SCIENCE
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TECHNOLOGY

Architecture of ML Systems
06 Parameter Servers

Matthias Boehm

Graz University of Technology, Austria
Computer Science and Biomedical Engineering
Institute of Interactive Systems and Data Science
BMK endowed chair for Data Management

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Announcements/Org

- **#1 Video Recording**
  - Link in **TeachCenter** & **TUbe** (lectures will be public)
  - Hybrid: HSi13 / https://tugraz.webex.com/meet/m.boehm
  - **Apr 25:** no more COVID restrictions at TU Graz

- **#2 Course Evaluations and Exam**
  - Evaluation period: **Jun 15 – Jul 31**
  - **Oral Exams** (45min each), doodle in June → exams in July (close to submission of projects/exercises)

Categories of Execution Strategies

Batch **SIMD/SPMD**	Batch/Mini-batch, Independent Tasks **MIMD**	Mini-batch
05_a Data-Parallel Execution	**05_b Task-Parallel Execution**	**06 Parameter Servers** (data, model)

07 Hybrid Execution and HW Accelerators

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08 Caching, Partitioning, Indexing, and Compression

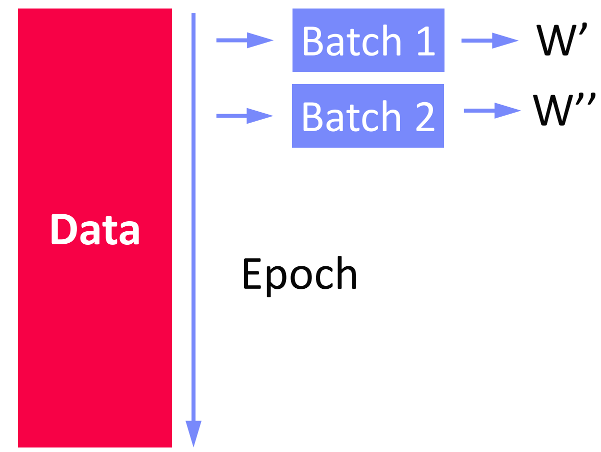
Agenda

- **Data-Parallel Parameter Servers**
- **Model-Parallel Parameter Servers**
- **Distributed Reinforcement Learning**
- **Federated Machine Learning**

Data-Parallel Parameter Servers

Recap: Mini-batch ML Algorithms

- **Mini-batch ML Algorithms**
  - Iterative ML algorithms, where each iteration only uses a **batch of rows** to make the next model update (in **epochs** or w/ **sampling**)
  - For large and **highly redundant training sets**
  - **Applies to almost all iterative**, model-based ML algorithms (LDA, reg., class., factor., DNN)
  - **Stochastic Gradient Descent** (SGD)



- **Statistical vs Hardware Efficiency** (batch size)
  - **Statistical efficiency:** # accessed data points to achieve certain accuracy
  - **Hardware efficiency:** number of independent computations to achieve high hardware utilization (parallelization at different levels)
  - **Beware higher variance / class skew for too small batches!**

➔ **Training Mini-batch ML algorithms sequentially is hard to scale**

Background: Mini-batch DNN Training (LeNet)

[Yann LeCun, Leon Bottou, Yoshua Bengio, and Patrick Haffner: Gradient-Based Learning Applied to Document Recognition, **Proc of the IEEE 1998**]

```
# Initialize W1-W4, b1-b4
# Initialize SGD w/ Nesterov momentum optimizer
iters = ceil(N / batch_size)

for( e in 1:epochs ) {
   for( i in 1:iters ) {
      X_batch = X[((i-1) * batch_size) %% N + 1:min(N, beg + batch_size - 1),]
      y_batch = Y[((i-1) * batch_size) %% N + 1:min(N, beg + batch_size - 1),]

      ## layer 1: conv1 -> relu1 -> pool1
      ## layer 2: conv2 -> relu2 -> pool2
      ## layer 3: affine3 -> relu3 -> dropout
      ## layer 4: affine4 -> softmax
      outa4 = affine::forward(outd3, W4, b4)
      probs = softmax::forward(outa4)

      ## layer 4:  affine4 <- softmax
      douta4 = softmax::backward(dprobs, outa4)
      [doutd3, dW4, db4] = affine::backward(douta4, outr3, W4, b4)
      ## layer 3: affine3 <- relu3 <- dropout
      ## layer 2: conv2 <- relu2 <- pool2
      ## layer 1: conv1 <- relu1 <- pool1

      # Optimize with SGD w/ Nesterov momentum W1-W4, b1-b4
      [W4, vW4] = sgd_nesterov::update(W4, dW4, lr, mu, vW4)
      [b4, vb4] = sgd_nesterov::update(b4, db4, lr, mu, vb4)
   }
}
```

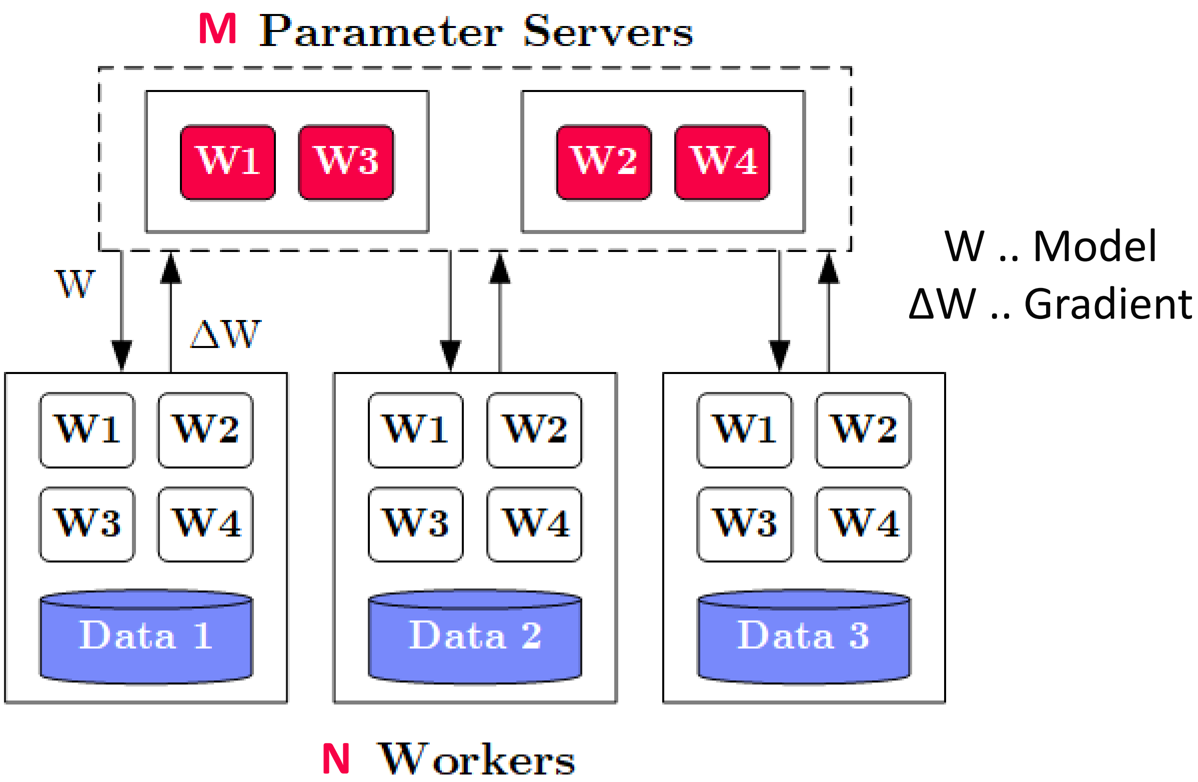
NN Forward Pass

NN Backward Pass
→ Gradients

Model Updates

Overview Parameter Servers

- **System Architecture**
  - M Parameter Servers
  - N Workers
  - Optional Coordinator



- **Key Techniques**
  - Data partitioning D → workers Di (e.g., disjoint, reshuffling)
  - Updated strategies (e.g., synchronous, asynchronous)
  - Batch size strategies (small/large batches, hybrid methods)

