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Analyzing Massive Graphs and Graph-based Big Learning Platforms

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Acknowledgements

- The slides used in this chapter are adapted from the following sources:
 - "Data-Intensive Information Processing Applications," by Jimmy Lin, University of Maryland.



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- CS246 Mining Massive Data-sets, by Jure Leskovec, Stanford University.
- Introduction to Advanced Computing Platform for Data Analysis, by Ruoming Jin, Kent University.
- G. Malewicz et al, "Pregel: A System for Large-Scale Graph Processing," ACM SIGMOD 2010, http://www.slideshare.net/shatteredNirvana/pregel-asystem-for-largescale-graph-processing
- Carlos Guestrin et al, "GraphLab 2: Parallel Machine Learning for Large-Scale Natural Graphs," NIPS Big Learning Workshop 2011, http://www.select.cs.cmu.edu/code/graphlab/presentations/nips-biglearn-2011.pptx
- Yucheng Low, Joseph Gonzalez et al, "GraphLab: A New Framework for Parallel Machine Learning," http://select.cs.cmu.edu/code/graphlab/uai2010_graphlab.pptx
- Joseph Gonzalez et al, "PowerGraph: Distributed Graph-Parallel Computation on Natural Graphs," talk for OSDI 2012
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Roadmap

- Graph problems and representations
- PageRank
- Emerging Parallel Processing Platforms for Graph-based Big Learning
 - Problems of MapReduce for Graph-based Processing/ MLDM
 - Pregel
 - GraphLab

What's a graph?

- G = (V,E), where
 - V represents the set of vertices (nodes)
 - E represents the set of edges (links)
 - Both vertices and edges may contain additional information
- Different types of graphs:
 - Directed vs. undirected edges
 - Presence or absence of cycles
- Graphs are everywhere:
 - Hyperlink structure of the Web
 - Physical structure of computers on the Internet
 - Interstate highway system
 - Social networks

Some Graph Problems

- Finding shortest paths
 - Routing Internet traffic and UPS trucks
- Finding minimum spanning trees
 - Telco laying down fiber
- Finding Max Flow
 - Airline scheduling
- Identify "special" nodes and communities
 - Breaking up terrorist cells, spread of avian flu
- Bipartite matching
 - Monster.com, Match.com
- And of course... PageRank

Ubiquitous Network (Graph) Data





Graph (and Relational) Analytics

- General Graph
 - Count the number of nodes whose degree is equal to 5
 - Find the diameter of the graphs
- Web Graph
 - Rank each webpage in the webgraph or each user in the twitter graph using PageRank, or other centrality measure
- Transportation Network
 - Return the shortest or cheapest flight/road from one city to another
- Social Network
 - Determine whether there is a path less than 4 steps which connects two users in a social network
- Financial Network
 - Find the path connecting two suspicious transactions;
- Temporal Network
 - Compute the number of computers who were affected by a particular computer virus in three days, thirty days since its discovery

Challenge in Dealing with Graph Data

o Flat Files

- No Query Support
- RDBMS
 - Can Store the Graph
 - Limited Support for Graph Query
 - Connect-By (Oracle)
 - Common Table Expressions (CTEs) (Microsoft)
 - Temporal Table

Native Graph Databases

- Emerging Field http://en.wikipedia.org/wiki/Graph_database
- Storage and Basic Operators
 - Neo4j (an open source graph database)
 - InfiniteGraph
 - VertexDB

Representing Graphs

- G = (V, E)
- Two common representations
 - Adjacency matrix
 - Adjacency list

Adjacency Matrices

Represent a graph as an *n* x *n* square matrix *M*

- *n* = |V|
- M_{ij} = 1 means a link from node *i* to *j*

| | 1 | 2 | 3 | 4 |
|---|---|---|---|---|
| 1 | 0 | 1 | 0 | 1 |
| 2 | 1 | 0 | 1 | 1 |
| 3 | 1 | 0 | 0 | 0 |
| 4 | 1 | 0 | 1 | 0 |



Adjacency Matrices: Critique

- Advantages:
 - Amenable to mathematical manipulation
 - Iteration over rows and columns corresponds to computations on outlinks and inlinks
- Disadvantages:
 - Lots of zeros for sparse matrices
 - Lots of wasted space

