## Al-guided Surrogate Modeling for Real-world Optimization

#### Yuandong Tian Research Scientist and Manager

#### Meta AI (FAIR)



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and the second second

## Reinforcement Learning



Go



Chess



Shogi



Poker



DoTA 2



StarCraft II

#### **Big Success in Games**

## ELF OpenGo

#### Vs top professional players

Name (rank)	ELO (world rank)	Result
Kim Ji-seok	3590 (#3)	5-0
Shin Jin-seo	3570 (#5)	5-0
Park Yeonghun	3481 (#23)	5-0
Choi Cheolhan	3466 (#30)	5-0

Single GPU, 80k rollouts, 50 seconds Offer unlimited thinking time for the players





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[ELF OpenGo: An Analysis and Open Reimplementation of AlphaZero, Y. Tian et al, ICML 2019]

## What's Beyond Games?

## Chip Design (Google)



#### Several weeks with human experts in the loop

 $\rightarrow$ 

#### Fully automatic design in 6 hours

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[A. Mirhoseini, A. Goldie, et al, A graph placement methodology for fast chip design, Nature'21]

## **Optimization Problems**



#### Wait...What?

- Many problems are NP-hard problems.
  - No good algorithm unless *P* = *NP*
- These guarantees are worst-case ones.
  - To prove a lower-bound, construct an adversarial example to fail the algorithm
- For specific distribution, there might be better heuristics.
  - Human heuristics are good but may not be suitable for everything

#### Efficient Search for Games

Go

Chess







Human Knowledge Machine learned models

## Efficient Search for Optimization



Exhaustive search to get a good solution



## More Efficient Search for Optimization



Exhaustive search to get a good solution



#### Components of Search



Initial solution  $\rightarrow$  Improved solution1  $\rightarrow$ Improved solution2  $\rightarrow$  ...

[X. Chen and Y. Tian, Learning to Perform Local Rewriting for Combinatorial Optimization, NeurIPS'19]
[H. Shi et al, Deep Symbolic Superoptimization Without Human Knowledge, ICLR'20]
[H. Zhu et al, Network planning with deep reinforcement learning, SIGCOMM'21]
[T. Huang et al, Local Branching Relaxation Heuristics for Integer Linear Programs, CPAIOR'23]
[T. Huang et al, Searching Large Neighborhoods for Integer Linear Programs with Contrastive Learning, arXiv'23]



If useful actions only happen after 50 binary moves, then we will waste our efforts in this  $2^{50}$  possibilities.

[L. Wang, et al, Learning Search Space Partition for Black-box Optimization using MCTS, NeurIPS'20]
[L. Wang, et al, Sample-Efficient Neural Architecture Search by Learning Action Space, T-PAMI'21]
[K. Yang, et al, Learning Space Partitions for Path Planning, NeurIPS'21]
[Y. Zhao, et al, Multi-objective Optimization by Learning Space Partitions, ICLR'22]
[Y. Liang, et al, Learning Compiler Pass Orders using Coreset and Normalized Value Prediction, arXiv'23]



GOAL: Letting in as much sunlight as possible

[X. Chen et al, Latent Execution for Neural Program Synthesis Beyond Domain-Specific Languages, NeurIPS'21]

[T. Wang et al, Denoised MDPs: Learning World Models Better Than the World Itself, ICML'22]

[Z. Jiang et al, Efficient Planning in a Compact Latent Action Space, ICLR'23]

#### Components of Search



[Y. Zhao, et al, Few-shot neural architecture search, ICML'21]

[D. Zha, et al, DreamShard: Generalizable Embedding Table Placement for Recommender Systems, NeurIPS'22]

[A. Ferber, et al, SurCo: Learning Linear Surrogates For Combinatorial Nonlinear Optimization Problems, arXiv'22]

[A. Cohen, et al, Modeling Scattering Coefficients using Self-Attentive Complex Polynomials with Image-based Representation, arXiv'23]



# SurCo: Learning Linear <u>Sur</u>rogates for <u>Co</u>mbinatorial Nonlinear Optimization

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<sup>1</sup>University of Southern California, <sup>2</sup>Rice University, <sup>3</sup>Reality Lab Display, <sup>4</sup>Meta AI (FAIR)