History of Parameter Servers

- **1st Gen: Key/Value**
  - **Distributed key-value store** for parameter exchange and synchronization
  - Relatively high overhead
- **2nd Gen: Classic Parameter Servers**
  - **Parameters as dense/sparse matrices**
  - Different **update/consistency strategies**
  - Flexible configuration and fault tolerance
- **3rd Gen: Parameter Servers w/ improved data communication**
  - Prefetching and range-based pull/push
  - Lossy or lossless compression w/ compensations
- **Examples**
  - TensorFlow, MXNet, PyTorch, CNTK, Petuum

[Alexander J. Smola, Shravan M. Narayanamurthy: An Architecture for Parallel Topic Models. **PVLDB 2010**]

[Jeffrey Dean et al.: Large Scale Distributed Deep Networks. **NIPS 2012**]

[Mu Li et al: Scaling Distributed Machine Learning with the Parameter Server. **OSDI 2014**]

[Jiawei Jiang, Bin Cui, Ce Zhang, Lele Yu: Heterogeneity-aware Distributed Parameter Servers. **SIGMOD 2017**]

[Jiawei Jiang et al: SketchML: Accelerating Distributed Machine Learning with Data Sketches. **SIGMOD 2018**]

Basic Worker Algorithm (batch)

```
for( i in 1:epochs ) {
   for( j in 1:iterations ) {
      params = pullModel(); # W1-W4, b1-b4 lr, mu
      batch = getNextMiniBatch(data, j);
      gradient = computeGradient(batch, params);
      pushGradients(gradient);
   }
}
```

[Jeffrey Dean et al.: Large Scale Distributed Deep Networks. **NIPS 2012**]

Extended Worker Algorithm (nfetch batches)

```
gradientAcc = matrix(0,...);
for( i in 1:epochs ) {
   for( j in 1:iterations ) {
      if( step mod nfetch = 0 )
         params = pullModel();
      batch = getNextMiniBatch(data, j);
      gradient = computeGradient(batch, params);
      gradientAcc += gradient;
      params = updateModel(params, gradients);
      if( step mod nfetch = 0 ) {
         pushGradients(gradientAcc); step = 0;
         gradientAcc = matrix(0, ...);
      }
      step++;
} }
```

nfetch batches require **local gradient accrual** and **local model update**

[Jeffrey Dean et al.: Large Scale Distributed Deep Networks. **NIPS 2012**]

Update Strategies

- **Bulk Synchronous Parallel (BSP)**
  - Update model w/ accrued gradients
  - Barrier for N workers

- **Asynchronous Parallel (ASP)**
  - Update model for each gradient
  - No barrier

but, stale model updates

- **Synchronous w/ Backup Workers**
  - Update model w/ accrued gradients
  - Barrier for N of N+b workers

[Martín Abadi et al: TensorFlow: A System for Large-Scale Machine Learning. **OSDI 2016**]

Update Strategies, cont.

- **Stale-Synchronous Parallel (SSP)**
  - Similar to backup workers, **weak synchronization barrier**
  - Maximum staleness of s clocks between fastest and slowest worker → **if violated, block fastest**

[Qirong Ho et al: More Effective Distributed ML via a Stale Synchronous Parallel Parameter Server. **NIPS 2013**]

- **Hogwild!**
  - Even the model update completely **unsynchronized**
  - Shown to converge for **sparse model updates**

[Benjamin Recht, Christopher Ré, Stephen J. Wright, Feng Niu: Hogwild: A Lock-Free Approach to Parallelizing Stochastic Gradient Descent. **NIPS 2011**]

- **Decentralized**
  - #1: Exchange partial gradient updates with local peers
  - #2: Peer-to-peer re-assignment of work
  - Other Examples: **Ako**, **FlexRR**

[Xiangru Lian et al: Can Decentralized Algorithms Outperform Centralized Algorithms? A Case Study for Decentralized Parallel Stochastic Gradient Descent. **NIPS 2017**]

Data Partitioning Schemes

- **Goals Data Partitioning**
  - Even distribute data across workers
  - Avoid skew regarding model updates → shuffling/randomization

- **#1 Disjoint Contiguous**
  - Contiguous row partition of features/labels

```
Xp = X[id*blocksize+1:
 (id+1)*blocksize,];
```

- **#2 Disjoint Round Robin**
  - Rows of features distributed round robin

```
Xp = X[seq(1,nrow(X))%%N==id),];
```

- **#3 Disjoint Random**
  - Random non-overlapping selection of rows

```
P = table(seq(1,nrow(X)),
sample(nrow(X),nrow(X),FALSE));
Xp = P[id*blocksize+1:
(id+1)*blocksize,] %*% X
```

- **#4 Overlap Reshuffle**
  - Each worker receives a reshuffled copy of the whole dataset

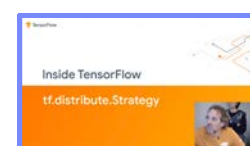
```
Xp = Pi %*% X
```

Example Distributed TensorFlow DP

```
# Create a cluster from the parameter server and worker hosts
cluster = tf.train.ClusterSpec({"ps": ps_hosts, "worker": worker_hosts})

# Create and start a server for the local task.
server = tf.train.Server(cluster, job_name=..., task_index=...)

# On worker: initialize loss
train_op = tf.train.AdagradOptimizer(0.01).minimize(
   loss, global_step=tf.contrib.framework.get_or_create_global_step())

# Create training session and run steps asynchronously
hooks=[tf.train.StopAtStepHook(last_step=1000000)]
with tf.train.MonitoredTrainingSession(master=server.target,
   is_chief=(task_index == 0), checkpoint_dir=..., hooks=hooks) as sess:
   while not mon_sess.should_stop():
      sess.run(train_op)

# Program needs to be started on ps and worker
```

But new experimental APIs and Keras Frontend

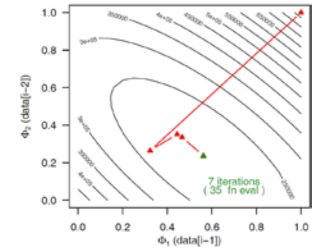
[Inside TensorFlow: tf.distribute.Strategy, 2019, https://www.youtube.com/watch?v=jKV53r9-H14]



Example SystemDS Parameter Server

```
# Initialize SGD w/ Adam optimizer
[W1, mW1, vW1] = adam::init(W1);
[b1, mb1, vb1] = adam::init(b1); ...

# Create the model object
modelList = list(W1, W2, W3, W4, b1, b2, b3, b4, vW1, vW2, vW3, vW4,
  vb1, vb2, vb3, vb4, mW1, mW2, mW3, mW4, mb1, mb2, mb3, mb4);

# Create the hyper parameter list
params = list(lr=0.001, beta1=0.9, beta2=0.999, epsilon=1e-8, t=0,
  C=C, Hin=Hin, Win=Win, Hf=Hf, Wf=Wf, stride=1, pad=2, lambda=5e-04,
  F1=F1, F2=F2, N3=N3)

# Use paramserv function
modelList2 = paramserv(model=modelList, features=X, labels=Y,
  upd=fGradients, aggregation=fUpdate, mode=REMOTE_SPARK, utype=ASP,
  freq=BATCH, epochs=200, batchsize=64, k=144, scheme=DISJOINT_RANDOM,
  hyperparams=params)
```

Selected Optimizers (`updateModel`)



- **Stochastic Gradient Descent (SGD)**
  - Vanilla SGD, basis for many other optimizers
  - See **05 Data/Task-Parallel:** $-\gamma\nabla \boldsymbol{f}(\boldsymbol{D},\boldsymbol{\theta})$

```
X = X - lr*dX
```

- **SGD w/ Momentum**
  - Incorporates parameter velocity w/ momentum

```
v = mu*v – lr*dX
X = X + v
```

- **SGD w/ Nesterov Momentum**
  - Incorporates parameter velocity w/ momentum, but update from position **after** momentum

```
v0 = v
v = mu*v – lr*dX
X = X – mu*v0 + (1+mu)*v
```

- **AdaGrad**
  - Adaptive learning rate w/ regret guarantees

[John C. Duchi et al: Adaptive Subgradient Methods for Online Learning and Stochastic Optimization. **JMLR 2011**]

- **RMSprop**
  - Adaptive learning rate, extended AdaGrad

```
c = dr*c+(1-dr)*dX^2
X = X-(lr*dX/(sqrt(c)+eps))
```

Selected Optimizers (`updateModel`), cont.

