

Everything you wanted to know  
(and more) about

# PyTorch tensors

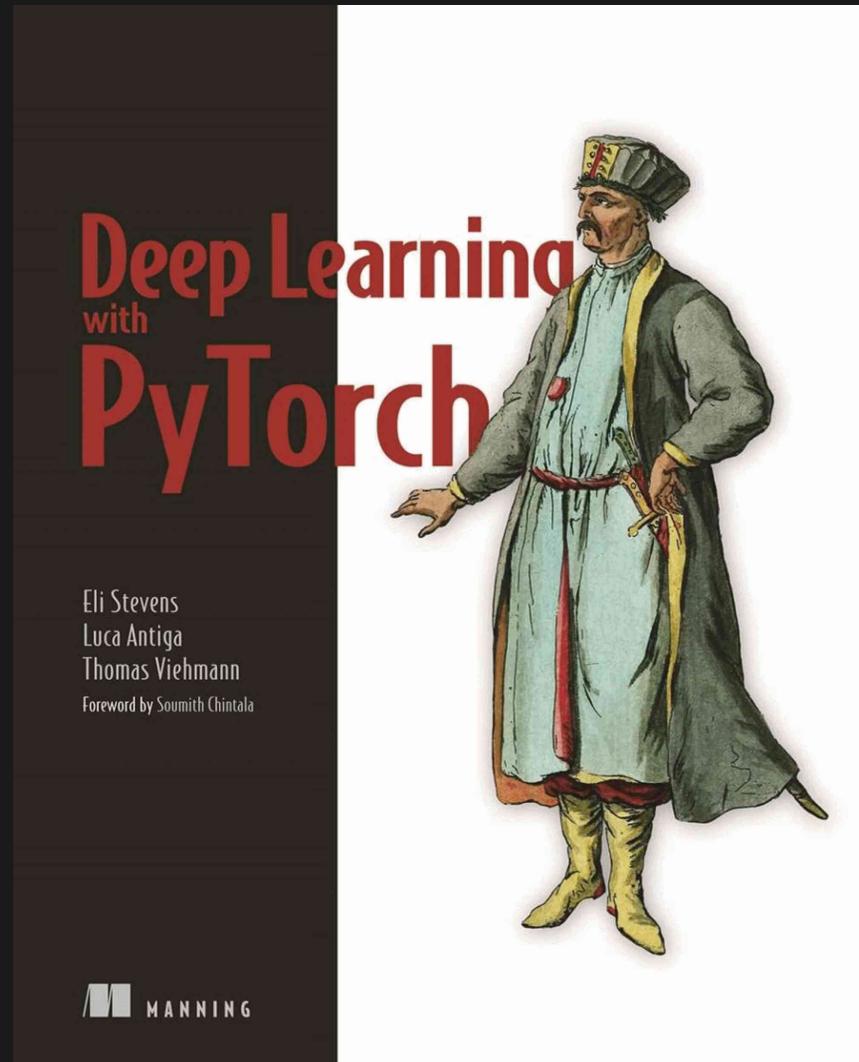
Marie-Hélène Burle

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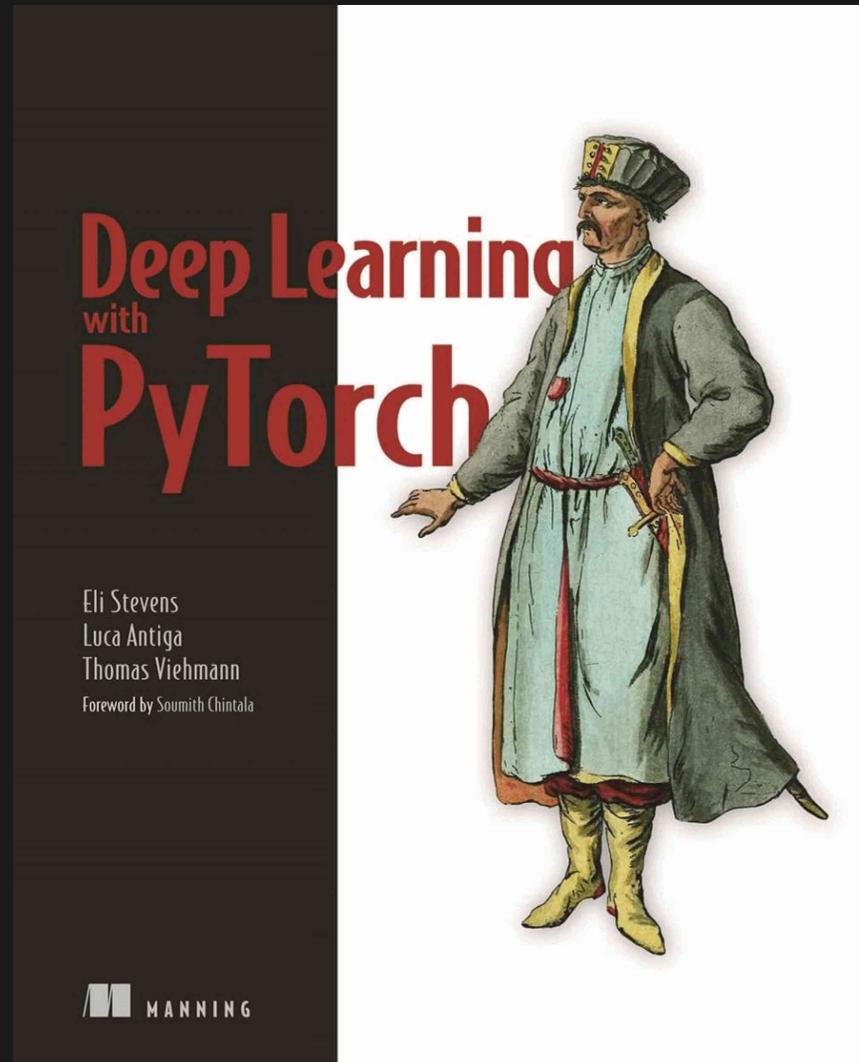
January 19, 2022



Many drawings in this webinar come from the book:



The section on storage is also highly inspired by it



# *Using tensors locally*

You need to have **Python** & **PyTorch** installed

Additionally, you might want to use an IDE such as **elpy** if you are an Emacs user, **JupyterLab**, etc.

Note that PyTorch does not yet support Python 3.10 except in some Linux distributions or on systems where a wheel has been built

For the time being, you might have to use it with Python 3.9

# Using tensors on CC clusters

In the cluster terminal:

```
avail_wheels "torch*" # List available wheels & compatible Python versions
module avail python   # List available Python versions
module load python/3.9.6 # Load a sensible Python version
virtualenv --no-download env # Create a virtual env
source env/bin/activate # Activate the virtual env
pip install --no-index --upgrade pip # Update pip
pip install --no-index torch # Install PyTorch
```

