# Neural Network Pruning (literature review)

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#### Sparse

- Neural network pruning
- By removing unimportant weights from a network, several improvements can be expected.
  - Better generalization error.
  - Reduce hardware or storage requirements without affecting their accuracy.

#### Neural Network Pruning

- Pruning strategies
- Pre-train(Growing) / Prune / Fine-tune.
  - 1. Train a large, over-parameterized model.
    - Pre-trained is required/not required.
  - Calculate the importance measure of each parameters, and prune each parameters based on the calculated measure.
    - Importance measures(magnitudes/Increment of loss, )
    - Structured pruning/Unstructured pruning.
  - 3. Fine-tune the pruned model.
    - Retain/Reinitialize/Rewind
  - 4. Repeat  $1\sim3$ .
    - Single-shot/Iterative.

#### Notation

- ightharpoonup Parameters: heta
- ▶ Initial value:  $\theta^0$ , pre-trained:  $\theta^*$
- ightharpoonup q-th parameters:  $heta_q$ , parameters with 0 in q-th component:  $heta_{-q}$ .
- ▶ Neural network  $f(x; \theta)$
- **m** indicates masking variables which consists with 0 or 1.
- ▶ Pruned network  $f(x; \mathbf{m} \odot \theta)$
- Cross-Entropy:  $\mathcal{L}(\theta) = \sum_{i=1}^{n} \ell(y_i, f_{\theta}(x_i))$
- Hessian (Fisher information matrix)

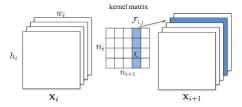
$$\mathbf{H} = \mathbb{E}[\nabla_{\theta} \log p(y|x;\theta) \nabla_{\theta} \log p(y|x;\theta)^{\top}]$$

## Learning Both Weights and Connections for Efficient Neural Networks. (2015, NIPS)

- Pre-trained/magnitude/unstructured/retain/iterative
- ► Method:
  - 1. Pre-train a given architecture.
  - 2. Prune the connections with their magnitude.( $|\theta^*|$ ) (Threshold:  $C \times$  standard deviation of the layer's weights)
  - 3. Fine-tuning with retaining pre-trained values.
    - $f(x; \mathbf{m} \odot \boldsymbol{\theta}^*)$
  - 4. Iteratively implemented.

#### 2. Pruning Filters for Efficient Convnets (2017, ICLR)

- Pre-trained/magnitude/structured/retain/iterative
- Pruning filters in Convolution layer.
- $ightharpoonup n_i$ : the number of channels for the *i*th convolutional layer
- $h_i/w_i$  be the height/widt of the input feature maps.
- $\triangleright$   $\mathcal{F}_{i,i} \in \mathbb{R}^{n_i \times k \times k}$ ,  $\mathcal{F}_i \in \mathbb{R}^{n_{i+1} \times n_i \times k \times k}$
- ▶ When a filter  $\mathcal{F}_{i,j}$  is pruned, its corresponding feature map  $x_{i+1,j}$  is removed.  $n_i k^2 h_{i+1} w_{i+1}$



#### 2. Pruning Filters for Efficient Convnets (2017, ICLR)

- ► The importance of a filter in each layer is calculating by the sum of its absolute weights.
- We prune same ratio for all layers in the same stage.
- Pruning filter results in pruning the corresponding activation.
  - Independent pruning
  - Greedy pruning(It does not consider the kernels for the previously pruned feature maps while calculating the importance)
- Retraining
  - Prune once and retrain
  - Prune and retrain iteratively
- ▶ We prune same ratio for all layers in the same stage.

#### 2. Pruning Filters for Efficient Convnets (2017, ICLR)

- ► The procedure of pruning *m* filters from the *i*th convolutional layer is as follows:
  - 1. Pre-train a given architecture.
  - 2. Calculate the importance of jth filter  $(\mathcal{F}_{i,j})$   $s_j = \sum_{l=1}^{n_i} \sum_{l=1}^{n_l} |\mathcal{K}_l|$ .
  - Prune m filters with the smallest values and their corresponding feature maps.

