bit quantization case.

QAT and PTQ

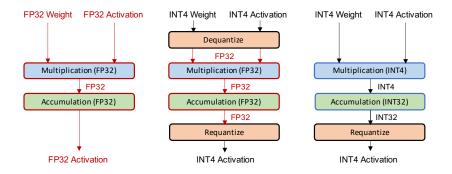




- quantization-aware training (QAT): model is quantized using training data to adjust parameters and recover accuracy degradation.
- post-training quantization (PTQ): a pre-trained model is calibrated using finetuning data (e.g., a small subset of training data) to compute the clipping ranges and the scaling factors.
- Key difference: Model parameters fixed/unfixed.

Simulated quantization vs Integer-Only quantization





Left: Full-precision

Middle: Simulated quantization

Right: Integer-only quantization

Backend Support for Quantization Deployment



Hardware Support

- Nvidia GPU: Tensor Core support FP16, Int8 and Int4
- Arm: Neon 128-bit SIMD instruction: 4×32 bit or 8×16 bit up to 16×8 bit
- Intel: SSE intrinsics, same as above
- DSP, AI Chip

Some common architectures:

- For CPU: Tensorflow Lite, QNNPACK, NCNN
- For GPU: TensorRT
- Versatile Compiler such TVM.qnn

Quantization – First Example



Linear quantization

Representation:

Tensor Values = FP32 scale factor * int8 array + FP32 bias



Do we really need bias?

Two matrices:

```
A = scale_A * QA + bias_A
B = scale_B * QB + bias_B
```

Let's multiply those 2 matrices:



Do we really need bias?

Two matrices:

```
A = scale_A * QA + bias_A
B = scale_B * QB + bias_B
```

Let's multiply those 2 matrices:



Do we really need bias? No!

Two matrices:

```
A = scale_A * QA

B = scale_B * QB
```

Let's multiply those 2 matrices:

```
A * B = scale_A * scale_B * QA * QB
```



Symmetric linear quantization

Representation:

Tensor Values = FP32 scale factor * int8 array

One FP32 scale factor for the entire int8 tensor

Q: How do we set scale factor?



MINIMUM QUANTIZED VALUE

- Integer range is not completely symmetric. E.g. in 8bit, [-128, 127]
 - If use [-127, 127], $s = \frac{127}{\alpha}$
 - · Range is symmetric
 - 1/256 of int8 range is not used. 1/16 of int4 range is not used
 - If use full range [-128, 127], $s = \frac{128}{\alpha}$
 - Values should be quantized to 128 will be clipped to 127
 - Asymmetric range may introduce bias



EXAMPLE OF QUANTIZATION BIAS

Bias introduced when int values are in [-128, 127]

$$A = \begin{bmatrix} -2.2 & -1.1 & 1.1 & 2.2 \end{bmatrix}, B = \begin{bmatrix} 0.5 \\ 0.3 \\ 0.3 \\ 0.5 \end{bmatrix}, AB = 0$$

8bit scale quantization, use [-128, 127]. $s_A = \frac{128}{2.2}$, $s_B = \frac{128}{0.5}$

$$\begin{bmatrix} -128 & -64 & 64 & 127 \end{bmatrix} * \begin{bmatrix} 127 \\ 77 \\ 77 \\ 127 \end{bmatrix} = -127$$

Dequantize -127 will get -0.00853. A small bias is introduced towards -∞



EXAMPLE OF QUANTIZATION BIAS

No bias when int values are in [-127, 127]

$$A = \begin{bmatrix} -2.2 & -1.1 & 1.1 & 2.2 \end{bmatrix}, B = \begin{bmatrix} 0.5 \\ 0.3 \\ 0.3 \\ 0.5 \end{bmatrix}, AB = 0$$

8-bit scale quantization, use [-127, 127]. s_A =127/2.2, s_B =127/0.5

$$\begin{bmatrix} -127 & -64 & 64 & 127 \end{bmatrix} * \begin{bmatrix} 127 \\ 76 \\ 76 \\ 127 \end{bmatrix} = 0$$

Dequantize 0 will get 0



MATRIX MULTIPLY EXAMPLE

Scale Quantization

$$\begin{pmatrix} -1.54 & 0.22 \\ -0.26 & 0.65 \end{pmatrix} * \begin{pmatrix} 0.35 \\ -0.51 \end{pmatrix} = \begin{pmatrix} -0.651 \\ -0.423 \end{pmatrix}$$



MATRIX MULTIPLY EXAMPLE

Scale Quantization

$$\begin{pmatrix} -1.54 & 0.22 \\ -0.26 & 0.65 \end{pmatrix} * \begin{pmatrix} 0.35 \\ -0.51 \end{pmatrix} = \begin{pmatrix} -0.651 \\ -0.423 \end{pmatrix}$$

