

Mo03: Quantization

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These slides contain/adapt materials developed by

- Hardware for Machine Learning, Shao Spring 2020 @ UCB
- 8-bit Inference with TensorRT
- Amir Gholami et al. (2021). "A survey of quantization methods for efficient neural network inference". In: *arXiv preprint*



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Floating Point Number



Scientific notation: 6.6254×10^{-27}

- A normalized number of certain accuracy (e.g. 6.6254 is called the mantissa)
- Scale factors to determine the position of the decimal point (e.g. 10⁻²⁷ indicates position of decimal point and is called the exponent; the **base** is implied)
- Sign bit



• Floating Point Numbers can have multiple forms, e.g.

 $\begin{array}{l} 0.232 \times 10^4 = 2.32 \times 10^3 \\ = 23.2 \times 10^2 \\ = 2320. \times 10^0 \\ = 232000. \times 10^{-2} \end{array}$

- It is desirable for each number to have a unique representation => Normalized Form
- We normalize Mantissa's in the Range [1..R), where R is the Base, e.g.:
 - [1..2) for BINARY
 - [1..10) for DECIMAL



32-bit, float in C / C++ / Java





64-bit, float in C / C++ / Java



(c) Double precision



Question:

What is the IEEE single precision number $40C0\ 0000_{16}$ in decimal?



Question:

What is -0.5₁₀ in IEEE single precision binary floating point format?



Exponents of all 0's and all 1's have special meaning

- E=0, M=0 represents 0 (sign bit still used so there is ± 0)
- E=0, M \neq 0 is a denormalized number \pm 0.M \times 2⁻¹²⁶ (smaller than the smallest normalized number)
- E=All 1's, M=0 represents ±Infinity, depending on Sign
- E=All 1's, M≠0 represents NaN



- Normalized +/- 1.d...d x 2^{exp}
- Denormalized +/-0.d...d x 2^{min_exp} → to represent <u>near-zero</u> numbers e.g. + 0.0000...0000001 x 2⁻¹²⁶ for Single Precision





Example: Find 1st root of a quadratic equation¹

$$r = \frac{-b + \sqrt{b^2 - 4 \cdot a \cdot c}}{2 \cdot a}$$

 Expected:
 0.00023025562642476431

 Double:
 0.00023025562638524986

 Float:
 0.00024670246057212353

¹On Sparc processor, Solaris, gcc 3.3 (ANSI C)



Example: Find 1st root of a quadratic equation¹

$$r = \frac{-b + \sqrt{b^2 - 4 \cdot a \cdot c}}{2 \cdot a}$$

Expected: 0.00023025562642476431 Double: 0.00023025562638524986 Float: 0.00024670246057212353

- Problem is that if c is near zero, $\sqrt{b^2 4 \cdot a \cdot c} \approx b$
- Rule of thumb: use the highest precision which does not give up too much speed

¹On Sparc processor, Solaris, gcc 3.3 (ANSI C)



Integer & Fixed-Point Number



Hex	Binary	Decimal
0x0000000	00000	0
0x0000001	00001	1
0x0000002	00010	2
0x0000003	00011	3
0x00000004	00100	4
0x0000005	00101	5
0x0000006	00110	6
0x0000007	00111	7
0x0000008	01000	8
0x00000009	01001	9
0xFFFFFFFC	11100	2 ³² - 4
0xFFFFFFFD	11101	2 ³² - 3
0xFFFFFFFE	11110	2 ³² - 2
0xFFFFFFFF	11111	2 ³² - 1

	2 ³¹	230	2 ²⁹		2 ³	2 ²	2 ¹	2 ⁰	bit weight
	31	30	29		3	2	1	0	bit position
	1	1	1		1	1	1	1	bit
				\Box					
1	0	0	0		0	0	0	0	- 1
				\Box					

