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# Learning Sparse deep neural networks using efficient structured projections on convex constraints for green AI

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Abstract—In recent years, deep neural networks (DNN) have been applied to different domains and achieved dramatic performance improvements over state-of-the-art classical methods. These high performances for DNNs were however often obtained with networks containing millions of parameters and for which training required heavy computational power. In order to cope with this computational issue a huge literature deals with proximal regularization methods which are time consuming.

In this paper, we propose a constrained approach instead. We provide the general framework for our new projection gradient method. Our algorithm iterates a gradient step and a projection on convex constraints. We study algorithms for different constraints: the classical  $\ell_1$  unstructured constraint and structured constraints such as the  $\ell_{2,1}$  constraint (Group LASSO). We propose a new  $\ell_{1,1}$  structured constraint for which we provide a new projection algorithm. Finally, we use the recent "Lottery optimizer" replacing the threshold by our  $\ell_{1,1}$  projection. We demonstrate the effectiveness of our method on three popular datasets (MNIST, Fashion MNIST and CIFAR). Experiments on these datasets show that our projection method with our new  $\ell_{1,1}$  structured constraint provides the best reduction of memory and computational power.

#### I. MOTIVATION

In recent years, deep neural networks have been applied to different domains and achieved dramatic accuracy improvements in image recognition [31], speech recognition [41] or natural language processing [43]. These works rely on deep networks with millions or even billions of parameters. For instance, the original training of ResNet-50 [25] (image classification) contains 25.6M parameters and required 29 hours of processing using 8 GPUs. Storing the model requires 98MB. The memory cost of the inference on a single 224x224 image is about 103MB and 4 GFLOPs are needed [5]. The recent development of DNNs, hardware accelerators like GPUs and the availability of deep learning frameworks for smartphones [29] suggest seamless transfer of DNN models trained on servers onto mobile devices. However, it turns out that memory [45] and energy consumption [20] are still the main bottlenecks on running DNNs on such devices.

Thus computational cost has an impact on carbon footprint. The authors of [50] argued that this trend is environmentally

unfriendly. The authors of [47] advocate a practical solution by making an efficient evaluation criterion.

In this paper, we propose a new splitting projection-gradient method with an efficient structured constraint to cope with these computational and memory issues. In the formulation of our method, a constraint defines a convex set and the regularization is replaced by a projection onto this convex set. The benefits of this formulation are twofold. Firstly, the constraint has a direct geometric interpretation whereas the impact of parameter values in traditional regularization methods are more difficult to understand. Secondly, the convergence of this new method is formally proved.

The paper is organized as follows. We first present related works in Section II, then in Section III, we develop the theoretical background of our constrained projection method. In Section IV, we give experimental comparisons between methods. The tests involve several datasets with different neural network architectures.

#### II. RELATED WORKS

Weights sparsification

It is well known [11] that DNN models are largely overparametrized and that in practice, relatively few network weights are actually necessary to accurately learn data features. Based on this result, numerous methods have been proposed in order to remove network weights (weight sparsification) either on pre-trained models or during the training phase. A basic idea to sparsify the weights of the neural network is to use the Least Absolute Shrinkage and Selection Operator (LASSO) formulation [52], [23], [16], [24], [1]. The  $\ell_1$  penalty added to the classification cost can be interpreted as a convexification of the  $\ell_0$  penalty [12]. In [21], weights with the smallest amplitude in pre-trained networks are removed. Model sensitivity to weights can also be used [51], [18], where weights with weak influence on network output are pruned. Constraint optimization is used in [6] in order to learn sparse networks with  $\ell_0, \ell_1$  or  $\ell_2$  constraints on the weights.

These methods generally produce networks with random sparse connectivity, i.e. high-dimensional but sparse weight matrices. They only partially reduce the computational demand since they result in networks with sparse weight matrices, requiring the availability of sparse matrix multiplication to effectively take advantage of the sparsity. Decreasing both memory and computational requirements can however be achieved by suppressing neurons instead of weights. This approach is frequently referred to as structured sparsification or neuron level sparsification. The two main approaches for structured sparsity are based on group regularization and lowrank factorization.

