# Graph-Based Parallel Computing

William Cohen

#### Computing paradigms

- 1. Stream-and-sort
- 2. Iterative streaming ML (eg SGD)
- 3. Map-reduce (stream-and-sort + parallelism)
  - plus dataflow-language abstractions
- 4. Iterative parameter mixing ( $\sim = 2 + 3$ )

- 5. Spark and Flink ( $\sim = 2 + iteration + caching$ )
- 6. ...?

#### Many ML algorithms tend to have

- Sparse data dependencies
- Local computations
- Iterative updates

- Typical example: PageRank
  - -repeat:
    - for each node, collect/combine incoming PRs
    - for each node, send outgoing PR

```
previous_pagerank =
    LOAD 'Sdocs in'
    USING PigStorage('\t')
    AS ( url: chararray, pagerank: float, links:{ link: ( url: chararray ) } );
outbound_pagerank =
    FOREACH previous_pagerank
    GENERATE
        pagerank / COUNT (links) AS pagerank,
        FLATTEN ( links ) AS to_url;
new_pagerank =
    FOREACH
        ( COGROUP outbound_pagerank BY to_url, previous_pagerank BY url INNER )
    GENERATE
        group AS url,
        (1 - $d) + $d * SUM (outbound_pagerank.pagerank) AS pagerank,
        FLATTEN ( previous_pagerank.links ) AS links;
STORE new_pagerank
    INTO 'Sdocs out'
   USING PigStorage('\t');
```

#### Many ML algorithms tend to have

- Sparse data dependencies
- Local computations
- Iterative updates

- Typical example: PageRank
  - -repeat:
    - for each node, collect/combine incoming PRs
    - for each node, send outgoing PR

## Many Graph-Parallel Algorithms

- Collaborative Filtering
  - Alternating Least Squares
  - Stochastic Gradient Descent
  - Tensor Factorization
- Structured Prediction
  - Loopy Belief Propagation
  - Max-Product Linear Programs
  - Gibbs Sampling
- Semi-supervised ML
  - Graph SSL
  - CoEM

- Community Detection
  - Triangle-Counting
  - K-core Decomposition
  - K-Truss
- Graph Analytics
  - PageRank
  - Personalized PageRank
  - Shortest Path
  - Graph Coloring
- Classification
  - Neural Networks

#### Suggested architecture

- A large mutable graph stored in distributed memory
  - Repeat some node-centric computation until convergence
  - Node values change and edges (mostly) don't
  - Node updates depend (mostly) on their neighbors in the graph
  - Node updates are done in parallel

## Sample system: Pregel

## Pregel (Google, Sigmod 2010)

- Primary data structure is a graph
- Computations are sequence of supersteps, in each of which

  vertex value changes
  - user-defined function (UDF) is invoked (in parallel) at each vertex v, can get/set value
  - UDF can also issue requests to get/set edges
  - UDF can read *messages* sent to *v* in the last superstep and schedule messages to *send* to in the next superstep
  - Halt when every vertex votes to halt
- Output is directed graph
- Also: aggregators (like ALLREDUCE)
- Bulk synchronous processing (BSP) model: all vertex operations happen simultaneously

## Pregel (Google, Sigmod 2010)

- One master: partitions the graph among workers
- Workers keep graph "shard" in memory
- Messages to other partitions are buffered

- Communication across partitions is expensive, within partitions is cheap
  - quality of partition makes a difference!

```
template <typename VertexValue,
                                               everyone
          typename EdgeValue,
                                               computes in
          typename MessageValue>
                                               parallel
class Vertex {
 public:
  virtual void Compute(MessageIterator* msgs) = 0;
  const string& vertex_id() const;
  int64 superstep() const;
  const VertexValue& GetValue();
  VertexValue* MutableValue();
  OutEdgeIterator GetOutEdgeIterator();
  void SendMessageTo(const string& dest_vertex,
                      const MessageValue& message);
  void VoteToHalt();
                                        simplest rule: stop
};
                                        when everyone votes to
                                        halt
```

Figure 3: The Vertex API foundations.

recap

## Streaming PageRank: with some long rows

- Repeat until converged:
  - $\operatorname{Let} \mathbf{v}^{t+1} = c\mathbf{u} + (1-c)\mathbf{W}\mathbf{v}^{t}$
- Store A as a list of edges: each line is: "i d(i) j"
- Store v' and v in memory: v' starts out as cu
- For each line "i d j"
  - v'[j] += (1-c)v[i]/d

note we need to scan through the **graph** each time

We need to get the degree of *i* and store it locally

```
class PageRankVertex
    : public Vertex<double, void, double> {
public:
  virtual void Compute(MessageIterator* msgs) {
    if (superstep() >= 1) {
      double sum = 0;
      for (; !msgs->Done(); msgs->Next())
        sum += msgs->Value();
      *MutableValue() =
          0.15 / NumVertices() + 0.85 * sum;
    }
    if (superstep() < 30) {
      const int64 n = GetOutEdgeIterator().size();
      SendMessageToAllNeighbors(GetValue() / n);
    } else {
      VoteToHalt();
```

#### Another task: single source shortest path

```
class ShortestPathVertex
    : public Vertex<int, int, int> {
 void Compute(MessageIterator* msgs) {
    int mindist = IsSource(vertex_id()) ? 0 : INF;
    for (; !msgs->Done(); msgs->Next())
      mindist = min(mindist, msgs->Value());
    if (mindist < GetValue()) {
      *MutableValue() = mindist;
      OutEdgeIterator iter = GetOutEdgeIterator();
      for (; !iter.Done(); iter.Next())
        SendMessageTo(iter.Target(),
                      mindist + iter.GetValue());
                                      edge weight
    VoteToHalt();
```