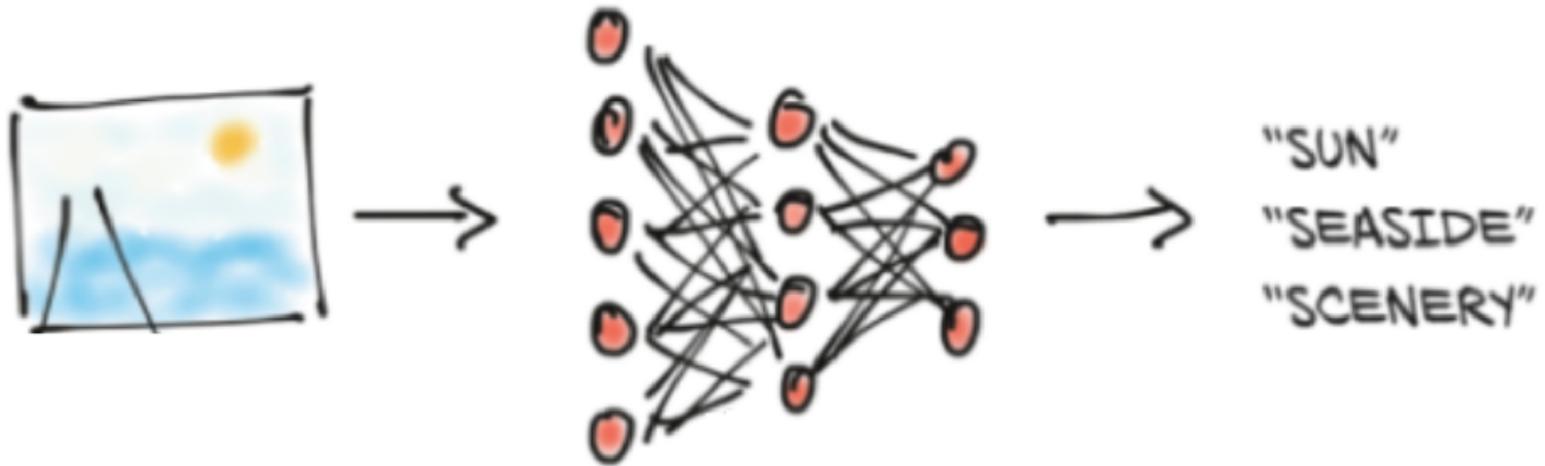
You can then launch jobs with `sbatch` or `salloc`

Leave the virtual env with the command: `deactivate`

- **What is a PyTorch tensor?**
- **Memory storage**
- **Data type (dtype)**
- **Basic operations**
- **Working with NumPy**
- **Linear algebra**
- **Harvesting the power of GPUs**
- **Distributed operations**

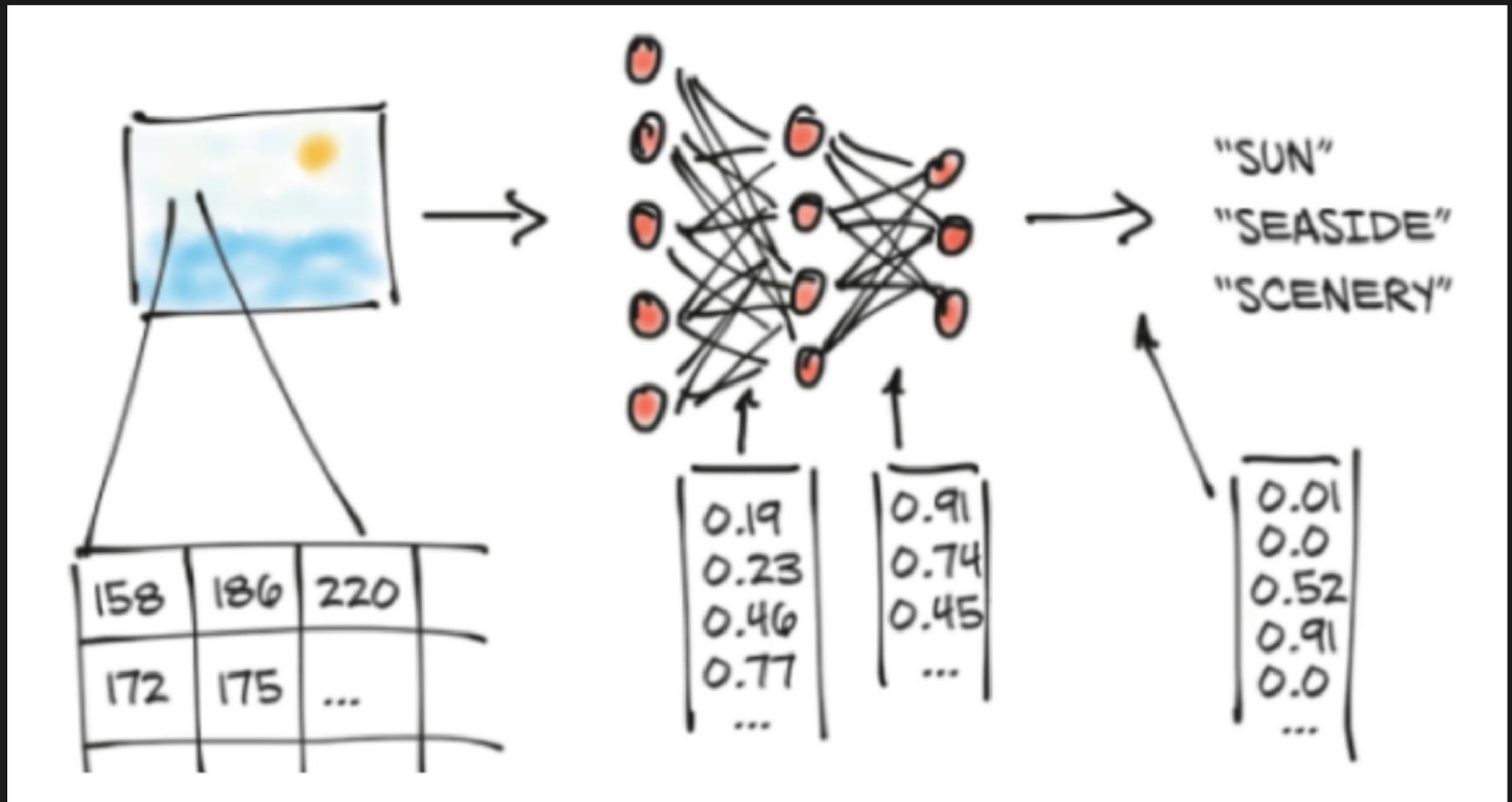
- **What is a PyTorch tensor?**
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# ANN do not process information directly



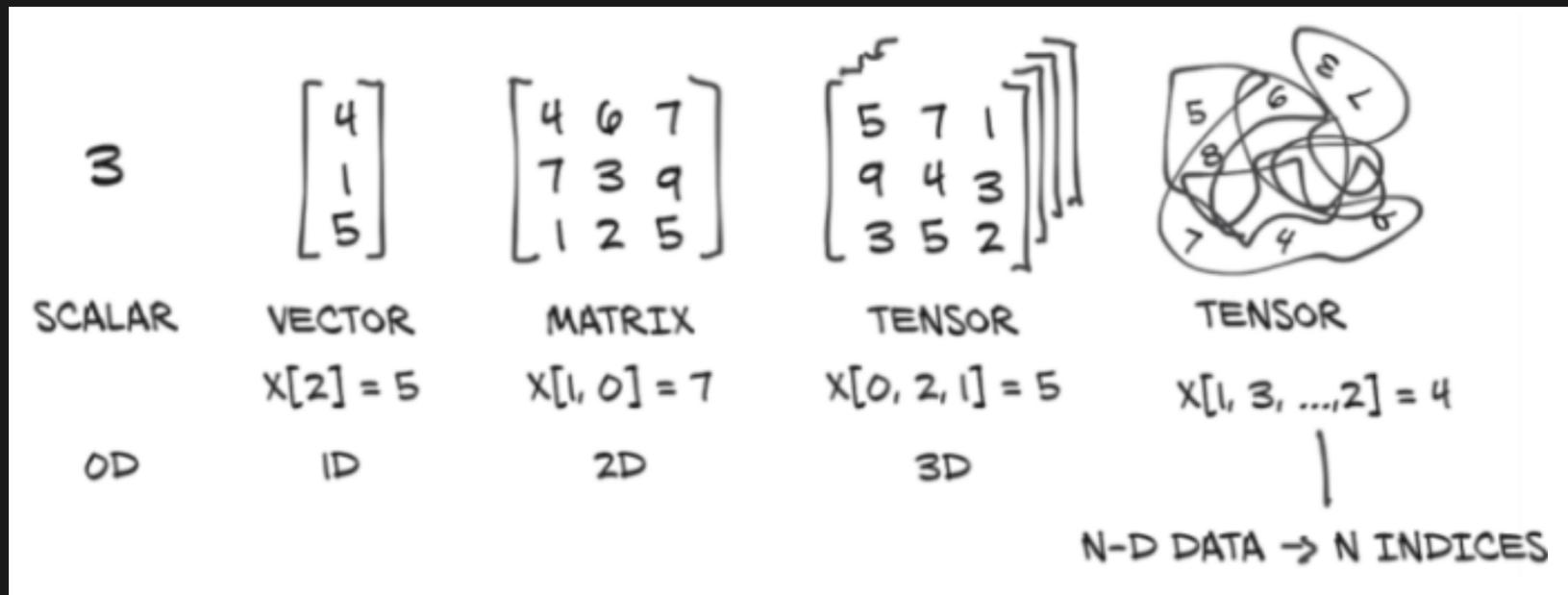
*Modified from Stevens, E., Antiga, L., & Viehmann, T. (2020). Deep learning with PyTorch. Manning Publications*