Many regularizing techniques have been proposed to allow structured sparsification. Pruning methods are sparsifying pre-trained networks. Filters in CNN are pruned based on the  $\ell_1$  norm of their kernel weights [33]. [26] performs channel pruning using LASSO regression and least squared reconstruction. Neurons are pruned based on the average percentage of zeros (APoZ) after the ReLU activation [27].

Learning structured sparse DNNs using regularization methods

In contrast to the case of weight sparsification, neuron level sparsification introduces a new challenge forcing to adopt other types of regularization.

The most common approaches are based on group LASSO  $\ell_{2,1}$ [57] or on sparse group LASSO  $\ell_{2,1} + \ell_1$  [16] regularization.

Numerous other methods include regularization during the training of the DNN. It is customary in DNN learning to train networks with Stochastic Gradient Descent (SGD) with momentum, even in the case where non-smooth penalization are used [46]. Group LASSO regularization is used, in [46], [54]. Group LASSO and filter decorrelation regularization are used in order to discard CNN filters in [17]. Group LASSO and group variance regularization are used in [53].

In order to deal with non-smooth  $\ell_1$  regularization, subgradient descent is used in [37]. Here, structured sparsification is performed without group regularization.

The idea is to scale neurons output with a given factor  $\lambda_i$  and apply  $\ell_1$  regularization to push the various factors  $\lambda_i$  towards 0.

Fully connected layers can be represented by their weights matrix (i.e. 2d tensor) whereas convolutional layers correspond to 4d tensors. One of the popular compression methods for DNN is nuclear regularization (Nuclear norm penalty) [8]. Nuclear norm penalty was successfully used in matrix low rank approximation [8], matrix completion [59], matrix factorization [7] and DNN dropout modeling [49].

Learning structured sparse DNNs using proximal regularization methods

A different approach is however based on optimization under convex constraint where proximal methods are the most natural tools. Let's recall the proximal operator of a function f(x)[39]:

$$\operatorname{prox}_{\tau f}(\bar{x}) := \arg \min_{x} f(x) + \frac{\|x - \bar{x}\|^2}{2\tau}, \tag{1}$$

Let W be the weight matrix of a neural network, L(W) be a gradient Lipschitz loss and R(w) be a convex penalty. Lets define the penalty criterion by  $\min_{W} L(W) + \lambda R(W)$ . This criterion can be minimized using a classical forward-backward method belonging to the class of splitting methods [35], [9], [40], [48]. Using SGD with penalization is limited and time consuming due to the tuning of the corresponding penalization hyper-parameters [23], [38].

Proximal gradient descent with group LASSO constraint is used in [62] and in [2]. In [28], the output neurons is scaled using a factor  $\lambda_i$  and accelerated proximal gradient is used with  $\ell_1$  constraint to push as many coefficients  $\lambda_i$ towards 0 without significantly decreasing the performance. In [56], neuron sparsification is realized with proximal gradient descent with group LASSO constraint and an additional  $\ell_{1,2}$ constraint (Exclusive Sparsity) enforces neurons to fit disjoint sets of features. Similarly, in [61] proximal gradient descent with group OWL constraint (grOWL [42]) is used in order to simultaneously sparsify neurons and enforce parameter sharing. Proximal gradient descent is also used in [60] where Ordered Weighted  $\ell_1$  regularization (OWL [14]) allowing to simulatenously sparsify weights and optimize weight sharing. In [34], filters in CNN layers are pruned by solving an optimization problem using a dedicated optimizer with either group LASSO or  $\ell_{2,0}$  regularization.

Goal of the work

Classical Learning structured sparse DNNs are based on proximal regularization methods. In this paper, we propose an alternative constrained approach that takes advantage of an available efficient projection on the  $\ell_1$ -ball [10], [13], [44], projection on the  $\ell_{2,1}$  ball [36], [4] and a new  $\ell_{1,1}$  projection proposed in this paper.

#### III. LEARNING SPARSE DNN

A Projection gradient algorithm for constrained learning

In this work, we propose a constrained approach where the constraint is directly related to the number of zero-weights. Moreover it takes advantage of an available efficient projection on the  $\ell_1$ -ball [10], [44].