# The Lottery Ticket Hypothesis Finding Sparse, Trainable Neural Network. (2018,ICML)

- Pre-trained/magnitude/unstructured/retain/iterative
- ► Method:
  - 1. Pre-train the given architecture
  - 2. Sort the connections( $\theta$ ) by its magnitudes within layer.
  - Prune the connections with their magnitude.
     (with certain ratio p)
  - 4. Fine-tuning by rewinding original initial values.
    - $f(x; \mathbf{m} \odot \theta_0)$
  - 5. Iteratively implemented.

#### The Lottery Ticket Hypothesis Finding Sparse, Trainable Neural Network. (2018,ICML)

- ► There exists the sub-networks with favorable training properties within larger over-parameterized models.
  - Winning tickets  $f(x; m \odot \theta_0)$
  - $\|m\|_0 \ll |\theta|$  (fewer parameters) commensurate training time and accuracy.
- To find this lucky sub-network, they iteratively prune the lowest magnitude unpruned connections.
- Pruning with rewinding is much better than reinitialization
- Many papers struggle to figure it out.
  - Reinitializing with preserving sign of parameters shows comparable performance
  - Prune weight based on their change in magnitude between initialization and the end of training.
  - Prune weight globally in larger model.

#### 4. Optimal Brain Damage (1990, NIPS)

- Pre-trained/Hessian based method/unstructured/retain/iterative
- ► The importance of the parameter is measured by the effect on the training loss by enforcing that parameter to be zero.
- From a pre-trained  $\theta^*$ ,

$$I(\theta_q^*) = \mathcal{L}(\boldsymbol{\theta}^*) - \mathcal{L}(\boldsymbol{\theta}_{-q}^*)$$

▶ Appoximate the importance(saliency) of  $\theta_q^*$  by second derivative approiximation.

#### 4. Optimal Brain Damage (1990, NIPS)

- ightharpoonup Local maximum  $\theta^*$
- ightharpoonup Approximate the objective function at  $heta^*$  (Hessian based methods)

- lackbox Then,  $\mathbf{I}( heta_q^*)$  can be approximated by  $\frac{1}{2}{ heta_q^*}^2\mathbf{H}_{qq}$
- ▶ Diagonal assumption on **H**(Independence assumption.)

#### 4. Optimal Brain Damage (1990, NIPS)

- 1. Pre-train the given architecture to estimate local maximum  $\theta^*$
- 2. Compute the second derivatives  $H_{qq}$  for each parameters
- 3. Compute the saliences for each parameters:  $s_k = \frac{1}{2} H_{qq} \theta_q^{*2}$
- 4. Sort the parameters by saliency and prune the parameters
- 5. Iteratively implement

- ▶ Pre-trained/Hessian based method/unstructured/retain/single-shot
- No restrictive assumptions on the Hessian.(Dependence assumption)
- ▶ Does not require retraining after the pruning of a weight.
- $ightharpoonup \Delta heta 
  eq heta^* heta^*_{-q}$
- $ightharpoonup e_q^{ op} \Delta heta + heta_q = 0$

- ► The importance(saliency) of each weight is calculated by solving the following constrained optimization problem
- $ightharpoonup e_q^{\top} \Delta \theta + \theta_q = 0$

$$\min_{\Delta oldsymbol{ heta}} rac{1}{2} \Delta oldsymbol{ heta}^ op \mathbf{H} \Delta oldsymbol{ heta} \; \mathrm{s.t.} \; \mathbf{e}_q^ op \Delta oldsymbol{ heta} + oldsymbol{ heta}_q^* = 0$$

Lagrangian form

$$L = rac{1}{2} \Delta oldsymbol{ heta}^ op \mathsf{H} \Delta oldsymbol{ heta} + \lambda (e_q^ op \Delta heta + heta_q)$$