2³² - 1

Signed Binary Representation





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- Integers with a binary point and a bias
 - "slope and bias": $y = s^*x + z$
 - Qm.n: m (# of integer bits) n (# of fractional bits)

	s = 1	, z = 0)	9	5 = 1/4	4, z =	0		s = 4	, z = 0)		s =	1.5, z	=10
2^2	2^1	2^0	Val	2^0	2^-1	2^-2	Val	2^4	2^3	2^2	Val	2^2	2^1	2^0	Val
0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	1.5*0 +10
0	0	1	1	0	0	1	1/4	0	0	1	4	0	0	1	1.5*1 +10
0	1	0	2	0	1	0	2/4	0	1	0	8	0	1	0	1.5*2 +10
0	1	1	3	0	1	1	3/4	0	1	1	12	0	1	1	1.5*3 +10
1	0	0	4	1	0	0	1	1	0	0	16	1	0	0	1.5*4 +10
1	0	1	5	1	0	1	5/4	1	0	1	20	1	0	1	1.5*5 +10
1	1	0	6	1	1	0	6/4	1	1	0	24	1	1	0	1.5*6 +10
1	1	1	7	1	1	1	7/4	1	1	1	28	1	1	1	1.5*7 +10



(a - b) is inaccurate when a >> b or a << b

Decimal Example 1:

- Using 2 significant digits
- Compute mean of 5.1 and 5.2 using the formula (a + b)/2:
- a + b = 10 (with 2 significant digits, 10.3 can only be stored as 10)
- 10/2 = 5.0 (the computed mean is less than both numbers!!!)

Decimal Example 2:

- Using 8 significant digits to compute sum of three numbers:
- (11111113 + (-1111111)) + 7.5111111 = 9.5111111
- 11111113 + ((-1111111) + 7.5111111) = 10.000000



Catastrophic cancellation occurs when

$$\left|\frac{[\operatorname{round}(x) \times \operatorname{round}(y)] - \operatorname{round}(x \times y)}{\operatorname{round}(x \times y)}\right| >> \epsilon$$



Multipliers





Floating-point multiplier



Fixed-point multiplier



Fixed-Point Arithmetic

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Number representation (IL, FL)





Fixed-Point Arithmetic

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Fixed-Point Arithmetic: Rounding Modes

Round-to-nearest



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Fixed-Point Arithmetic: Rounding Modes



Stochastic rounding



 $Round(x, \langle IL, FL \rangle) =$

	w.p. $1 - \frac{x - \lfloor x \rfloor}{\epsilon}$
$\lfloor x \rfloor + \epsilon$	w.p. $\frac{x - \lfloor x \rfloor}{\epsilon}$

 Non-zero probability of rounding to either ⌊x⌋ or ⌊x⌋ + ϵ

 Unbiased rounding scheme: expected rounding error is zero

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²Suyog Gupta et al. (2015). "Deep learning with limited numerical precision". In: *Proc. ICML*, pp. 1737–1746.



MNIST: Fully-connected DNNs



²Suyog Gupta et al. (2015). "Deep learning with limited numerical precision". In: *Proc. ICML*, pp. 1737–1746.



MNIST: Fully-connected DNNs



- For small fractional lengths (FL < 12), a large majority of weight updates are rounded to zero when using the round-to-nearest scheme.
 - Convergence slows down

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For FL < 12, there is a noticeable degradation in the classification accuracy



MNIST: Fully-connected DNNs



- Stochastic rounding preserves gradient information (statistically)
 - No degradation in convergence properties
- Test error nearly equal to that obtained using 32-bit floats

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²Suyog Gupta et al. (2015). "Deep learning with limited numerical precision". In: *Proc. ICML*, pp. 1737–1746.



FPGA prototyping: GEMM with stochastic rounding



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Stochastic rounding



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²Suyog Gupta et al. (2015). "Deep learning with limited numerical precision". In: *Proc. ICML*, pp. 1737–1746.



Stochastic rounding





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²Suyog Gupta et al. (2015). "Deep learning with limited numerical precision". In: *Proc. ICML*, pp. 1737–1746.



Quantization Overview



Quantization:

$$Q(r) = \operatorname{Int}(r/S) - Z$$

Dequantization:

$$\hat{r} = S(Q(r) + Z)$$

Granularity:

- Layerwise
- Groupwise
- Channelwise







- Real values in the continuous domain *r* are mapped into discrete
- Lower precision values in the quantized domain *Q*.
- Uniform quantization: distances between quantized values are the same
- Non-uniform quantization: distances between quantized values can vary

Symmetric vs. Asymmetric





- Symmetric vs. Asymmetric: Z = 0?
- Fig. (a) Symmetric w. restricted range maps [-127, 127],
- Fig. (b) Asymmetric w. full range maps to [-128, 127]
- Both for 8-bit quantization case.