# It needs to be converted to numbers



# All these numbers need to be stored in a data structure

PyTorch tensors are Python objects holding multidimensional arrays



# Why a new object when NumPy ndarray already exists?

- Can run on accelerators (GPUs, TPUs...)
- Keep track of computation graphs, allowing automatic differentiation
- Future plan for sharded tensors to run distributed computations

# What is a PyTorch tensor?

PyTorch is foremost a **deep learning library**

In deep learning, the information contained in objects of interest (e.g. images, texts, sounds) is converted to **floating-point numbers** (e.g. pixel values, token values, frequencies)

As this information is complex, **multiple dimensions are required** (e.g. two dimensions for the width & height of an image, plus one dimension for the RGB colour channels)

Additionally, items are grouped into batches to be processed together, adding yet another dimension

**Multidimensional arrays are thus particularly well suited for deep learning**

# What is a PyTorch tensor?

Artificial neurons perform basic computations on these tensors

Their number however is huge & computing efficiency is paramount

GPUs/TPUs are particularly well suited to perform many simple operations in parallel

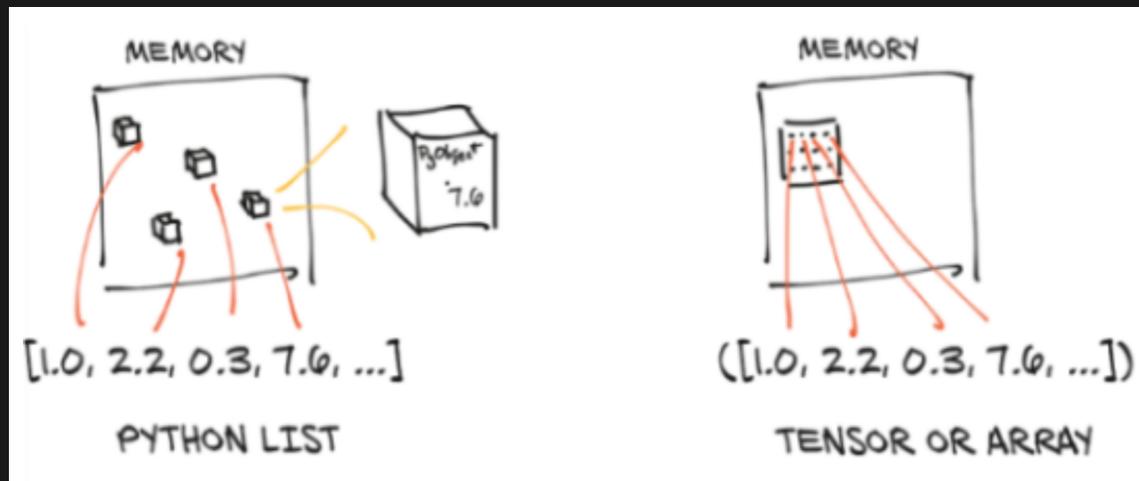
The very popular **NumPy library** has, at its core, a mature multidimensional array object well integrated into the scientific Python ecosystem

But the PyTorch tensor has additional efficiency characteristics ideal for machine learning & it can be converted to/from NumPy's ndarray if needed

- What is a PyTorch tensor?
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# Efficient memory storage

In Python, collections (lists, tuples) are groupings of boxed Python objects  
PyTorch tensors & NumPy ndarrays are made of unboxed C numeric types

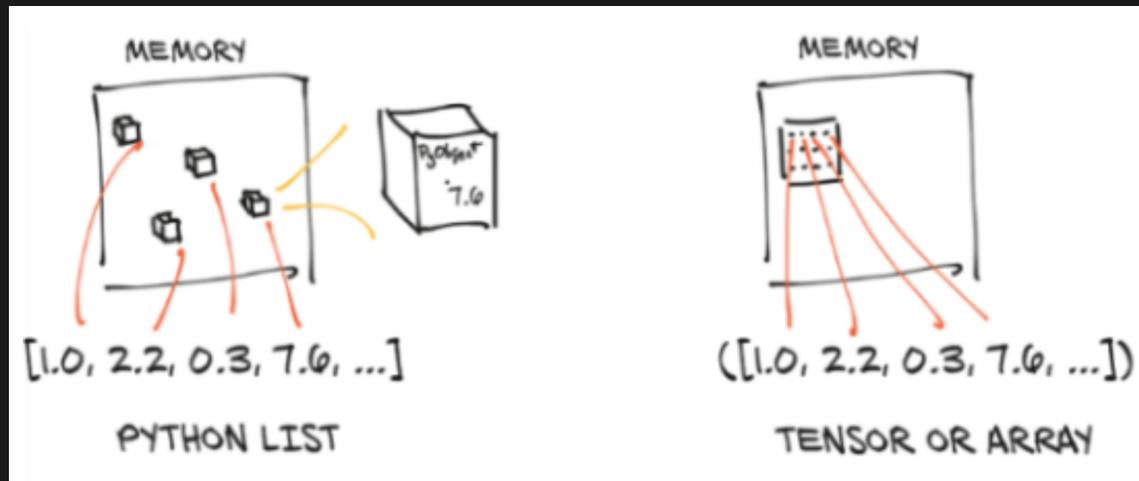


Stevens, E., Antiga, L., & Viehmann, T. (2020). *Deep learning with PyTorch*. Manning Publications

# Efficient memory storage

They are usually contiguous memory blocks, but the main difference is that they are unboxed: floats will thus take 4 (32-bit) or 8 (64-bit) bytes each

Boxed values take up more memory  
(memory for the pointer + memory for the primitive)



# Implementation

Under the hood, the values of a PyTorch tensor are stored as a `torch.Storage` instance which is a **one-dimensional array**

```
import torch
t = torch.arange(10.).view(2, 5); print(t) # Functions explained later
```

Output >>>

```
tensor([[ 0.,  1.,  2.,  3.,  4.],
        [ 5.,  6.,  7.,  8.,  9.]])
```

# Implementation

```
storage = t.storage(); print(storage)
```

Output >>>

0.0

1.0

2.0

3.0

4.0

5.0

6.0

7.0

8.0

9.0

[torch.FloatTensor of size 10]