- **Adam**
  - Individual adaptive learning rates for different parameters

[Diederik P. Kingma, Jimmy Ba: Adam: A Method for Stochastic Optimization. **ICLR 2015**]

```
t = t + 1
m = beta1*m + (1-beta1)*dX    # update biased 1st moment est
v = beta2*v + (1-beta2)*dX^2 # update biased 2nd raw moment est
mhat = m / (1-beta1^t)        # bias-corrected 1st moment est
vhat = v / (1-beta2^t)        # bias-corrected 2nd raw moment est
X = X - (lr * mhat/(sqrt(vhat)+epsilon)) # param update
```

- **Shampoo**
  - Preconditioned gradient method (Newton's method, Quasi-Newton)
  - Retains gradients tensor structure by maintaining a preconditioner per dim
  - $O(m^2n^2) \rightarrow O(m^2 + n^2)$

[Vineet Gupta, Tomer Koren, Yoram Singer: Shampoo: Preconditioned Stochastic Tensor Optimization. **ICML 2018**]

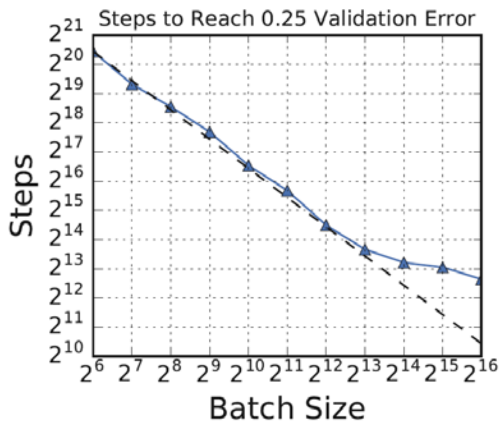
```
L = L + dX %*% t(dX)
R = R + t(dX) %*% dX
X = X – lr * pow(L,1/4)
    %*% dX %*% pow(R,1/4))
```

Batch Size Configuration

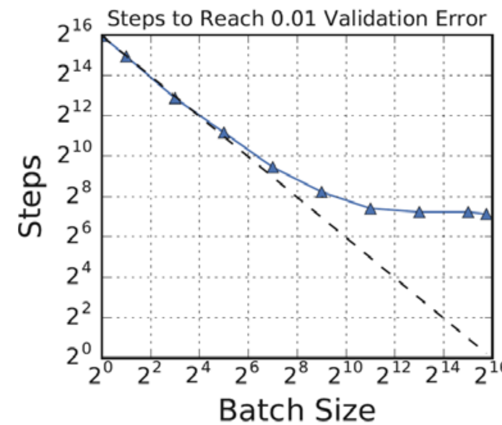
- **What is the right batch size for my data?**
  - Maximum useful batch size is dependent on data redundancy and model complexity

[Christopher J. Shallue et al.: Measuring the Effects of Data Parallelism on Neural Network Training. **CoRR 2018**]

ResNet-50 on ImageNet



VS



Simple CNN on MNIST

- **Additional Heuristics/Hybrid Methods**
  - #1 Increase the batch size instead of decaying the learning rate

[Samuel L. Smith, Pieter-Jan Kindermans, Chris Ying, Quoc V. Le: Don't Decay the Learning Rate, Increase the Batch Size. **ICLR 2018**]

  - #2 Combine batch and mini-batch algorithms (full batch + n online updates)

[Ashok Cutkosky, Róbert Busa-Fekete: Distributed Stochastic Optimization via Adaptive SGD. **NeurIPS 2018**]

Reducing Communication Overhead

- **Large Batch Sizes**
  - Larger batch sizes reduce the relative communication overhead

[Priya Goyal et al: Accurate, Large Minibatch SGD: Training ImageNet in 1 Hour. **CoRR 2017** (kn=8K, 256 GPUs)]

- **Overlapping Computation/Communication**
  - For deep NN w/ many weight/bias matrices, compute and comm. can be overlapped
  - Collective operations: all-Reduce / ring all-reduce / hierarchical all-reduce

`tf.distribute:`
`MirroredStrategy`
`MultiWorkerMirroredStrategy`

- **Sparse and Compressed Communication**
  - Mini-batches of sparse data → sparse dW
  - Lossy (mantissa truncation, quantization), and lossless (delta, bitpacking) for W and dW
  - Gradient sparsification/clipping (send gradients larger than a threshold)

[Frank Seide et al: **1-bit stochastic gradient descent** and its application to data-parallel distributed training of speech DNNs. **INTERSPEECH 2014**]

- **In-Network Aggregation** (SwitchML)
  - Aggregate worker updates in prog. switches
  - 32b fix-point, coordinated updates

[Amedeo Sapio et al: Scaling Distributed Machine Learning with In-Network Aggregation, **NSDI 2021**]

Model-Parallel Parameter Servers

Problem Setting

- **Limitations Data-Parallel Parameter Servers**
  - Need to fit entire model and activations into each worker node/device (or overhead for repeated eviction & restore)
  - Very deep and wide networks (e.g., **ResNet-1001**)

[Kaiming He, Xiangyu Zhang, Shaoqing Ren, Jian Sun: Identity Mappings in Deep Residual Networks. **ECCV 2016**]

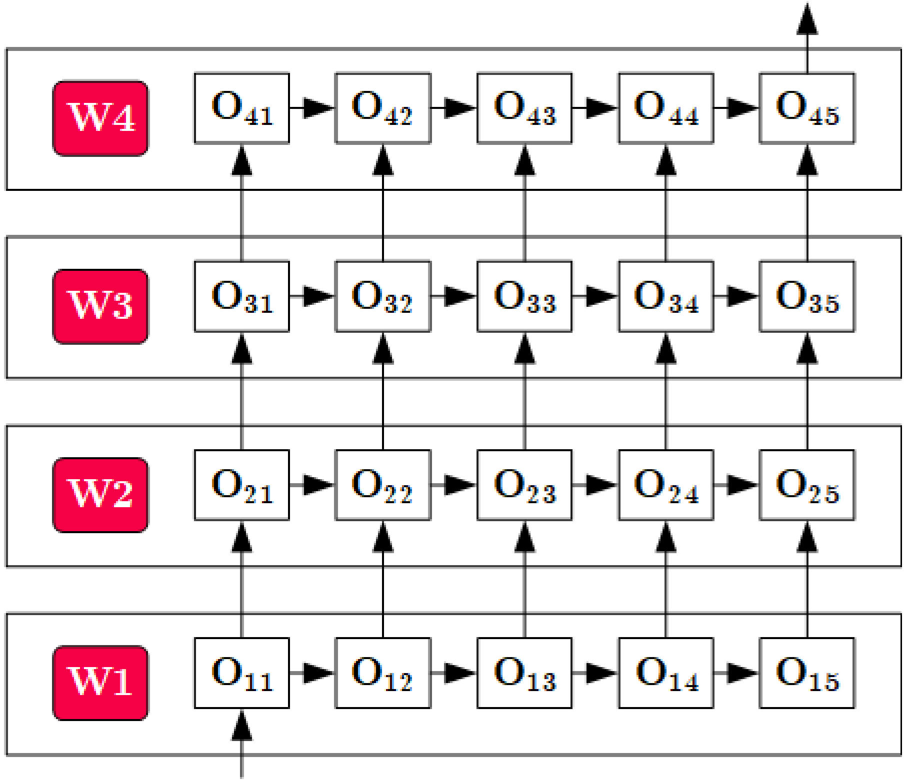
- **Model-Parallel Parameter Servers**
  - Workers responsible for **disjoint partitions of the network/model**
  - Exploit pipeline parallelism and independent subnetworks
  - **Examples:** recurrent neural networks, **pre-processing tasks**

- **Hybrid Parameter Servers**
  - *"To be successful, however, we believe that model parallelism must be combined with clever distributed optimization techniques that leverage data parallelism."*
  - *"[…] it is possible to use **tens of thousands of CPU cores** for training a single model"*

[Jeffrey Dean et al.: Large Scale Distributed Deep Networks. **NIPS 2012**]

Overview Model-Parallel Execution

- **System Architecture**
  - Nodes act as workers and parameter servers
  - Data Transfer for boundary-crossing data dependencies
- **Pipeline Parallelism**



