

Towards Scalable and Stable Parallelization of Nonlinear RNNs

Xavier Gonzalez, Andrew Warrington, Jimmy T.H. Smith,
Scott W. Linderman

NeurIPS 2024

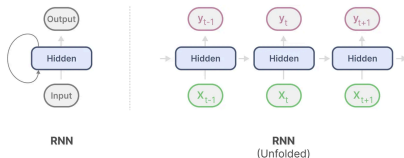
Motivation: Transformers vs RNNs

Transformers

Attention Pattern	a	fluffy	blue	creature	roamed	the	verdant	forest
$a \rightarrow \vec{E}_1 \xrightarrow{W_K} \vec{K}_1$	●	*	*	*	*	*	*	*
$fluffy \rightarrow \vec{E}_2 \xrightarrow{W_K} \vec{K}_2$		●	*	●	*	*	*	*
$blue \rightarrow \vec{E}_3 \xrightarrow{W_K} \vec{K}_3$			●	●	*	*	*	*
$creature \rightarrow \vec{E}_4 \xrightarrow{W_K} \vec{K}_4$				●	*	*	*	*
$roamed \rightarrow \vec{E}_5 \xrightarrow{W_K} \vec{K}_5$					●	*	*	*
$the \rightarrow \vec{E}_6 \xrightarrow{W_K} \vec{K}_6$						●	*	*
$verdant \rightarrow \vec{E}_7 \xrightarrow{W_K} \vec{K}_7$							●	●
$forest \rightarrow \vec{E}_8 \xrightarrow{W_K} \vec{K}_8$								●

- **Parallelizable** Training (great for **GPUs!**) ✓
- Generation is expensive (KV cache grows with sequence length) ✗

RNNs



- Sequential Training (hard to get GPU speed up over the sequence length) ✗
- Stateful generation ✓

Sequential vs Parallel (Iterative) Evaluation

Sequential Evaluation



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Parallel (Iterative) Evaluation



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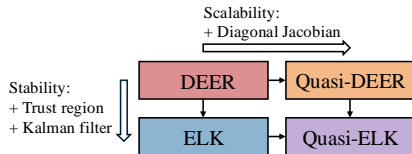


Parallel (Iterative) Evaluation

DEER

Y.H. Lim, Q. Zhu, J. Selfridge, and M.F. Kasim.
Parallelizing non-linear sequential models over the
sequence length. *ICLR*, 2024.

Scalable and Stable Parallelization of RNNs



Scalable and Stable Parallelization of RNNs



DEER

Scalable and Stable Parallelization of RNNs



DEER

Scalable and Stable Parallelization of RNNs



Use *parallel associative scan*

DEER

Scalable and Stable Parallelization of RNNs

$$\Delta \mathbf{s}_t^{(i+1)} = \left[\frac{\partial f_t}{\partial \mathbf{s}}(\mathbf{s}_{t-1}^{(i)}) \right] \Delta \mathbf{s}_{t-1}^{(i+1)} - \mathbf{r}_t(\mathbf{s}^{(i)})$$

$$-\mathbf{r}_t(\mathbf{s}^{(i)}) = f(\mathbf{s}_{t-1}^{(i)}) - \mathbf{s}_t^{(i)}$$

DEER

Scalable and Stable Parallelization of RNNs

$$\Delta \mathbf{s}_t^{(i+1)} = \underbrace{\left[\frac{\partial f_t}{\partial \mathbf{s}}(\mathbf{s}_{t-1}^{(i)}) \right]}_{D \times D} \Delta \mathbf{s}_{t-1}^{(i+1)} - \mathbf{r}_t(\mathbf{s}^{(i)})$$

- Each matmul is $\mathcal{O}(D^3)$
- Memory is $\mathcal{O}(TD^2)$

DEER

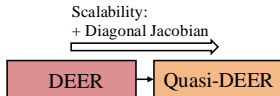
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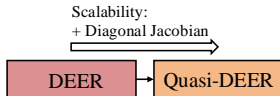
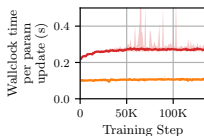
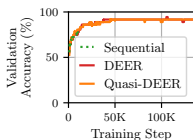
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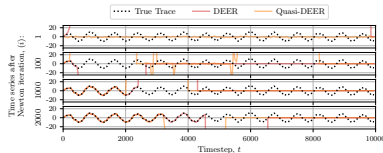
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Scalability:
+ Diagonal Jacobian



DEER instability



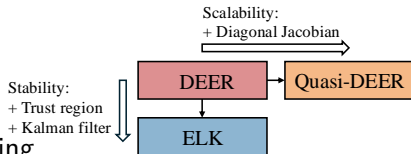
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- **ELK: Evaluating Levenberg-Marquardt with Kalman**
- **Stability: Trust region** restricts the size of $\Delta \mathbf{s}$
- Can be evaluated in parallel with Kalman filter

Scalable and Stable Parallelization of RNNs

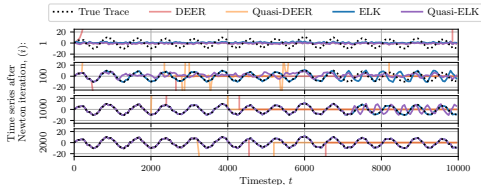
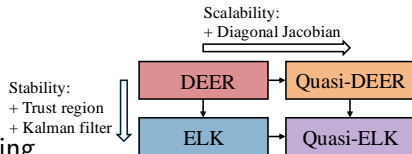
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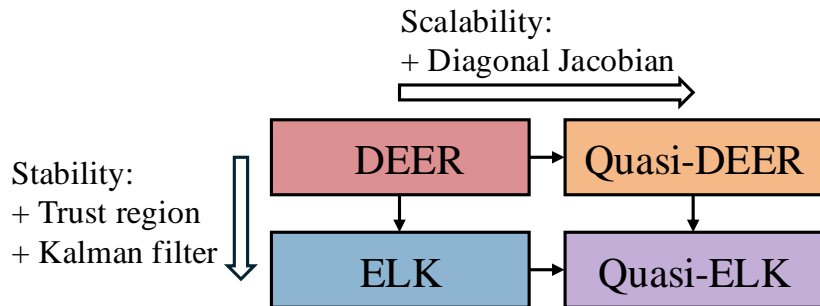
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Come by our poster to learn more!



- Paper: <https://arxiv.org/abs/2407.19115>
- Code: <https://github.com/lindermanlab/elk>