Multi-Objective Optimization for High-Level Synthesis

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IP Generator for Sorting Networks

http://www.spiral.net/hardware/sort/sort.html

parameter	value	range	explanation
Problem specification			
input set size	64 ‡	4-16384	number of samples to sort (?)
data type	fixed point \$		fixed or floating point (?)
	16 bits	4-32 bits	fixed point precision (?)
Parameters controlling implementation			
architecture	SN1 \$		sorting network algorithm (?)
streaming width	2 ‡		number of samples per cycle (?)
iterative reuse	fully streaming \$		iterative or fully streaming (?)
BRAM budget	1000		maximum # of BRAMs to utilize (-1 for no limit) (?)



Exploring the Design Space

Sorting Networks n = 256

Throughput



Exploring the Design Space



Exploring the Design Space



Goal



Goal

Sample as few designs as possible



Goal

Sample as few designs as possible *to predict* Pareto optimal designs



Running the Algorithm Initialization



























Running the Algorithm *Sampling*



Running the Algorithm Sampling



Running the Algorithm Evaluating the sample













Running the Algorithm Reducing training cost





Running the Algorithm Termination: all points classified





The PAL Algorithm

Input: design space E; GP prior $\mu_{0,i}, \sigma_0, k_i$ for all $1 \le i \le i$ $n; \epsilon; \beta_t \text{ for } t \in \mathbb{N}$ **Output:** predicted-Pareto set \hat{P} 1: $P_0 = \emptyset, N_0 = \emptyset, U_0 = E$ {classification sets} 2: $S_0 = \emptyset$ {evaluated set} 3: $R_0(\boldsymbol{x}) = \mathbb{R}^n$ for all $\boldsymbol{x} \in E$ 4: t = 05: repeat Modeling 6: Obtain $\boldsymbol{\mu}_t(\boldsymbol{x})$ and $\boldsymbol{\sigma}_t(\boldsymbol{x})$ for all $\boldsymbol{x} \in E$ 7: $\{\boldsymbol{\mu}_t(\boldsymbol{x}) = \boldsymbol{y}(\boldsymbol{x}) \text{ and } \boldsymbol{\sigma}_t(\boldsymbol{x}) = 0 \text{ for all } \boldsymbol{x} \in S_t\}$ $\frac{R_t(\boldsymbol{x}) = R_{t-1}(\boldsymbol{x}) \cap Q_{\boldsymbol{\mu}_t, \boldsymbol{\sigma}_t, \beta_{t+1}}(\boldsymbol{x}) \text{ for all } \boldsymbol{x} \in E}{Classification}$ **8**: 9: $P_t = P_{t-1}, N_t = N_{t-1}, U_t = U_{t-1}$ 10: 11: for all $x \in U_t$ do if there is no $x' \neq x$ such that $\min(R_t(x)) + \epsilon \preceq$ 12: $\max(R_t(\boldsymbol{x}')) - \boldsymbol{\epsilon}$ then 13: $P_t = P_t \cup \{x\}, U_t = U_t \setminus \{x\}$ else if there exists $x' \neq x$ such that 14: $\max(R_t(\boldsymbol{x})) - \boldsymbol{\epsilon} \preceq \max(R_t(\boldsymbol{x}')) + \boldsymbol{\epsilon}$ then 15: $N_t = N_t \cup \{x\}, U_t = U_t \setminus \{x\}$ 16:end if 17:end for 18: Sampling 19: Find $w_t(\boldsymbol{x})$ for all $\boldsymbol{x} \in (U_t \cup P_t) \setminus S_t$ 20:Choose $\boldsymbol{x}_{t+1} = \arg \max_{\boldsymbol{x} \in (U_t \cup P_t) \setminus S_t} \{ w_t(\boldsymbol{x}) \}$ 21 t = t + 1Sample $\boldsymbol{y}_t(\boldsymbol{x}_t) = \boldsymbol{f}(\boldsymbol{x}_t) + \boldsymbol{\nu}_t$ 22: 23: until $U_t = \emptyset$ 24: $\hat{P} = P_t$

Theoretical Guarantee

Given a target error η , PAL is guaranteed to stop in less than T iterations:

Theorem 1. Let $\delta \in (0,1)$. Running PAL with $\beta_t = 2\log(n|E|\pi^2 t^2/(6\delta))$, the following holds with probability $1 - \delta$.

To achieve a maximum hypervolume error of η , it is sufficient to choose

$$\epsilon = \frac{\eta(n-1)!}{2na^{n-1}},$$

where $a = \max_{\boldsymbol{x} \in E, 1 \leq i \leq n} \{\sqrt{\beta_1 k_i(\boldsymbol{x}, \boldsymbol{x})}\}.$ In this case, the algorithm terminates after at most T iterations, where T is the smallest number satisfying

$$\sqrt{\frac{T}{C_1\beta_T\gamma_T}} \ge \frac{na^{n-1}}{\eta(n-1)!}.$$

Here, $C_1 = 8/\log(1 - \sigma^{-2})$, and γ_T depends on the type of kernel used.

Related Work

Evolutionary Algorithms

J. Knowles. *ParEGO: a Hybrid Algorithm with On-line Landscape Approximation for Expensive Multi-objective Optimization Problems.* 2006

M. Emmerich, K. Giannakoglou, and B. Naujoks. *Single- and Multi-objective Evolutionary Optimization Assisted by Gaussian Random Field Metamodels.* 2006

Scalarization to Single-Obective

Q. Zhang, W. Liu, E. Tsang, and B. Virginas. *Expensive Multi-objective Optimization by MOEA/D with Gaussian Process Model*. 2010

Heuristic-Based Methods

G. Palermo, C. Silvano, and V. Zaccaria. *ReSPIR: A Response Surface-Based Pareto Iterative Refinement for Application-Specific Design Space Exploration.* 2009

Gaussian Process Optimization

N. Srinivas, A. Krause, S. Kakade, and M. Seeger. *Gaussian Process Optimization in the Bandit Setting: No Regret and Experimental Design.* 2010

Experiments

Data sets



Marcela Zuluaga, Andreas Krause, Peter Milder, Markus Püschel. *Streaming Sorting Networks*. DAC 2012

Oscar Almer, Nigel Topham,, Björn Franke. A Learning- Based Approach to the Automated Design of MP-SoC Networks. ARCS 2011

Predicting Performance via Automated Feature-Interaction Detection . N. Siegmund, S. S. Kolesnikov, C. Kastner, S. Apel, D. Batory, M. Rosenmuller, and G. Saake. ICSI 2012 33

Experiments

Results and comparison with ParEGO



Conclusions







Machine learning technique to predict Pareto optimal solutions

- Gaussian process modeling
- Few evalutations: *"smart" sampling*
- Stopping criteria
- Convergence guarantees

References:

- "Smart" Design Space Sampling to Predict Pareto-Optimal Solutions. Marcela Zuluaga, Andreas Krause, Peter Milder, Markus Püschel. LCTES 2012.
- Pareto Active Learning. Marcela Zuluaga, Andreas Krause, Guillaume Sergent, Markus Püschel. To appear in ICML 2013.

More machine learning algorithms and IP genarators at *http://www.spiral.net/*