Adjacency Lists

Take adjacency matrices... and throw away all the zeros

| | 1 | 2 | 3 | 4 | |
|---|---|---|---|---|----------------|
| 1 | 0 | 1 | 0 | 1 | 1: 2, 4 |
| 2 | 1 | 0 | 1 | 1 | 2: 1, 3, 4 |
| 3 | 1 | 0 | 0 | 0 | 3:1 |
| 4 | 1 | 0 | 1 | 0 | 4. 1, 3 |

Adjacency Lists: Critique

- Advantages:
 - Much more compact representation
 - Easy to compute over outlinks
- Disadvantages:
 - Much more difficult to compute over inlinks

An Example of Big Graph Processing Application

Label Propagation in Online Social Networks (Graphs)

Label Propagation Algorithm

Social Arithmetic:

50% What I list on my profile
40% Sue Ann Likes
10% Carlos Like

I Like: 60% Cameras, 40% Biking

Recurrence Algorithm:

The picture can't be displayed.

• iterate until convergence

• Parallelism:

• Compute all *Likes[i]* in parallel



Properties of Graph Parallel Algorithms

Dependency Graph



Factored Computation



Iterative Computation



Graphs Algorithms and Graph-based Parallel Processing

- Graph algorithms typically involve:
 - Performing computations at each node: based on node features, edge features, and local link structure
 - Propagating computations: "traversing" the graph
- Design Challenges
 - Very little computation work required per vertex.
 - Changing degree of parallelism over the course of execution.
- Generic recipe:
 - Represent graphs in some form of data structure, e.g. adjacency lists
 - Perform local computations in each vertex (node)
 - Pass along partial results via outlinks to destination vertices
 - Perform aggregation in each destination vertex (node) after receiving information from inlinks of a node
 - Iterate until convergence

Efficient Graph Algorithms

- Sparse vs. dense graphs
- Graph topologies

Map-Reduce for Data-Parallel ML

Excellent for large data-parallel tasks!



Map Reduce

FeatureCrossExtractionValidation

Computing Sufficient Statistics

Embarrassingly Parallel Tasks

Is there more to Machine Learning

Map-Reduce for Data-Parallel ML

Excellent for large data-parallel tasks!

Data-ParallelGraph-Parallel

Map Reduce

FeatureCrossExtractionValidation

Computing Sufficient Statistics

Embarrassingly Parallel Tasks

Map Reduce?

| Lasso | Label Propagation | | | |
|----------------------|-------------------|-----------------------|--|--|
| Lusso | Kernel Methods | Belief Propagation | | |
| Tensor Factorizat | ion | PageRank | | |
| Deep Netv | Belief vorks | Neural Networks | | |

Why not use Map-Reduce for Graph Parallel Algorithms?

Data Dependencies

- Map-Reduce does not efficiently express dependent data
 - User must code substantial data transformations
 - Costly data replication





Iterative Algorithms

Map-Reduce not efficiently express iterative algorithms:



MapAbuse: Iterative MapReduce

Only a subset of data needs computation:



MapAbuse: Iterative MapReduce

System is not optimized for iteration:



Map-Reduce for Data-Parallel ML

Excellent for large data-parallel tasks!

Data-ParallelGraph-Parallel

Map Reduce

FeatureCrossExtractionValidation

Computing Sufficient Statistics

SVMLassoSVMKernel
MethodsBelief
PropagationTensor
FactorizationPageRankDeep Belief
NetworksNeural
Networks

Pregel (Giraph)

- Google's Pregel for Distributed Graph Processing (mostly in-memoryonly)
 - Vertex-centric computation with barrier between successive iterations (aka Super-steps)
 - Inspired by Valiant's Bulk Synchronous Parallel model^[4]
 - Open-source version under the Apache Giraph project
 - API with flexibility to express arbitrary algorithm



Processors

Pregel (Giraph)

Bulk Synchronous Parallel Model:



PageRank in Giraph (Pregel)

$$R[i] = \alpha + (1 - \alpha) \sum_{(j,i) \in E} \frac{1}{L[j]} R[j]$$

bsp_page_rank() {

```
sum = 0
forall (message in in_messages())
   sum = sum + message
rank = ALPHA + (1-ALPHA) * sum;
set_vertex_value(rank);
```

