Torch7 Scientific computing for Lua(JIT)



www.torch.ch

1: Getting started

- → Torch's main site and resources: <u>www.torch.ch</u>
 On Github: https://github.com/torch
- → Torch cheat sheet https://github.com/torch/torch7/wiki/Cheatsheet
- → Tutorials for Torch: http://torch.madbits.com
 On Github: https://github.com/clementfarabet/torch-tutorials
- Lua: http://www.lua.org
 LuaJIT: http://luajit.org/luajit.html

Torch has been around since 2000

- → Ronan Collobert has been the main dev for all
- → 4 versions (odd numbers)
- → Various languages (C, C++, now Lua+C)
- → A liberal BSD license
- → Includes lots of packages for neural networks, optimization, graphical models, image processing
- → More than 50,000 downloads, universities and major industrial labs (Google, Facebook, Twitter)

Torch always aimed large-scale learning

- → Speech, image and video applications
- → Large-scale machine-learning applications

Why a mixed language approach?

- → Complex applications => proper scripting language (LuaJIT)
- → Fast and demanding applications => compiled and optimized backend (C,C++,CUDA,OpenMP)

LuaJIT is a great scripting environment

- → Fastest scripting language, with a transparent JIT compiler
- → Simple, readable (like Python), with clean/consistent constructs
- → The cleanest interface to C (even cleaner/simpler with FFI)
- ➡ Embeddable into any environment (iPhone apps, Video games, web backends ...)

Why build Torch around LuaJIT and not simply use Python?

- → We are obsessed with speed: LuaJIT is very lightweight, and rarely gets in your way (manipulate raw C pointers straight from LuaJIT)
- → We wanted to build applications: the complete Torch framework (Lua included) is self-contained, so you can transform your scripts into easily distributable programs
- → We wanted to easily port our code to any platform: the complete Torch framework runs on iPhone, with no modification to our scripts
- → We wanted easy extensibility: LuaJIT's FFI interface is one of the simplest to learn, it's easy to integrate any library into Torch

Lua provides a unique, universal data structure: the table

→ The Lua table can be used as an array, dictionary (hash table), class, object, struct, list, ...

```
my_table = { 1, 2, 3 }
my_table = { my_var = 'hello', my_other_var = 'bye' }
my_table = { 1, 2, 99, my_var = 'hello' }
my_function = function() print('hello world') end
my_table[my_function] = 'this prints hello world'
my_function()
print(my_table[my_function])

Torch 7.0 Copyright (C) 2001-2011 Idiap, NEC Labs, NYU
hello world
this prints hello world
```

Lua supports closures

→ Closures allow very flexible programmatic constructs: on-the-fly object creation, flexible data structure creation, ...

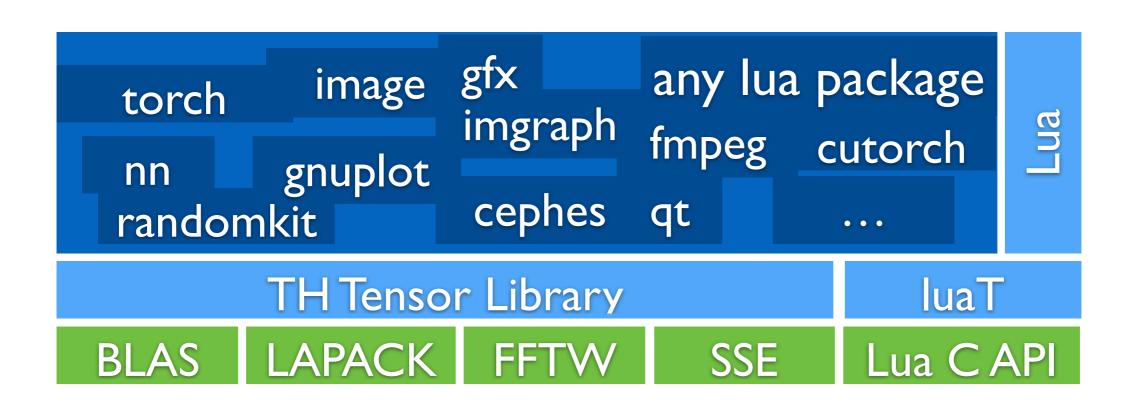
Torch7 extends Lua's table with a Tensor object:

