DEEP LEARNING WITH F#

AN EXPERIENCE REPORT

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OVERVIEW

Why it all matters

Interactive programming experience

Machine Learning with F# experience

Classical Machine Learning

Deep Learning

Key Takeaways

WHY DOES IT MATTER: APP-EMBEDDED AI

Artificial Intelligence (AI/ML) is a practical reality

- (classical) Machine Learning / Deep Learning / Reinforcement Learning / Optimization / ..
- No longer just in the lab

AI/ML solves ***useful problems*** for business, government and other organizations

Deep Learning (DL) performs well on ***'cognitive tasks'*** (e.g. vision and language)

- Performance comparable to humans on some tasks
- Classical methods did not do as well

AI/ML is being ***embedded*** in (regular) applications

- This trend will continue

.Net / F# developers need to take note

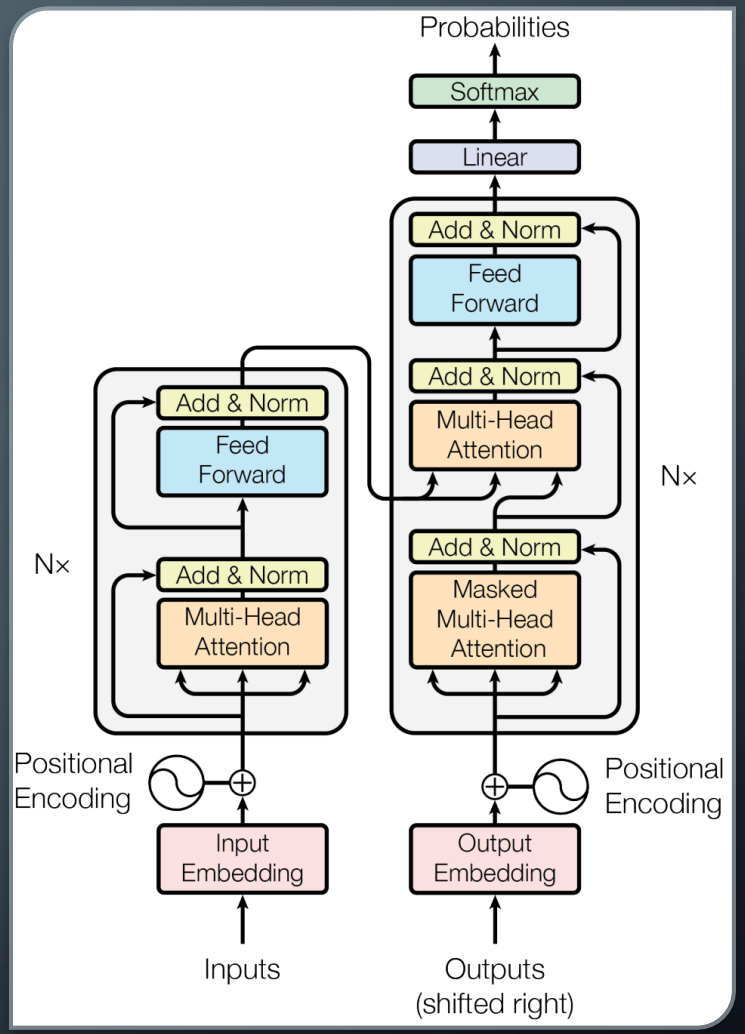
WHY DOES IT MATTER:
DL MODELING LANGUAGE

Computational Graph – Static vs Dynamic

Static: TensorFlow, CNTK

PyTorch, JAX use Dynamic Computation Graphs

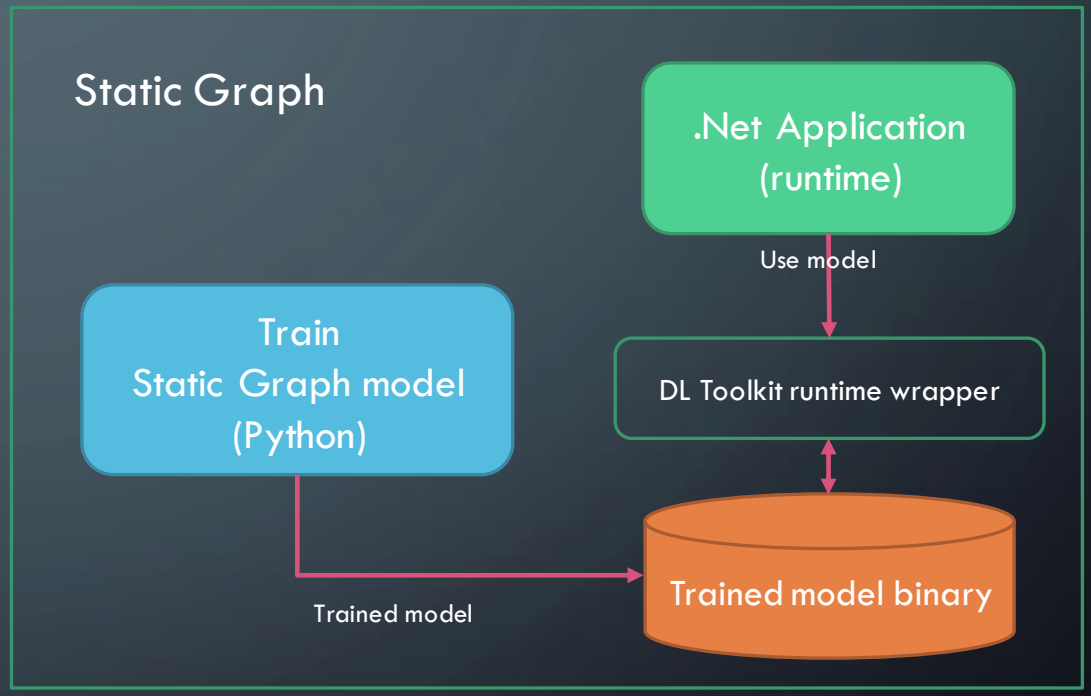
Most new research is in PyTorch!



Computation Graph: Transformer Module
Source: "Attention is all you need", Vaswani et al.