- quantization-aware training (QAT): model is quantized using training data to adjust parameters and recover accuracy degradation.
- post-training quantization (PTQ): a pre-trained model is calibrated using finetuning data (e.g., a small subset of training data) to compute the clipping ranges and the scaling factors.
- Key difference: Model parameters fixed/unfixed.
Simulated quantization vs Integer-Only quantization





Left : Full-precision Middle : Simulated quantization Right : Integer-only quantization



Hardware Support

- Nvidia GPU: Tensor Core support FP16, Int8 and Int4
- Arm: Neon 128-bit SIMD instruction: 4×32bit or 8×16bit up to 16×8bit
- Intel: SSE intrinsics, same as above
- DSP, AI Chip

Some common architectures:

- For CPU: Tensorflow Lite, QNNPACK, NCNN
- For GPU: TensorRT
- Versatile Compiler such TVM.qnn



Quantization – First Example



Linear quantization

Representation:

Tensor Values = FP32 scale factor * int8 array + FP32 bias

Do we really need bias?

Two matrices:

A = scale_A * QA + bias_A B = scale_B * QB + bias_B

Let's multiply those 2 matrices:

Do we really need bias?

Two matrices:

A = scale_A * QA + bias_A B = scale_B * QB + bias_B

Let's multiply those 2 matrices:



Do we really need bias? No!

Two matrices:

 $A = scale_A * QA$ $B = scale_B * QB$

Let's multiply those 2 matrices:

```
A * B = scale A * scale B * QA * QB
```



Symmetric linear quantization

Representation:

Tensor Values = FP32 scale factor * int8 array

One FP32 scale factor for the entire int8 tensor

Q: How do we set scale factor?



MINIMUM QUANTIZED VALUE

- Integer range is not completely symmetric. E.g. in 8bit, [-128, 127]
 - If use [-127, 127], $s = \frac{127}{\alpha}$
 - Range is symmetric
 - 1/256 of int8 range is not used. 1/16 of int4 range is not used
 - If use full range [-128, 127], $s = \frac{128}{\alpha}$
 - Values should be quantized to 128 will be clipped to 127
 - Asymmetric range may introduce bias





EXAMPLE OF QUANTIZATION BIAS Bias introduced when int values are in [-128, 127]

$$A = \begin{bmatrix} -2.2 & -1.1 & 1.1 & 2.2 \end{bmatrix}, B = \begin{bmatrix} 0.5 \\ 0.3 \\ 0.3 \\ 0.5 \end{bmatrix}, AB = 0$$

8bit scale quantization, use [-128, 127]. $s_A = \frac{128}{2.2}$, $s_B = \frac{128}{0.5}$

$$\begin{bmatrix} -128 & -64 & 64 & 127 \end{bmatrix} * \begin{bmatrix} 127 \\ 77 \\ 77 \\ 127 \end{bmatrix} = -127$$

Dequantize -127 will get -0.00853. A small bias is introduced towards ----



EXAMPLE OF QUANTIZATION BIAS

No bias when int values are in [-127, 127]

$$A = \begin{bmatrix} -2.2 & -1.1 & 1.1 & 2.2 \end{bmatrix}, B = \begin{bmatrix} 0.5 \\ 0.3 \\ 0.3 \\ 0.5 \end{bmatrix}, AB = 0$$

8-bit scale quantization, use [-127, 127]. $s_A = 127/2.2$, $s_B = 127/0.5$ [-127 -64 64 127] * $\begin{bmatrix} 127\\76\\76\\127 \end{bmatrix} = 0$

Dequantize 0 will get 0



MATRIX MULTIPLY EXAMPLE Scale Quantization

$$\begin{pmatrix} -1.54 & 0.22 \\ -0.26 & 0.65 \end{pmatrix} * \begin{pmatrix} 0.35 \\ -0.51 \end{pmatrix} = \begin{pmatrix} -0.651 \\ -0.423 \end{pmatrix}$$





