Distributed Machine Learning

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Machine Learning is Changing the World

"Machine learning is the hot new thing" (John Hennessy, President, Stanford)

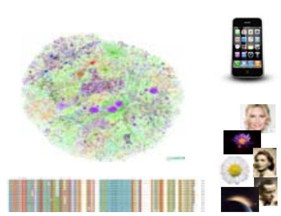
"A breakthrough in machine learning would be worth ten Microsofts" (Bill Gates, Microsoft)

"Web rankings today are mostly a matter of machine learning" (Prabhakar Raghavan, VP Engineering at Google)

The World is Changing Machine Learning

New applications

Explosion of data



The World is Changing Machine Learning

New approaches. E.g.,

- Semi-supervised learning
- Interactive learning
- Distributed learning
- Multi-task/transfer learning
- Deep Learning
- Never ending learning

Many competing resources & constraints. E.g.,

- Computational efficiency (noise tolerant algos)
- Human labeling effort
- Statistical efficiency
- Communication
- Privacy/Incentives

The World is Changing Machine Learning

New approaches. E.g.,

- Semi-supervised learning
- Interactive learning
- Distributed learning
- Multi-task/transfer learning
- Deep Learning
- Never ending learning

Key challenges: how to best utilize the available resources most effectively in these new settings.

Distributed Learning

Data inherently distributed: massive amounts of data distributed across multiple locations.

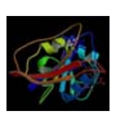
Distributed Learning

Modern applications: massive amounts of data distributed across multiple locations.

E.g.,

- video data

- scientific data



Key new resource **communication**.

Distributed Learning

Data distributed across multiple locations.

E.g., medical data

Distributed Learning

- Data distributed across multiple locations.
- Each has a piece of the overall data pie.
- To learn over the combined D, must communicate.

- Communication is expensive.

  President Obama cites Communication-Avoiding Algorithms in FY 2012 Department of Energy Budget Request to Congress

Important question: how much communication?

Plus, privacy & incentives.

Distributed PAC Learning [Balcan-Blum-Fine-Mansour, COLT 2012] Runner UP Best Paper

- X – instance space. s players.
- Player i can sample from D_i, samples labeled by c*.
- Goal: find h that approximates c* w.r.t. $D=1/s\ (D_1 + \ldots + D_s)$

Goal: learn good h over D, as little communication as possible

Efficient algos for problems when centralized algos exist.

Main Results

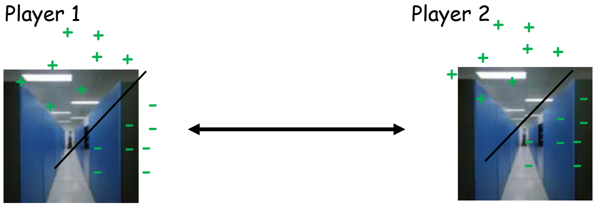
- Broadly applicable communication efficient distr. boosting.
- Tight results for interesting cases [intersection closed, parity fns, linear separators over "nice" distrib].
- Privacy guarantees.

Interesting special case to think about

s=2. One has the positives and one has the negatives.

- How much communication, e.g., for linear separators?

Player 1 Player 2



Generic Results

Baseline $d/\epsilon \log(1/\epsilon)$ examples, 1 round of communication

- Each player sends $d/(\epsilon s) \log(1/\epsilon)$ examples to player 1.
- Player 1 finds consistent $h \in C$, whp error $\leq \epsilon$ wrt D

Distributed Boosting

Only $O(d \log 1/\epsilon)$ examples of communication

Communication Aware Distributed Boosting

Baseline
$d/\epsilon \log(1/\epsilon)$ examples, 1 round of communication

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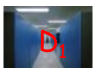

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Distributed Boosting
Only $O(d \log 1/\epsilon)$ examples of communication!

Recap of Adaboost

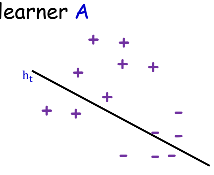
- Boosting: algorithmic technique for turning a weak learning algorithm into a strong (PAC) learning one.

Recap of Adaboost

- Boosting: turns a weak algo into a strong (PAC) learner.