Workers w/ disjoint network/model partitions

Example Distributed TensorFlow MP

```
# Place variables and ops on devices
with tf.device("/gpu:0"):
   a = tf.Variable(tf.random.uniform(...))
   a = tf.square(a)
with tf.device("/gpu:1"):
   b = tf.Variable(tf.random.uniform(...))
   b = tf.square(b)
with tf.device("/cpu:0"):
   loss = a+b

# Declare optimizer and parameters
opt = tf.train.GradientDescentOptimizer(learning_rate=0.1)
train_op = opt.minimize(loss)

# Force distributed graph evaluation
ret = sess.run([loss, train_op]))
```

Explicit Placement of Operations

(shown via toy example)

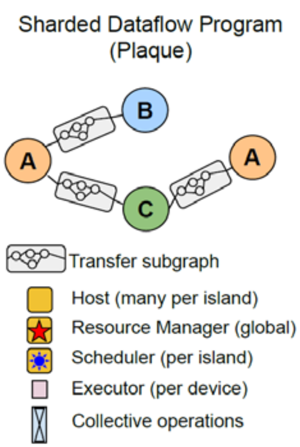
Pathways: Asynchronous, Distributed Data Flow

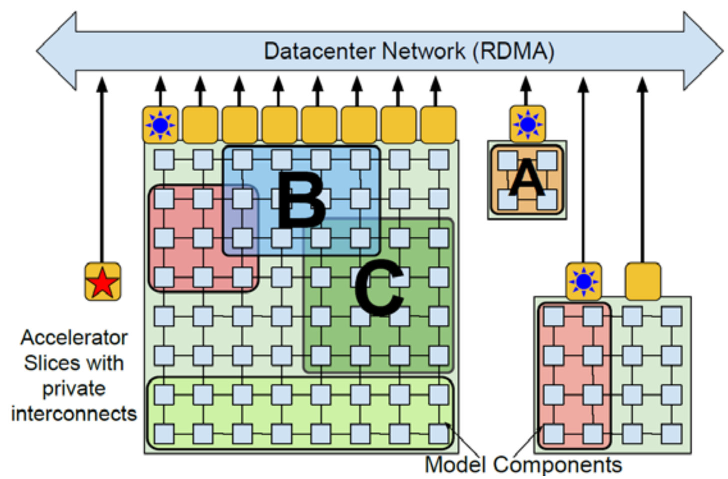
[Paul Barham et al: Pathways: Asynchronous Distributed Dataflow for ML, **MLSys 2022**]

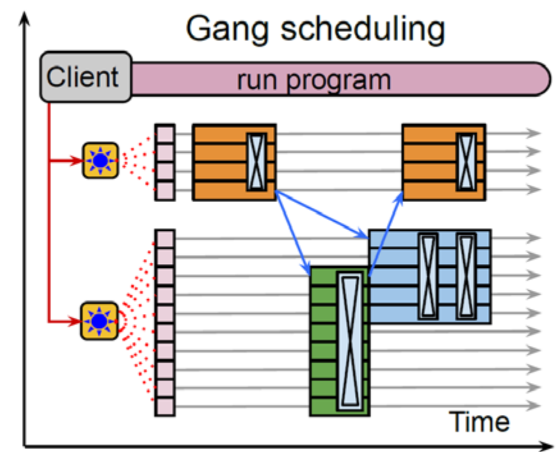
- **System Overview**
  - **TF** and **JAX** programs (e.g., JAX `pmap()`)
  - Virtual device requests → **device islands**
  - **MLIR** dialect, lowering to physical devices
  - **PLAQUE** shared data-flow system w/ **sharded buffer**, **sparse comm.**, **gang scheduling**

```
def get_devices(n):
  """Allocates `n` virtual TPU devices on an island."""
  device_set = pw.make_virtual_device_set()
  return device_set.add_slice(tpu_devices=n).tpus

a = jax.pmap(lambda x: x * 2., devices=get_devices(2))
b = jax.pmap(lambda x: x + 1., devices=get_devices(2))
c = jax.pmap(lambda x: x / 2., devices=get_devices(2))

@pw.program  # Program tracing (optional)
def f(v):
  x = a(v)
  y = b(x)
  z = a(c(x))
  return (y, z)

print(f(numpy.array([1., 2.])))
# output: (array([3., 5.]), array([2., 4.]))
```

- **Resource Management and Scheduling**







Distributed Reinforcement Learning

Hybrid Data- and Task- Parallel Execution

Data-Parallel Parameter Servers

Nested Parallelism

Reinforcement Learning

[Richard S. Sutton, Andrew G. Barto: Reinforcement Learning: An Introduction, MIT Press, 2015]

- **RL Characteristics**
  - **Closed-loop:** goal-directed learning from interaction
  - **Time-delayed reward:** map situations → actions, max reward
  - **No instructions:** exploitation (known actions) vs exploration (find actions)

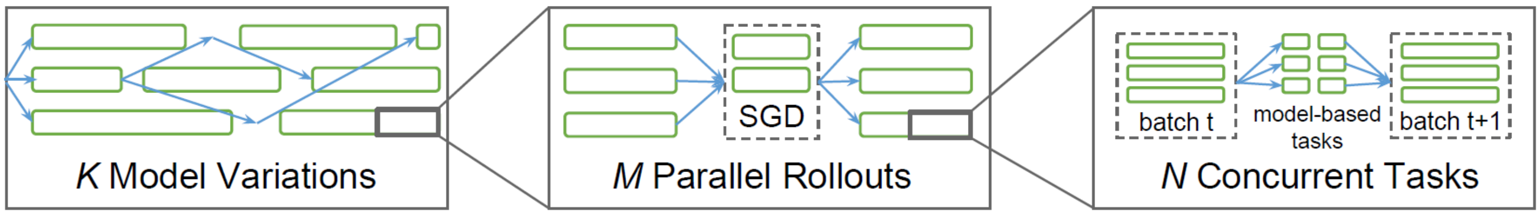
- **RL Elements**
  - Policy: stimulus-response rules (perceived environment state → actions)
  - Reward Signal: scalar reward at each time step (direct vs indirect)
  - Value Function: long-term desirability of states (expected reward)
  - Model of the environment: expected behavior of environment → planning

Distributed RL in RLlib

[Eric Liang, Richard Liaw et al: **RLlib:** Abstractions for Distributed Reinforcement Learning. **ICML 2018**]

[Philipp Moritz, Robert Nishihara et al.: **Ray:** A Distributed Framework for Emerging AI Applications. **OSDI 2018**]

- **Framework Overview**
  - RLlib on tasks/actors in Ray
  - Interleaved policy training, simulations, etc



- **Parallelization Strategies**
  - Hierarchical Parallel Task Model (locally, centralized control)
  - Policy optimizer step methods (All-reduce, local multi-GPU, async, parameter server)
  - Policy graph (algorithm-specific) on multiple remote evaluator replicas

Example Parameter Server

(task stream, wait for #updates)

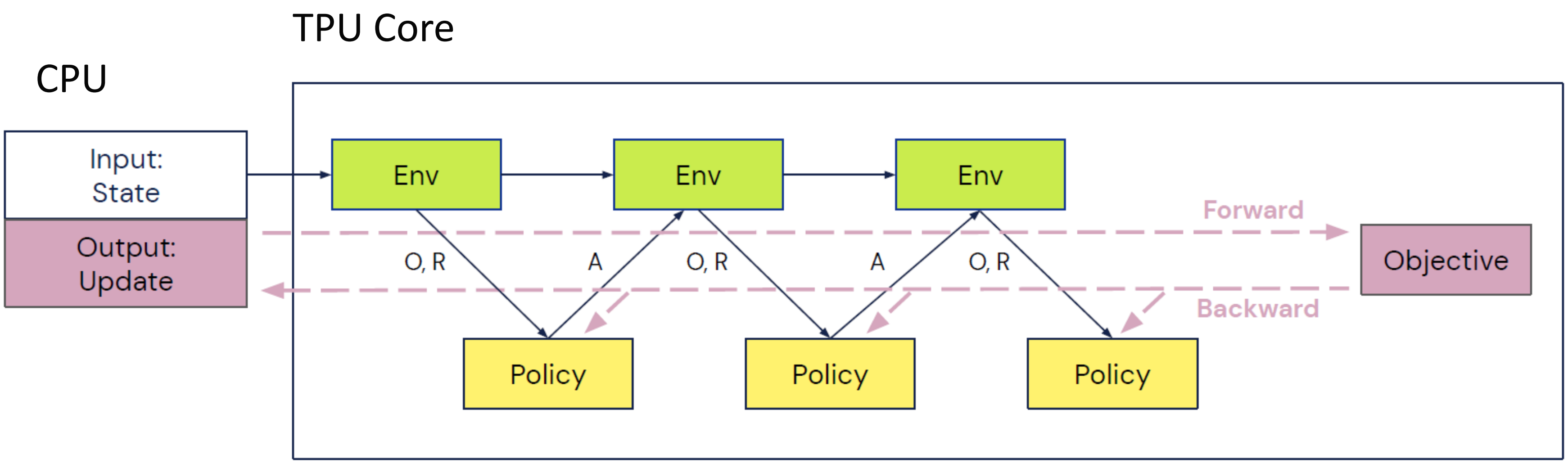
```
grads = [ev.grad(ev.sample())
    for ev in evaluators]
for _ in range(NUM_ASYNC_GRADS):
    grad, ev, grads = wait(grads)
    for ps, g in split(grad, ps_shards):
        ps.push(g)
    ev.set_weights(concat(
        [ps.pull() for ps in ps_shards])
    grads.append(ev.grad(ev.sample()))
```