Let L(W) be a gradient Lipschitz loss, R(w) be a convex constraint, and C its convex set. Lets define the following criterion

$$\min_{W} L(W) \quad s.t. \quad R(W) \leqslant \eta \tag{2}$$

where the scalar  $\eta \geqslant 0$  is the constraint parameter. We use a splitting gradient-projection method to minimize this criterion based on the following forward-backward scheme to generate a sequence of iterates [3]:

$$V_n := W_n - \gamma \nabla L(W_n), \tag{3}$$

$$V_n := W_n - \gamma \nabla L(W_n), \qquad (3)$$

$$W_{n+1} := \operatorname{proj}(V_n) + \varepsilon_n, \qquad (4)$$

where proj denotes the projection on the convex constraint. We can therefore apply the algorithm to any constraint for which an exact or approximate projection can be computed. We derive the following algorithm

Algorithm 1 Splitting gradient-projection algorithm where  $\nabla L(W)$  is provided by the net and  $\operatorname{proj}(\eta V)$  is the projection on the constraint

Input:  $X, Y, W_0, N, \gamma, \eta$  $\quad \text{for } n=1,\dots,N \ \text{do}$  $V \leftarrow W - \gamma \cdot \nabla L(W)$  $W \leftarrow \operatorname{proj}(\eta V)$ end for Output: W

Optimizer with structured constraints

In the case of the constraint  $R(w) = ||w_i||_1$ , efficient algorithms have been proposed [10], [44]. Unfortunately this  $\ell_1$  constraint does not induce a sparse structure.

Classical Optimizer with  $\ell_{2,1}$  norm constraint (Group LASSO): The Group LASSO was first introduced in [58]. The main idea of Group LASSO is to enforce model parameters for different classes to share features. Group sparsity reduces complexity by eliminating entire features. Group LASSO consists in using the  $\ell_{2,1}$  norm for the constraint on W. The row-wise  $\ell_{2,1}$  norm of a  $d \times k$  matrix W (whose rows are denoted  $w_i$ , i = 1, d) is defined as follows:

$$||W||_{2,1} := \sum_{i=1}^{d} ||w_i||.$$

We use the following approach proposed in [4] to compute the projection W of a  $d \times k$  matrix V (whose rows are denoted  $v_i, i = 1, d$ ) on the  $\ell_{2,1}$ -ball of radius  $\eta$ : compute  $t_i$  which is the projection of the vector  $(\|v_i\|_i)_{i=1}^d$  on the  $\ell_1$  ball of  $\mathbf{R}^n$  of radius  $\eta$ ; then, each row of the projection is obtained according to

$$w_i = \frac{t_i v_i}{\max\{t_i, ||v_i||\}}, \quad i = 1, \dots, d.$$

This last operation is denoted as  $W_i := \operatorname{proj}_{\ell_2}(V_i, t_i)$  in

**Algorithm 2** Projection on the  $\ell_{2,1}$  norm— $\operatorname{proj}_{\ell_1}(V,\eta)$  is the projection on the  $\ell_1$ -ball of radius  $\eta$ 

Input:  $V, \eta$  $t := \operatorname{proj}_{\ell_1}((\|v_i\|_i)_{i=1}^d, \eta)$ for  $i=1,\ldots,d$  do  $w_i := \operatorname{proj}_{\ell_2}(v_i, t_i)$ end for Output: W

This algorithm requires the projection of the vector  $(\|v_i\|_i)_{i=1}^d$ on the  $\ell_1$  ball of  $\mathbf{R}^n$  of radius  $\eta$  whose complexity is only  $O(d \times \log(d))$ . We can note that another approach was proposed in [36]. The main drawback of their method is to compute the roots of an equation using bisection, which is quite slow.

A new optimizer with an adaptive weighted  $\ell_{1,1}$  norm constraint: The "sparsification" of a matrix  $A \in \mathbf{R}^{m \times n}$ consists in finding a matrix  $B \in \mathbf{R}^{m \times n}$ 

- (i) with as many 0 components as possible (memory footprint decrease),
- (ii) with as many vanishing columns as possible (both MACCs and memory footprint decrease),
- (iii) without degrading too much the performance of the network.