▶ By taking functional derivatives,

$$\Delta heta = -rac{ heta_q^*}{\left[\mathsf{H}^{-1}
ight]_{qq}}\mathsf{H}^{-1}\mathsf{e}_q$$
 and  $\Delta \mathcal{L}_q = rac{1}{2}rac{\left( heta_q^*
ight)^2}{\left[\mathsf{H}^{-1}
ight]_{qq}}$ 

- $\blacktriangleright \ H \approx \frac{1}{n} \sum_{i=1}^{n} \frac{\partial f_i(\theta)}{\partial \theta}^{\top} \frac{\partial^2 \mathcal{L}(y_i, f_i(\theta))}{\partial f_i^2} \frac{\partial f_i(\theta)}{\partial \theta}$
- ▶ Denote  $X_i = \frac{\partial f_i(\theta)}{\partial \theta}$ ,  $A_i = \frac{\partial^2 \mathcal{L}(y_i, f_i(\theta))}{\partial f_i^2}$
- ▶ with  $H_0 = \alpha I$  and  $H_n = H$  and  $10^{-8} \le \alpha \le 10^{-4}$

$$\boldsymbol{H}_{i+1} := \boldsymbol{H}_i + \frac{1}{n} \boldsymbol{X}_{i+1}^{\top} \boldsymbol{A}_i \boldsymbol{X}_{i+1} \quad i = 0, \dots, n-1$$

Recursively,

$$H_{i+1}^{-1} = H_i^{-1} - H_i^{-1} X_{i+1}^{\top} \left( nA_i + X_{i+1} H_i^{-1} X_i^{\top} \right)^{-1} X_{i+1} H_i^{-1}$$



- ▶ Pre-trained/Hessian based method/structured/retain/iterative.
- ▶ High computational cost of computing second derivatives.
- Kronecker-factored approximate culvature.(K-FAC)
- Structured prunning
- Present two methods
  - Kron-OBD, Kron-OBS.
  - EigenDamage.

- Kronecker-Factored Approximation Curvature.
- ► Kronecker product $(mp \times nq)$  of  $M(m \times n)$ ,  $N(p \times q)$

$$M \otimes N = \begin{pmatrix} M_{11}N & \cdots & M_{1n}N \\ \vdots & & \vdots \\ M_{m1}N & \cdots & M_{mn}N \end{pmatrix}$$

- Layerwise independence.
- ▶ Input activations  $a \in \mathbb{R}^n$ , weight matrix  $W \in \mathbb{R}^{n \times m}$ , output  $\mathbb{R}^m(s = W^T a)$
- K-FAC decomposes this layer's Fisher matrix.

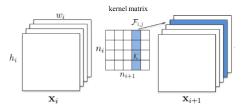
$$\begin{aligned} \boldsymbol{H} &= \mathbb{E}[\text{vec}\{\nabla_{W}\mathcal{L}\}\text{vec}\{\nabla_{W}\mathcal{L}\}^{T}] \\ &= \mathbb{E}[\{\nabla_{s}\mathcal{L}\}\{\nabla_{s}\mathcal{L}\}^{T} \otimes \boldsymbol{a}\boldsymbol{a}^{T}] \\ &\approx \mathbb{E}[\{\nabla_{s}\mathcal{L}\}\{\nabla_{s}\mathcal{L}\}^{T}] \otimes \mathbb{E}[\boldsymbol{a}\boldsymbol{a}^{T}] = \boldsymbol{S} \otimes \boldsymbol{A} \end{aligned}$$

Efficient computation.(Q and Λ)

$$\begin{aligned} \mathbf{H} \cdot X &= \mathbf{S} \otimes \mathbf{A} \cdot \mathbf{X} = \mathbf{A} \mathbf{X} \mathbf{S}^{\top} \\ \mathbf{H}^{-1} &= (\mathbf{S} \otimes \mathbf{A})^{-1} = \mathbf{S}^{-1} \otimes \mathbf{A}^{-1} \\ \mathbf{H} &= (\mathbf{Q}_{\mathbf{S}} \otimes \mathbf{Q}_{\mathbf{A}}) (\mathbf{\Lambda}_{\mathbf{S}} \otimes \mathbf{\Lambda}_{\mathbf{A}}) (\mathbf{Q}_{\mathbf{S}} \otimes \mathbf{Q}_{\mathbf{A}})^{\top} \end{aligned}$$

 $ightharpoonup Q_S \otimes Q_A$  gives the eigen basis of the Kronecker product.