![](_page_15_Picture_4.jpeg)

![](_page_15_Picture_5.jpeg)

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https://arxiv.org/abs/2210.12547

## Optimizing Nonlinear Functions over Combinatorial Regions

- Nonlinear + differentiable objective
- Combinatorial feasible region
- Real-world domains:
  - Computer system planning
  - Designing photonic devices
  - Throughput optimization
  - Antenna design
  - Energy grid

![](_page_16_Figure_9.jpeg)

## Example: Embedding Table Placement

#### Given:

- k tables
- *n* identical devices
- Table i has memory requirement  $m_i$
- Device j has memory capacity  $M_j$

![](_page_17_Figure_6.jpeg)

![](_page_17_Picture_7.jpeg)

# Balanced Sharding 1 2 1 5 1 0 4 5 2 6 7 8 3 4 8 10 9

#### Find

- Allocation of tables to devices observing device memory limits
- Minimize latency which is estimated by a neural network (capturing nonlinear interactions)

![](_page_18_Picture_0.jpeg)

## Example: Embedding Table Placement

#### Given:

- k tables
- *n* identical devices
- Table i has memory requirement  $m_i$
- Device j has memory capacity  $M_j$

![](_page_18_Figure_7.jpeg)

#### Formulation

$$\operatorname{Min}_{x} L(\{x_{ij}\})$$
 s.t.  $\sum_{i} x_{ij} m_{i} \le M_{j}, \quad \sum_{j} x_{ij} = 1, \quad x_{ij} \in \{0,1\}$ 

*L* is nonlinear due to system issues (e.g., batching, communication, etc)

## Nonlinear Optimization is Hard

![](_page_19_Picture_1.jpeg)

- Specific domains have specialized solvers
- General solvers are often slow (without very careful modeling)
- Genetic algorithms or gradient-based methods may not find feasible solutions

## Linear Optimization is Easy(ish)

![](_page_20_Figure_1.jpeg)

- MILP solvers (CPLEX, Gurobi, SCIP) easily handle industry-scale problems
- Plus other solvers for linear settings
  - Greedy
  - LP + total unimodularity

## Idea: Find a Linear Surrogate

 Learn a MILP objective whose optimal solution x\* solves the nonlinear problem

#### Originally

Nonlinear optimization with combinatorial constraints

combinatorial constraints

![](_page_21_Figure_4.jpeg)

Predict surrogate cost c = c(y)

#### Now

Surrogate optimization

$$x^*(y) = \underset{x}{\operatorname{argmin}} c(y)^T x$$
  
s.t  $x \in \Omega$ 

solved by existing combinatorial solvers

 $x^*(y)$  optimizes f(x; y) as much as possible

 $\min_{\boldsymbol{x}} f(\boldsymbol{x}; \boldsymbol{y})$ 

s.t  $x \in \Omega =$ 

## Idea: Find a Linear Surrogate

 Learn a MILP objective whose optimal solution x\* solves the nonlinear problem

![](_page_22_Figure_2.jpeg)

 $x^*(y)$  optimizes f(x; y) as much as possible

#### Challenge: how to find the right objective?

## Idea: Find a Linear Surrogate

 Learn a MILP objective whose optimal solution x\* solves the nonlinear problem

![](_page_23_Figure_2.jpeg)

 $x^*(y)$  optimizes f(x; y) as much as possible

#### **Proposal:** gradient-based optimization

## Proposal: surrogate learning

![](_page_24_Figure_1.jpeg)

- Use surrogate MILP to solve original problem
- Find linear coefficients c such that  $\underset{x \in \Omega}{\operatorname{argmin}} f(x) \approx \underset{x \in \Omega}{\operatorname{argmin}} c^T x$

![](_page_24_Figure_4.jpeg)

## SurCo-zero: gradient-based optimization

![](_page_25_Picture_1.jpeg)

- Iterative solver based on linear surrogate guided by gradient updates
- Update linear coefficients c such that  $x^*(c)$  improves objective  $f(x^*(c))$

![](_page_25_Figure_4.jpeg)