Sum PageRank over incoming messages

```
if (current_super_step() < MAX_STEPS) {
    nedges = num_out_edges()
    forall (neighbors in out_neighbors())
        send_message(rank / nedges);
} else vote_to_halt();</pre>
```

Send new messages to neighbors or terminate

Computation Model for Pregel

- Within each Super-Step, concurrent computation and communication need not be ordered in time
- Communication through message passing
- Each vertex
 - Receives messages sent in the previous Super-step
 - Executes the same user-defined function
 - Modifies its value or that of its outgoing edges
 - Sends messages to other vertices (to be received in the next superstep)
 - Mutates the topology of the graph
 - Votes to halt if it has no further work to do

Problem

Bulk synchronous computation can be highly inefficient.

Example: Loopy Belief Propagation

Data-Parallel Algorithms can be Inefficient

Residual Splash for Optimally Parallelizing Belief Propagation



The limitations of the Map-Reduce abstraction can lead to inefficient parallel algorithms.

The Need for a New Abstraction

Map-Reduce is not well suited for Graph-Parallelism



What is GraphLab?
Graph-based Big Learning/ Parallel Processing Platforms (cont'd)

- GraphLab another vertex-centric model (http://GraphLab.org/projects, http://GraphLab.com); Company renamed to Dato, and then to Turi, which was acquired by Apple in Aug. 2016.
 - Originated from CMU and now by UWashington@Seattle;
 - Different versions supporting wide-range of platforms:
 - GraphLab 1.0 was designed to run on closely-coupled, shared-memory multicore machine.
 - GraphChi enables a Single PC to process graphs with billions of edges
 - GraphLab (Ver2.x) or so-called the PowerGraph model targets for seriouslyimbalanced node degrees found in practical (Natural) graphs and support parallel processing on Share-Nothing Cluster architecture
 - Taking the split-vertex instead split-edge approach
 - GraphCreate (Beta) allows you to code in your PC using Python but deploy to run over Cloud-based shared-nothing clusters.





The GraphLab Framework

Graph Based Data Representation



Scheduler



Update Functions User Computation



Consistency Model



Data Graph

A **graph** with arbitrary data (C++ Objects) associated with each vertex and edge.





Social Network

Vertex Data:



- •User profile text
- Current interests estimates

Edge Data:



• Similarity weights

Implementing the Data Graph

Multicore Setting

- In Memory
- Relatively Straight Forward
 - vertex_data(vid) → data
 - edge_data(vid,vid) → data
 - neighbors(vid) \rightarrow vid_list
- Challenge:
 - Fast lookup, low overhead
- Solution:
 - Dense data-structures
 - Fixed Vdata&Edata types
 - Immutable graph structure

Cluster Setting

- In Memory
- Partition Graph:
 - ParMETIS or Random Cuts



Cached Ghosting





The GraphLab Framework

Graph Based Data Representation



Scheduler



Update Functions User Computation



Consistency Model



Update Functions

An **update function** is a user defined program which when applied to a **vertex** transforms the data in the **scope**of the vertex



// Update the vertex data

$$ves[i] \leftarrow \sum W_{ij} \times Likes[j]$$

 $j \in Friends[i]$

// Reschedule Neighbors if needed
if Likes[i] changes then
reschedule_neighbors_of(i);

The Graph-Parallel Abstraction

- A user-defined Vertex-Program runs on each vertex
- Graph constrains interaction along edges
 - Using messages (e.g. Pregel [PODC' 09, SIGMOD' 10])
 - Through shared state (e.g., GraphLab [UAI' 10, VLDB' 12])
- Parallelism: run multiple vertex programs simultaneously



PageRank Algorithm



- Update ranks in parallel
- Iterate until convergence

The Pregel Abstraction

Vertex-Programs interact by sending messages.

```
Pregel_PageRank(i, messages) :
  // Receive all the messages
  total = 0
  foreach( msg in messages) :
    total = total + msg
  // Update the rank of this vertex
  R[i] = 0.15 + total
  // Send new messages to neighbors
  foreach(j in out neighbors[i]) :
    Send msg(R[i] * w<sub>ii</sub>) to vertex j
```