# Implementation

The storage can be indexed

```
storage[3]
```

Output >>>

```
3.0
```

# Implementation

```
storage[3] = 10.0; print(storage)
```

Output >>>

0.0

1.0

2.0

10.0

4.0

5.0

6.0

7.0

8.0

9.0

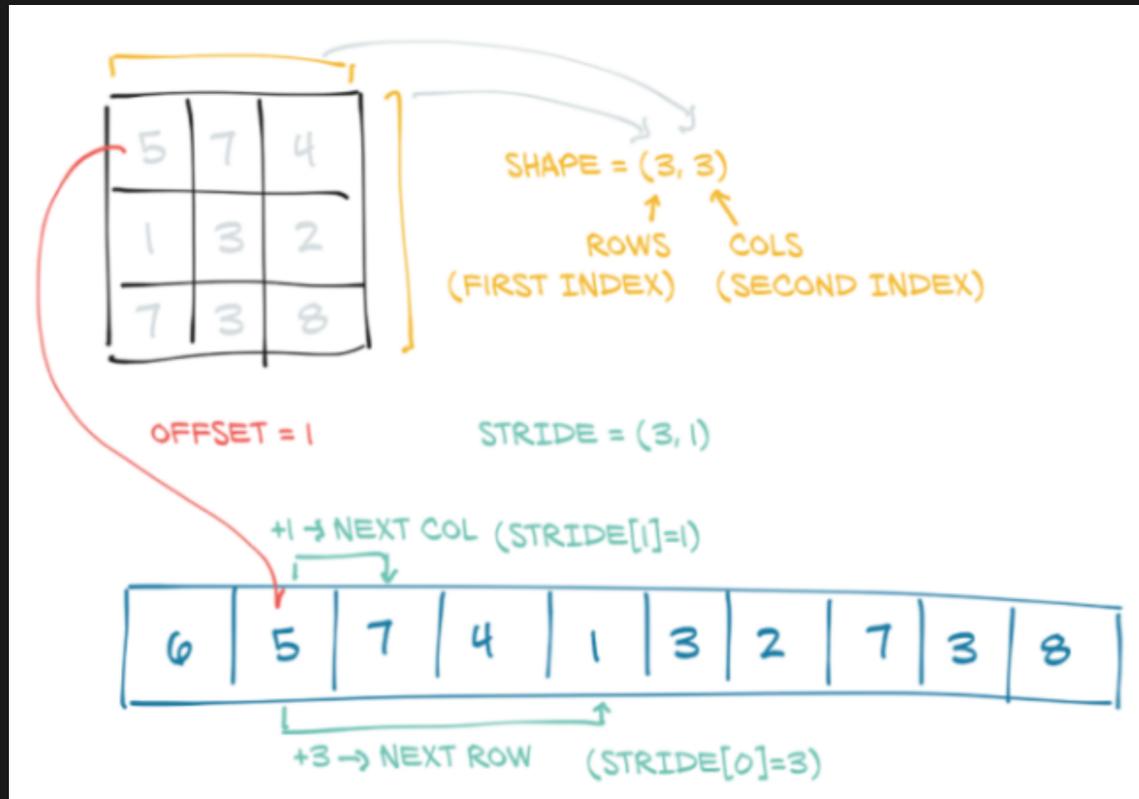
```
[torch.FloatTensor of size 10]
```

# Implementation

To view a multidimensional array from storage, we need **metadata** :

- the **size** (*shape* in NumPy) sets the number of elements in each dimension
- the **offset** indicates where the first element of the tensor is in the storage
- the **stride** establishes the increment between each element

# Storage metadata



# Storage metadata

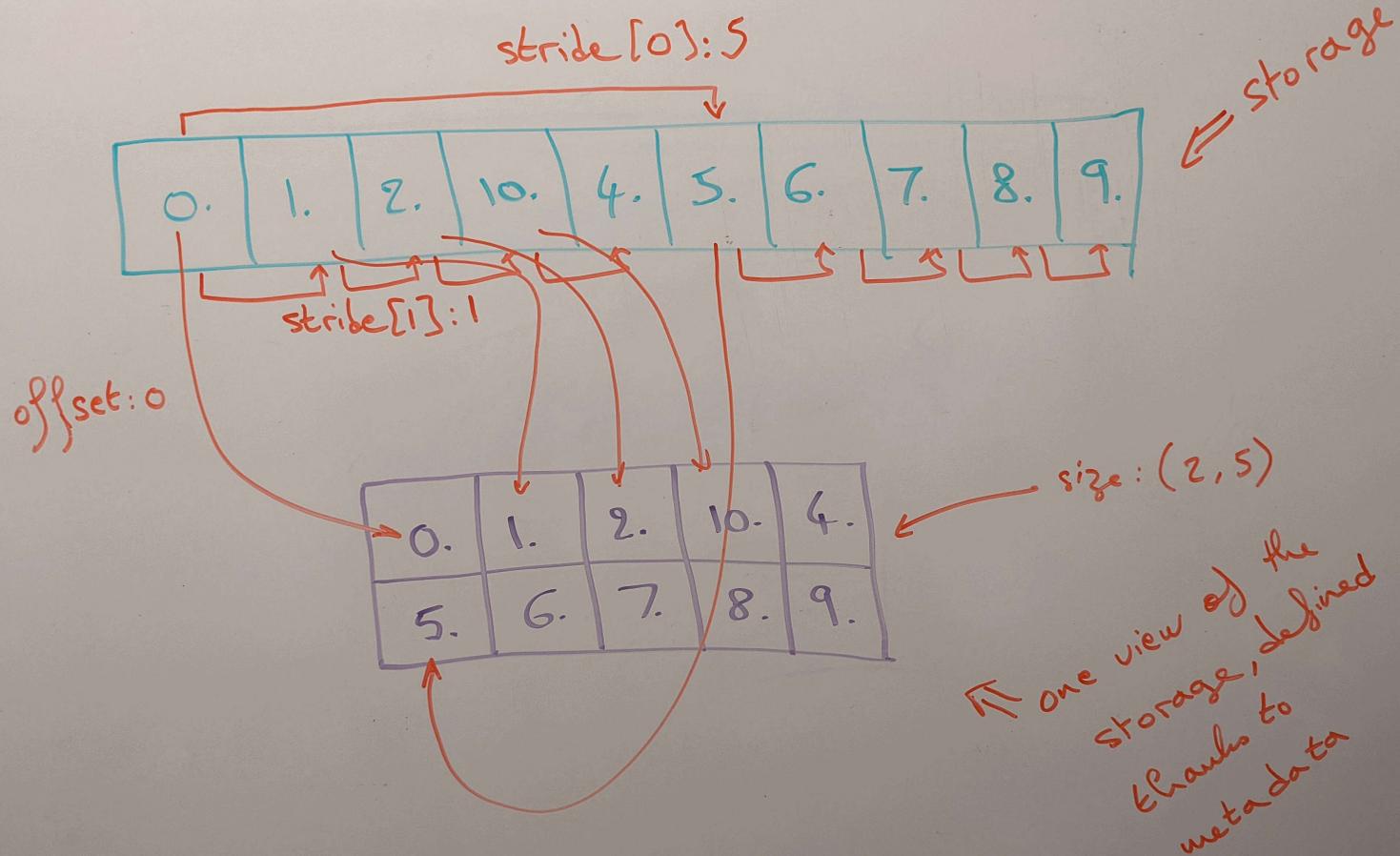
```
t.size()  
t.storage_offset()  
t.stride()
```

Output >>>

```
torch.Size([2, 5])  
0  
(5, 1)
```

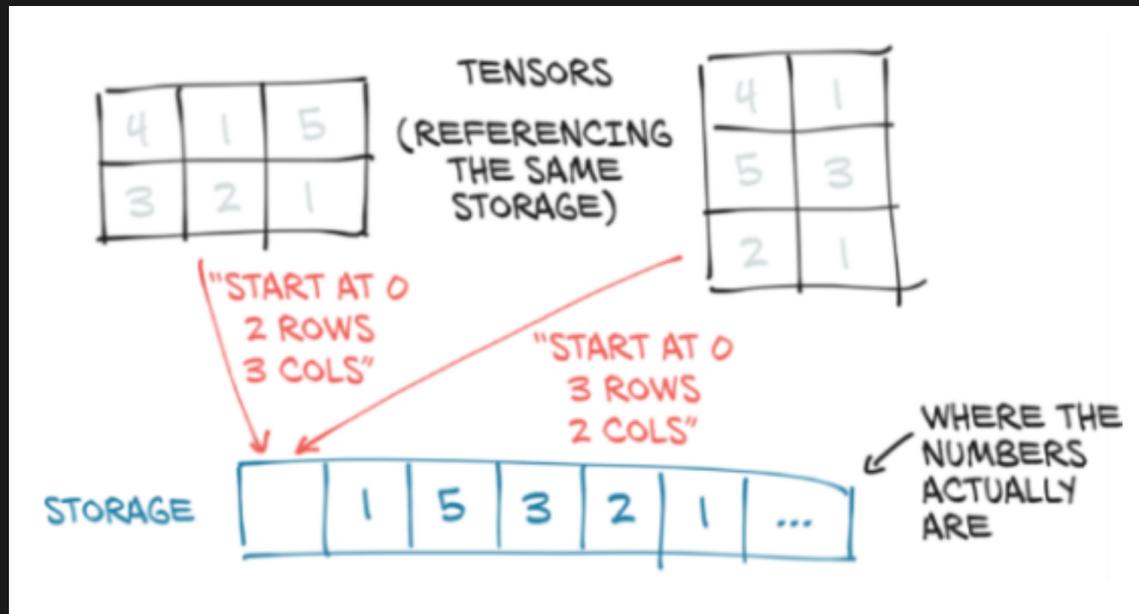
```
size: (2, 5)  
offset: 0  
stride: (5, 1)
```