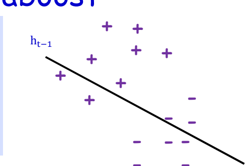
Input: $S=\{(x_1, y_1), \ldots,(x_m, y_m)\}$; weak learner A

- Weak learning algorithm A.
- For $t=1,2, \ldots ,T$
  - Construct D_t on $\{x_1, \ldots, x_m\}$
  - Run A on D_t producing h_t
- Output $H_{final} = sgn(\sum \alpha_t\ h_t)$



Recap of Adaboost

- Weak learning algorithm A.
- For $t=1,2, \ldots ,T$
  - **Construct D_t on $\{x_1, \ldots, x_m\}$**
  - Run A on D_t producing h_t



- D_1 uniform on $\{x_1, \ldots, x_m\}$
- D_{t+1} increases weight on x_i if h_t incorrect on x_i ; decreases it on x_i if h_t correct.

$D_{t+1}(i) = \frac{D_t(i)}{Z_t}\ e^{\{-\alpha_t\}}$ if $y_i = h_t(x_i)$

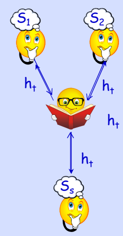
$D_{t+1}(i) = \frac{D_t(i)}{Z_t}\ e^{\{\alpha_t\}}$ if $y_i \neq h_t(x_i)$

Key points:

- $D_{t+1}(x_i)$ depends on $h_1(x_i), \ldots, h_t(x_i)$ and normalization factor that can be communicated efficiently.
- To achieve weak learning it suffices to use $O(d)$ examples.

Distributed Adaboost

- Each player i has a sample S_i from D_i.
- For $t=1,2,\dots,T$
  - Each player sends player 1, enough data to produce weak hyp h_t. [For t=1, O(d/s) examples each.]
  - Player 1 broadcasts h_t to other players.



Distributed Adaboost

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- For $t=1,2,\dots,T$
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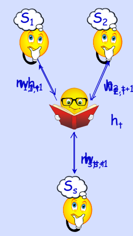
  - Player 1 broadcasts h_t to other players.
  - Each player i reweights its own distribution on S_i using h_t and sends the sum of its weights $w_{i,t}$ to player 1.
  - Player 1 determines the #of samples to request from each i [samples O(d) times from the multinomial given by $w_{i,t}/W_t$].



Distributed Adaboost

Can learn any class C with $O(\log(1/\epsilon))$ rounds using $O(d)$ examples + $O(s \log d)$ bits per round.

[efficient if can efficiently weak-learn from O(d) examples]

Proof:

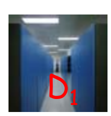
- As in Adaboost, $O(\log 1/\epsilon)$ rounds to achieve error ϵ.
- Per round: $O(d)$ examples, $O(s \log d)$ extra bits for weights, 1 hypothesis.

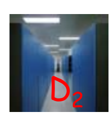
Dependence on $1/\epsilon$, Agnostic learning

Distributed implementation of Robust halving [Balcan-Hanneke'12].

- error $O(OPT)+\epsilon$ using only $O(s \log|C| \log(1/\epsilon))$ examples.

Not computationally efficient in general.





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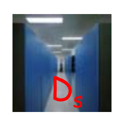
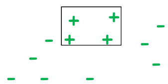


Distributed implementation of Smooth Boosting (access to agnostic weak learner). [TseChen-Balcan-Chau'15]

Better results for special cases

Intersection-closed when fns can be described compactly .



C is intersection-closed, then C can be learned in one round and k hypotheses of total communication.

Algorithm:

- Each i draws S_i of size $O(d/\epsilon \log(1/\epsilon))$, finds smallest h_i in C consistent with S_i and sends h_i to player 1.
- Player 1 computes smallest h s.t. $h_i \subseteq h$ for all i.

Key point:

h_i, h never make mistakes on negatives, so $\mathrm{err}_{D_i}(h) \le \mathrm{err}_{D_i}(h_i) \le \epsilon$.

Better results for special cases

E.g., conjunctions over $\{0,1\}^d$ [$f(x) = x_2 x_5 x_9 x_{15}$]

- Only $O(k)$ examples sent, $O(kd)$ bits.
  - Each entity intersects its positives.
  - Sends to player 1.
  - Player 1 intersects & broadcasts.

1101111011010111
1111110111001110
1100110011001111
1100110011000110

[Generic methods $O(d)$ examples, or $O(d^2)$ bits total.]