- For ith convolution layer,
- $\triangleright$   $n_i$ : number of channels,  $h_i$ : height size,  $w_i$ : weight size, k: filter size.
- $\mathbf{x}_i \in \mathbb{R}^{n_i \times h_i \times w_i}, \ \mathbf{x}_{i+1} \in \mathbb{R}^{n_{i+1} \times h_{i+1} \times w_{i+1}}, \ \mathcal{F}_{i,j} \in \mathbb{R}^{n_i \times k^2}, \ \mathcal{F}_i \in \mathbb{R}^{n_i \times n_{i+1} \times k^2}$



- $ightharpoonup \mathcal{I}_{i+1} = [h_{i+1}] \times [w_{i+1}]$ , spatial location index for output channel.
- $label{eq:lambda} \ell \in \mathcal{I}_{i+1}, \ \pmb{x}_{i+1}^{(\ell)} \in \mathbb{R}^{n_{i+1}}$
- ▶ Like in the fully connected layer case,  $\Delta_{W}\mathcal{L} = a(\Delta_{s}\mathcal{L})^{\top}$ the gradient of the kernel matrix  $\mathcal{F}_{i} = \sum_{\ell \in \mathcal{I}_{i+1}} x_{i}^{p(\ell)} \nabla_{x_{i+1}^{(\ell)}} \mathcal{L}^{\top}$
- $\mathbf{x}_{i}^{p(\ell)} \in \mathbb{R}^{n_{i}k^{2}}$  is corresponding patch for *I*-th spatial location.

► Then, Hessian matrix can be computed.

$$\begin{split} \boldsymbol{H}_{i} &\approx \sum_{l \in \mathcal{I}_{i+1}} \mathbb{E}[\{\nabla_{\mathbf{x}_{i+1}^{(\ell)}} \mathcal{L}\} \{\nabla_{\mathbf{x}_{i+1}^{(\ell)}} \mathcal{L}\}^{T}] \otimes \mathbb{E}[\mathbf{x}_{i}^{\rho(\ell)} \mathbf{x}_{i}^{\rho(\ell)} \mathbf{T}^{T}] \\ &\approx \left(\frac{1}{|\mathcal{I}_{i+1}|} \sum \mathbb{E}[\{\nabla_{\mathbf{x}_{i+1}^{(\ell)}} \mathcal{L}\} \{\nabla_{\mathbf{x}_{i+1}^{(\ell)}} \mathcal{L}\}^{T}]\right) \otimes \left(\sum_{\ell \in \mathcal{I}_{i+1}} \mathbb{E}[\mathbf{x}_{i}^{\rho(\ell)} \mathbf{x}_{i}^{\rho(\ell)T}]\right) \\ &\coloneqq \boldsymbol{S} \otimes \boldsymbol{A} \end{split}$$

where **S** is  $n_{i+1} \times n_{i+1}$  and **A** is  $n_i k^2 \times n_i k^2$  matrix.

▶ Without considering the interaction between filters, we can compute the importance of each filter in *i*th convolution layer

$$\Delta \mathcal{L}_j = rac{1}{2} \mathcal{F}_{ij}^{*}{}^ op \mathcal{H}_{i,j} \mathcal{F}_{ij}^*$$

where  $\mathcal{F}_{ii}^* \in \mathbb{R}^{n_i k^2}$  and  $H_{i,j} \in \mathbb{R}^{n_i k_i^2 k^2}$ 