SurCo-prior: distributional learning

![](_page_26_Picture_1.jpeg)

- One pass solver based on model learned offline
- Use neural model based on **problem features** to predict linear coefficients

![](_page_26_Figure_4.jpeg)

SurCo-prior: distributional learning

• Update neural network parameters from training dataset

![](_page_27_Figure_2.jpeg)

## SurCo-hybrid: fine-tuning from trained model

![](_page_28_Picture_1.jpeg)

Update neural network parameters from training dataset

 $c_i = NN(y_i; \theta)$ 

Fine-tune surrogate on-the-fly

![](_page_28_Figure_4.jpeg)

![](_page_29_Picture_0.jpeg)

#### SurCo-zero

![](_page_29_Figure_2.jpeg)

#### No offline training data, just solve a single problem instance on-the-fly

![](_page_30_Figure_0.jpeg)

#### 

![](_page_30_Picture_2.jpeg)

Uses offline training data to quickly solve problems at test time with just one solver call

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SurCo-prior

![](_page_31_Figure_0.jpeg)

Loss

 $f(x^*)$ 

# $c_{i} = NN(y_{i}; \theta)$ Initial Surrogate Coefficients $c_{0} = NN(y_{test}; \theta)$ Train Model parameters $\theta$ $\int_{x \neq 0}^{Solver} x^{*(c)} = \underset{x \in \Omega}{Solver} \int_{x \neq 0}^{Solver} f(x^{*})$

#### Offline train + on-the-fly fine-tuning the surrogate

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SurCo-hybrid

#### Related Work

#### Differentiable optimization: backprop through solvers

**Amos et al.** OptNet: Differentiable optimization as a layer in neural networks. ICML 2017

**Agrawal et al.** Differentiable Convex Optimization Layers. NeurIPS 2019

**Berthet et al.** Learning with Differentiable Perturbed Optimizers. NeurIPS 2020

**Demirović et al.** Predict+Optimise with Ranking Objectives: Exhaustively Learning Linear Functions. IJCAI 2019

**Demirović et al.** Dynamic Programming for Predict + Optimise. AAAI 2020

**Djolonga et al.** Differentiable Learning of Submodular Models. NeurIPS 2017

**Donti et al.** Task-Based End-to-End Model Learning in Stochastic Optimization. NeurIPS 2017

**Elmachtoub et al.** Smart "Predict, then Optimize". Management Science 2022

**Ferber et al.** MIPaaL: Mixed Integer Program as a Layer. AAAI 2020

Lee et al. Meta-Learning with Differentiable Convex Optimization. CVPR 2019 Mandi et al. Smart Predict-and-Optimize for Hard Combinatorial **Optimization Problems. AAAI 2020** Niepert et al. Implicit MLE: Backpropagating Through Discrete Exponential Family Distributions. NeurIPS 2021 Valstelica et al. Differentiation of Blackbox Combinatorial Solvers, ICLR 2019 Rolnínek et al. Optimizing Rank-Based Metrics with Blackbox Differentiation. CVPR 2020 Wang et al. Automatically Learning Compact Quality-Aware Surrogates for **Optimization Problems. NeurIPS 2020** Wang et al. SATNet: Bridging Deep Learning and Logical Reasoning Using a Differentiable Satisfiability Solver. ICML 2019 Wilder et al. Melding the Data-Decisions Pipeline: Decision-focused Learning for Combinatorial Optimization. AAAI 2019 Wilder et al. End to End Learning and Optimization on Graphs. NeurIPS 2019

## How SurCo is different from Predict+Optimise?

#### Predict+Optimize

![](_page_33_Figure_2.jpeg)

- Suitable for linear optimization problems.
- Requires a ground truth linear coefficients c<sub>i</sub> of the objective

#### SurCo

![](_page_33_Figure_6.jpeg)

- Suitable for **nonlinear** objective f(x; y).
- Unlike existing nonlinear solvers, **NO** analytic form needed.
- Does **NOT** require a ground truth linear coefficients  $c_i$ . Learned surrogate coefficients by itself.