Interesting class: parity functions

- $s = 2, X = \{0,1\}^d$, C = parity fns, $f(x) = x_{i_1} \text{XOR } x_{i_2} \ldots \text{XOR } x_{i_l}$
- Generic methods: $O(d)$ examples, $O(d^2)$ bits.
- Classic CC lower bound: $\Omega(d^2)$ bits LB for proper learning.

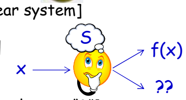
Improperly learn C with $O(d)$ bits of communication!

Key points:

- Can properly PAC-learn C.

[Given dataset S of size $O(d/\epsilon)$, just solve the linear system]

- Can non-properly learn C in reliable-useful manner [RS'88]



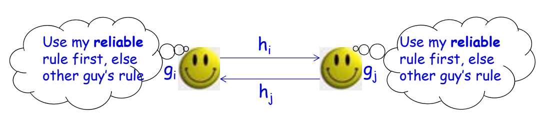
[if x in subspace spanned by S, predict accordingly, else say "?"]

Interesting class: parity functions

Improperly learn C with $O(d)$ bits of communication!

Algorithm:

- Player i properly PAC-learns over D_i to get parity h_i. Also improperly R-U learns to get rule g_i. Sends h_i to player j.
- Player i uses rule R_i: "if g_i predicts, use it; else use h_j"



Key point: low error under D_j because h_j has low error under D_j and since g_i never makes a mistake putting it in front does not hurt.

Distributed PAC learning: Summary

- First time consider communication as a fundamental resource.
  - Broadly applicable communication efficient distributed boosting.
  - Improved bounds for special classes (intersection-closed, parity fns, and linear separators over nice distributions).
  - Analysis of privacy guarantees achievable.
- Lots of follow-up work analyzing communication aspects in ML.

  [Zhang, Duchi,Jordan, Wainwright NIPS 13], [Shamir NIPS 14], [Garg Nguyen'NIPS 14], [Kannan,Vempala,Woodruff, COLT'14], …

Privacy

Natural also to consider privacy in this setting.

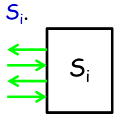
- Privacy for individual data items (using usual notion of differential privacy considered in the literature).
- Privacy for the data holders / players (using a notion of distributional privacy).

Q: What is the effect on communication?

Differential Privacy

Differential privacy: want each player i's messages not to reveal information about individual data items in S_i.

- For any $x \in S_i$, prob of output sequence σ changes by only a little if modify x to any x'.



$$\forall\sigma,\ \Pr(A(S_i)=\sigma)/\Pr(A(S_i-x+x')=\sigma) \in 1 \pm \epsilon$$

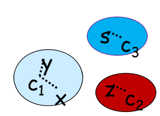
- Substantial literature on how to achieve - e.g., any Stat. Query algorithm can be made to satisfy Diff. Privacy.
- So, if protocols can be implemented s.t. each player interacts with own data via SQs, then no increase in communication.

Conjunctions, decision lists, linear separators, …

Distributed Clustering

[Balcan-Ehrlich-Liang, NIPS 2013]

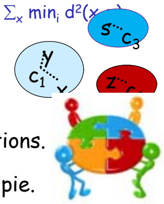
[Balcan-Kanchanapally-Liang-Woodruff, NIPS 2014]



Distributed Clustering [Balcan-Ehrlich-Liang, NIPS 2013]

k-median: find center pts $c_1, c_2, \dots, c_k$ to minimize $\sum_x \min_i d(x,c_i)$

k-means: find center pts $c_1, c_2, \dots, c_k$ to minimize $\sum_x \min_i d^2(x,c_i)$

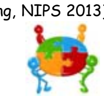


Distributed Clustering

- Dataset S distributed across s locations.
- Each has a piece of the overall data pie.

Goal: cluster the data, as little communication as possible

Distributed Clustering [Balcan-Ehrlich-Liang, NIPS 2013]



- Data distributed across s locations.
- Each has a piece of the overall data pie.

Goal: cluster the data, as little communication as possible

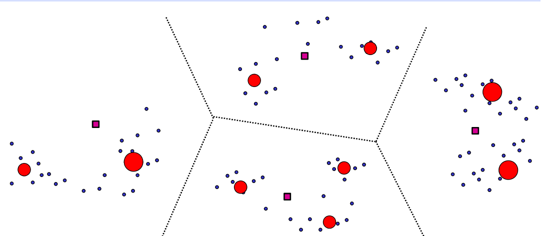
Key idea: use coresets, short summaries capturing relevant info w.r.t. all clusterings.