8bit quantization

choose [-2, 2] fp range (scale 127/2=63.5) for first matrix and [-1, 1] fp range (scale = 127/1=127) for the second

$$\begin{pmatrix} -98 & 14 \\ -17 & 41 \end{pmatrix} * \begin{pmatrix} 44 \\ -65 \end{pmatrix} = \begin{pmatrix} -5222 \\ -3413 \end{pmatrix}$$



MATRIX MULTIPLY EXAMPLE

Scale Quantization

$$\begin{pmatrix} -1.54 & 0.22 \\ -0.26 & 0.65 \end{pmatrix} * \begin{pmatrix} 0.35 \\ -0.51 \end{pmatrix} = \begin{pmatrix} -0.651 \\ -0.423 \end{pmatrix}$$

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$$\begin{pmatrix} -98 & 14 \\ -17 & 41 \end{pmatrix} * \begin{pmatrix} 44 \\ -65 \end{pmatrix} = \begin{pmatrix} -5222 \\ -3413 \end{pmatrix}$$

The result has an overall scale of 63.5*127. We can dequantize back to float

$$\binom{-5222}{-3413} * \frac{1}{63.5 * 127} = \binom{-0.648}{-0.423}$$



REQUANTIZE

Scale Quantization

$$\begin{pmatrix} -1.54 & 0.22 \\ -0.26 & 0.65 \end{pmatrix} * \begin{pmatrix} 0.35 \\ -0.51 \end{pmatrix} = \begin{pmatrix} -0.651 \\ -0.423 \end{pmatrix}$$

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$$\begin{pmatrix} -98 & 14 \\ -17 & 41 \end{pmatrix} * \begin{pmatrix} 44 \\ -65 \end{pmatrix} = \begin{pmatrix} -5222 \\ -3413 \end{pmatrix}$$

Requantize output to a different quantized representation with fp range [-3, 3]:

$${\binom{-5222}{-3413}} * \frac{127/3}{63.5 * 127} = {\binom{-27}{-18}}$$

Post Training Quantization (PTQ)

Greedy Layer-wise Quantization³



• For a fixed-point number, it representation is:

$$n = \sum_{i=0}^{bw-1} B_i \cdot 2^{-f_i} \cdot 2^i,$$

where bw is the bit width and f_l is the fractional length which is dynamic for different layers and feature map sets while static in one layer.

• Weight quantization: find the optimal f_l for weights:

$$f_l = \arg\min_{f_l} \sum |W_{float} - W(bw, f_l)|,$$

where *W* is a weight and $W(bw, f_l)$ represents the fixed-point format of *W* under the given bw and f_l .

³Jiantao Qiu et al. (2016). "Going deeper with embedded fpga platform for convolutional neural network". In: *Proc. FPGA*, pp. 26–35.

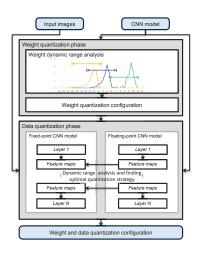
Greedy Layer-wise Quantization



Feature quantization: find the optimal f_l for features:

$$f_l = \arg\min_{f_l} \sum |x_{float}^+ - x^+(bw, f_l)|,$$

where x^+ represents the result of a layer when we denote the computation of a layer as $x^+ = A \cdot x$.



Dynamic-Precision Data Quantization Results

Network

Top-5 Accuracy

77.7%

77.1%



Data Bits	Single-float	16	16		8	8	8	8
Weight Bits	Single-float	16	8		8	8	8	8 or 4
Data Precision	N/A	2-2	2-2	Impo	ossible	2-5/2-1	Dynamic	Dynamic
Weight Precision	N/A	2-15	2-7	Impo	ossible	2-7	Dynamic	Dynamic
Top-1 Accuracy	68.1%	68.0%	53.0%	Impo	ossible	28.2%	66.6%	67.0%
Top-5 Accuracy	88.0%	87.9%	76.6%	Impo	ossible	49.7%	87.4%	87.6%
Network		CaffeNe	et			VG	G16-SVD	
Network Data Bits	Single-float	CaffeNe	et 8		Single-		G16-SVD 16	8
	Single-float Single-float				Single-	float		8 8 or 4
Data Bits	J	16	8	mic	Ū	float	16	-
Data Bits Weight Bits	Single-float	16 16	8 8 Dyna		Single-	float float	16 16	8 or 4

76.6%

88.0%

86.7%

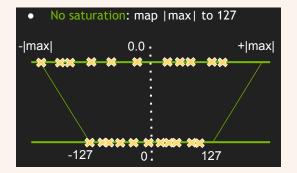
86.3%

VGG16

Industrial Implementations – Nvidia TensorRT



No Saturation Quantization – INT8 Inference

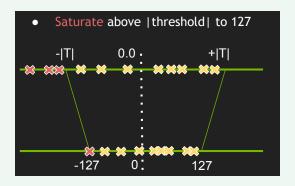


- Map the maximum value to 127, with unifrom step length.
- Suffer from outliers.