#### Both requires contextual information (i.e., problem description $y_i$ )

## Related Work

#### Mixed Integer Nonlinear Optimization: generalpurpose solvers

Burer et al. Non-Convex Mixed Integer NonlinearProgramming: A Survey. ORMS 2012Belotti et al. Mixed Integer Nonlinear Optimization. ActaNumerica 2013

#### General-purpose heuristic optimizers: combinatorial constraints are hard

**Gad et al.** Pygad: An Intuitive Genetic Algorithm Python Library. 2021

**Rapin et al.** Nevergrad – A Gradient-Free Optimization Platform. 2018

Wang et al. Learning Search Space Partition for Black-Box Optimization Using Monte Carlo Tree Search.

NeurIPS 2020

Wang et al. Sample Efficient Neural Architecture Search by Learning Actions for Monte Carlo Tree Search. PAMI 2021

#### RL for combinatorial optimization: combinatorial constraints are hard

**Khalil et al.** Learning Combinatorial Optimization Algorithms Over Graphs. NeurIPS 2017

**Kool et al.** Attention, Learn to Solve Routing Problems! ICLR 2018

**Mazyavkina et al.** Reinforcement Learning for Combinatorial Optimization: A Survey. COR 2021

**Nazari et al.** Reinforcement Learning for Solving the Vehicle Routing Problem. NeurIPS 2018

**Zhang et al.** A Reinforcement Learning Approach to Job-Shop Scheduling. IJCAI 1995

## Embedding Table Sharding

Used in large-scale deep learning systems: recommendation systems, knowledge graph

Place N "tables" (with known memory need  $m_i$ ) on K devices ( $x_{ij} = 1$ : table *i* assigned to device *j*)

$$\operatorname{Min}_{x} L(\{x_{ij}\})$$
 s.t.  $\sum_{i} x_{ij} m_{i} \le M_{j}$ ,  $\sum_{j} x_{ij} = 1$ ,  $x_{ii} \in \{0,1\}$ 

L : Runtime bottleneck f(x) estimated by NN (longest-running device)

*L* is nonlinear due to system issues (e.g., batching, communication, etc.)

 $c(y; \theta)$  gives surrogate "per-table cost"  $c_{ij}$ (and  $\sum_{ij} c_{ij} x_{ij}$  is the surrogate latency objective)

r-table cost" *c<sub>ij</sub>* ate latency objective)

![](_page_35_Figure_8.jpeg)

## Embedding Table Sharding

![](_page_36_Figure_1.jpeg)

 Public Deep Learning Recommendation Model (DLRM dataset) placing between 10 to 60 tables on 4 GPUs

- Baseline: Greedy
- SoTA: RL approach Dreamshard<sup>1</sup>
- SurCo: Surrogate NN model learned via CVXPYLayers (differentiable LP Solver)

<sup>1</sup>Zha et al. NeurIPS 2022

Dataset: <u>https://github.com/facebookresearch/dlrm\_datasets</u>

## Results – Table Sharding

![](_page_37_Figure_1.jpeg)

## Inverse Photonic Design

![](_page_38_Picture_1.jpeg)

![](_page_38_Picture_2.jpeg)

*E<sub>z</sub>* magnitude second wavelength

![](_page_38_Picture_4.jpeg)

• Design physically-viable devices that take light waves and routes different wavelengths to correct locations

$$\mathcal{L}(S) = \left( \left| \left| \operatorname{softplus}\left( g \frac{|S|^2 - |S_{\operatorname{cutoff}}|^2}{\min(w_{\operatorname{valid}})} \right) \right| \right|_2 \right)^2$$

- Device design misspecification loss f(x) computed by differentiable electromagnetic simulator
- Feasible solution: the design must be the union of brush pattern
  - x = binary\_opening(x, brush)
  - x = ~binary\_opening(~x, brush)

![](_page_38_Figure_11.jpeg)

## Inverse Photonic Design

- Dataset: Ceviche Challenges<sup>1</sup>
- Most baselines don't work here due to combinatorial constraints
- SoTA: Brush-based algorithm <sup>1</sup>
- SurCo: Surrogate learned via blackbox differentiation<sup>2</sup> of brush solver