The matrix A defines a mapping  $A: \mathbf{R}^n \mapsto \mathbf{R}^m$ . In order to avoid degrading too much the performance of the network, it can be required that, for each layer, the matrix A is replaced with a sparsified version B such that, for any  $x \in \mathbb{R}_{*}^{n}$ , the value of  $\|(A-B)x\|$  is as small as possible for a given norm. The goal is to find a matrix  $B: \mathbf{R}^n \mapsto \mathbf{R}^m$  with much more vanishing components than in the matrix A, thus it is convenient to impose the constraint  $\sum_{i=1}^{n} \|B^i\|_1 < \sum_{i=1} \|A^i\|_1$  where  $B_i$  and  $A_i$  are the i th column of matrices B and A respectively. Let's recall the induced operator norm of A - B in  $\ell_1$  domain with  $\ell_1$  co-domain

$$||A - B||_{1,1} = \left(\sup_{\|\mathbf{x}\|_1 = 1} ||(A - B) \cdot \mathbf{x}||_1\right)$$
 (5)

which is computed as the maximum  $\ell_1$  norm of a columns of A-B. We therefore consider the following problem

$$B^* = \underset{\sum_{i=1}^{n} \|B^i\|_1 = \beta}{\operatorname{argmin}} \left( \sup_{\|\mathbf{x}\|_1 = 1} \| (A - B) \cdot \mathbf{x} \|_1 \right)$$
 (6)

It is possible to show the following result:

**Theorem 1** Let  $A = (A^1 \cdots A^n)$  be a  $\mathbf{R}^{m \times n}$  matrix. Assume w.l.o.g. that  $A^1 \geqslant A^2 \geqslant \cdots \geqslant A^{n-1} \geqslant A^n$ . For an optimal solution  $B_*$  for (6), there exists  $p \in \{0, \dots, n\}$  such that

- (i) For  $i=0,\cdots,p,\ A^i-B^i_*=A^p-B^p_*$ (ii) For  $i>p,\ B^i_*=0$

Applying Theorem 1 to (6) we obtain the following algorithm: we first compute the radius  $t_i$  and then project the rows using  $\ell_1$  adaptive constraint  $t_i$ :

Algorithm 3 Projection on the  $\ell_{1,1}$  norm— $\operatorname{proj}_{\ell_1}(V,\eta)$  is the projection on the  $\ell_1$ -ball of radius  $\eta$ 

```
Input: V, \eta
t := \operatorname{proj}_{\ell_1}((\|v_i\|_1)_{i=1}^d, \eta)
for i=1,\ldots,d do
   w_i := \operatorname{proj}_{\ell_1}(v_i, t_i)
end for
Output: W
```

Lottery optimizer

Following the work of Frankle and Carbin [15], [63] proposed a simple algorithm for finding sparse sub-networks within larger networks that are trainable from scratch. Their approach to finding these sparse networks is as follows: after training a network, set all weights smaller than some threshold to zero, rewind the rest of the weights to their initial configuration, and then retrain the network from this starting configuration but with the zero weights frozen (not trained). We replaced the thresholding by our  $\ell_{1,1}$  projection and devised the following algorithm:

**Algorithm 4** Projection on the  $\ell_{1,1}$  norm— $\operatorname{proj}_{\ell_1}(V,\eta)$  is the projection on the  $\ell_1$ -ball of radius  $\eta, \nabla L(W,M_0)$  is the masked gradient with binary mask  $M_0$ , and f is the ADAM optimizer,  $\gamma$  is the learning rate

```
Input: W*, \gamma, \eta

for n=1,\ldots,N(epochs) do

V \leftarrow f(W,\gamma,\nabla L(W))

end for

t:=\operatorname{proj}_{\ell_1}((\|v_i\|_1)_{i=1}^d,\eta)

for i=1,\ldots,d do

w_i:=\operatorname{proj}_{\ell_1}(v_i,t_i)

end for

Output: W,M_0

Input: W*

for n=1,\ldots,N(epoch) do

W \leftarrow f(W,\gamma,\nabla L(W,M_0))

end for

Output: W
```

#### IV. EXPERIMENTAL RESULTS

We used the pytorch framework to implement our sparse learning method using a constrained approach. We chose the Adam optimizer [30], a standard optimizer in PyTorch as baseline comparison to our optimizer with  $\ell_1$  and  $\ell_{2,1}$  constraints.

We denote as "PGL1", the algorithm with  $\ell_1$  constraint, "PGL21", the algorithm with  $\ell_{2,1}$  constraint and "PGL11" the algorithm with  $\ell_{1,1}$  constraint.