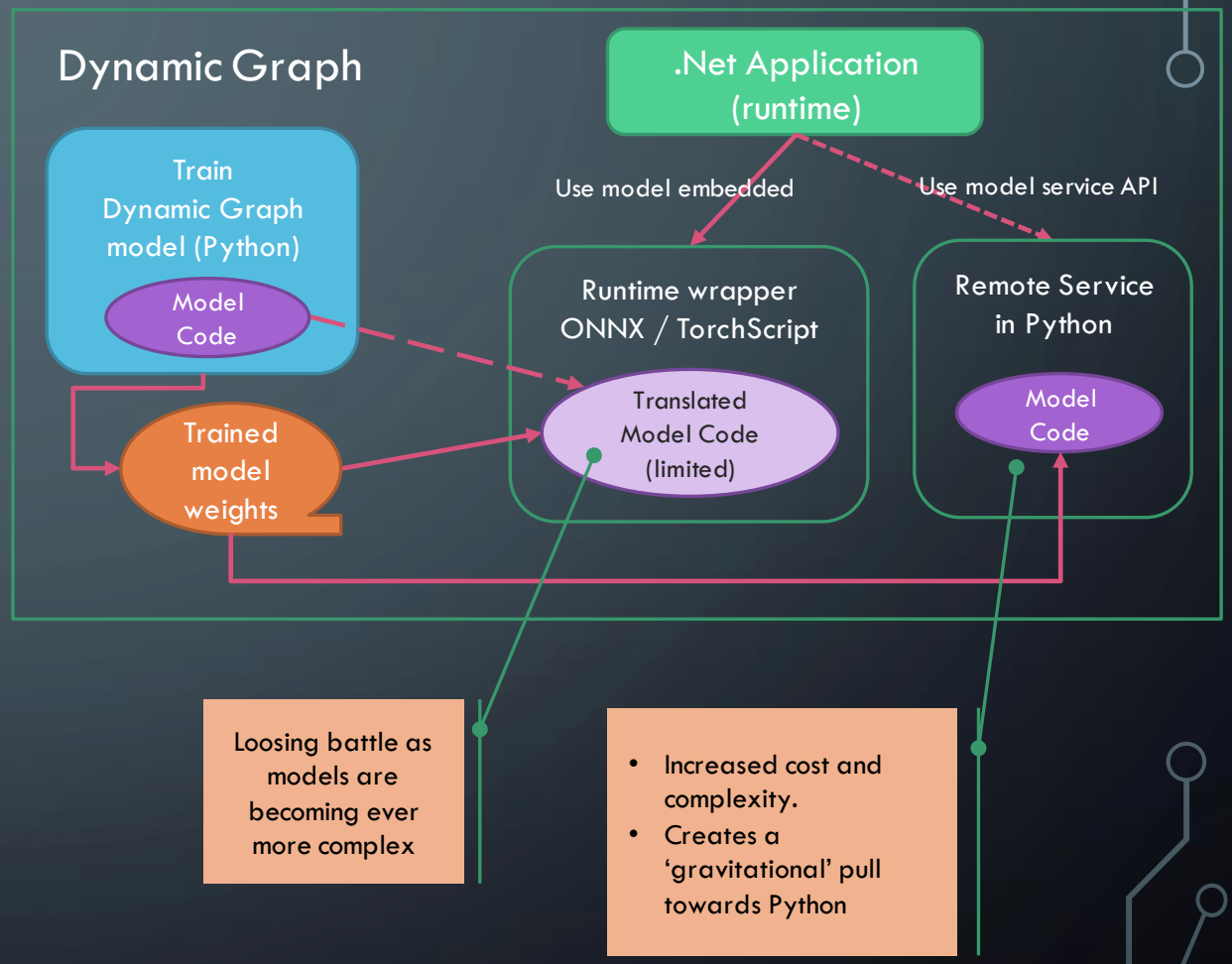
WHY DOES IT MATTER: DL MODELING LANGUAGE

- Static vs. Dynamic Implications
- Static Graphs
  - Trained static graphs can be compiled into stand alone modules
  - These can be called at run-time from any language
  - DL Model language (e.g., Python) is not required at runtime



WHY DOES IT MATTER: DL MODELING LANGUAGE

- Static vs. Dynamic Implications
- Dynamic graphs
  - Interplay between DL toolkit (C++) and DL Model language
  - GPU processing interspersed with DL Model language code invocation
  - Affords great flexibility in model design; model can be dynamic
  - Lock-in effect – DL Model language (or equivalent) required at runtime



WHY DOES IT MATTER: KEY TAKEAWAYS

Integration of AI/ML with regular apps

- F# is a great app-dev language!
- Embedding AI / ML functionality should be par for the course

DL model language lock-in

- Consumption of DL models is becoming harder from 'other' languages / ecosystem
- .Net ecosystem needs effective DL modeling capability to stay relevant over time

INTERACTIVE PROGRAMMING [IP]