# Storage metadata



# Sharing storage

Multiple tensors can use the same storage, saving a lot of memory since the metadata is a lot lighter than a whole new array



# Transposing in 2 dimensions

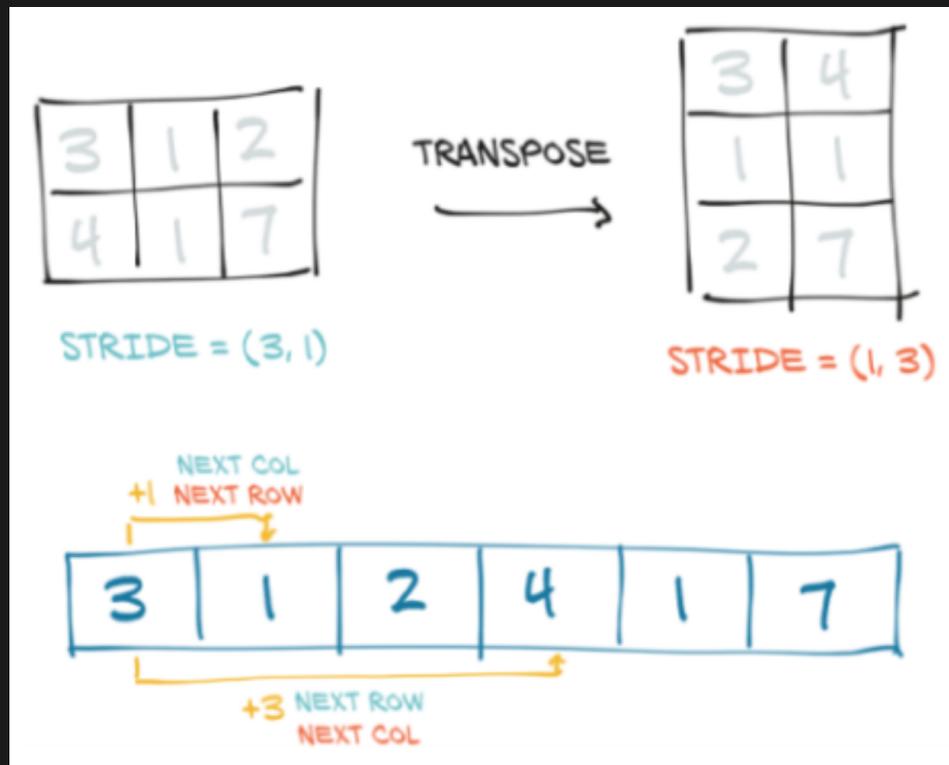
```
t = torch.tensor([[3, 1, 2], [4, 1, 7]]); print(t)
t.size()
t.t()
t.t().size()
```

Output >>>

```
tensor([[3, 1, 2],
        [4, 1, 7]])
torch.Size([2, 3])
tensor([[3, 4],
        [1, 1],
        [2, 7]])
torch.Size([3, 2])
```

# Transposing in 2 dimensions

= flipping the stride elements around



# Transposing in higher dimensions

`torch.t()` is a shorthand for `torch.transpose(0, 1)`:

```
torch.equal(t.t(), t.transpose(0, 1))
```

Output >>>

```
True
```

While `torch.t()` only works for 2D tensors, `torch.transpose()` can be used to transpose 2 dimensions in tensors of any number of dimensions

# Transposing in higher dimensions

```
t = torch.zeros(1, 2, 3); print(t)

t.size()
t.stride()
```

Output >>>

```
tensor([[[[0., 0., 0.],
          [0., 0., 0.]]]])

torch.Size([1, 2, 3])
(6, 3, 1)
```

# Transposing in higher dimensions

```
t.transpose(0, 1)

t.transpose(0, 1).size()
t.transpose(0, 1).stride()
```

Output >>>

```
tensor([[[0., 0., 0.]],
        [[0., 0., 0.]])

torch.Size([2, 1, 3])
(3, 6, 1) # Notice how transposing flipped 2 elements of the stride
```

# Transposing in higher dimensions

```
t.transpose(0, 2)
```

```
t.transpose(0, 2).size()
```

```
t.transpose(0, 2).stride()
```

Output >>>

```
tensor([[[[0.],  
          [0.]],  
        [[0.],  
          [0.]],  
        [[0.],  
          [0.]]])
```

```
torch.Size([3, 2, 1])
```

```
(1, 3, 6)
```

# Transposing in higher dimensions

```
t.transpose(1, 2)
```

```
t.transpose(1, 2).size()
```

```
t.transpose(1, 2).stride()
```

Output >>>

```
tensor([[[0., 0.],  
         [0., 0.],  
         [0., 0.]])
```

```
torch.Size([1, 3, 2])  
(6, 1, 3)
```

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# Default dtype

Since PyTorch tensors were built with utmost efficiency in mind for neural networks, the default data type is **32-bit floating points**

This is sufficient for accuracy & much faster than 64-bit floating points

▮ Note that, by contrast, NumPy ndarrays use 64-bit as their default

# List of PyTorch tensor dtypes

<code>torch.float16 / torch.half</code>	16-bit / half-precision floating-point
<code>torch.float32 / torch.float</code>	32-bit / single-precision floating-point
<code>torch.float64 / torch.double</code>	64-bit / double-precision floating-point
<hr/>	
<code>torch.uint8</code>	unsigned 8-bit integers
<code>torch.int8</code>	signed 8-bit integers
<code>torch.int16 / torch.short</code>	signed 16-bit integers
<code>torch.int32 / torch.int</code>	signed 32-bit integers
<code>torch.int64 / torch.long</code>	signed 64-bit integers
<hr/>	
<code>torch.bool</code>	boolean

# Checking & changing dtype

```
t = torch.rand(2, 3); print(t)
t.dtype      # Remember that the default dtype for PyTorch tensors is float32
t2 = t.type(torch.float64); print(t2) # If dtype ≠ default, it is printed
t2.dtype
```

Output >>>

```
tensor([[0.8130, 0.3757, 0.7682],
        [0.3482, 0.0516, 0.3772]])
torch.float32
tensor([[0.8130, 0.3757, 0.7682],
        [0.3482, 0.0516, 0.3772]], dtype=torch.float64)
torch.float64
```

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# Creating tensors

- `torch.tensor`: Input individual values
- `torch.arange`: Similar to `range` but creates a 1D tensor
- `torch.linspace`: 1D linear scale tensor
- `torch.logspace`: 1D log scale tensor
- `torch.rand`: Random numbers from a uniform distribution on `[0, 1)`
- `torch.randn`: Numbers from the standard normal distribution
- `torch.randperm`: Random permutation of integers
- `torch.empty`: Uninitialized tensor
- `torch.zeros`: Tensor filled with `0`
- `torch.ones`: Tensor filled with `1`
- `torch.eye`: Identity matrix

# Creating tensors

```
torch.manual_seed(0) # If you want to reproduce the result  
torch.rand(1)
```

```
torch.manual_seed(0) # Run before each operation to get the same result  
torch.rand(1).item() # Extract the value from a tensor
```