- → An N-Dimensional array type, which supports views
- → A Tensor is a view of a chunk of memory
- → A chunk of memory might have several views (Tensors) pointing to it, with different geometries

```
IntTensor
IntTensor
FloatTensor
DoubleTensor
Tensor {Storage <ptr>, Offset <N>, Size[N], Stride[N]} N dim arrays
Storage {size <N>, data <ptr>} manages raw mem, resize, size, ....
Memory
```

Torch7 provides a rich set of packages

- → Based on Matlab's common routines (zeros,ones,eye, ...)
- → Linear algebra stuff
- → Convolutions, Fourier transform, ...
- → plotting
- → statistics
- **→** ...



Package Manager

- Many more packages are available via Lua's package manger: luarocks
- → Check out what's available here: github.com/torch/rocks

The nn package

- → When training neural nets, autoencoders, linear regression, convolutional networks, and any of these models, we're interested in gradients, and loss functions
- → The nn package provides a large set of transfer functions, which all come with three methods:
 - → upgradeOutput() -- compute the output given the input
 - → upgradeGradInput() -- compute the derivative of the loss wrt input
 - → accGradParameters() -- compute the derivative of the loss wrt weights
- → The nn package provides a set of common loss functions, which all come with two methods:
 - → upgradeOutput() -- compute the output given the input
 - → upgradeGradInput() -- compute the derivative of the loss wrt input

- Optimized backends
 - → CPU, using OpenMP + SSE
 - → GPU, using CUDA
 - **⇒** cutorch : TH/torch for CUDA
 - ⇒ cunn : nn for CUDA
 - wrappers for cuda-convnet

For up-to-date benchmarking comparing caffe/theano/torch/cuda-convet/... https://github.com/soumith/convnet-benchmarks

Going Further:

→ Torch7:

http://www.torch.ch/
https://github.com/torch

- → Basic Demos: a bunch of demos/tutorials to get started https://github.com/clementfarabet/torch7-demos
- → Deep-Learning Tutorials: supervised and unsupervised learning http://code.madbits.com
- → luarocks: Lua's package manager, to get new packages:
 - \$ luarocks search --all # list all packages \$ luarocks install optim # install optim package
- → Torch Group: get help!
 https://groups.google.com/forum/?fromgroups#!forum/torch7

2: Supervised Learning

- → pre-process the (train and test) data, to facilitate learning
- → describe a model to solve a classification task
- → choose a loss function to minimize
- define a sampling procedure (stochastic, mini-batches), and apply one of several optimization techniques to train the model's parameters
- → estimate the model's performance on unseen (test) data
- → do all the exercises!

- Example: convolutional network, for natural images
 - define a model with pre-normalization, to work on raw RGB images:

```
model = nn.Sequential()
01
02
      model:add( nn.SpatialConvolution(3,16,5,5) )
03
      model:add( nn.Tanh() )
04
      model:add( nn.SpatialMaxPooling(2,2,2,2) )
05
      model:add( nn.SpatialContrastiveNormalization(16, image.gaussian(3)) )
06
07
      model:add( nn.SpatialConvolution(16,64,5,5) )
80
      model:add( nn.Tanh() )
09
      model:add( nn.SpatialMaxPooling(2,2,2,2) )
10
      model:add( nn.SpatialContrastiveNormalization(64, image.gaussian(3)) )
11
12
      model:add( nn.SpatialConvolution(64,256,5,5) )
13
      model:add( nn.Tanh() )
14
      model:add( nn.Reshape(256) )
15
      model:add( nn.Linear(256,10) )
16
      model:add( nn.LogSoftMax() )
17
                                                    Poolina:
                                                            Convs:
                         Convolutions w/
                                    Pooling:
                                            Convs:
                                                                               Object
              Local Divisive
                                                                    Linear
                          filter bank:
                                    20x4x4
                                            100x7x7
                                                    20x4x4
                                                            800x7x7
                                                                           Categories / Positions
              Normalization
                                                                   Classifie
                         20x7x7 kernels
                                    kernels
                                            kernels
                                                                                   at (xi,yi)
                                                                                   at (xj,yj)
                                           S2: 20x123x123
                                                             S4: 20x29x29
                    1x500x500
          1x500x500
                                                                                   } at (xk,yk)
                                C1: 20x494x494
                                                     C3: 20x117x117
```