Interactive programming capability is crucial for Data Science

It is not clear how to solve a problem up front

Need to explore - data and processing approaches

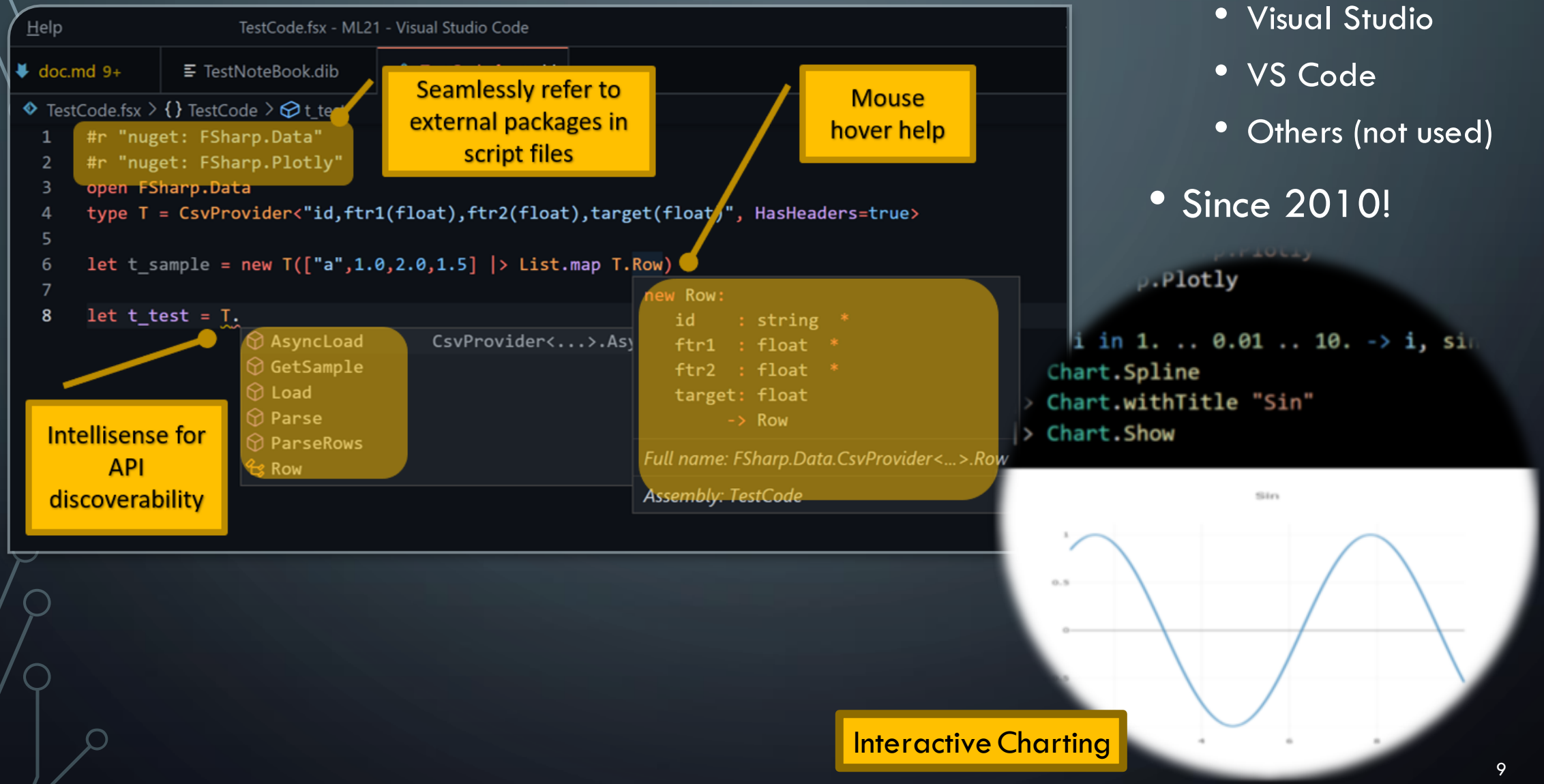
A combinatorial explosion of methods

- N: Data pre-processing
- P: Feature engineering
- Q: Model structure / methodology
- N * P * Q possibilities