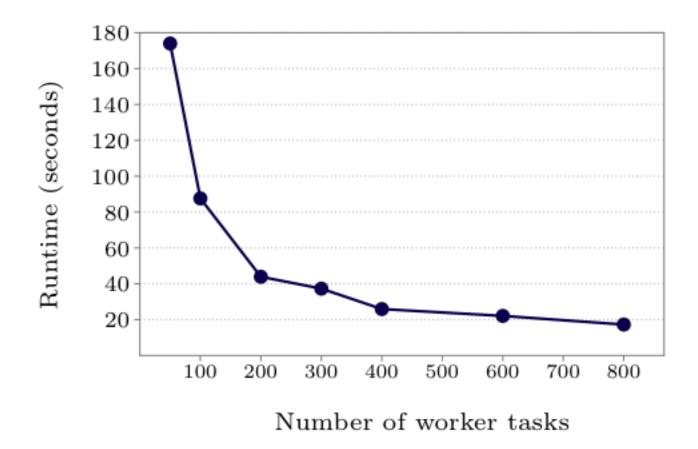


Figure 7: SSSP—1 billion vertex binary tree: varying number of worker tasks scheduled on 300 multicore machines

## Sample system: Signal-Collect

## Signal/collect model vs Pregel

- Integrated with RDF/SPARQL
- Vertices can be non-uniform types
- Vertex:

For "data-flow" operations

- id, mutable state, outgoing edges, most recent received signals (map: neighbor id >> signal), uncollected signals
- user-defined collect function
- Edge: id, source, dest
  - user-defined signal function
- Allows asynchronous computations....via v.scoreSignal, v.scoreCollect

On multicore architecture: shared memory for workers

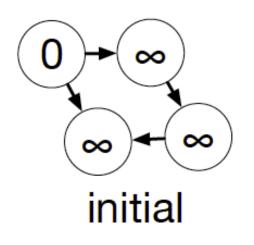
## Signal/collect model

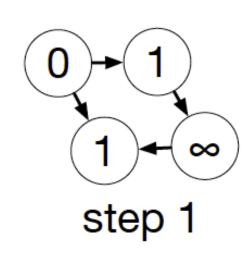
```
v.doSignal()
                                                             signals are made
  lastSignalState := state
                                                             available in a list and
  for all (e \in outgoingEdges) do
                                                             a map
    e.target.uncollectedSignals.append(e.signal())
    e.target.signalMap.put(e.sourceId, e.signal())
  end for
                                             relax "num iterations" soon
v.doCollect()
                                  Algorithm 1 Synchronous execution
  state := collect()
                                     for i \leftarrow 1..num_iterations do
  uncollectedSignals := Nil
                                        for all v \in V parallel do
   next state for a vertex is
                                          v.doSignal()
   output of the collect()
                                        end for
   operation
                                        for all v \in V parallel do
                                          v.doCollect()
                                        end for
                                     end for
                                                                            18
```

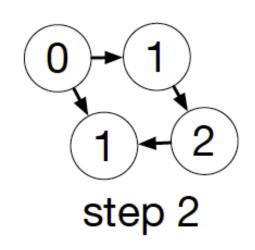
#### Signal/collect examples

Single-source shortest path

initialState	if (isSource) 0 else infinity
collect()	<pre>return min(oldState, min(signals))</pre>
signal()	return source.state + edge.weight







#### Signal/collect examples

#### Life

#### **PageRank**

initialState	baseRank
collect()	<pre>return baseRank + dampingFactor * sum(signals)</pre>
signal()	<pre>return source.state * edge.weight / sum(edgeWeights(source))</pre>

#### PageRank + Preprocessing and Graph Building

```
class Document(id: Any) extends Vertex(id, 0.15) {
      def collect = 0.15 + 0.85 * signals[Double].foldLeft(0.0)(_ + _)
      override def processResult = if (state > 5) println(id + ": " + state)
Algorithm
      override def scoreSignal = (state - lastSignalState.getOrElse(0)).abs
    class Citation(citer: Any, cited: Any) extends Edge(citer, cited) {
      override type SourceVertexType = Document
      def signal = source.state * weight / source.sumOfOutWeights
    object Algorithm {
Initialization
      def executeCitationRank(db: SparqlAccessor) {
        val computeGraph = new ComputeGraph(ScoreGuidedSynchronous)
        val citations = new SparqlTuples(db, "select ?source ?target where {"
          + "?source <a href="http://lsdis.cs.uga.edu/projects/semdis/opus#cites">http://lsdis.cs.uga.edu/projects/semdis/opus#cites</a> ?target}")
        citations foreach {
          case (citer, cited) =>
             computeGraph.addVertex[Document](citer)
             computeGraph.addVertex[Document](cited)
Execution
             computeGraph.addEdge[Citation](citer, cited)
        computeGraph.execute(signalThreshold = 0)
```

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#### Signal/collect examples

#### Co-EM/wvRN/Harmonic fields

initialState	if (isTrainingData) trainingData else avgProbDist
collect()	<pre>if (isTrainingData)   return oldState else   return signals.sum.normalise</pre>
signal()	return source.state

initialState	Set(id)
collect()	return union(oldState, union(signals))
signal()	return source.state

Fig. 8. Transitive closure (data-graph/data-flow).

initialState	randomColour
collect()	<pre>if (contains(signals, oldState))   return randomColorExcept(oldState) else   return oldState</pre>
signal()	return source.state

Fig. 9. Vertex colouring (data-graph).