- ▶ (Convolution) layerwise independence.
- Kron-OBD

$$\Delta \mathcal{F}_{ij} = -\mathcal{F}_{ij}^*$$
 and  $\Delta \mathcal{L}_j = rac{1}{2} m{S}_{jj} \mathcal{F}_{ij}^{*}^{ op} m{A} \mathcal{F}_{ij}^*$ 

Kron-OBS

$$\Delta \mathcal{F}_{ij} = -\frac{\boldsymbol{S}^{-1}\boldsymbol{e}_{i}\otimes\mathcal{F}_{ij}^{*}}{[\boldsymbol{S}^{-1}]_{ii}} \text{ and } \Delta \mathcal{L}_{j} = \frac{1}{2}\frac{\mathcal{F}_{i}^{*\top}\boldsymbol{A}\mathcal{F}_{ij}^{*}}{[\boldsymbol{S}^{-1}]_{ii}}$$

where  $e_i$  is the selecting vector with 1 for elements of  $\mathcal{F}_{i,j}$ 



- 1. Compute Kronecker factors A and S
- 2. Compute the importance for each filters in each layers.
- 3. Compute  $p_{th}$  percentile of  $\Delta \mathcal{L}$  as au
- 4. Update  $\theta$  as  $\Delta\theta$ (Kron-OBD or Kron-OBS)
- 5. Finetune the network.

- $\blacktriangleright$  Eigendamage based on  $Q_S \otimes Q_A$  the eigen basis of the Kronecker product.
- Introduce a novel network reparameterization.

$$\mathcal{F}_{i} = (\textbf{\textit{Q}}_{\textbf{\textit{S}}} \otimes \textbf{\textit{Q}}_{\textbf{\textit{A}}}) \mathcal{F}_{i}^{'} = \textbf{\textit{Q}}_{\textbf{\textit{A}}} \mathcal{F}_{i}^{'} \textbf{\textit{Q}}_{\textbf{\textit{S}}}^{\top}, \quad \mathcal{F}_{i}^{'} = (\textbf{\textit{Q}}_{\textbf{\textit{S}}} \otimes \textbf{\textit{Q}}_{\textbf{\textit{A}}})^{\top} \mathcal{F}_{i}$$

- 1. Compute Kronecker factors  ${\it A}$  and  ${\it S}$
- 2.  $Q_S, \Lambda_S = Eigen(S)$  and  $Q_A, \Lambda_A = Eigen(A)$
- 3.  $\Theta = \mathcal{F}_{i}^{'} \cdot \mathsf{diag}(\mathbf{\Lambda}_{A}) \, \mathsf{diag}(\mathbf{\Lambda}_{S}) \cdot \mathcal{F}_{i}^{'}$
- 4. for all row (or column) in  $\Theta$

$$\Delta \mathcal{L}_r = \boldsymbol{\theta}_{r,.} \mathbf{1} \text{ or } (\Delta \mathcal{L}_c = \mathbf{1}^{\top} \boldsymbol{\theta}_{.,c})$$

- 5. Remove  $r_{th}$  row(or  $c_{th}$  column) in  $\boldsymbol{W}'$  and  $r_{th}$ (or  $c_{th}$ ) eigenbasis in  $\boldsymbol{Q}_A$ (or  $\boldsymbol{Q}_S$  if  $\Delta \mathcal{L}_r$ (or  $\Delta \mathcal{L}_c \leq \tau$ ).
- 6. Compute  $p_{th}$  percentile of  $\Delta \mathcal{L}$  as  $\tau$
- 7. Finetune the network.