We use the entropy (bit/weight) of the weights distributions to compute estimations of the models storage memory cost. To this end, the weights can for instance be coded using JPEG2000<sup>1</sup> an image coding system that uses state-of-the-art compression techniques based on wavelet theory. The classical computational cost evaluates FLOPs (floating point operations) as a measure. When using FLOPs, additions (accumulates) and multiplications are counted separately. However, a lot of hardware can compute multiply-add operations in a single instruction. We therefore use MACCs (multiply-accumulate operations) as computational cost for which one multiplication and one addition are counted as a single instruction. We provide the results in normalized bytes and MACCs: we divide the number of bytes or MACCs by the number of bytes or MACCs obtained with Adam (i.e. without constraint). For all experiments we use Algorithm 4. Computation is performed on a Cocolink Klimax 210 HPC with 10 GPUs (Nvidia Quadro P6000, P100 and GeForce GTX 1080).

Results on MNIST with a convolutionnal Network

We selected the popular MNIST dataset [32] containing  $28 \times 28$  grey-scale images of handwritten digits of 10 classes (from 0 to 9). This dataset consists of a training set of 60,000 instances and a test set of 10,000 instances.

We consider a neural network with two convolutional layers and two linear layers denoted as Net4. The size of its weight matrices are  $(1 \times 10 \times 5 \times 5)$ ,  $(10 \times 20 \times 5 \times 5)$ ,  $(320 \times 50)$  and  $(50 \times 10)$  respectively. Thus the total number of elements of these weight matrices are 250, 5000, 16000 and 500 respectively.

To apply the  $\ell_{1,1}$  constraint to the tensor, we unfold the tensor in a matrix form. The first layer, which interacts directly with the input image and the last one interacting directly with the output are most sensitive to sparsity and thus we do not apply sparsity constraint.

The sizes of matrix weights are very unbalanced. Thus our strategy is to sparsify the 2 most numerous layers, i.e. the  $2^{nd}$  convolutional and the  $1^{st}$  linear layer with the same optimizer.

We study the layerwise influence of the constraint parameter  $\eta$  on the accuracy and the weight sparsity, defined as the percentage of weights set to zero. For comparison purposes, the weights using Adam for the two linear layers are depicted in figure 2 (top shows unstructured sparsity, bottom shows structured sparsity using PGL11).

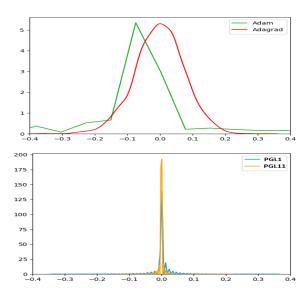


Fig. 1: MNIST, Net4, Top: Distribution of convolutional layer Conv2 with Adam and Adagrad optimizers, Bottom: Distribution of convolutional layer Conv2 with PGL1 and PGL11 optimizers

(Fig. 1) represents the weight distributions using a Parzen kernel method. The top part shows that weights distributions follow a Gaussian shape for Adagrad and Adam optimizer. The bottom part shows that weights distributions follow a

<sup>&</sup>lt;sup>1</sup>https://jpeg.org/jpeg2000/index.html

Laplacian shape (thus lower entropy) for PGL1 and PGL11.

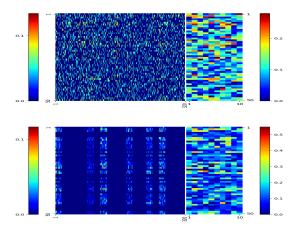


Fig. 2: Visualization for weight matrices: Top of the two linear layers of Net4 with Adam and weights thresholding shows unstructured sparsity. Bottom with structured optimizer: Layer Linear1 exhibits a high structured sparsity.

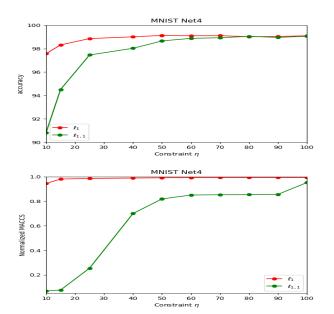


Fig. 3: MNIST with Net4: Top: Accuracy, Bottom: MACCS

TABLE I: MNIST Net 4 total memory, MACCs, and accuracy

Methods	Memory	MACCs	Accuracy
Methous	(kBytes)	(k-MACCs)	(%)
Adam	33.64	480	99.
PGL1 $\eta = 80$	10.9	477	99.01
PGL11 $\eta = 40$	3.7	336	98.03
PGL11 $n = 25$	2.1	122	97.4

Results on MNIST with a Linear fully connected Network

We used a linear fully connected network (LFC4) with an input layer of d neurons, 4 hidden layers followed by a RELU activation function and a latent layer of dimension k.