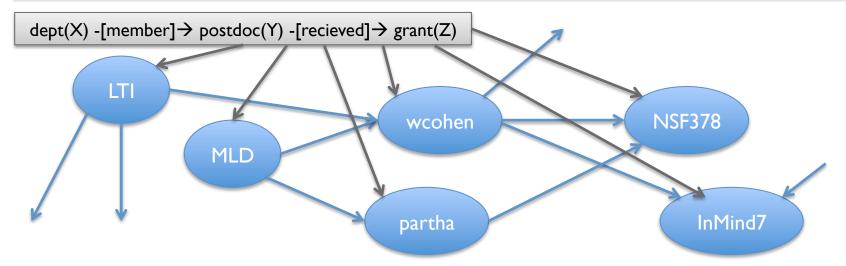
initialState	0
collect()	return 1 / (1 + $e^{-\text{signals.sum}}$ )
signal()	return source.state * edge.weight

Fig. 15. Artificial neural networks (data-graph).

#### Signal/collect examples

Matching path queries: dept(X) -[member]  $\rightarrow$  postdoc(Y) -[recieved]  $\rightarrow$  grant(Z)

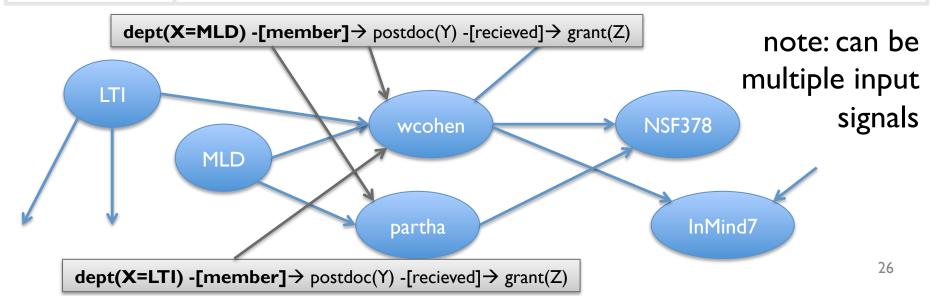
initialState	emptySet
collect()	<pre>matched = successfulMatchesWithVertex(signals)   (fullyMatched, partiallyMatched) = partition(matched)   reportResults(fullyMatched)   return union(oldState - lastSignalState, partiallyMatched)</pre>
signal()	return successfulMatchesWithEdge(source.state)



## Signal/collect examples: data flow

Matching path queries: dept(X) -[member]  $\rightarrow$  postdoc(Y) -[recieved]  $\rightarrow$  grant(Z)

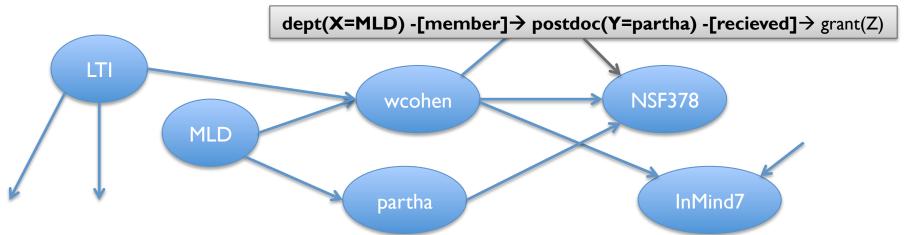
initialState	emptySet
collect()	<pre>matched = successfulMatchesWithVertex(signals)   (fullyMatched, partiallyMatched) = partition(matched)   reportResults(fullyMatched)   return union(oldState - lastSignalState, partiallyMatched)</pre>
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## Signal/collect examples

Matching path queries: dept(X) -[member]  $\rightarrow$  postdoc(Y) -[recieved]  $\rightarrow$  grant(Z)

initialState	emptySet
collect()	<pre>matched = successfulMatchesWithVertex(signals) (fullyMatched, partiallyMatched) = partition(matched) reportResults(fullyMatched) return union(oldState - lastSignalState, partiallyMatched)</pre>
signal()	return successfulMatchesWithEdge(source.state)



## Signal/collect model vs Pregel

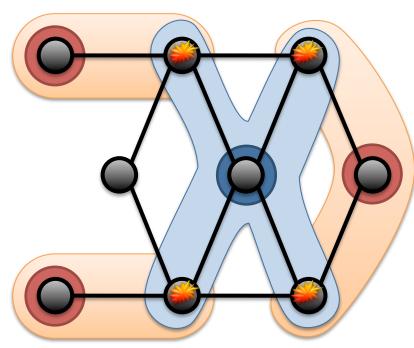
- Integrated with RDF/SPARQL
- Vertices can be non-uniform types
- Vertex:

For "data-flow" operations

- id, mutable state, outgoing edges, most recent received signals (map: neighbor id→signal), uncollected signals
- user-defined collect function
- Edge: id, source, dest
  - user-defined signal function
- Allows asynchronous computations....via
   v.scoreSignal, v.scoreCollect

#### **Asynchronous Parallel Computation**

- **Bulk-Synchronous**: All vertices update in parallel
  - need to keep copy of "old" and "new" vertex values
- Asynchronous:
  - Reason 1: if two vertices are not connected, can update them in any order
    - more flexibility, less storage
  - Reason 2: not all updates are equally *important*
    - parts of the graph converge quickly, parts slowly