C5: 200x23x23

- Example: logistic regression
 - \Rightarrow step 4/5: define a closure that estimates f(x) and df/dx stochastically

```
-- define a closure, that computes the loss, and dloss/dx
09 feval = function()
        -- select a new training sample
10
        _{\text{nidx}} = (_{\text{nidx}} \text{ or } 0) + 1
11
12
        if _{\text{nidx}} > (\#\text{data})[1] then _{\text{nidx}} = 1 end
13
14
        local sample = data[_nidx_]
15
        local inputs = sample[1]
16
        local target = sample[2]
17
        -- reset gradients (gradients are always accumulated,
18
19
                             to accomodate batch methods)
20
        dl_dx:zero()
21
22
        -- evaluate the loss function and its derivative wrt x,
23
        -- for that sample
24
        local loss_x = criterion:forward(model:forward(inputs), target)
25
        model:backward(inputs, criterion:backward(model.output, target))
26
27
        -- return loss(x) and dloss/dx
28
        return loss_x, dl_dx
29
    end
30
```

- Example: logistic regression
 - ⇒ step 5/5: estimate parameters (train the model), stochastically

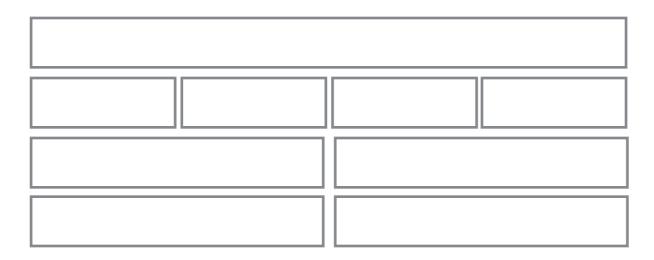
```
31 -- SGD parameters
32
    sqd_params = \{learningRate = 1e-3, learningRateDecay = 1e-4,
33
                   weightDecay = \emptyset, momentum = \emptyset}
34
35 -- train for a number of epochs
    epochs = 1e2
36
37
    for i = 1, epochs do
38
       -- this variable is used to estimate the average loss
39
       current_loss = 0
40
41
       -- an epoch is a full loop over our training data
42
       for i = 1, (\#data)[1] do
43
44
           -- one step of SGD optimization (steepest descent)
          _,fs = optim.sgd(feval,x,sgd_params)
45
46
47
           -- accumulate error
48
          current_loss = current_loss + fs[1]
49
       end
50
51
       -- report average error on epoch
52
       current_loss = current_loss / (#data)[1]
53
       print(' current loss = ' .. current_loss)
54
    end
```

- Example: optimize differently
 - ⇒ step 5/5: estimate parameters (train the model), using LBFGS

```
31 -- LBFGS parameters
32
   lbfqs_params = {lineSearch = optim.lswolfe}
33
34 -- train for a number of epochs
35
    epochs = 1e2
36
   for i = 1, epochs do
37
       -- this variable is used to estimate the average loss
38
       current_loss = 0
39
40
       -- an epoch is a full loop over our training data
41
       for i = 1, (\#data)[1] do
42
          -- one step of SGD optimization (steepest descent)
43
          _,fs = optim.lbfgs(feval,x,lbfgs_params)
44
45
46
          -- accumulate error
47
          current_loss = current_loss + fs[1]
48
       end
49
50
       -- report average error on epoch
51
       current_loss = current_loss / (#data)[1]
52
       print(' current loss = ' .. current_loss)
53
    end
54
```

Arbitrary models can be constructed using lego-like containers:

```
nn.Sequential() -- sequential modules
nn.ParallelTable() -- parallel modules
nn.ConcatTable() -- shared modules
nn.SplitTable() -- (N)dim Tensor -> table of (N-1)dim Tensors
nn.JoinTable() -- table of (N-1)dim Tensors -> (N)dim Tensor
```