Industrial Implementations – Nvidia TensorRT



Saturation Quantization – INT8 Inference



- Set a threshold as the maximum value.
- Divide the value domain into 2048 groups.
- Traverse all the possible thresholds to find the best one with minimum KL divergence.

Industrial Implementations – Nvidia TensorRT



Relative Entropy of two encodings

- INT8 model encodes the same information as the original FP32 model.
- Minimize the loss of information.
- Loss of information is measured by Kullback-Leibler divergence (a.k.a., relative entropy or information divergence).
 - *P*, *Q* two discrete probability distributions:

$$D_{KL}(P||Q) = \sum_{i=1}^{N} P(x_i) \log \frac{P(x_i)}{Q(x_i)}$$

 Intuition: KL divergence measures the amount of information lost when approximating a given encoding.

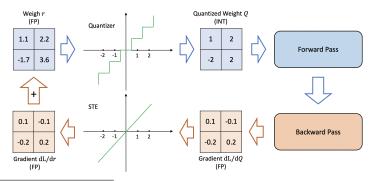
Quantization Aware Training (QAT)

QAT: Weight



Straight Through Estimator (STE)⁴

- Forward integer, Backward floating point
- Rounding to nearest



⁴Yoshua Bengio, Nicholas Léonard, and Aaron Courville (2013). "Estimating or propagating gradients through stochastic neurons for conditional computation". In: *arXiv* preprint *arXiv*:1308.3432.

Better Gradients



Is Straight-Through Estimator (STE) the best?

- Gradient mismatch: the gradients of the weights are not generated using the value of weights, but rather its quantized value.
- Poor gradient: STE fails at investigating better gradients for quantization training.

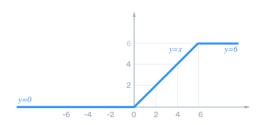
QAT: Activation



PArameterized Clipping acTivation (PACT)⁵

- Relu6 → clipping
- threshold → clipping range in quantization
- range upper/lower bound trainable

$$y = PACT(x) = 0.5(|x| - |x - \alpha| + \alpha) = \begin{cases} 0, & x \in (-\infty, 0) \\ x, & x \in [0, \alpha) \\ \alpha, & x \in [\alpha, +\infty) \end{cases}$$



⁵Jungwook Choi, Zhuo Wang, et al. (2018). "Pact: Parameterized clipping activation for quantized neural networks". In: *arXiv* preprint *arXiv*:1805.06085.

PArameterized Clipping acTivation Function (PACT)⁶



- A new activation quantization scheme in which the activation function has a parameterized clipping level α .
- The clipping level is dynamically adjusted vias stochastic gradient descent (SGD)-based training with the goal of minimizing the quantization error.
- In PACT, the convolutional ReLU activation function in CNN is replaced with:

$$f(x) = 0.5 (|x| - |x - \alpha| + \alpha) = \begin{cases} 0, & x \in (\infty, 0) \\ x, & x \in [0, \alpha) \\ \alpha, & x \in [\alpha, +\infty) \end{cases}$$

where α limits the dynamic range of activation to $[0, \alpha]$.

⁶Jungwook Choi, Swagath Venkataramani, et al. (2019). "Accurate and efficient 2-bit quantized neural networks". In: *Proceedings of Machine Learning and Systems* 1.

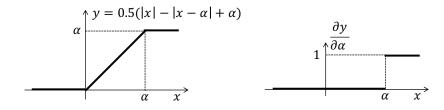
PArameterized Clipping acTivation Function (PACT)



• The truncated activation output is the linearly quantized to *k*-bits for the dot-product computations:

$$y_q = \text{round} (y \cdot \frac{2^k - 1}{\alpha}) \cdot \frac{\alpha}{2^k - 1}$$

- With this new activation function, α is a variable in the loss function, whose value can be optimized during training.
- For back-propagation, gradient $\frac{\partial y_q}{\partial \alpha}$ can be computed using STE to estimate $\frac{\partial y_q}{\partial y}$ as 1.



PACT activation function and its gradient.