Podracer RL Architectures

- **Use of TPU Pods via JAX/TF XLA**

[Matteo Hessel, Manuel Kroiss, et al: Podracer architectures for scalable Reinforcement Learning, **CoRR 2021**]

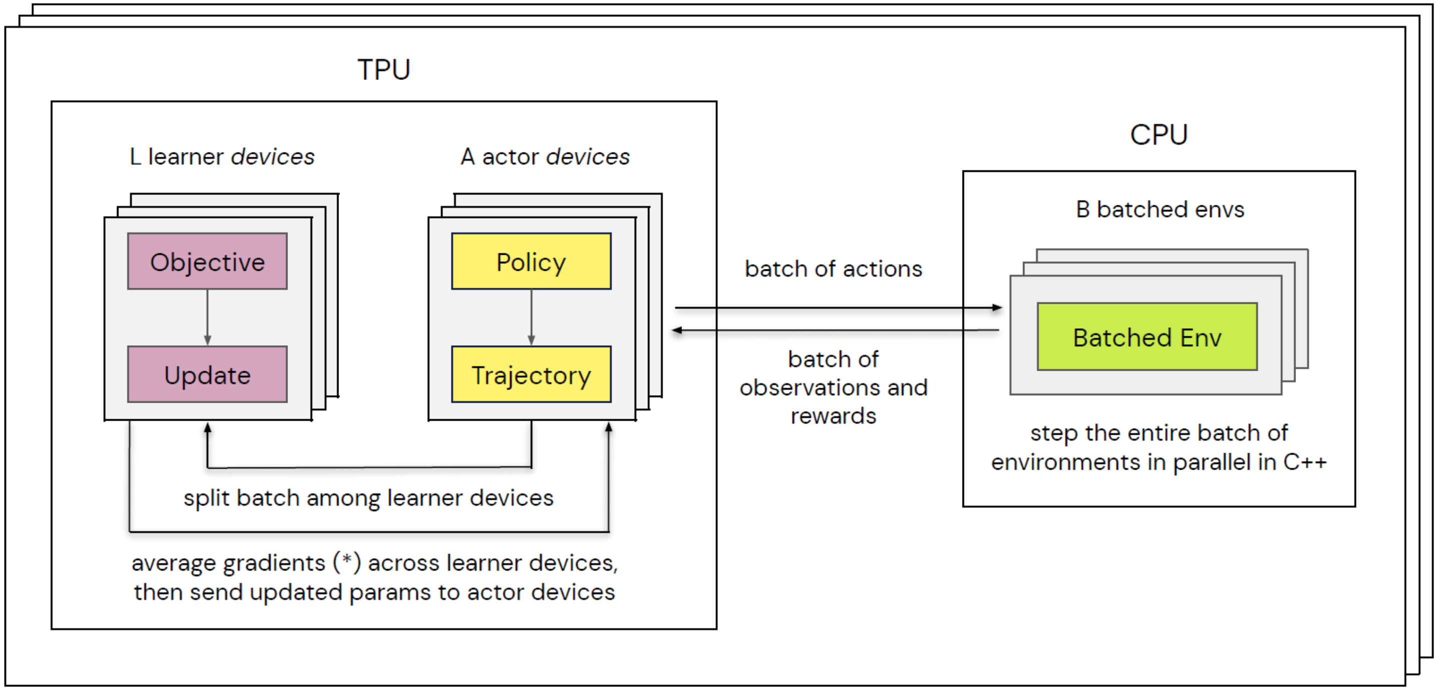
- **#1 Anakin**
  - Agent-environment interaction can be compiled into a single XLA program
  - **Scalability:** replicate basic setup to larger TPU slices



Podracer RL Architectures, cont.

[Matteo Hessel, Manuel Kroiss, et al: Podracer architectures for scalable Reinforcement Learning, **CoRR 2021**]

- **#2 Sebulba**
  - Decomposed actors and learners
  - Support for arbitrary environments

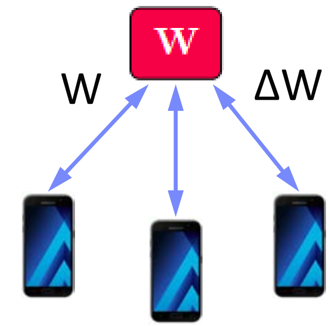


This entire computation is replicated across S slices of a TPU Pod,
in which case gradients in (*) are averaged across all learner devices of all slices

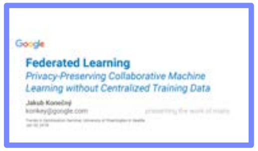
Federated Machine Learning

Problem Setting and Overview

- **Motivation Federated ML**
  - Learn model **w/o central data consolidation**
  - **Privacy + data/power caps** vs **personalization and sharing**
  - Applications Characteristics
    - #1 On-device data more relevant than server-side data
    - #2 On-device data is privacy-sensitive or large
    - #3 Labels can be inferred naturally from user interaction
  - **Example:** Language modeling for mobile keyboards and voice recognition



- **Challenges**
  - Massively distributed (data stored across many devices)
  - Limited and unreliable communication
  - Unbalanced data (skew in data size, non-IID)
  - Unreliable compute nodes / data availability


Federated Learning
Privacy-Preserving Collaborative Machine Learning without Centralized Training Data

[Jakub Konečný: Federated Learning - Privacy-Preserving Collaborative Machine Learning without Centralized Training Data, **UW Seminar 2018**]

A Federated ML Training Algorithm

while(!converged) {

1. Select random subset (e.g. 1000) of the (online) clients
2. In parallel, send current parameters θ_t to those clients

At each client

2a. Receive parameters θ_t from server **[pull]**

2b. Run some number of minibatch SGD steps, producing θ'

2c. Return $\theta' - \theta_t$ (model averaging) **[push]**

3. $\theta_{t+1} = \theta_t +$ data-weighted average of client updates

}

[Brendan McMahan, Eider Moore, Daniel Ramage, Seth Hampson, Blaise Agüera y Arcas: Communication-Efficient Learning of Deep Networks from Decentralized Data. **AISTATS 2017**]