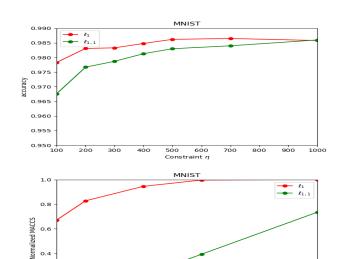


Fig. 4: MNIST with LFC4: Top: Accuracy, Bottom: MACCS

TABLE II: MNIST wth LFC4, total memory, MACCs, and accuracy

Methods	Memory (kBytes)	MACCs (k-MACCs)	Accuracy (%)
ADAM	3989	2379	98.3
$PGL1(\eta = 200)$	438	1960	98.29
PGL11( $\eta = 200$ )	72	150	97.7
PGL11( $\eta = 400$ )	215	480	98.07
$PGL21(\eta = 50)$	1810	1408	98.05

Figure 3, Figure 4 and tables I and II show that the main advantage of our method using the  $\ell_{1,1}$  constraint over  $\ell_1$  is the reduction of the calculation cost (MACCs) by a factor 14 when using LFC4 network which is crucial for low capacity devices such as smartphones. Note that performance in MACCs using the  $\ell_{2,1}$  constraint is intermediate between the use of  $\ell_1$  and  $\ell_{1,1}$ .

Comparison with public results on MNIST using Le Net 300/100

TABLE III: MNIST Le Net 300/100 total memory, MACCs, and accuracy

Methods	Memory (kBytes)	MACCs (k-MACCs)	Accuracy (%)
ADAM	477	266.2	98.21
$PGL1(\eta = 200)$	61	189	98.03
PGL11( $\eta = 200$ )	32	62	96.4
PGL11( $\eta = 400$ )	83	150	97.8
PGL21 ( $\eta = 50$ )	164	257	98.1
Tartaglione [51]	33.7	-	96.6

Le Net 300/100 is a popular Linear Fully connected Network. The table III shows that our method outperforms the state of the art [51] in terms of bytes accuracy compromise. Note that, to the best of our knowledge no results have been published in terms of FLOP reduction on this basis.

Results on Fashion MNIST using a Linear Fully connected Network.

Fashion-MNIST [55] is a dataset of Zalando's article images consisting of a training set of 60,000 examples and a test set of 10,000 examples. Each example is a 28x28 grayscale image, associated with a label from 10 classes. Fashion-MNIST is to serve as a direct drop-in replacement for the original MNIST dataset for benchmarking machine learning algorithms. Fashion-MNIST and MNIST share the same image size and structure of training and testing splits.

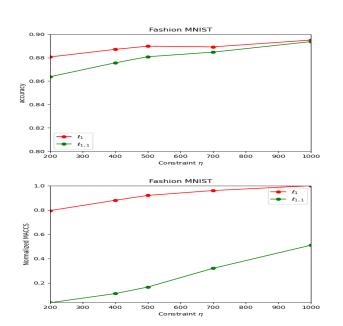


Fig. 5: Fashion MNIST with LFC4:Top Accuracy , Bottom MACCs

TABLE IV: Fashion MNIST LFC4: Memory, MACCs, and accuracy

Methods	Memory	MACCs	Accuracy
Wiethous	(kBytes)	(k-MACCs)	(%)
ADAM	3989	2379	89.9
$PGL1(\eta = 400)$	567	2114	89.2
$PGL11(\eta = 400)$	131	267	87.5

We observe a behaviour similar to the previous experience on MNIST dataset. Table (IV) shows a large global memory reduction by a factor 9. On the other hand, we observe reduction of the calculation cost by a factor 9 for  $\ell_{1,1}$  constraint and very small for  $\ell_1$  constraint.