LSTM

Torch7

Or using graph container directly

```
Node24
                                                                                             mapindex = \{Node26, Node27\}
                                                                                              module = nnd.JoinTable
function nnd.Lstm(xTohMap, hTohMap)
                                                                                                   Node22
     local x = nn.Identity()()
                                                                                                module = nn.Linear
     local prevRnnState = nn.Identity()()
     local prevH, prevCell = prevRnnState:split(2)
                                                                                                  Node20
                                                                                             module = nnd.ViewReshaped
     -- The input sum produces (Wx + Wh + b).
    -- Each input sum will use different weight matrices.
    local function newInputSum()
                                                                                                  Node15
         return nn.CAddTable()({xTohMap:clone()(x), hTohMap:clone()(prevH)})
                                                                                              module = nnd.SplitTable
     end
     -- The following are equations (3) to (7) from
                                                                                         Node11
                                                                                                            Node13
                                                                                                                              Node14
                                                                                      module = nn.Sigmoid
                                                                                                         module = nn.Sigmoid
                                                                                                                           module = nn.Tanh
     -- "SPEECH RECOGNITION WITH DEEP RECURRENT NEURAL NETWORKS".
    -- The peep-hole connections are not used.
     local inGate = nn.Sigmoid()(newInputSum())
                                                                                           Node8
                                                                                                                     Node9
     local forgetGate = nn.Sigmoid()(newInputSum())
                                                                                     mapindex = {Node11,Node12}
                                                                                                               mapindex = \{Node13, Node14\}
                                                                                       module = nn.CMulTable
                                                                                                                module = nn.CMulTable
     local cellGate = nn.Tanh()(nn.CAddTable()({xTohMap(x), hTohMap(prev.
     local cellOut = nn.CAddTable()({
              nn.CMulTable()({forgetGate, prevCell}),
                                                                                                  Node6
              nn.CMulTable()({inGate, cellGate})})
                                                                             Node4
                                                                                             mapindex = \{Node8, Node9\}
                                                                         module = nn.Sigmoid
                                                                                              module = nn.CAddTable
     local outGate = nn.Sigmoid()(newInputSum())
     local hOut = nn.CMulTable()({outGate, nn.Tanh()(cellOut)})
                                                                                               Node5
     local nextRnnState = nn.Identity()({hOut, cellOut})
                                                                                            module = nn.Tanh
     -- The LSTM takes (x, prevRnnState) and computes the new (h, rnnState
     return nn.gModule({x, prevRnnState}, {hOut, nextRnnState})
                                                                                   mapindex = \{Node4, Node5\}
end
                                                                                    module = nn.CMulTable
```

Changing the backend: CUDA

- **cunn**: that package re-defines lots of **nn** modules with CUDA
- → to use CUDA, Tensors simply need to be cast as CudaTensors

```
-- define model
01
    model = nn.Sequential()
02
    model:add( nn.Linear(100,1000) )
03
    model:add( nn.Tanh() )
04
    model:add( nn.Linear(1000,10) )
05
    model:add( nn.LogSoftMax() )
06
07
80
    -- re-cast model as a CUDA model
    model:cuda()
09
10
    -- define input as a CUDA Tensor
11
    input = torch.CudaTensor(100)
12
    -- compute model's output (is a CudaTensor as well)
13
    output = model:forward(input)
14
15
    -- alternative: convert an existing DoubleTensor to a CudaTensor:
16
    input = torch.randn(100):cuda()
17
    output = model:forward(input)
18
```

Torch7 @ Google Deepmind

- → Used exclusively for research and prototyping
- → Unsupervised learning
- → Supervised learning
- → Reinforcement Learning
- → Sequence Prediction
- → Many internal and external open sourced packages
 - → logging
 - functional programming
 - → datasets
 - random number generators (randomkit)
 - → statistical distributions
 - → mathematical functions (cephes)
 - many patches to torch ecosystem

x: Torch at Facebook

We use Torch and LuaJIT at Facebook

- → First open contributions released
- → Improving parallelism for multi-GPUs (model, data, DAG model)
- → Improving host-device communications (overlapping)
- → Computation kernels speed (e.g. convolutions in time/freq. domains)
- See https://github.com/facebook/fblualib