Algorithmic PS Extensions

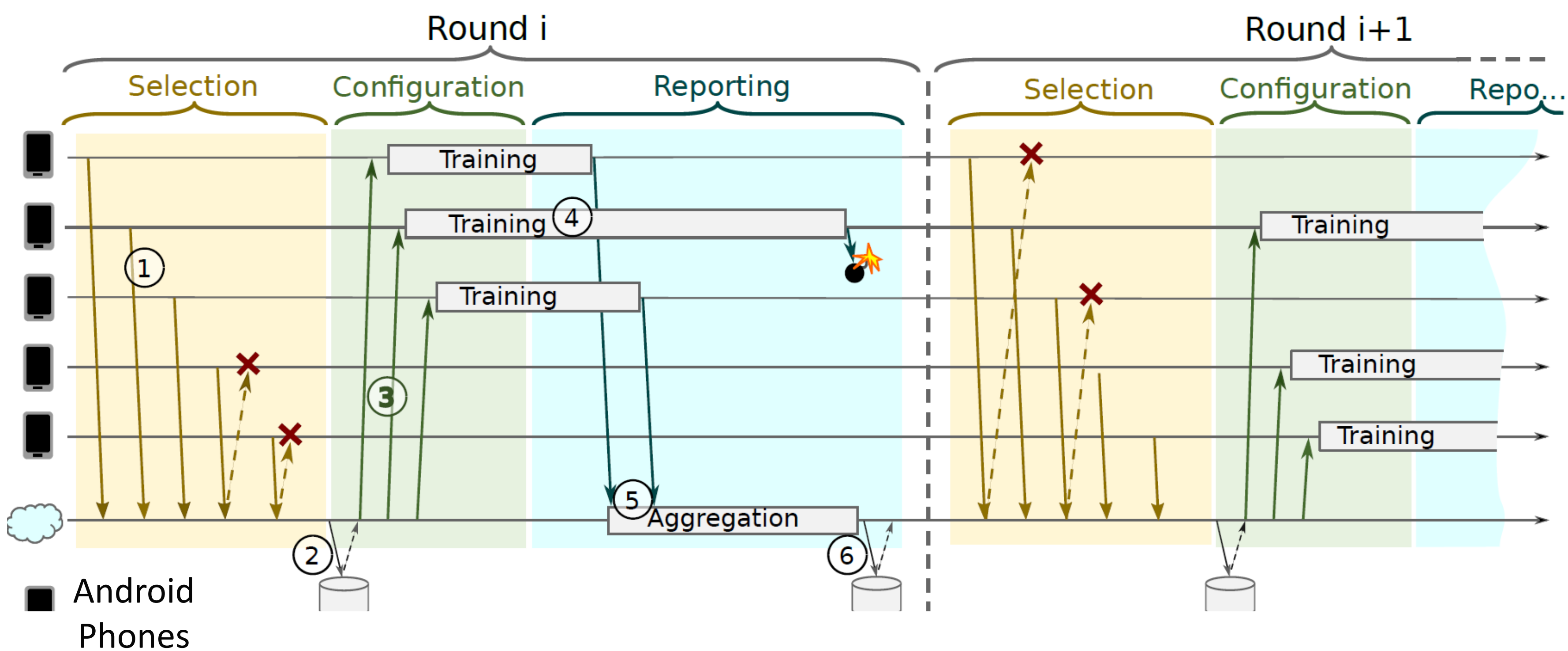
[Peter Kairouz, Brendan McMahan, Virginia Smith: Federated Learning Tutorial. **NeurIPS 2020**, https://slideslive.com/38935813/federated-learningtutorial]

- **#1 Client Sampling** (**FedAvg** w/ model averaging)
- **#2 Decentralized, Fault-tolerant Aggregation**
- **#3 Peer-to-peer Gradient and Model Exchange**
- **#4 Meta-learning for Private Models**
- **#5 Handling Statistical Heterogeneity** (non-IID data)
  - Reducing variance
  - Selecting relevant subsets of data
  - Tolerating partial client work
  - Partitioning clients into congruent groups
  - Adaptive Optimization (**FedOpt**, **FedAvgM**)

[Sashank J. Reddi et al: Adaptive Federated Optimization. **CoRR 2020**]

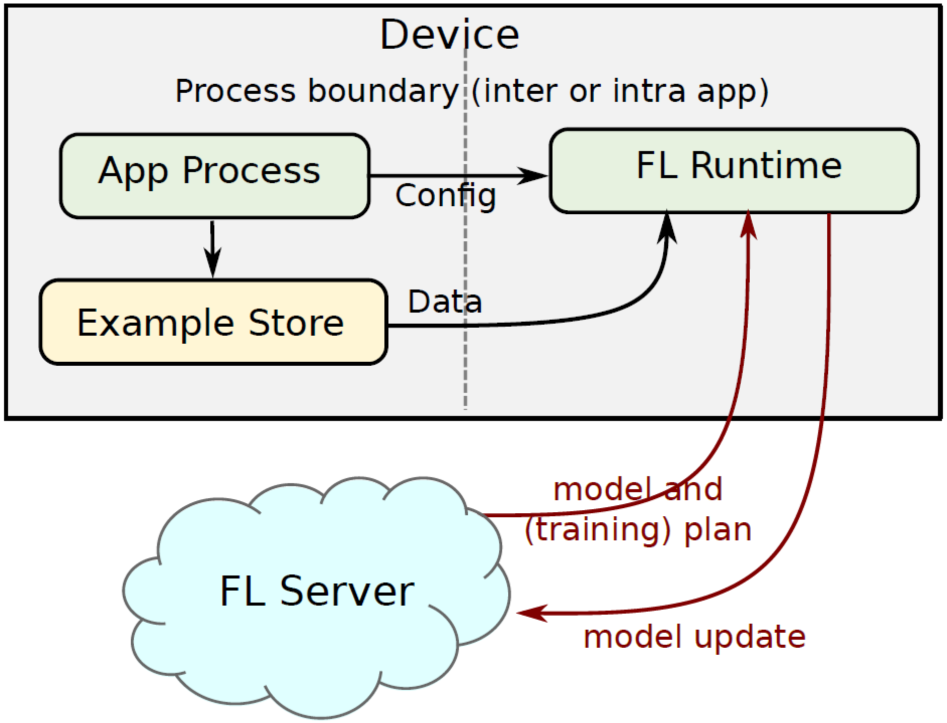
Federated Learning Protocol

- **Recommended Reading**
  - [Keith Bonawitz, Hubert Eichner, Wolfgang Grieskamp, Dzmitry Huba, Alex Ingerman, Vladimir Ivanov, Chloé Kiddon, Jakub Konecný, Stefano Mazzocchi, H. Brendan McMahan, Timon Van Overveldt, David Petrou, Daniel Ramage, Jason Roselander: Towards Federated Learning at Scale: System Design. **MLSys 2019**]



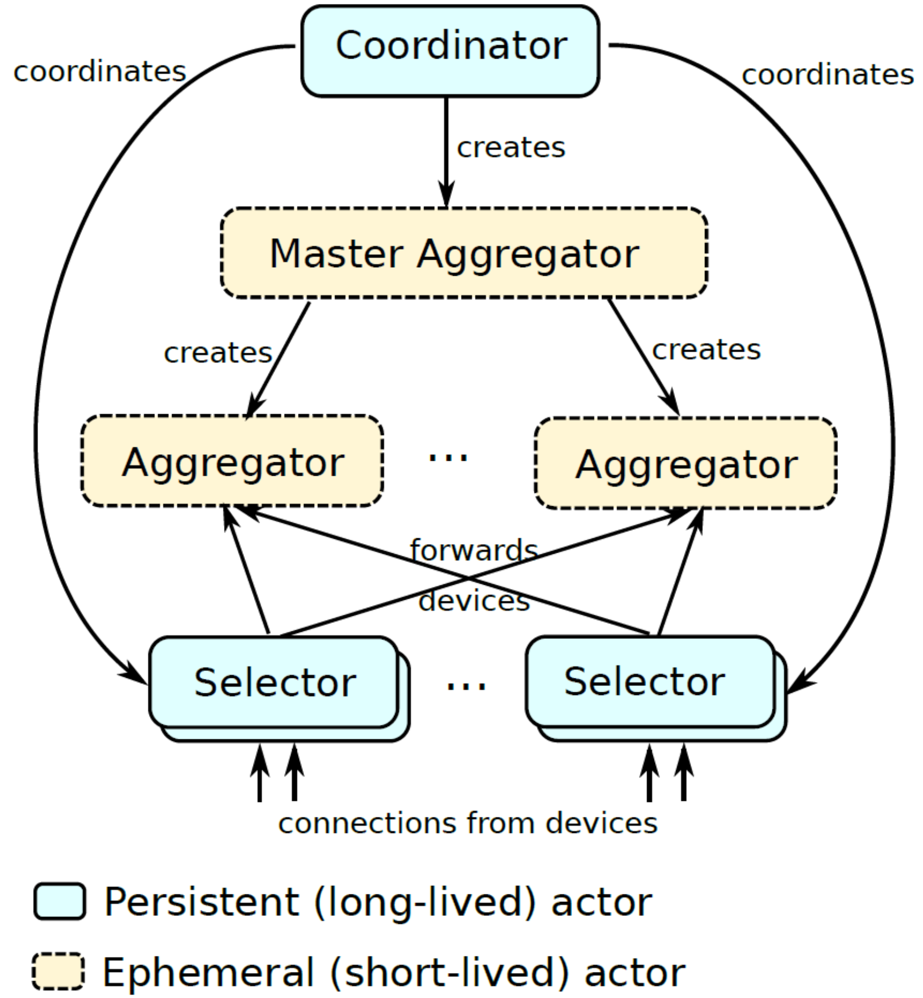
Federated Learning at the Device

- **Data Collection**
  - Maintain repository of locally collected data
  - Apps make data available via dedicated API
- **Configuration**
  - **Avoid negative impact** on data usage or battery life
  - Training and evaluation tasks
- **Multi-Tenancy**
  - Coordination between **multiple learning tasks** (apps and services)