#### Results on CIFAR10

The CIFAR-10 data set is composed of 60,000 32x32 colour images, 6,000 images per class, for a classification

in 10 classes. The training set is made up of 50,000 images, while the remaining 10,000 are used for the testing set. We use  $Simplenet^2$ , the highly optimized architecture [22]. This network is composed of 13 blocks  $B_i = (convolutional2D/Batch\ Normalization/ReLU)$  for i=1,...,13 with sequences MaxPool2d/Dropout after the blocks  $B_4, B_7, B_9, B_{10}, B_{12}$  and  $B_{13}$  followed by a classifier layer. Results are reported in Figures 7 and in the Table V.

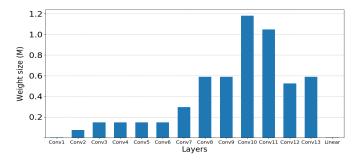


Fig. 6: SimpleNet, weight size for each layer

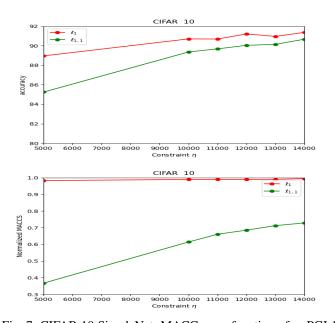


Fig. 7: CIFAR 10 SimpleNet, MACCs as a function of  $\eta$ , PGL1 (red) and PGL11 (green)

TABLE V: CIFAR10 total memory, and accuracy using Simplenet

Methods	MACCs	Memory	Accuracy
Wiethous	(M-MACCs)	(M-Bytes)	%
Adam	631.51	9.44	93.8
PGL1 ( $\eta = 13000$ )	626.08	1.45	91.12
$PGL11(\eta = 14000)$	441	0.86	91

Table (V) show a large global memory reduction by a factor 10. On the other hand of the calculation cost the reduction is

<sup>&</sup>lt;sup>2</sup>https://github.com/Coderx7/SimpleNet\_Pytorch

about 30% for  $\ell_{1,1}$  constraint and almost null for  $\ell_1$  constraint (Figure 7).

#### V. DISCUSSION

To the best of our knowledge, entropy of the weights (bit/weight) as a measure of memory was never reported in the DNN literature. Thus memory comparison with previous results is not straightforward. A more in depth study will be performed as well as the JPEG2000 compression of the model for storage in a forthcoming paper.

Energy consumption is directly related to the number of instructions (Flops or MACCs) [19]. Thus we report MACCs rather than Flops. Experimental results show, as expected, that our new  $\ell_{1,1}$  norm constraint is more efficient for structured sparsity and thus MACCs reduction than  $\ell_1$  constraint.

Experimental results on MNIST and Fashion MNIST using Lenet 300/100 show a memory improvement by a factor 12.9 and 8 and a computational improvement by a factor 3 and 2 of computational power respectively. We obtain on CIFAR10 a good trade-off between 0.98% accuracy drop and large storage memory improvement by a factor 8.5 in comparison with the Adam optimizer.

Algorithm 4 for projecting a matrix on the constraint  $\ell_{1,1}$  can be extended to the projection of a tensor on generalized constraints of the form  $\ell_{1,1,1}$ ,.... A straightforward improvement could be obtained using layer-wise adaptive constraints  $(\eta)$ .

Remark that, in this paper, the various projections are not layer-wise optimized. The same constraint is applied to each layer of the network. There are *a priori* no reasons to believe that the same constraint value is adapted to the sparsification of all the layers of a network. In particular, layers with large  $\ell_1$  norm may need small constraint value  $\eta$  in order to significantly decrease the MACCs whereas such small  $\eta$  may be detrimental to other layers with small  $\ell_1$  norm. This leaves place for further optimization where the size of the constraint is layerwise dependant. This layer-wise adaptation will be investigated in a forthcoming study.

#### VI. CONCLUSION

In order to cope with the computational issue associated to DNNs, a huge literature deals with proximal regularization methods which are time consuming. In this paper, we propose an alternative constrained approach. We provide a general framework of our new projection gradient method. We design algorithms for the classical  $\ell_1$  constraint and the new  $\ell_{1,1}$  constraint. Our experiments show the benefits of Lottery optimizer which uses only one projection for deep neural networks sparsification. Experiments on three popular datasets (MNIST, FASHION MNIST and CIFAR) show that our new projection method on the  $\ell_{1,1}$  constraint provides better structured sparsity resulting in high reduction of memory cost and computational cost.

Furthermore, we are currently applying our method to other large Neural Networks.

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