Need to conduct a myriad small experiments

Tedious and frustrating work

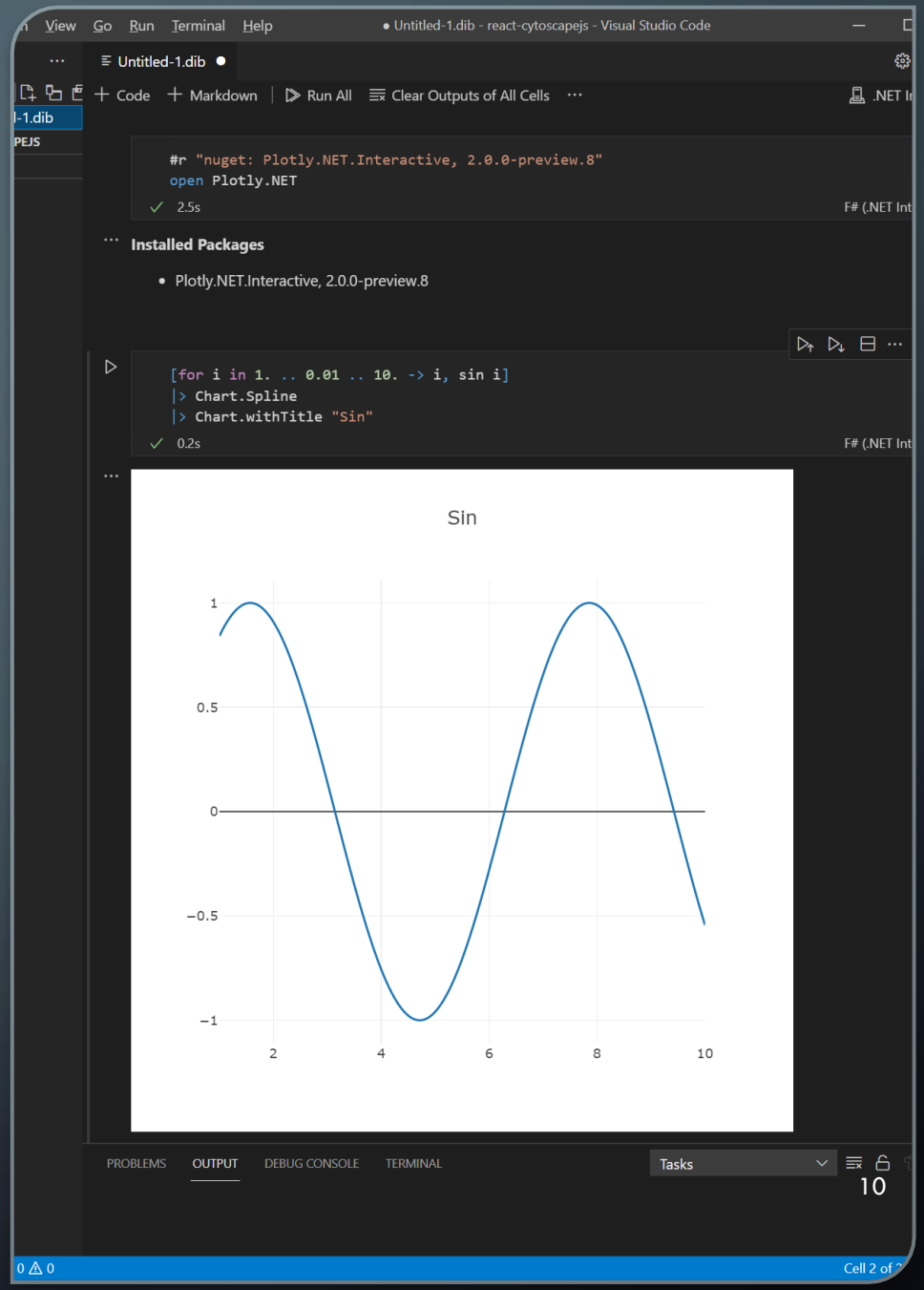
[IP] F# 'REPLS' OFFER RICH CAPABILITIES



- F# Script Support
  - Visual Studio
  - VS Code
  - Others (not used)
- Since 2010!

[IP] NEW F# (AND C#) INTERACTIVE NOTEBOOKS

- Different interactive experience than F# REPL
- Similar to Jupyter Notebooks
- Charts and visualizations are in-lined
- Great for collaboration
- New and constantly improving



[IP] INTERACTIVELY USE SPARK FROM F#

- Uses **.Net for Spark**
  - JVM JAR + .Net Packages
  - Spark ←→ F# integration
- Process 100GB datasets on high-end laptop
- Spark runs as a separate process

- Works from F# REPL and Notebook
- User-defined functions work in Notebook only, for now
- Very large data:
  - Develop logic interactively then
  - Run on Spark cluster for scalability

```
open Microsoft.Spark.Sql
open type Microsoft.Spark.Sql.Functions
open Microsoft.Spark.Sql.Types
//create spark context
let spark =
SparkSession.Builder()
.AppName("test_spark")
.GetOrCreate()
//read text data
let df =
spark.Read()
.Option("header","true")
.Option("inferSchema","true")
.Option("delimiter","\t")
.Csv("...<data folder>...")
```

[IP] KEY TAKEAWAYS