The GraphLab Abstraction

Vertex-Programs directly **read** the neighbors state

```
GraphLab_PageRank(i)
// Compute sum over neighbors
total = 0
foreach( j in in_neighbors(i)):
  total = total + R[j] * W<sub>ji</sub>
```

// Update the PageRank
R[i] = 0.15 + total

// Trigger neighbors to run again
if R[i] not converged then
 foreach(j in out_neighbors(i)):
 signal vertex-program on j



The GraphLab Framework

Graph Based Data Representation



Scheduler



Update Functions User Computation



Consistency Model



The Scheduler

The scheduler determines the order that vertices are updated.



The process repeats until the scheduler is empty.

Choosing a Schedule

The choice of schedule affects the correctness and parallel performance of the algorithm

GraphLab provides several different schedulers

- Round Robin: vertices are updated in a fixed order
- FIFO: Vertices are updated in the order they are added
- Priority: Vertices are updated in priority order

Obtain different algorithms by simply changing a flag!

```
--scheduler=fifo
```

```
--scheduler=priority
```

The GraphLab Framework

Graph Based Data Representation



Scheduler



Update Functions User Computation



Consistency Model



Ensuring Race-Free Code

How much can computation overlap?



Need for Consistency?



Importance of Consistency

Many algorithms require strict consistency, or performs significantly better under strict consistency.

Alternating Least Squares



GraphLab_pagerank(scope) {

...



Inconsistent PageRank



Even Simple PageRank can be Dangerous





...

Read-write race → CPU 1 reads bad PageRank estimate, as CPU 2 computes value

Race Condition Can Be Very Subtle

GraphLab_pagerank(scope) {
 ref sum = scope.center_value
 sum = 0
 forall (neighbor in scope.in_neighbors)
 sum = sum + neighbor.value /
neighbor.num_out_edges
 sum = ALPHA + (1-ALPHA) * sum

```
GraphLab_pagerank(scope) {
    sum = 0
    forall (neighbor in scope.in_neighbors)
        sum = sum + neighbor.value /
    nbr.num_out_edges
    sum = ALPHA + (1-ALPHA) * sum
    scope.center_value = sum
    This was actually encountered in user code.
```

...

Common Problem: Write-Write Race

Processors running **adjacent update functions** simultaneously modify shared data:



GraphLab Supports Serializability

Serializability: For a group of **concurrent (parallel) transactions,** e.g. executing the update functions for different vertices, the results produced by these concurrent transactions are the same as if each transaction has taken place **one after another (without interleaving)** in **some sequential order**.





Importance of Consistency

Machine learning algorithms require "model debugging"



Consistency Rules



Guarantee serializability for all update functions

Full Consistency



Obtaining More Parallelism



Edge Consistency



Safe



Consistency Through Scheduling

- Edge Consistency Model:
 - Two vertices can be Updated simultaneously if they do not share an edge.
- Graph Coloring:
 - Two vertices can be assigned the same color if they do not share an edge.



Dynamic Computation



PageRank Update Function



The GraphLab Framework

Graph Based Data Representation



Update Functions User Computation



Scheduler



Consistency Model



Algorithms Implemented in GraphLab (1.x)

- PageRank
- K-Means++
- Matrix Factorization
- 5-line codes for a real Recommendation Systems
- Label-Propagation
- Loopy Belief Propagation
- Gibbs Sampling
- CoEM
- Graphical Model Parameter Learning
- Probabilistic Matrix/Tensor Factorization
- Alternating Least Squares
- Lasso with Sparse Features
- Support Vector Machines with Sparse Features



The Cost of Hadoop



PowerGraph (GraphLab Ver.2)

Distributed Graph-Parallel Computation on Natural Graphs

Joseph Gonzalez



Joint work with:



Yucheng Low



Haijie Gu



Danny Bickson



Carlos Guestrin

Carnegie Mellon University

Problem:

Existing *distributed* graph computation systems, including GraphLab v1.x, perform poorly on **Natural Graphs**.