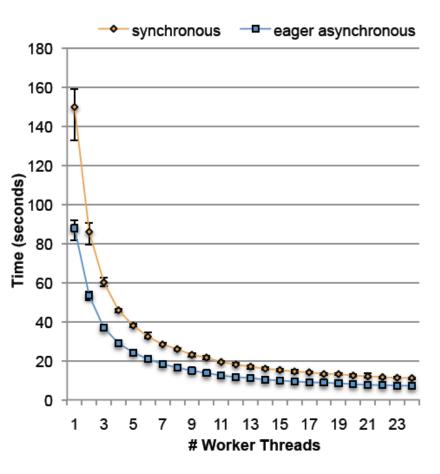


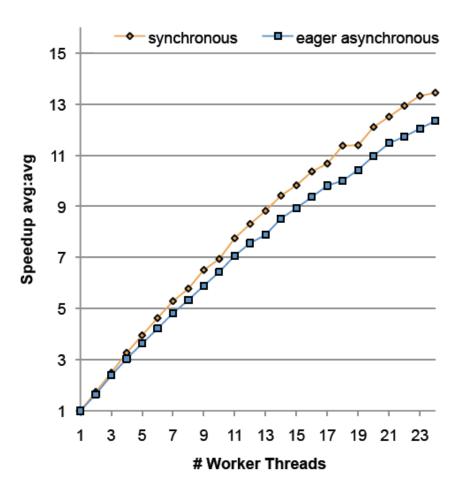
#### Algorithm 2 Score-guided synchronous execution

```
done := false
iter := 0
while iter < max_iter and !done do
  done := true
  iter := iter +1
  for all v \in V parallel do
    if (v.scoreSignal() > s_threshold) then
       done := false
       v.doSignal()
    end if
  end for
  for all v \in V parallel do
    if (v.scoreCollect() > c_threshold)
    then
       done := false
       v.doCollect()
    end if
  end for
end while
```

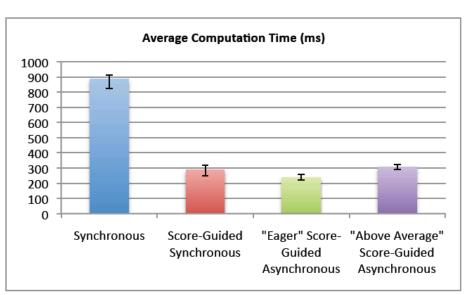
#### using:

- v.scoreSignal
- v.scoreCollect

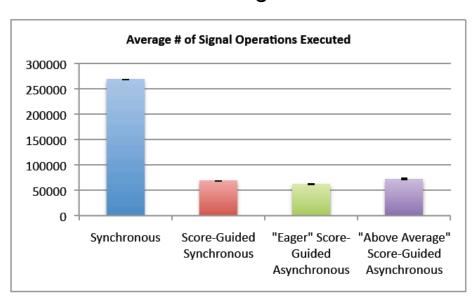




#### **SSSP**



#### **PageRank**



#### Algorithm 3 Score-guided asynchronous execution

```
ops := 0
while
ops < max_ops and ∃v ∈ V(
   v.scoreSignal() > s_threshold or
   v.scoreCollect() > c_threshold)
do
S := choose subset of V
   for all v ∈ S parallel do
      Randomly call either v.doSignal() or
      v.doCollect() iff respective threshold is
      reached; increment ops if an operation was
      executed.
   end for
end while
```

## Sample system: GraphLab

#### **GraphLab**

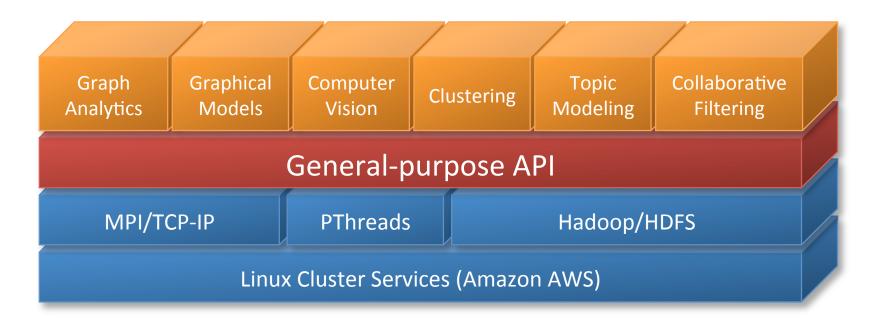
- Data in graph, UDF vertex function
- Differences:
  - some control over scheduling
    - vertex function can insert new tasks in a queue
  - messages must follow graph edges: can access adjacent vertices only
  - "shared data table" for global data
  - library algorithms for matrix factorization, coEM, SVM, Gibbs, ...
  - GraphLab → Now Dato

#### GraphLab's descendents

- PowerGraph
- GraphChi
- GraphX

## GraphLab con't

- PowerGraph
- GraphChi
  - Goal: use graph abstraction on-disk, not inmemory, on a conventional workstation