MATRIX MULTIPLY EXAMPLE Scale Quantization

$$\begin{pmatrix} -1.54 & 0.22 \\ -0.26 & 0.65 \end{pmatrix} * \begin{pmatrix} 0.35 \\ -0.51 \end{pmatrix} = \begin{pmatrix} -0.651 \\ -0.423 \end{pmatrix}$$

8bit quantization

choose [-2, 2] fp range (scale 127/2=63.5) for first matrix and [-1, 1] fp range (scale = 127/1=127) for the second

$$\begin{pmatrix} -98 & 14 \\ -17 & 41 \end{pmatrix} * \begin{pmatrix} 44 \\ -65 \end{pmatrix} = \begin{pmatrix} -5222 \\ -3413 \end{pmatrix}$$





MATRIX MULTIPLY EXAMPLE Scale Quantization

$$\begin{pmatrix} -1.54 & 0.22 \\ -0.26 & 0.65 \end{pmatrix} * \begin{pmatrix} 0.35 \\ -0.51 \end{pmatrix} = \begin{pmatrix} -0.651 \\ -0.423 \end{pmatrix}$$

8bit quantization

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$$\begin{pmatrix} -98 & 14 \\ -17 & 41 \end{pmatrix} * \begin{pmatrix} 44 \\ -65 \end{pmatrix} = \begin{pmatrix} -5222 \\ -3413 \end{pmatrix}$$

The result has an overall scale of 63.5*127. We can dequantize back to float

$$\binom{-5222}{-3413} * \frac{1}{63.5 * 127} = \binom{-0.648}{-0.423}$$



REQUANTIZE Scale Quantization

$$\begin{pmatrix} -1.54 & 0.22 \\ -0.26 & 0.65 \end{pmatrix} * \begin{pmatrix} 0.35 \\ -0.51 \end{pmatrix} = \begin{pmatrix} -0.651 \\ -0.423 \end{pmatrix}$$

8bit quantization

choose [-2, 2] fp range for first matrix and [-1, 1] fp range for the second

$$\begin{pmatrix} -98 & 14 \\ -17 & 41 \end{pmatrix} * \begin{pmatrix} 44 \\ -65 \end{pmatrix} = \begin{pmatrix} -5222 \\ -3413 \end{pmatrix}$$

Requantize output to a different quantized representation with fp range [-3, 3]:

$$\binom{-5222}{-3413} * \frac{127/3}{63.5 * 127} = \binom{-27}{-18}$$

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Post Training Quantization (PTQ)



• For a fixed-point number, it representation is:

$$n = \sum_{i=0}^{bw-1} B_i \cdot 2^{-f_l} \cdot 2^i,$$

where bw is the bit width and f_i is the fractional length which is dynamic for different layers and feature map sets while static in one layer.

• Weight quantization: find the optimal *f*_l for weights:

$$f_l = \arg\min_{f_l} \sum |W_{float} - W(bw, f_l)|,$$

where *W* is a weight and $W(bw, f_l)$ represents the fixed-point format of *W* under the given bw and f_l .

³Jiantao Qiu et al. (2016). "Going deeper with embedded fpga platform for convolutional neural network". In: *Proc. FPGA*, pp. 26–35. 31/42



• Feature quantization: find the optimal *f*_l for features:

$$f_l = \arg\min_{f_l} \sum |x^+_{float} - x^+(bw, f_l)|,$$

where x^+ represents the result of a layer when we denote the computation of a layer as $x^+ = A \cdot x$.





Network	VGG16							
Data Bits	Single-float	16	16		8	8	8	8
Weight Bits	Single-float	16	8		8	8	8	8 or 4
Data Precision	N/A	2 ⁻²	2-2	Imp	ossible	2-5/2-1	Dynamic	Dynamic
Weight Precision	N/A	2 ⁻¹⁵	2-7	Imp	ossible	2-7	Dynamic	Dynamic
Top-1 Accuracy	68.1%	68.0%	53.0%	Imp	ossible	28.2%	66.6%	67.0%
Top-5 Accuracy	88.0%	87.9%	76.6%	Impossible		49.7%	87.4%	87.6%
Network		CaffeNe	et			V	G16-SVD	
Network Data Bits	Single-float	CaffeNe 16	et 8		Single		GG16-SVD 16	8
	Single-float Single-float				Single-	float		8 8 or 4
Data Bits	U	16	8	mic	U	float float	16	-
Data Bits Weight Bits	Single-float	16 16	8 8 c Dyna		Single	float float A	16 16	8 or 4
Data Bits Weight Bits Data Precision	Single-float N/A	16 16 Dynamic	8 8 c Dyna	mic	Single- N//	float float A	16 16 Dynamic	8 or 4 Dynamic