Federated Learning at the Server

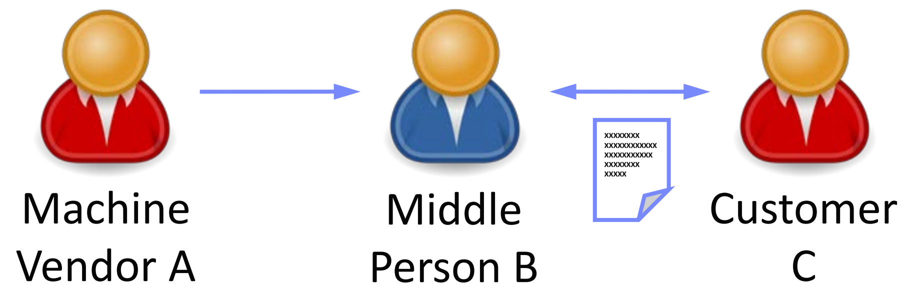
- **Actor Programming Model**
  - Comm. via message passing
  - Actors sequentially process stream of events/messages
  - ➔ **Scaling w/ # actors**
- **Coordinators**
  - Driver of overall learning algorithm
  - Orchestration of aggregators and selectors (conn handlers)
- **Robustness**
  - Pipelined selection and aggregation rounds
  - Fault Tolerance at aggregator/ master aggregator levels



Excursus: Data Ownership

- **Limited Access to Data Sources**
  - #1 Infeasible data consolidation (privacy, economically/technically)
  - #2 Data ownership (restricted data enrichment and consolidation)

- **Example Data Ownership**
  - **Thought experiment:** B uses machine from A to test C's equipment.
  - Who owns the data?



- **A Thought on a Spectrum of Rights and Responsibilities**
  - **Federated ML creates new spectrum for data ownership** that might create new markets (no reselling of data)
  - **#1** Data stays private with the customer
  - **#2** Gradients/Aggregates shared with the vendor
  - **#3** Data completely shared with the vendor

Data Privacy

Ability to train models

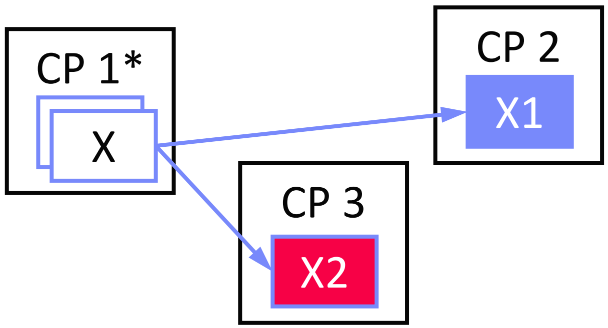
Federated ML in SystemDS

[Sebastian Baunsgaard et al.: ExDRa: Exploratory Data Science on Federated Raw Data, **SIGMOD 2021**]

- **ExDRa Project**
  - **Basic approach:** Federated ML + ML over raw data
  - System infra, integration, data org & reuse, Exp DB, geo-dist.

Gefördert im Programm "IKT der Zukunft"

- **Federated ML Architecture**
  - Multiple control programs w/ single master
  - Federated tensors (metadata handles)
  - **Federated linear algebra** and **federated parameter server**

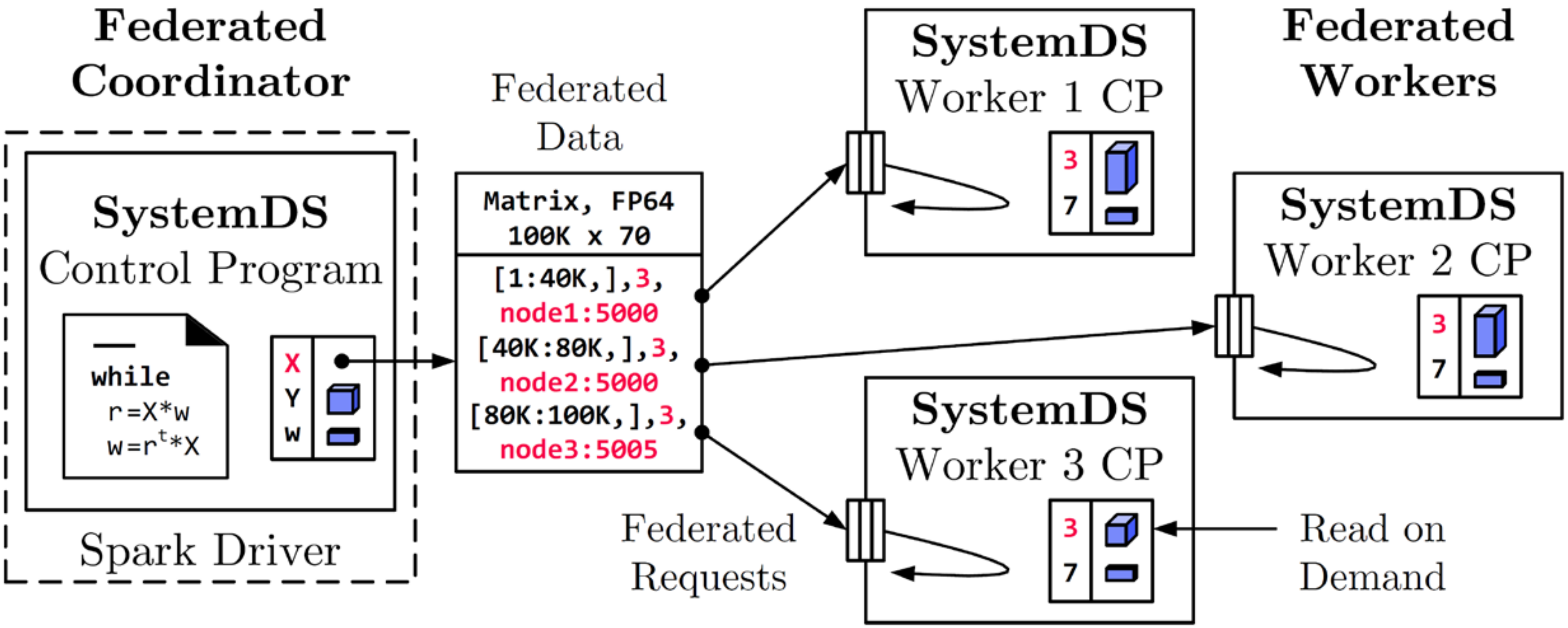


- **Privacy Enhancing Technologies (PET)**
  - Federated ML w/ data exchange constraints
  - PET (homomorphic encryption, multi-party computation, differential privacy)

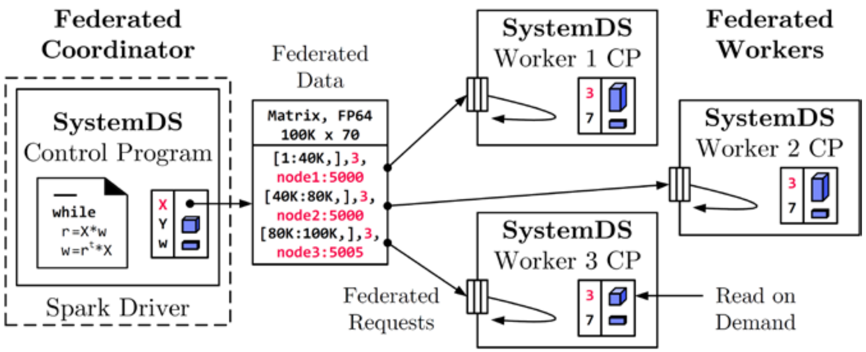
Federated Data

- **Federated Runtime Backend**
  - **Federated data** (matrices/frames) as meta data objects
  - **Federated linear algebra**, (and **federated parameter server**)

```
X = federated(addresses=list(node1, node2, node3),
  ranges=list(list(0,0),list(40K,70), ..., list(80K,0),list(100K,70)));
```