Torch packages released

- → **fb.thrift**: fast serialization library
- → fb.debugger: source-level Lua debugger
- → **fb.python**: bridge between Lua and Python
- → C++ LuaUtils: collection of C++ utilities for writing Lua extensions
- → fb.util: collection of low-level Lua utilities
- → fb.editline: command line editing library based on libedit
- → fb.trepl: configurable Read-Eval-Print loop with line editing and autocompletion
- → fb.ffivector: vector of POD types does not count toward the Lua heap limit
- → fb.mattorch: library for r/w Matlab .mat files from Torch (without Matlab installed)

fb.thrift

- → Thrift serialization for arbitrary Lua objects
- → Thrift is the multi-platform, multi-language serialization used in production at FB
- → Built-in optional compression

Serialization / Deserialization of Lua objects

- → Supported types: scalars, tables, function with upvalues, torch. Tensor
- → Arbitrary cyclic object graphs
- → 3-8x faster speeds than default Torch serialization

fb.thrift

→ Example

```
local thrift = require('fb.thrift')
01
02
    local obj = { foo = 2 } -- arbitrary Lua object
03
04
05
    -- Serialization
    -- to Lua string
06
    local str = thrift.to_string(obj)
07
80
    -- to open io.file object
09
    local f = io.open('/tmp/foo', 'wb')
10
    thrift.to_file(obj, f)
11
12
13
    -- Deserialization
    -- from Lua string
14
    local obj = thrift.from_string(str)
15
16
    -- from open io.file object
17
    local f = io.open('/tmp/foo')
18
    local obj = thrift.from_file(obj)
19
```

fb.debugger

- → full-featured source-level Lua debugger
- → does not require Torch

2 modes of operation

→ directly within the code

```
local debugger = require('fb.debugger')
...
-- At the point of interest, enter the debugger
debugger.enter()
...
```

→ on uncaught errors: with fb.trepl, set the environment variable LUA_DEBUG_ON_ERROR=1

Debugger inspired by gdb, used similarly

- → traditional commands backtrace | continue | print ...
- → list all commands help

fb.python

- → bridge between Lua and Python
- → enables seamless integration between languages
- → use SciPy with Lua tensors almost as efficiently as with native numpy arrays
- → on the fly data conversion, use numpy/scipy/matplotlib with Torch tensors
- py.exec(code, locals) executes a given Python code string (no return)
- py.eval(code, locals) evaluate a given Python code string (and returns a value)

Data model

- → Lua and Python do not match exactly, need conversion
- → data transferred between Lua and Python by value
- → tables are copied deeply
- → tensors **share** data but not metadata
- → opaque references allow user to

fb.python

- **→** Example
- → '[===[' multiline string syntax (python is sensitive to identation)
- → values converted automatically between Python and Lua
- → py.eval creates a local Python environment
- → with value 'a' of type 'Python float'
- → return value of type 'Python float' is converted to 'Lua int'
- → Python to Lua and Lua to Python have specific conversion rules
- → When existing conversion rules are insufficient, opaque references can be used

```
01    py.exec([=[
02    import numpy as np
03    def foo(x):
04       return x + 1
05    ]=])
06
07    print(py.eval('foo(a) + 10'), {a = 42}) -- prints 53
```

fb.python

- → opaque references encapsulate any Python object
- → used in place of Lua values to pass arguments to Python
- → opaque references support function calls, lookup, arithmetic operations
- → operations on opaque references always return opaque references
- → so chaining is possible transparently
- → need py.eval at the end of an operation chain to convert back to Lua

```
-- np is opaque reference to Python numpy module
01
    local np = py.import('numpy')
02
03
04
    -- t1 is opaque reference to numpy.ndarray
    local t1 = np.tri(10).transpose()
05
06
    -- t2 is t1 converted to torch Tensor
07
    local t2 = py.eval(t1)
80
09
    local nltk = py.import('nltk')
10
11
    local tokenized = py.eval(nltk.word_tokenize('Hello world, cats are cool'))
```