<sup>1</sup>Schubert et al. ACS Photonics 2022 <sup>2</sup>Vlastelica et al. ICLR 2019 Dataset: <u>https://github.com/google/ceviche-challenges</u>

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![](_page_39_Picture_7.jpeg)

Waveguide bend

![](_page_39_Picture_10.jpeg)

Beam splitter

![](_page_39_Picture_12.jpeg)

Mode converter

![](_page_39_Picture_14.jpeg)

#### Results – Inverse Photonics

![](_page_40_Figure_1.jpeg)

# Inverse photonics Convergence comparison + Solution example

![](_page_41_Figure_1.jpeg)

#### Takeaways:

- SurCo-Zero finds loss-0 solutions quickly
- SurCo-Hybrid uses offline training data to get a head start

![](_page_41_Picture_6.jpeg)

*E<sub>z</sub>* magnitude first wavelength

 $E_z$  magnitude second wavelength

![](_page_41_Picture_9.jpeg)

![](_page_41_Picture_10.jpeg)

Wavelength division multiplexer

#### Conclusion

![](_page_42_Picture_1.jpeg)

- Handle industrial applications with differentiable optimization
- High-quality solutions to combinatorial nonlinear optimization by finding linear surrogates
  - Sometimes we can find "easier" surrogate problems that solve much more difficult instances
- SurCo works in several data settings
  - Zero-shot vs Offline training
  - One step inference vs fine-tuning

## Sample-efficient Surrogate Model for Frequency Response of Linear PDEs using Self-Attentive Complex Polynomials

Andrew Cohen<sup>1\*</sup>, Weiping Dou<sup>2</sup>, Jiang Zhu<sup>2</sup>, Slawomir Koziel<sup>3</sup>, Peter Renner<sup>2</sup>, Jan-Ove Mattson<sup>2</sup>, Xiaomeng Yang<sup>1</sup>, Beidi Chen<sup>1,4</sup>, Kevin Stone<sup>1</sup>, Yuandong Tian<sup>1\*</sup>

<sup>1</sup>Meta AI (FAIR), <sup>2</sup>Reality Lab Antenna (Meta), <sup>3</sup>Reykjavik University, <sup>4</sup>Carnegie Mellon University \* = Equal technical contribution

![](_page_43_Picture_3.jpeg)

![](_page_43_Picture_5.jpeg)

![](_page_43_Picture_6.jpeg)

![](_page_44_Picture_0.jpeg)

Solving the linear PDE

![](_page_44_Figure_2.jpeg)

$$\frac{\partial^n \psi}{\partial t^n} = F(\psi, \nabla_x \psi, \dots; \boldsymbol{h})$$

 $\psi(x, t)$  is the spatial-temporal signal under time evolutions. *F* is a linear function with respect to  $\psi$  and its derivatives *h* is design choice.

## Examples

![](_page_45_Figure_1.jpeg)

#### Tricky to simulate accurately and efficiently $\rightarrow$ Can we do better?

## Antenna Design problem

#### Goal:

find the right design to achieve the right frequency response

![](_page_46_Figure_3.jpeg)

## Antenna Design problem

#### Goal:

find the right design to achieve the right frequency response

![](_page_47_Figure_3.jpeg)

#### Discretization of linear PDE systems

$$\frac{\partial^n \psi}{\partial t^n} = F(\psi, \nabla_x \psi, ...; \boldsymbol{h}) \qquad \longrightarrow \qquad \frac{\partial \phi}{\partial t} = A(\boldsymbol{h})\phi$$

The matrix A encodes the information of F

One example: 
$$\frac{\partial^2 \psi}{\partial t^2} = c^2 \nabla^2 \psi$$
  $\phi = \begin{bmatrix} \psi(x_1), \dots, \psi(x_N), \frac{\partial \psi}{\partial t}(x_1), \dots, \frac{\partial \psi}{\partial t}(x_N) \end{bmatrix}$   
Discretized onto *N* vertices  $A = \begin{bmatrix} 0 & I \\ c^2 B & 0 \end{bmatrix}$ 

![](_page_49_Figure_0.jpeg)

Signal in the frequency domain: 
$$\hat{\phi}(x, \omega) = \int \phi(x, t) e^{-i\omega t} dt$$
  