Output >>>

```
tensor([0.4963])
```

```
0.49625658988952637
```

# Creating tensors

```
torch.rand(1)
torch.rand(1, 1)
torch.rand(1, 1, 1)
torch.rand(1, 1, 1, 1)
```

Output >>>

```
tensor([0.6984])
tensor([[0.5675]])
tensor([[[[0.8352]]]])
tensor([[[[0.2056]]]])
```

# Creating tensors

```
torch.rand(2)  
torch.rand(2, 2, 2, 2)
```

Output >>>

```
tensor([0.5932, 0.1123])  
tensor([[[[0.1147, 0.3168],  
          [0.6965, 0.9143]],  
        [[0.9351, 0.9412],  
          [0.5995, 0.0652]]],  
        [[0.5460, 0.1872],  
          [0.0340, 0.9442]],  
        [[0.8802, 0.0012],  
          [0.5936, 0.4158]]]])
```

# Creating tensors

```
torch.rand(2)
torch.rand(3)
torch.rand(1, 1)
torch.rand(1, 1, 1)
torch.rand(2, 6)
```

Output >>>

```
tensor([0.7682, 0.0885])
tensor([0.1320, 0.3074, 0.6341])
tensor([[0.4901]])
tensor([[[[0.8964]]]])
tensor([[0.4556, 0.6323, 0.3489, 0.4017, 0.0223, 0.1689],
        [0.2939, 0.5185, 0.6977, 0.8000, 0.1610, 0.2823]])
```

# Creating tensors

```
torch.rand(2, 4, dtype=torch.float64) # You can set dtype  
torch.ones(2, 1, 4, 5)
```

Output >>>

```
tensor([[0.6650, 0.7849, 0.2104, 0.6767],  
        [0.1097, 0.5238, 0.2260, 0.5582]], dtype=torch.float64)  
tensor([[[[1., 1., 1., 1., 1.],  
          [1., 1., 1., 1., 1.],  
          [1., 1., 1., 1., 1.],  
          [1., 1., 1., 1., 1.]]],  
        [[[1., 1., 1., 1., 1.],  
          [1., 1., 1., 1., 1.],  
          [1., 1., 1., 1., 1.],  
          [1., 1., 1., 1., 1.]]]])
```

# Creating tensors

```
t = torch.rand(2, 3); print(t)
torch.zeros_like(t)           # Matches the size of t
torch.ones_like(t)
torch.randn_like(t)
```

Output >>>

```
tensor([[0.4051, 0.6394, 0.0871],
        [0.4509, 0.5255, 0.5057]])
tensor([[0., 0., 0.],
        [0., 0., 0.]])
tensor([[1., 1., 1.],
        [1., 1., 1.]])
tensor([[ -0.3088, -0.0104,  1.0461],
        [ 0.9233,  0.0236, -2.1217]])
```

# Creating tensors

```
torch.arange(2, 10, 4)    # From 2 to 10 in increments of 4
torch.linspace(2, 10, 4) # 4 elements from 2 to 10 on the linear scale
torch.logspace(2, 10, 4) # Same on the log scale
torch.randperm(4)
torch.eye(3)
```

Output >>>

```
tensor([2, 6])
tensor([2.0000, 4.6667, 7.3333, 10.0000])
tensor([1.0000e+02, 4.6416e+04, 2.1544e+07, 1.0000e+10])
tensor([1, 3, 2, 0])
tensor([[1., 0., 0.],
        [0., 1., 0.],
        [0., 0., 1.]])
```

# Tensor information

```
t = torch.rand(2, 3); print(t)
t.size()
t.dim()
t.numel()
```

Output >>>

```
tensor([[0.5885, 0.7005, 0.1048],
        [0.1115, 0.7526, 0.0658]])
torch.Size([2, 3])
2
6
```

# Tensor indexing

```
x = torch.rand(3, 4)
x[:]           # With a range, the comma is implicit: same as x[:, ]
x[:, 2]
x[1, :]
x[2, 3]
```

Output >>>

```
tensor([[0.6575, 0.4017, 0.7391, 0.6268],
        [0.2835, 0.0993, 0.7707, 0.1996],
        [0.4447, 0.5684, 0.2090, 0.7724]])
tensor([0.7391, 0.7707, 0.2090])
tensor([0.2835, 0.0993, 0.7707, 0.1996])
tensor(0.7724)
```

# Tensor indexing

```
x[-1:]      # Last element (implicit comma, so all columns)
x[-1]      # No range, no implicit comma: we are indexing
# from a list of tensors, so the result is a one dimensional tensor
# (Each dimension is a list of tensors of the previous dimension)
x[-1].size() # Same number of dimensions than x (2 dimensions)
x[-1:].size() # We dropped one dimension
```

Output >>>

```
tensor([[0.8168, 0.0879, 0.2642, 0.3777]])
tensor([0.8168, 0.0879, 0.2642, 0.3777])

torch.Size([4])
torch.Size([1, 4])
```

# Tensor indexing

```
x[0:1]      # Python ranges are inclusive to the left, not the right
x[:-1]     # From start to one before last (& implicit comma)
x[0:3:2]   # From 0th (included) to 3rd (excluded) in increment of 2
```

Output >>>

```
tensor([[0.5873, 0.0225, 0.7234, 0.4538]])
tensor([[0.5873, 0.0225, 0.7234, 0.4538],
        [0.9525, 0.0111, 0.6421, 0.4647]])
tensor([[0.5873, 0.0225, 0.7234, 0.4538],
        [0.8168, 0.0879, 0.2642, 0.3777]])
```

# Tensor indexing

```
x[None]          # Adds a dimension of size one as the 1st dimension
x.size()
x[None].size()
```

Output >>>

```
tensor([[[[0.5873, 0.0225, 0.7234, 0.4538],
          [0.9525, 0.0111, 0.6421, 0.4647],
          [0.8168, 0.0879, 0.2642, 0.3777]]]])
torch.Size([3, 4])
torch.Size([1, 3, 4])
```

## *A word of caution about indexing*

While indexing elements of a tensor to extract some of the data as a final step of some computation is fine, **you should not use indexing to run operations on tensor elements in a loop** as this would be extremely inefficient

Instead, you want to use **vectorized operations**

# Vectorized operations

Since PyTorch tensors are homogeneous (i.e. made of a single data type), **as with NumPy's ndarrays**, operations are vectorized & thus staggeringly fast

NumPy is mostly written in C & PyTorch in C++. With either library, when you run vectorized operations on arrays/tensors, you don't use raw Python (slow) but compiled C/C++ code (much faster)

**Here** is an excellent post explaining Python vectorization & why it makes such a big difference

# Vectorized operations: comparison

## Raw Python method

```
# Create tensor. We use float64 here to avoid truncation errors
t = torch.rand(10**6, dtype=torch.float64)
# Initialize the sum
sum = 0
# Run loop
for i in range(len(t)): sum += t[i]
# Print result
print(sum)
```

## Vectorized function

```
t.sum()
```

# *Vectorized operations: comparison*

Both methods give the same result

This is why we used float64:

While the accuracy remains excellent with float32 if we use the PyTorch function `torch.sum()`, the raw Python loop gives a fairly inaccurate result

Output >>>

```
tensor(500023.0789, dtype=torch.float64)
```

```
tensor(500023.0789, dtype=torch.float64)
```

# *Vectorized operations: timing*

Let's compare the timing with PyTorch built-in benchmark utility

```
# Load utility
import torch.utils.benchmark as benchmark

# Create a function for our loop
def sum_loop(t, sum):
    for i in range(len(t)): sum += t[i]
```

# *Vectorized operations: timing*

Now we can create the timers

```
t0 = benchmark.Timer(  
    stmt='sum_loop(t, sum)',  
    setup='from __main__ import sum_loop',  
    globals={'t': t, 'sum': sum})  
  
t1 = benchmark.Timer(  
    stmt='t.sum()',  
    globals={'t': t})
```

# *Vectorized operations: timing*

Let's time 100 runs to have a reliable benchmark

```
print(t0.timeit(100))  
print(t1.timeit(100))
```