F# well suited for DS tasks

- Top class F# REPLs
- Rich set of tools and capabilities

Notebooks

- Great for collaboration
- However, I prefer F# REPL when:
  - Code > 200 lines
  - Code in multiple files

Spark for large data handling

- Use interactively from F#
- Scale on clusters
- However, complex transforms need Scala
  - Worthwhile learning enough Scala to use Spark well

MACHINE / DEEP LEARNING WITH F# [ML]

Rich ecosystem of toolkits and packages to service most Data Science needs

TorchSharp
- .Net PyTorch binding
- Now under .Net Foundation

ML.Net
- classical machine learning

MathNet.Numerics
- General numerical routines

Infer.Net
- Bayesian modeling framework
- Now part of ML.Net

TensorFlow.Net
- TensorFlow binding
- TensorFlow Lite – Mobile device

OpenCV
- classical machine learning / computer vision
- mobile support

Plotly
- Visualization

Algomera
- Hierarchical clustering

Others: FSharp.Data; FSharp.Collections.ParallelSeq; KdTree (nearest neighbor); .Net for Spark; QuikGraph; FSharp.Control.AsyncSeq (stream processing); FsPickler; SimMetrics.Net; SQLProvider; Fable / SAFE Stack (UI); Z3 (constraint programming)

[ML] DEEP LEARNING WITH F# - PERSONAL HISTORY

Started Deep Learning with F# in 2015 with CNTK!