#### 7. SNIP, Single-shot Pruning Based on Connection Sensitivity. (2018, ICML)

- ► Pre \_\_trained/Connection sensitivity/unstructured/retain
- Prunes a given network once at initialization prior to training.
- ▶ After pruning, the sparse network is trained in the standard way.
- Determines important connections with a mini-batch of data at single shot.
- ► The importance(Connection sensitivity) of each parameters is calculated as follow.

$$S(\theta_q) = \lim_{\epsilon \to 0} \left| \frac{\mathcal{L}(\theta_0) - \mathcal{L}(\theta_0 + \epsilon \delta_q)}{\epsilon} \right| = \left| \theta_q \frac{\partial \mathcal{L}}{\partial \theta_q} \right|$$

#### 7. SNIP, Single-shot Pruning Based on Connection Sensitivity. (2018, ICML)

- 1. Variance scaling initialization
- 2. Using a mini-batch, Compute the connection sensitivity.

$$S(\theta_q) = \lim_{\epsilon \to 0} \left| \frac{\mathcal{L}(\theta_0) - \mathcal{L}(\theta_0 + \epsilon \delta_q)}{\epsilon} \right| = \left| \theta_q \frac{\partial \mathcal{L}}{\partial \theta_q} \right|$$

- Sort the parameters by their connection sensitivity and prune the parameters
- 4. Training the pruned model.

# 8. Picking Winning Tickets Before Training by Preserving Gradient Flow. (2020, ICML)

- ► GraSP
- ► Pre \_\_trained/Preserving Gradient Flow/unstructured/retain
- It is important to preserve the training dynamics than the loss itself.
- A larger gradient norm indicates that, each gradient update achieves a greater loss reduction,

$$\Delta \mathcal{L}(\theta) = \lim_{\epsilon \to 0} \frac{\mathcal{L}(\theta + \epsilon \nabla \mathcal{L}(\theta)) - \mathcal{L}(\theta)}{\epsilon} = \nabla \mathcal{L}(\theta)^{\top} \nabla \mathcal{L}(\theta)$$

# 8. Picking Winning Tickets Before Training by Preserving Gradient Flow. (2020, ICML)

Prune the weights whose removal will not reduce the gradient flow.

$$\begin{split} \mathbf{S}(\delta) &= \Delta \mathcal{L} \left( \theta_0 + \delta \right) - \underbrace{\Delta \mathcal{L} \left( \theta_0 \right)}_{\mathsf{Const}} = 2 \delta^\top \nabla^2 \mathcal{L} \left( \theta_0 \right) \nabla \mathcal{L} \left( \theta_0 \right) + \mathcal{O} \left( \| \delta \|_2^2 \right) \\ &= 2 \delta^\top \mathsf{Hg} + \mathcal{O} \left( \| \delta \|_2^2 \right) \end{split}$$

▶ The importance of weights,

$$S(-\theta) = -\theta \odot Hg$$

- The larger the score of a weight the lower its importance.
- H = I, equals to SNIP.

# 8 .Picking Winning Tickets Before Training by Preserving Gradient Flow. (2020, ICML)

1. 
$$\mathcal{D}_b = \{(\mathbf{x}_i, \mathbf{y}_i)\}_{i=1}^b \sim \mathcal{D}$$

- 2. Compute the Hessian-gradient product Hg
- 3.  $S(-\theta_0) = -\theta_0 \odot Hg$
- 4. Compute  $p_{\rm th}$  percentile of  $S(-\theta_0)$  as  $\tau$
- 5.  $\mathbf{m} = \mathbf{S}(-\theta_0) < \tau$
- 6. Train the network  $f_{m\odot\theta}$  on  $\mathcal{D}$  until convergence.

# 9. A Signal Propagation Perspective for Pruning Neural Networks at Initialization. (2020, arXiv)

- Faithful connection sensitivity through layerwise dynamical isometry.
- Layerwise Jacobian

$$\mathbf{J}^{l-1,l} = \frac{\partial \mathbf{x}^l}{\partial \mathbf{x}^{l-1}} = \mathbf{D}^l \mathbf{W}^l$$

- ► Layerwise dynamical isometry is that Layerwise Jacobian's singular values are exactly 1.
- ► Reinitialize the weights after pruining by

$$\min_{\mathbf{W}^{l}} \left\| \left( \mathbf{m}^{l} \odot \mathbf{W}^{l} \right)^{T} \left( \mathbf{m}^{l} \odot \mathbf{W}^{l} \right) - \mathbf{I}^{l} \right\|_{F}$$

#### The end

The end.