Natural Graphs Graphs derived from natural phenomena

Properties of Natural Graphs



Power-Law Degree Distribution

Reference: Zipf, Power-Laws and Pareto: A Ranking Tutorial, by L. Adamic, http://www.hpl.hp.com/research/idl/papers/ranking/ranking.html

Power-Law Degree Distribution







Figure from: Newman, M. E. J. (2005) "Power laws, Pareto distributions and Zipf's law." Contemporary Physics 46:323–351.

Properties of Natural Graphs



High-degree@ower-Lawow Quality VertiDegree Distribution

Challenges of High-Degree Vertices









Sequentially process edges

Sends many messages (Pregel)

Touches a large fraction of graph (GraphLab)

Edge meta-data too large for single machine



Asynchronous Execution requires heavy locking (GraphLab)



Synchronous Execution prone to stragglers (Pregel)

Communication Overhead for High-Degree Vertices

Fan-In vs. Fan-Out

Pregel Message Combiners on Fan-In



 User defined commutative associative (+) message operation:

Pregel Struggles with Fan-Out



• **Broadcast** sends many copies of the same message to the same machine!

Fan-In and Fan-Out Performance

- PageRank on synthetic Power-Law Graphs
 - Piccolo was used to simulate Pregel with combiners



GraphLab Ghosting



Changes to master are synced to ghosts

GraphLab Ghosting



 Changes to neighbors of high degree vertices creates substantial network traffic

Fan-In and Fan-Out Performance

- PageRank on synthetic Power-Law Graphs
- GraphLab is undirected



Graph Partitioning

- Graph parallel abstractions rely on partitioning:
 - Minimize communication
 - Balance computation and storage



Machine 1

Machine 2

Power-Law Graphs are Difficult to Partition



- Power-Law graphs do not have low-cost balanced cuts [Leskovec et al. 08, Lang 04]
- Traditional graph-partitioning algorithms perform poorly on Power-Law Graphs.
 [Abou-Rjeili et al. 06]

Random Partitioning

 Both GraphLab and Pregel resort to random (hashed) partitioning on natural graphs



PowerGraph

- GAS Decomposition: distribute vertex-programs
 - Move computation to data
 - Parallelize **high-degree** vertices

• Vertex Partitioning:

- Effectively distribute large power-law graphs





- Split High-Degree vertices
- New Abstraction → <u>Equivalence</u> on Split Vertices

Minimizing Communication in PowerGraph



A vertex-cut minimizes machines each vertex spans

Percolation theory suggests that power law graphs have **good vertex cuts**. [Albert et al. 2000]

New Approach to Partitioning

• Rather than cut edges:

New Theorem: For any edge-cut we can directly construct a vertex-cut which requires strictly less communication and storage.



Must synchronize a **single** vertex

A Common Pattern for Vertex-Programs

| <pre>GraphLab_PageRank(i)</pre> | |
|------------------------------------------------------------------------------------------------------------------------------------|------------------------------------------|
| <pre>// Compute sum over neighbors total = 0 foreach(j in in_neighbors(i)): total = total + R[j] * W_{ji}</pre> | Gather Information About Neighborhood |
| <pre>// Update the PageRank R[i] = 0.1 + total</pre> | Update Vertex |
| <pre>// Trigger neighbors to run again if R[i] not converged then foreach(j in out_neighbors(i)) signal vertex-program on j</pre> | Signal Neighbors & Modify Edge Data |

GAS Decomposition



Distributed Execution of a PowerGraph Vertex-Program



PageRank in PowerGraph

$$R[i] = 0.15 + \sum_{j \in \text{Nbrs}(i)} w_{ji} R[j]$$

PowerGraph_PageRank(i)

Gather(
$$j \rightarrow i$$
): return $w_{ji} * R[j]$
sum(a, b): return a + b;

Apply
$$(i, \Sigma)$$
 : R[i] = 0.15 + Σ

Scatter($i \rightarrow j$): if R[i] changed then trigger j to be **recomputed**

Constructing Vertex-Cuts

- Evenly assign edges to machines
 - Minimize machines spanned by each vertex
- Assign each edge as it is loaded
 - Touch each edge only once
- Propose three **distributed** approaches:
 - Random Edge Placement
 - Coordinated Greedy Edge Placement
 - Oblivious Greedy Edge Placement

Random Edge-Placement

• Randomly assign edges to machines



Analysis Random Edge-Placement

Expected number of machines spanned by a vertex:

Twitter Follower Graph 41 Million Vertices 1.4 Billion Edges

Accurately Estimate Memory and Comm. Overhead



Random Vertex-Cuts vs. Edge-Cuts

• Expected improvement from vertex-cuts:



Greedy Vertex-Cuts

• Place edges on machines which already have the vertices in that edge.