- FsCNTK – a functional wrapper over CNTK .Net API
- CNTK heavily used till 2019 (along with TensorFlow Python)
- CNTK deprecated in 2019

2019 Switched to TorchSharp / PyTorch

- Part of .Net Foundation (contributor)
- Wraps libtorch (C++)
- TorchSharp.Fun – created experimental functional F# wrapper over TorchSharp

DiffSharp brief stint

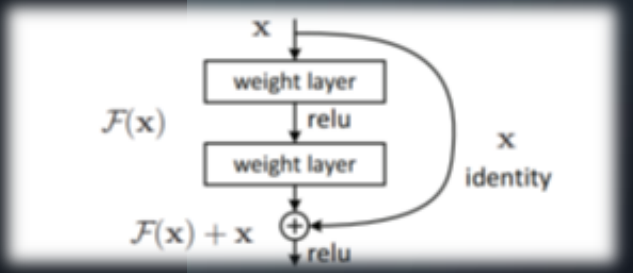
- F# modeling library with advanced Automatic Differentiation
- Inspired TorchSharp.Fun

[ML] TorchSharp.Fun EXAMPLES

```
let model =
Linear(10L,5L)
->> Dropout(0.5)
->> Linear(5L,1L)
->> ReLU()
```

- TorchSharp exposes an object-oriented API – similar to PyTorch Python API
- *TorchSharp.Fun* enables a functional, compositional style of modeling
  - ***Model structure is more apparent!***
- *TorchSharp.Fun* is experimental and not a stable API yet
- TorchSharp may expose a functional API in future

```
module Resnet =
    let FTR_DIM = 310L
    let RESNET_DIM = 10L
    let RESNET_DEPTH = 30
    let act() = SELU() //SiLU()// LeakyReLU(0.05) // GELU() // GELU()
    //residual block
    let resnetCell (input: Model) =
        let cell =
            act()
            ->> Linear(RESNET_DIM, RESNET_DIM) //weight layer 1
            ->> Dropout(0.1)
            ->> act()
            ->> Linear(RESNET_DIM, RESNET_DIM)
        //skip connection
        let join =
            F [input; cell] (fun ``input tensor`` ->
                    use t1 = input.forward ``input tensor``
                    use t2 = cell.forward t1
                    t1 + t2)
        join ->> act()
    //model
    let model =
        let emb = Linear(FTR_DIM, RESNET_DIM, hasBias=false) |> M
        let rsLayers =
            (emb, [ 1 .. RESNET_DEPTH ])
            ||> List.fold (fun emb _ -> resnetCell emb) //stack blocks
        rsLayers
        ->> Linear(RESNET_DIM,10L)
        ->> Linear(10L, 1L)
```



[ML] F# AND PYTHON

Most new models are developed and released in Python / PyTorch

- Translation to F# / TorchSharp required
- Translation sometimes not trivial
- Great way to deeply understand the model!

F# performance better on non-model code; same on model code

- F# pre-processing 7x faster than Python for Graph Convolutional Network model
- Pipeline (data pre-processing) code often much larger than model code
- F# type-safety a blessing for large code bases

[ML] KEY TAKEAWAYS

Sufficient set of libraries

- Deep Learning
- Classical ML
- Meet 95% of DS needs
- However, also need to use Python or R for capabilities not available in .Net

F# Great for Modeling

- Functional, compositional style ideal for DL models
- Type safety; performance
- However, most new research is in Python/PyTorch so new models will have to be translated into F# / .Net

F# FOR DEEP LEARNING EXPERIENCE: KEY TAKEAWAYS

- F# ecosystem offers:
  - Excellent tooling
  - Large of AI/ML libraries and packages
  - To meet most DS needs
- Use F# 90% of the time for my day Data Science job
  - Large F# DS application currently in production
  - More on the way
- F# is excellent DL modeling language
  - F# expressed models more succinct than OO models
  - Model structure more apparent
- However, need better adoption of DL with F# to keep the tooling ecosystem current and well-lubricated

THANK YOU

Q&A