Vector form  $\hat{\phi}(t) = [\hat{\phi}(x_1, \omega), ... \hat{\phi}(x_N, \omega)]$ 

#### Parametric formula for Linear PDEs

**<u>Theorem</u>**: For any linear coefficients  $\boldsymbol{b}_1$  and  $\boldsymbol{b}_2$ :

$$\frac{\boldsymbol{b}_1^T \widehat{\boldsymbol{\phi}}(\omega)}{\boldsymbol{b}_2^T \widehat{\boldsymbol{\phi}}(\omega)} = c_0(\boldsymbol{h}) \prod_{k=1}^{K_1} (\omega - \mathbf{z}_k(\boldsymbol{h})) \prod_{k=1}^{K_2} (\omega - \mathbf{p}_k(\boldsymbol{h}))^{-1}$$

where the constant  $c_0(h)$ , zeros  $z_k(h)$  and poles  $p_k(h)$ are complex functions of the design choice h

**Proof idea:** Linear ODE theory gives us the analytic form of the solution  $\phi(t) = e^{At}\phi(0)$ . Fourier Transform yields  $\hat{\phi}(\omega)$  as a rational function of complex polynomials w.r.t. frequency  $\omega$ .

#### For Antenna Optimization

The Scattering Coefficients  $S_{11}(\omega)$ :

$$S_{11}(\omega) = \frac{Z_{in}(\omega) - Z_0}{Z_{in}(\omega) + Z_0}$$

 $Z_{in}(\omega)$ : Input *Impedance*. Impedance  $Z(\omega) \coloneqq V(\omega)/I(\omega)$ 

Voltage Current (in Fourier domain) (in Fourier domain)

Both are linear function w.r.t. signal  $\widehat{\phi}(\omega)$ 

Parameter form of  $\log |S_{11}(\omega)|$ 

$$\log|S_{11}(\omega)| = \log|\mathbf{c}_o(\mathbf{h})| + \sum_{k=1}^K \log \frac{|\omega - \mathbf{z}_k(\mathbf{h})|}{|\omega - \mathbf{p}_k(\mathbf{h})|}$$

where the constant  $c_0(h)$ , zeros  $z_k(h)$  and poles  $p_k(h)$ are complex functions of the design choice h.

## CZP model architecture

![](_page_53_Figure_1.jpeg)

#### Image-based Representation of design choice **h**

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Predict the <u>constant</u>, <u>zeros</u> and <u>poles</u> from an image representation of an antenna

## Data Collection

Dataset is collected from commercial simulators (e.g., CST) Numerical simulation of Electromagnetic wave dynamics

![](_page_54_Figure_2.jpeg)

It takes minutes (or even hours) to get one simulation data point. Dataset size = 48k

#### Model Evaluation

- Static Evaluation
  - On a held-out test set, compute the loss
  - Loss = gap between surrogate models and ground truth (commercial software)
- Dynamic Evaluation
  - Use the surrogate model to search a good design
  - Evaluate the design in ground truth (commercial software)

## Static Evaluation: Surrogate Model Test Loss

**Proposed approach** 

![](_page_56_Figure_2.jpeg)

#### Static Evaluation: Surrogate Model Test Loss

![](_page_57_Figure_1.jpeg)

#### Static Evaluation: Surrogate Model Test Loss

![](_page_58_Figure_1.jpeg)

#### Visualization

Our CZP model captures the smooth structure of scattering coefficients  $S_{11}(\omega)$ 

![](_page_59_Figure_2.jpeg)

#### Dynamic Evaluation: CZP model with Search

We use Soft Actor-Critic as the specific search technique.

**Goal:** to find a solution to satisfy the frequency constraints (verified with CST)

3 models trained x 3 search attempts using different random seed

For each attempt, check top-3 solutions

![](_page_60_Figure_5.jpeg)

Train the model with % of data

## Future Work

- The formulation applies to general linear PDEs
  - Maxwell's Equations
  - Schrodinger's Equations
  - Many more ...
- Test on more complicated scenarios.
  - 3D antenna

![](_page_62_Picture_0.jpeg)