Greedy Vertex-Cuts

- De-randomization → greedily minimizes the expected number of machines spanned
- Coordinated Edge Placement
 - Requires coordination to place each edge
 - Slower: higher quality cuts
- **Oblivious** Edge Placement
 - Approx. greedy objective without coordination
 - Faster: lower quality cuts

Partitioning Performance

Twitter Graph: 41M vertices, 1.4B edges



Oblivious balances cost and partitioning time.

Greedy Vertex-Cuts Improve Performance



PowerGraph System Design

| PowerGraph (GraphLab2) System | | | |
|-------------------------------|----------|------|--|
| MPI/TCP-IP | PThreads | HDFS | |
| EC2 HPC Nodes | | | |

- Implemented as C++ API
- Uses HDFS for Graph Input and Output
- Fault-tolerance is achieved by check-pointing
 Snapshot time < 5 seconds for twitter network

Implemented Many Algorithms

Collaborative Filtering

- Alternating Least Squares
- Stochastic Gradient
 Descent
- SVD
- Non-negative MF

Statistical Inference

- Loopy Belief Propagation
- Max-Product Linear
 Programs
- Gibbs Sampling

Graph Analytics

- PageRank
- Triangle Counting
- Shortest Path
- Graph Coloring
- K-core Decomposition
- Computer Vision
 - Image stitching
- Language Modeling

Comparison with GraphLab & Pregel

• PageRank on Synthetic Power-Law Graphs:



PowerGraph is robust to **high-degree** vertices.
PageRank on Twitter Follower Graph



Hado op

Order of magnitude by exploiting properties of Natural Graphs

Hado Twist (in-memory MapReduce) [Ekanayake et al. '10]

PageRank on the Twitter Follower Graph Natural Graph with 40M Users, 1.4 Billion Links

Communication





PowerGraph is Scalable

Yahoo Altavista Web Graph (2002):

One of the largest publicly available web graphs

1.4 Billion Webpages, 6.6 Billion Links

7 Seconds per Iter. 1B links processed per second 30 lines of user code

Topic Modeling



- English language Wikipedia
 - 2.6M Documents, 8.3M Words, 500M Tokens
 - Computationally intensive algorithm



Million Tokens Per Second

Triangle Counting on The Twitter Graph

Identify individuals with strong communities.



S. Suri and S. Vassilvitskii, "Counting triangles and the curse of the last reducer," WWW' 11

Summary

- *Problem*: Computation on **Natural Graphs** is challenging
 - High-degree vertices
 - Low-quality edge-cuts
- Solution: PowerGraph System
 - GAS Decomposition: split vertex programs
 - Vertex-partitioning: distribute natural graphs
- PowerGraph **theoretically** and **experimentally** outperforms existing graph-parallel systems.

Machine Learning and Data-Mining Toolkits



PowerGraph is GraphLab Version 2.1 Apache 2 License

GraphLab for Big Learning (MLDM) Applications



Summary: Different Versions of GraphLab



- GraphLab 1.0 (phased out):
 - Designed to run on closely-coupled, shared-memory multicore machine, performed poorly with PowerLaw Graphs.
- GraphChi: Doing BigData with Small Machine:
 - enables a Single PC to process graphs with billions of edges
- GraphLab (Ver2.x) or so-called the PowerGraph
 - Model targets for seriously-imbalanced node degrees found in practical (Natural) graphs and support parallel processing on Share-Nothing Cluster architecture
 - Taking the split-vertex instead split-edge approach
- GraphCreate (Product of a Startup, Turi.com, founded by GraphLab team)
 - allows you to code in your PC using Python but deploy to run over Cloudbased shared-nothing clusters ; Turi was acquired by Apple in 2016. Graph 135