# GraphLab con't

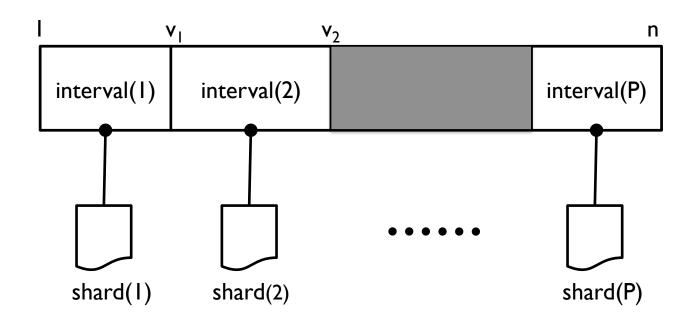
#### GraphChi

- Key insight:
  - some algorithms on graph are streamable (i.e., PageRank-Nibble)
  - in general we can't easily stream the graph because neighbors will be scattered
  - but maybe we can *limit the degree* to which they're scattered ... enough to make streaming possible?
    - -"almost-streaming": keep P cursors in a file instead of one

#### **PSW: Shards and Intervals**

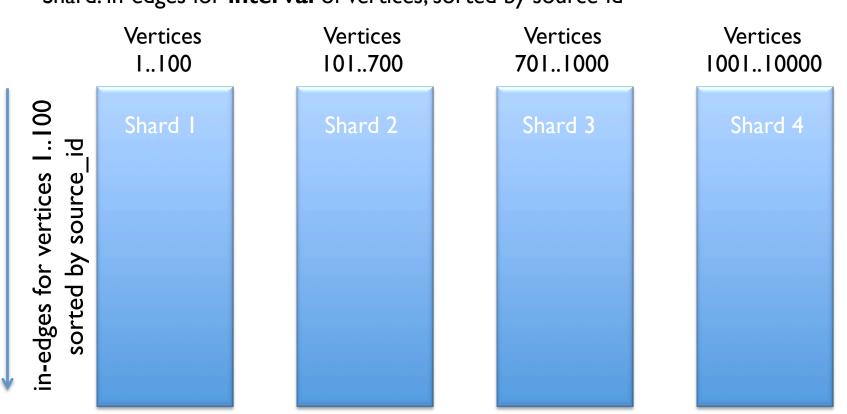
- I. Load
- 2. Compute
- 3.Write

- Vertices are numbered from 1 to n
  - P intervals, each associated with a shard on disk.
  - sub-graph = interval of vertices



# **PSW:** Layout

Shard: in-edges for interval of vertices; sorted by source-id



Shards small enough to fit in memory; balance size of shards

I. Load

3.Write

2. Compute

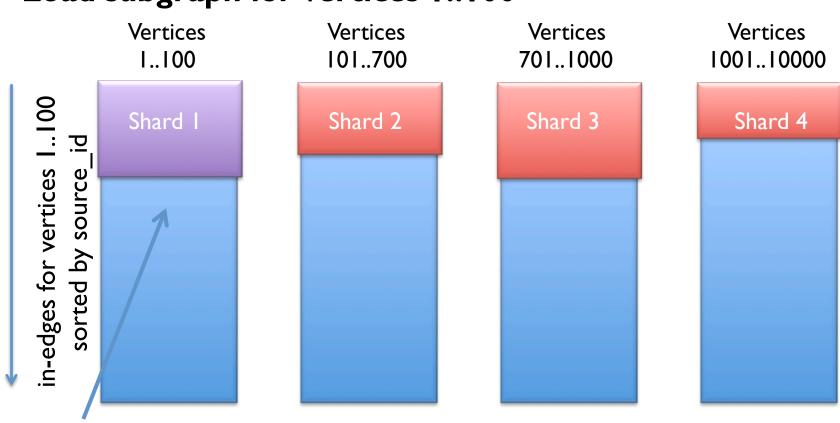
# **PSW:** Loading Sub-graph

Load subgraph for vertices 1..100

2. Compute

3.Write

I. Load



Load all in-edges in memory

What about out-edges? Arranged in sequence in other shards

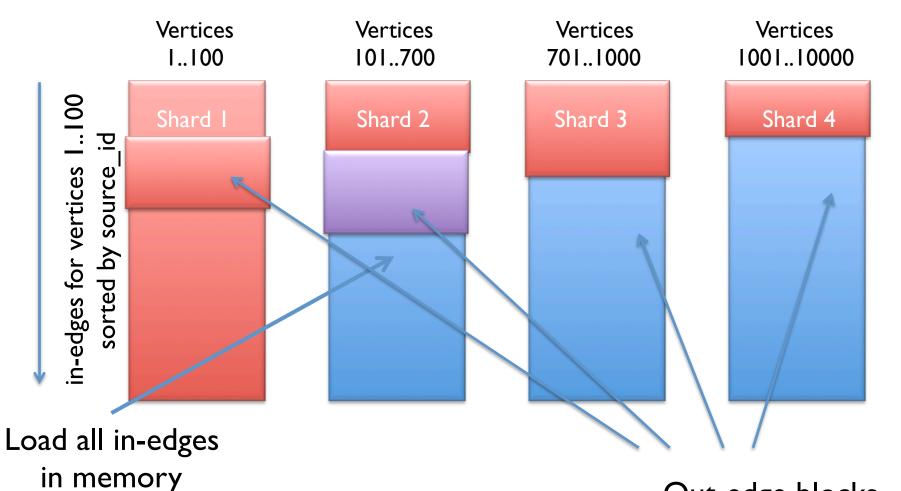
# **PSW:** Loading Sub-graph

Load subgraph for vertices 101..700

I. Load

2. Compute

3.Write



Out-edge blocks in memory

#### **PSW Load-Phase**

- I. Load
- 2. Compute
- 3.Write

Only P large reads for each interval.