No Saturation Quantization - INT8 Inference



- Map the maximum value to 127, with unifrom step length.
- Suffer from outliers.

Industrial Implementations – Nvidia TensorRT



Saturation Quantization – INT8 Inference



- Set a threshold as the maxiumum value.
- Divide the value domain into 2048 groups.
- Traverse all the possible thresholds to find the best one with minimum KL divergence.

Industrial Implementations - Nvidia TensorRT



Relative Entropy of two encodings

- INT8 model encodes the same information as the original FP32 model.
- Minimize the loss of information.
- Loss of information is measured by Kullback-Leibler divergence (*a.k.a.*, relative entropy or information divergence).
 - *P*, *Q* two discrete probability distributions:

$$D_{KL}(P||Q) = \sum_{i=1}^{N} P(x_i) \log \frac{P(x_i)}{Q(x_i)}$$

• Intuition: KL divergence measures the amount of information lost when approximating a given encoding.



Quantization Aware Training (QAT)

QAT: Weight



Straight Through Estimator (STE)⁴

- Forward integer, Backward floating point
- Rounding to nearest



⁴Yoshua Bengio, Nicholas Léonard, and Aaron Courville (2013). "Estimating or propagating gradients through stochastic neurons for conditional computation". In: *arXiv preprint arXiv:1308.3432*.



Is Straight-Through Estimator (STE) the best?

- Gradient mismatch: the gradients of the weights are not generated using the value of weights, but rather its quantized value.
- Poor gradient: STE fails at investigating better gradients for quantization training.

QAT: Activation



PArameterized Clipping acTivation (PACT)⁵

- Relu6 \rightarrow clipping
- threshold \rightarrow clipping range in quantization
- range upper/lower bound trainable

$$y = PACT(x) = 0.5(|x| - |x - \alpha| + \alpha) = \begin{cases} 0, & x \in (-\infty, 0) \\ x, & x \in [0, \alpha) \\ \alpha, & x \in [\alpha, +\infty) \end{cases}$$



⁵Jungwook Choi, Zhuo Wang, et al. (2018). "Pact: Parameterized clipping activation for quantized neural networks". In: *arXiv preprint arXiv:1805.06085*.



- A new activation quantization scheme in which the activation function has a parameterized clipping level *α*.
- The clipping level is dynamically adjusted vias stochastic gradient descent (SGD)-based training with the goal of minimizing the quantization error.
- In PACT, the convolutional ReLU activation function in CNN is replaced with:

$$f(x) = 0.5 (|x| - |x - \alpha| + \alpha) = \begin{cases} 0, & x \in (\infty, 0) \\ x, & x \in [0, \alpha) \\ \alpha, & x \in [\alpha, +\infty) \end{cases}$$

where α limits the dynamic range of activation to $[0, \alpha]$.

⁶Jungwook Choi, Swagath Venkataramani, et al. (2019). "Accurate and efficient 2-bit quantized neural networks". In: *Proceedings of Machine Learning and Systems* 1.

PArameterized Clipping acTivation Function (PACT)



• The truncated activation output is the linearly quantized to *k*-bits for the dot-product computations:

$$y_q = \text{round} (y \cdot \frac{2^k - 1}{\alpha}) \cdot \frac{\alpha}{2^k - 1}$$

- With this new activation function, α is a variable in the loss function, whose value can be optimized during training.
- For back-propagation, gradient $\frac{\partial y_q}{\partial \alpha}$ can be computed using STE to estimate $\frac{\partial y_q}{\partial y}$ as 1.



PACT activation function and its gradient.