I ran the code on my laptop with a dedicated GPU & 32GB RAM

# Vectorized operations: timing

## Timing of raw Python loop

```
sum_loop(t, sum)
setup: from __main__ import sum_loop
1.37 s
1 measurement, 100 runs , 1 thread
```

## Timing of vectorized function

```
t.sum()
191.26 us
1 measurement, 100 runs , 1 thread
```

# *Vectorized operations: timing*

Speedup:

$$1.37 / (191.26 * 10^{-6}) = 7163$$

**The vectorized function runs more than 7,000  
times faster!!!**

# *Even more important on GPUs*

*We will talk about GPUs in detail later*

Timing of raw Python loop on GPU **(actually slower on GPU!)**

```
sum_loop(t, sum)
setup: from __main__ import sum_loop
4.54 s
1 measurement, 100 runs , 1 thread
```

Timing of vectorized function on GPU (here we do get a speedup)

```
t.sum()
50.62 us
1 measurement, 100 runs , 1 thread
```

## *Even more important on GPUs*

Speedup:

$$4.54 / (50.62 * 10^{-6}) = 89688$$

**On GPUs, it is even more important not to index repeatedly from a tensor**

**On GPUs, the vectorized function runs almost  
90,000 times faster!!!**

# Simple mathematical operations

```
t1 = torch.arange(1, 5).view(2, 2); print(t1)
t2 = torch.tensor([[1, 1], [0, 0]]); print(t2)
t1 + t2 # Operation performed between elements at corresponding locations
t1 + 1 # Operation applied to each element of the tensor
```

Output >>>

```
tensor([[1, 2],
        [3, 4]])
tensor([[1, 1],
        [0, 0]])
tensor([[2, 3],
        [3, 4]])
tensor([[2, 3],
        [4, 5]])
```

# Reduction

```
t = torch.ones(2, 3, 4); print(t)
t.sum() # Reduction over all entries
```

Output >>>

```
tensor([[[[1., 1., 1., 1.],
          [1., 1., 1., 1.],
          [1., 1., 1., 1.]],
        [[1., 1., 1., 1.],
          [1., 1., 1., 1.],
          [1., 1., 1., 1.]])])
tensor(24.)
```

Other reduction functions (e.g. mean) behave the same way

# Reduction

```
# Reduction over a specific dimension  
t.sum(0)  
t.sum(1)  
t.sum(2)
```

Output >>>

```
tensor([[2., 2., 2., 2.],  
        [2., 2., 2., 2.],  
        [2., 2., 2., 2.]])  
tensor([[3., 3., 3., 3.],  
        [3., 3., 3., 3.]])  
tensor([[4., 4., 4.],  
        [4., 4., 4.]])
```

# Reduction

```
# Reduction over multiple dimensions  
t.sum((0, 1))  
t.sum((0, 2))  
t.sum((1, 2))
```

Output >>>

```
tensor([6., 6., 6., 6.])  
tensor([8., 8., 8.])  
tensor([12., 12.])
```

# In-place operations

With operators post-fixed with `_`:

```
t1 = torch.tensor([1, 2]); print(t1)
t2 = torch.tensor([1, 1]); print(t2)
t1.add_(t2); print(t1)
t1.zero_(); print(t1)
```

Output >>>

```
tensor([1, 2])
tensor([1, 1])
tensor([2, 3])
tensor([0, 0])
```

# *In-place operations vs reassignments*

```
t1 = torch.ones(1); t1, hex(id(t1))
t1.add_(1); t1, hex(id(t1))      # In-place operation: same address
t1 = t1.add(1); t1, hex(id(t1))  # Reassignment: new address in memory
t1 = t1 + 1; t1, hex(id(t1))     # Reassignment: new address in memory
```

Output >>>

```
(tensor([1.]), '0x7fc61accc3b0')
(tensor([2.]), '0x7fc61accc3b0')
(tensor([3.]), '0x7fc61accc5e0')
(tensor([4.]), '0x7fc61accc6d0')
```

# Tensor views

```
t = torch.tensor([[1, 2, 3], [4, 5, 6]]); print(t)
t.size()
t.view(6)
t.view(3, 2)
t.view(3, -1) # Same: with -1, the size is inferred from other dimensions
```

Output >>>

```
tensor([[1, 2, 3],
        [4, 5, 6]])
torch.Size([2, 3])
tensor([1, 2, 3, 4, 5, 6])
tensor([[1, 2],
        [3, 4],
        [5, 6]])
```

## Note the difference

```
t1 = torch.tensor([[1, 2, 3], [4, 5, 6]]); print(t1)
t2 = t1.t(); print(t2)
t3 = t1.view(3, 2); print(t3)
```

Output >>>

```
tensor([[1, 2, 3],
        [4, 5, 6]])
tensor([[1, 4],
        [2, 5],
        [3, 6]])
tensor([[1, 2],
        [3, 4],
        [5, 6]])
```

# Logical operations

```
t1 = torch.randperm(5); print(t1)
t2 = torch.randperm(5); print(t2)
t1 > 3                # Test each element
t1 < t2               # Test corresponding pairs of elements
```

Output >>>

```
tensor([4, 1, 0, 2, 3])
tensor([0, 4, 2, 1, 3])
tensor([ True, False, False, False, False])
tensor([False,  True,  True, False, False])
```

- What is a PyTorch tensor?
- Memory storage
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- **Working with NumPy**
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# Conversion without copy

PyTorch tensors can be converted to NumPy ndarrays & vice-versa in a very efficient manner as both objects share the same memory

```
t = torch.rand(2, 3); print(t)
t_np = t.numpy(); print(t_np)      # From PyTorch tensor to NumPy ndarray
```

Output >>>

```
tensor([[0.8434, 0.0876, 0.7507],
        [0.1457, 0.3638, 0.0563]]) # PyTorch Tensor

[[0.84344184 0.08764815 0.7506627 ]
 [0.14567494 0.36384273 0.05629885]] # NumPy ndarray
```

# *Mind the different defaults*

```
t_np.dtype
```

Output >>>

```
dtype('float32')
```

Remember that PyTorch tensors use 32-bit floating points by default (because this is what you want in neural networks)

But NumPy defaults to 64-bit

Depending on your workflow, you might have to change dtype

# From NumPy to PyTorch

```
import numpy as np
a = np.random.rand(2, 3); print(a)
a_pt = torch.from_numpy(a); print(a_pt)      # From ndarray to tensor
```

Output >>>

```
[[0.55892276 0.06026952 0.72496545]
 [0.65659463 0.27697739 0.29141587]]

tensor([[0.5589, 0.0603, 0.7250],
        [0.6566, 0.2770, 0.2914]], dtype=torch.float64)
```

| Here again, you might have to change dtype

## *Notes about conversion without copy*

`t` & `t_np` are objects of different Python types, so, as far as Python is concerned, they have different addresses

```
id(t) == id(t_np)
```

Output >>>

```
False
```

# Notes about conversion without copy

However—**that's quite confusing**—they share an underlying C array in memory & modifying one in-place also modifies the other

```
t.zero_  
print(t_np)
```

Output >>>

```
tensor([[0., 0., 0.],  
        [0., 0., 0.]])  
  
[[0. 0. 0.]  
 [0. 0. 0.]
```

## ***Notes about conversion without copy***

Lastly, as NumPy only works on CPU, to convert a PyTorch tensor allocated to the GPU, the content will have to be copied to the CPU first

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# torch.linalg module

- All functions from `numpy.linalg` implemented (with accelerator & automatic differentiation support)
- Some additional functions

Requires torch  $\geq$  1.9

Linear algebra support was less developed before the introduction of this module

# System of linear equations solver

Let's have a look at an extremely basic example:

$$2x + 3y - z = 5$$

$$x - 2y + 8z = 21$$

$$6x + y - 3z = -1$$

We are looking for the values of  $x$ ,  $y$ , &  $z$  that would satisfy this system