### P<sup>2</sup> reads on one full pass.

# Shard 1 Shard 2 Shard 3 Shard 4

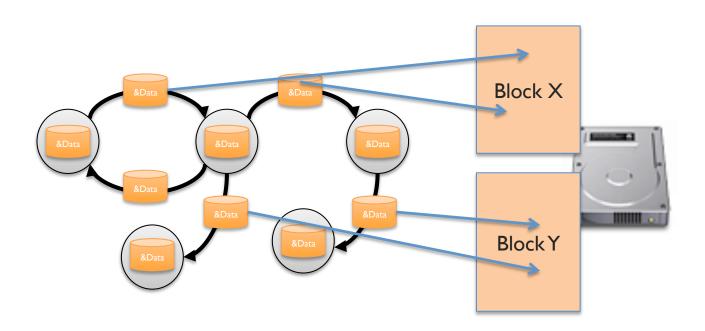
# **PSW: Execute updates**

I. Load

2. Compute

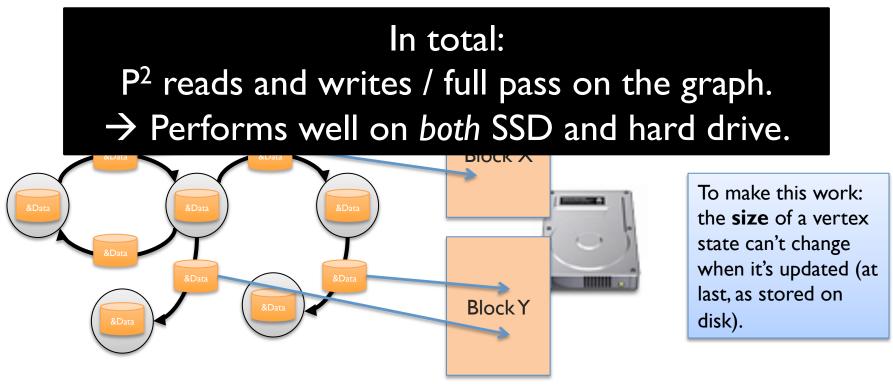
3. Write

- Update-function is executed on interval's vertices
- Edges have pointers to the loaded data blocks
  - Changes take effect immediately → asynchronous.



#### **PSW: Commit to Disk**

- I. Load
- 2. Compute
- 3. Write
- In write phase, the blocks are written *back* to disk
  - Next load-phase sees the preceding writes → asynchronous.



# **Experiment Setting**

- Mac Mini (Apple Inc.)
  - 8 GB RAM
  - 256 GB SSD, 1TB hard drive
  - Intel Core i5, 2.5 GHz

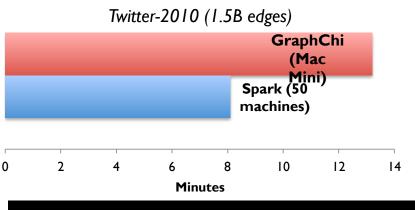
• Experiment graphs:

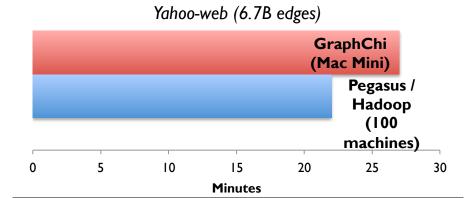
Graph	<b>V</b> ertices	Edges	P (shards)	Preprocessing
live-journal	4.8M	69M	3	0.5 min
netflix	0.5M	99M	20	I min
twitter-2010	42M	1.5B	20	2 min
uk-2007-05	106M	3.7B	40	31 min
uk-union	133M	5.4B	50	33 min
yahoo-web	I.4B	6.6B	50	37 min

# Comparison to Existing Systems



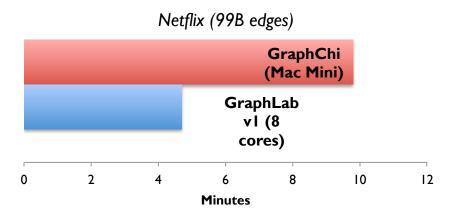
#### WebGraph Belief Propagation (U Kang

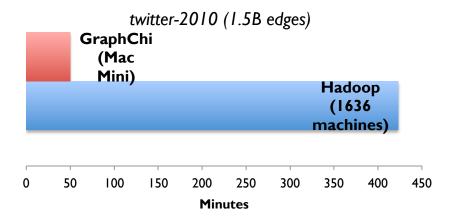




#### Matrix Factorization (Alt. Least

#### **Triangle Counting**





Notes: comparison results do not include time to transfer the data to cluster, preprocessing, or the time to load the graph from disk. GraphChi computes asynchronously, while all but GraphLab synchronously.