Federated Requests



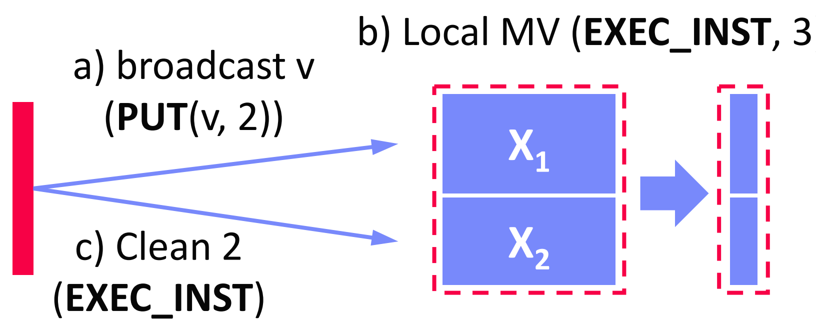
- **Federation Protocol**
  - Batch federated requests
  - Single federated response

- **Federated Request Types**
  - **READ(ID,fname)**: read data object from file, and put it in symbol table
  - **PUT(ID,data)**: receives transferred data object, and put it in symbol table
  - **GET(ID)**: return a data object from the federated site to coordinator
  - **EXEC_INST(inst)**: execute an instruction (inputs/outputs by ID)
  - **EXEC_UDF(udf)**: execute a user-defined function w/ access to symbol table
  - **CLEAR**: clean up execution contexts and variables

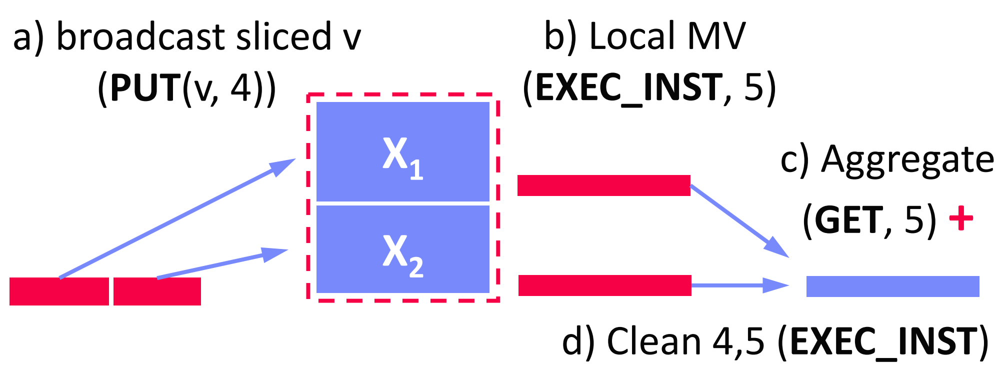
➔ **Design Simplicity:** (1) reuse instructions, (2) federation hierarchies

Example Federated Operations

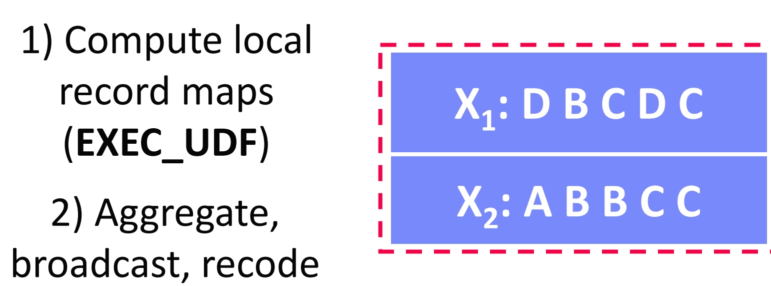
- **Matrix-Vector Multiplication**
  - `o = X %*% v`, local v
  - Row-partitioned, federated X
  - **Row-partitioned, federated o**



- **Vector-Matrix Multiplication**
  - `o = v %*% X`, local v
  - Row-partitioned, federated X, **local o**



- **Data Preparation**
  - `[X,M] = transformencode(F,spec)`
  - Recoding, feature hashing, binning, **one-hot encoding**

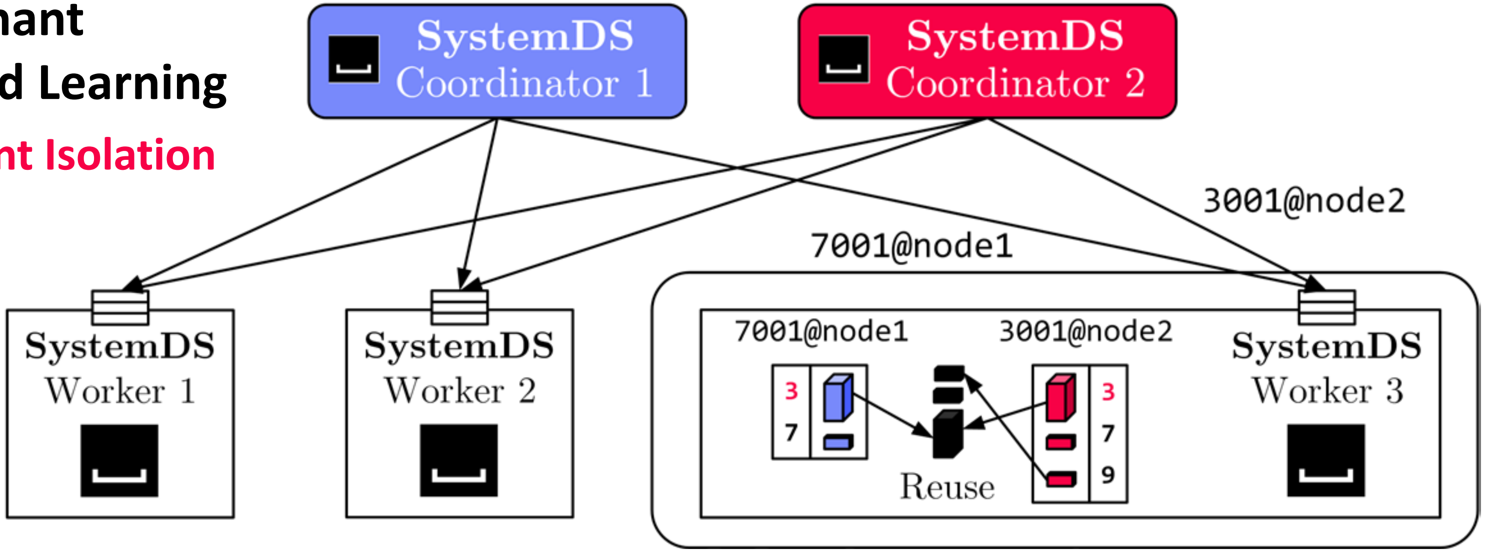


Federated Data Preparation, Learning, and Debugging

- **Federated Feature Transformations**
- **Federated Linear-algebra-based Data Cleaning, Data Preparation, and Model Debugging** (e.g., federated quantiles)
- **Multi-tenant Federated Learning**
  - Tenant Isolation

Lineage-based Reuse

Asynchronous Compression



TensorFlow Federated

[https://www.tensorflow.org/federated/]

- **Overview TFF**
  - **Federated PS algorithms** and **federated second order functions**
  - Primarily for simulating federated training, no OSS federated runtime
- **#1 Federated PS**

```
iterative_process = tff.learning.build_federated_averaging_process(
    model_fn, # function for created federated models
    client_optimizer_fn=lambda: tf.keras.optimizers.SGD(learning_rate=0.02),
    server_optimizer_fn=lambda: tf.keras.optimizers.SGD(learning_rate=1.0))
```

- **#2 Federated Analytics**
  - r = t(y) %*% X
  - User-level composition of federated algorithms
  - **PET primitives**

```
X = ... # tff.type_at_clients(tf.float32)
by = tff.federated_broadcast(y)
R  = tff.federated_sum(
       tff.federated_map(X, by, foo_mm), foo_s)
     # note: tff.federated_secure_sum
```

Summary and Q&A

- **Data-Parallel Parameter Servers**
- **Model-Parallel Parameter Servers**
- **Distributed Reinforcement Learning**
- **Federated Machine Learning**

- **Next Lectures** (Part A)
  - **07 Hybrid Execution and HW Accelerators** [May 06]
  - **08 Caching, Partitioning, Indexing and Compression** [May 13]