# System of linear equations solver

We create a 2D tensor `A` of size `(3, 3)` with the coefficients of the equations & a 1D tensor `b` of size `3` with the right hand sides values of the equations

```
A = torch.tensor([[2., 3., -1.], [1., -2., 8.], [6., 1., -3.]]); print(A)
b = torch.tensor([5., 21., -1.]); print(b)
```

Output >>>

```
tensor([[ 2.,  3., -1.],
        [ 1., -2.,  8.],
        [ 6.,  1., -3.]])
tensor([ 5., 21., -1.])
```

# System of linear equations solver

Solving this system is as simple as running the `torch.linalg.solve` function:

```
x = torch.linalg.solve(A, b); print(x)
```

Output >>>

```
tensor([1., 2., 3.])
```

Our solution is:

$$x = 1$$

$$y = 2$$

$$z = 3$$

# Verify our result

```
torch.allclose(A @ x, b)
```

Output >>>

```
True
```

# System of linear equations solver

Here is another simple example:

```
# Create a square normal random matrix
A = torch.randn(4, 4); print(A)
# Create a tensor of right hand side values
b = torch.randn(4); print(b)

# Solve the system
x = torch.linalg.solve(A, b); print(x)

# Verify
torch.allclose(A @ x, b)
```

# System of linear equations solver

Output >>>

```
tensor([[ 1.5091,  2.0820,  1.7067,  2.3804], # A (coefficients)
        [-1.1256, -0.3170, -1.0925, -0.0852],
        [ 0.3276, -0.7607, -1.5991,  0.0185],
        [-0.7504,  0.1854,  0.6211,  0.6382]])

tensor([-1.0886, -0.2666,  0.1894, -0.2190]) # b (right hand side values)

tensor([ 0.1992, -0.7011,  0.2541, -0.1526]) # x (our solution)

True # Verification
```

# With 2 multidimensional tensors

```
A = torch.randn(2, 3, 3)           # Must be batches of square matrices
B = torch.randn(2, 3, 5)           # Dimensions must be compatible
X = torch.linalg.solve(A, B); print(X)
torch.allclose(A @ X, B)
```

Output >>>

```
tensor([[[[-0.0545, -0.1012,  0.7863, -0.0806, -0.0191],
          [-0.9846, -0.0137, -1.7521, -0.4579, -0.8178],
          [-1.9142, -0.6225, -1.9239, -0.6972,  0.7011]],
        [[ 3.2094,  0.3432, -1.6604, -0.7885,  0.0088],
          [ 7.9852,  1.4605, -1.7037, -0.7713,  2.7319],
          [-4.1979,  0.0849,  1.0864,  0.3098, -1.0347]]]])
```

True

# Matrix inversions

It is faster & more numerically stable to solve a system of linear equations directly than to compute the inverse matrix first

**Limit matrix inversions to situations where it is truly necessary**

# Matrix inversions

```
A = torch.rand(2, 3, 3)      # Batch of square matrices
A_inv = torch.linalg.inv(A)  # Batch of inverse matrices
A @ A_inv                    # Batch of identity matrices
```

Output >>>

```
tensor([[[[ 1.0000e+00, -6.0486e-07,  1.3859e-06],
          [ 5.5627e-08,  1.0000e+00,  1.0795e-06],
          [-1.4133e-07,  7.9992e-08,  1.0000e+00]],
        [[ 1.0000e+00,  4.3329e-08, -3.6741e-09],
          [-7.4627e-08,  1.0000e+00,  1.4579e-07],
          [-6.3580e-08,  8.2354e-08,  1.0000e+00]]]])
```

# Other linear algebra functions

`torch.linalg` contains many more functions:

- `torch.tensordot` which generalizes matrix products
- `torch.linalg.tensorsolve` which computes the solution  $X$  to the system  
`torch.tensordot(A, X) = B`
- `torch.linalg.eigvals` which computes the eigenvalues of a square matrix
- ...

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# Device attribute

Tensor data can be placed in the memory of various processor types:

- the RAM of CPU
- the RAM of a GPU with CUDA support
- the RAM of a GPU with **AMD's ROCm support**
- the RAM of an **XLA device** (e.g. **Cloud TPU** ) with the **torch\_xla package**

# Device attribute

The values for the device attributes are:

- CPU: `'cpu'`
- GPU (CUDA & AMD's ROCm): `'cuda'`
- XLA: `xm.xla_device()`

This last option requires to load the `torch_xla` package first:

```
import torch_xla
import torch_xla.core.xla_model as xm
```

# Creating a tensor on a specific device

By default, tensors are created on the CPU

```
t1 = torch.rand(2); print(t1)
```

Output >>>

```
tensor([0.1606, 0.9771]) # Implicit: device='cpu'
```

| Printed tensors only display attributes with values  $\neq$  default values

# Creating a tensor on a specific device

You can create a tensor on an accelerator by specifying the device attribute

```
t2_gpu = torch.rand(2, device='cuda'); print(t2_gpu)
```

Output >>>

```
tensor([0.0664, 0.7829], device='cuda:0') # :0 means the 1st GPU
```

# Copying a tensor to a specific device

You can also make copies of a tensor on other devices

```
# Make a copy of t1 on the GPU
t1_gpu = t1.to(device='cuda'); print(t1_gpu)
t1_gpu = t1.cuda() # Same as above written differently

# Make a copy of t2_gpu on the CPU
t2 = t2_gpu.to(device='cpu'); print(t2)
t2 = t2_gpu.cpu() # For the alternative form
```

Output >>>

```
tensor([0.1606, 0.9771], device='cuda:0')
tensor([0.0664, 0.7829]) # Implicit: device='cpu'
```

# Multiple GPUs

If you have multiple GPUs, you can optionally specify which one a tensor should be created on or copied to

```
t3_gpu = torch.rand(2, device='cuda:0') # Create a tensor on 1st GPU
t4_gpu = t1.to(device='cuda:0')       # Make a copy of t1 on 1st GPU
t5_gpu = t1.to(device='cuda:1')       # Make a copy of t1 on 2nd GPU
```

Or the equivalent short forms for the last two:

```
t4_gpu = t1.cuda(0)
t5_gpu = t1.cuda(1)
```

# Timing

Let's compare the timing of some matrix multiplications on CPU & GPU with PyTorch built-in benchmark utility

```
# Load utility
import torch.utils.benchmark as benchmark
# Define tensors on the CPU
A = torch.randn(500, 500)
B = torch.randn(500, 500)
# Define tensors on the GPU
A_gpu = torch.randn(500, 500, device='cuda')
B_gpu = torch.randn(500, 500, device='cuda')
```

I ran the code on my laptop with a dedicated GPU & 32GB RAM

# Timing

Let's time 100 runs to have a reliable benchmark

```
t0 = benchmark.Timer(  
    stmt='A @ B',  
    globals={'A': A, 'B': B})  
  
t1 = benchmark.Timer(  
    stmt='A_gpu @ B_gpu',  
    globals={'A_gpu': A_gpu, 'B_gpu': B_gpu})  
  
print(t0.timeit(100))  
print(t1.timeit(100))
```

# Timing

Output >>>

```
A @ B  
2.29 ms  
1 measurement, 100 runs , 1 thread
```

```
A_gpu @ B_gpu  
108.02 us  
1 measurement, 100 runs , 1 thread
```

Speedup:

$$(2.29 * 10^{-3}) / (108.02 * 10^{-6}) = 21$$

This computation was 21 times faster on my GPU than on CPU

# Timing

By replacing 500 with 5000, we get:

```
A @ B
2.21 s
1 measurement, 100 runs , 1 thread

A_gpu @ B_gpu
57.88 ms
1 measurement, 100 runs , 1 thread
```

Speedup:

```
2.21 / (57.88 * 10**-3) = 38
```

The larger the computation, the greater the benefit: now 38 times faster

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# Parallel tensor operations

PyTorch already allows for [distributed training of ML models](#)

The implementation of distributed tensor operations—for instance for linear algebra—is [in the work through the use of a ShardedTensor primitive](#) that can be sharded across nodes

See also [this issue](#) for more comments about upcoming developments on (among other things) tensor sharding

**Questions?**