# GraphLab's descendents

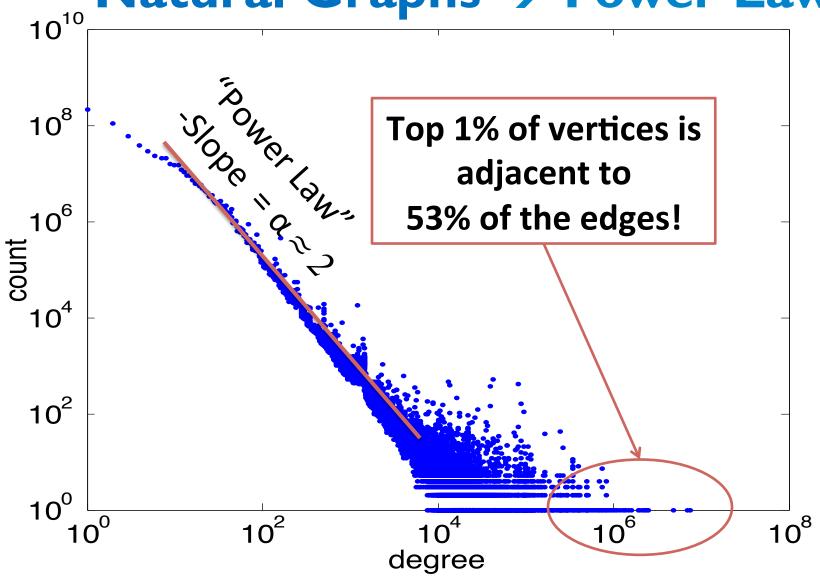
- PowerGraph
- GraphChi
- GraphX

On multicore architecture: shared memory for workers

On cluster architecture (like Pregel): different memory spaces

What are the challenges moving away from shared-memory?

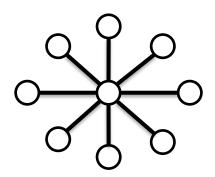
# **Natural Graphs** $\rightarrow$ **Power Law**



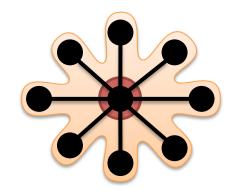
Altavista Web Graph: 1.4B Vertices, 6.7B Edges

#### Problem:

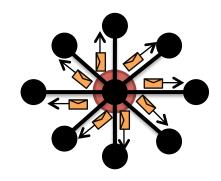
#### **High Degree Vertices Limit Parallelism**



Edge information too large for single machine



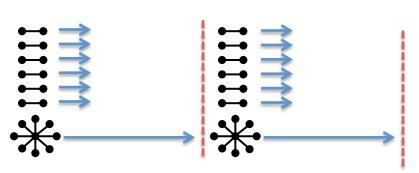
Touches a large fraction of graph (GraphLab 1)



Produces many messages (Pregel, Signal/Collect)



Asynchronous consistency requires heavy locking (GraphLab 1)



Synchronous consistency is prone to stragglers (Pregel)

# **PowerGraph**

- Problem: GraphLab's localities can be large
  - "all neighbors of a node" can be large for hubs, high indegree nodes
- Approach:
  - new graph partitioning algorithm
    - can replicate data
  - gather-apply-scatter API: finer-grained parallelism
    - gather ~ combiner
    - apply ~ vertex UDF (for all replicates)
    - scatter ~ messages from vertex to edges



# Factorized tex Updates

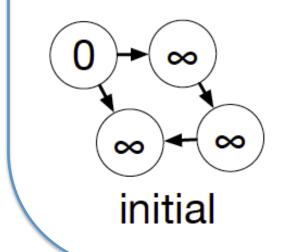
Split update into 3 phases

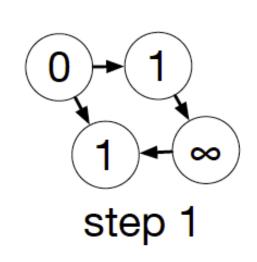


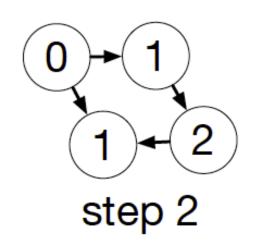
# Signal/collect examples

Single-source shortest path

initialState	if (isSource) 0 else infinity
collect()	<pre>return min(oldState, min(signals))</pre>
signal()	return source.state + edge.weight









# Signal/collect examples

#### Life

#### PageRank

initialState	baseRank
collect()	<pre>return baseRank + dampingFactor * sum(signals)</pre>
signal()	return source.state * edge.weight / sum(edgeWeights(source))



#### PageRank + Preprocessing and Graph Building

```
class Document(id: Any) extends Vertex(id, 0.15) {
      def collect = 0.15 + 0.85 * signals[Double].foldLeft(0.0)(_ + _)
      override def processResult = if (state > 5) println(id + ": " + state)
      override def scoreSignal = (state - lastSignalState.getOrElse(0)).abs
    class Citation(citer: Any, cited: Any) extends Edge(citer, cited) {
      override type SourceVertexType = Document
      def signal = source.state * weight / source.sumOfOutWeights
    object Algorithm {
Initialization
      def executeCitationRank(db: SparqlAccessor) {
        val computeGraph = new ComputeGraph(ScoreGuidedSynchronous)
        val citations = new SparqlTuples(db, "select ?source ?target where {"
          + "?source <a href="http://lsdis.cs.uga.edu/projects/semdis/opus#cites">http://lsdis.cs.uga.edu/projects/semdis/opus#cites</a> ?target}")
        citations foreach {
          case (citer, cited) =>
             computeGraph.addVertex[Document](citer)
            computeGraph.addVertex[Document](cited)
ecution
            computeGraph.addEdge[Citation](citer, cited)
        computeGraph.execute(signalThreshold = 0)
```

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# Signal/collect examples

#### Co-EM/wvRN/Harmonic fields

initialState	if (isTrainingData) trainingData else avgProbDist
collect()	<pre>if (isTrainingData)   return oldState else   return signals.sum.normalise</pre>
signal()	return source.state