- By combining local coresets, get a global coreset; the size goes up multiplicatively by s.
- We show a two round procedure with communication only the true size of a global coreset of dataset S.

Coresets

Def: An ϵ-coreset for a set of pts S is a set of points $\tilde{S}$ and weights $w: \tilde{S} \to R$ s.t. for any sets of centers **c**:

$$(1-\epsilon)\mathrm{cost}(S,\mathbf{c}) \le \sum_{p\in\tilde{S}} w_p \mathrm{cost}(p,\mathbf{c}) \le (1+\epsilon)\mathrm{cost}(S,\mathbf{c})$$

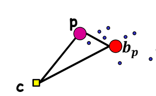


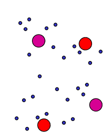
Centralized Coresets of size $O(kd/\epsilon^2)$ [Feldman-Langberg'11]

1. Find a constant factor approx. B, add its centers to coreset
2. Sample $O(kd/\epsilon^2)$ pts according to their contribution to the cost of that approximate clustering B. Add them in too.

Key idea (proof reinterpreted):

- Can view B as rough coreset, with $b \in B$ weighted by size of Voronoi cell.
- If p has closest pt $b_p \in B$, then for any center c, $|cost(p,c) - cost(b_p,c)| \le \|p - b_p\|$ by triangle inequality.
- So, penalty $f(p) = \mathrm{cost}(p,\mathbf{c}) - \mathrm{cost}(b_p,\mathbf{c})$ for p satisfies $f(p) \in [-\mathrm{cost}(p,b_p), \mathrm{cost}(p,b_p)]$.
- Motivates sampling according to $\mathrm{cost}(p,b_p)$.

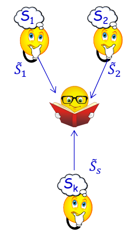




Distributed Clustering

Key fact: $\tilde{S}_i$ is coreset for S_i, then $\cup_i \tilde{S}_i$ is coreset for $\cup_i S_i$.

1. Each player finds coreset of size $O(kd/\epsilon^2)$ on their own data using centralized method.
2. Then they all send local coresets to the center.



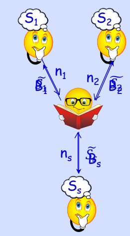
For s players, total communication is $O(skd/\epsilon^2)$.

Can we do better?

Distributed Coresets [Balcan-Ehrlich-Liang, NIPS 2013]

Key idea: in distributed case, show how to do this using only local constant factor approx.

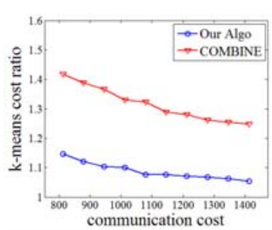
1. Each player i, finds a local constant factor approx. B_i and sends $\mathrm{cost}(B_i, P_i)$ and the centers to the center.
2. Center samples $n = O(kd/\epsilon^2)$ times $n = n_1 + \cdots + n_s$ from multinomial given by these costs. Sends n_i to player i.
3. Each player i sends n_i points from P_i sampled according to their contribution to the local approx.



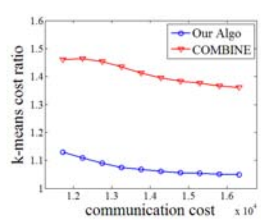
For s players, total communication is only $O\left(\frac{kd}{\epsilon^2} + sk\right)$.

Distributed Clustering [Balcan-Ehrlich-Liang, NIPS 2013]

k-means: find center pts $c_1, c_2, \ldots, c_k$ to minimize $\sum_x \min_i d^2(x, c_i)$



Color Histogram, k=10
68040 points in R^{32}
[the color features extracted from an image collection]



YearPredictionMSD, k=50
515345 points in R^{90}
[the timbre audio features from a music collection]

Open questions (Learning and Clustering)

- Efficient algorithms in noisy settings; handle failures, delays.
- Even better dependence on $1/\epsilon$ for communication efficiency for clustering via boosting style ideas.
  - Can use distributed dimensionality reduction to reduce dependence on d. [Balcan-Kanchanapally-Liang-Woodruff, NIPS 2014]
- More refined trade-offs between communication complexity, computational complexity, and sample complexity.