# PageRank in PowerGraph

$$R[i] = \beta + (1 - \beta) \sum_{(j,i)\in E} w_{ji} R[j]$$

gather/sum like a group by ... reduce or collect

#### PageRankProgram(i)

**Gather**( $j \rightarrow i$ ): return  $w_{ji} * R[j]$ 

sum(a, b): return a + b;

**Apply**(i,  $\Sigma$ ): R[i] =  $\beta$  + (1 –  $\beta$ ) \*  $\Sigma$ 

Scatter( $i \rightarrow j$ ):

if (R[i] changes) then activate(j)

scatter is like a signal

j edge i vertex

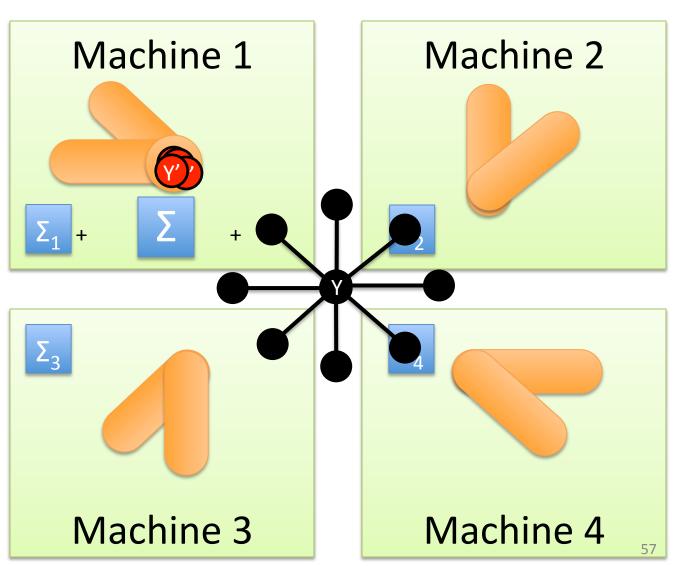


# Distributed Execution of a PowerGraph Vertex-Program

Gather

**A**pply

Scatter





#### Minimizing Communication in PowerGraph



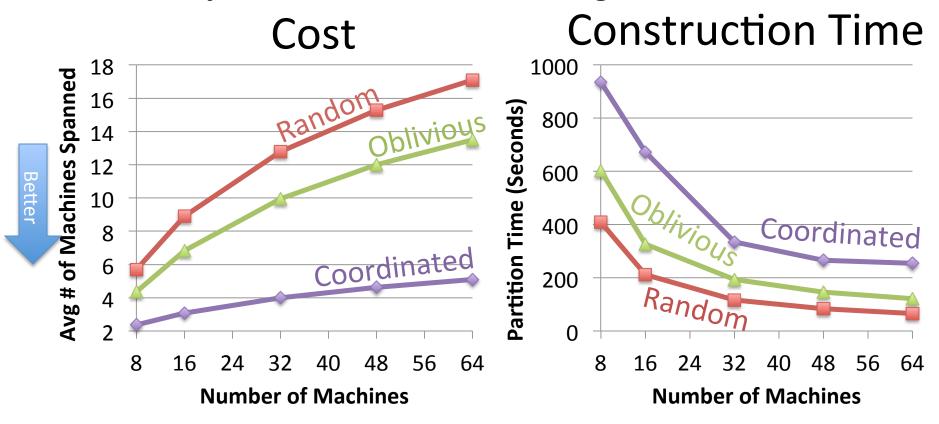
A vertex-cut minimizes machines each vertex spans

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



# Partitioning Performance

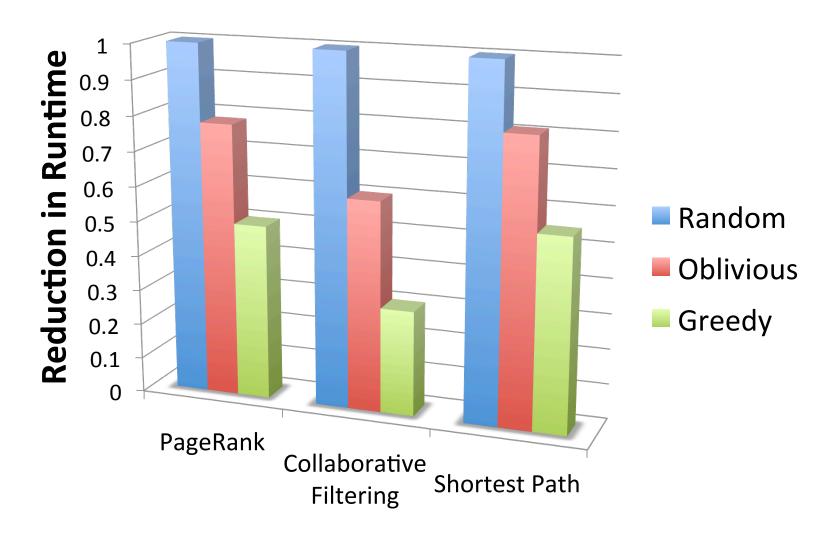
Twitter Graph: 41M vertices, 1.4B edges



**Oblivious** balances partition quality and partitioning time.



# Partitioning matters...



# GraphLab's descendents

- PowerGraph
- GraphChi
- GraphX
  - implementation of GraphLabs API on top of Spark
  - Motivations:
    - avoid transfers between subsystems
    - leverage larger community for common infrastructure
  - What's different:
    - Graphs are now *immutable* and operations transform one graph into another (RDD → RDG, resiliant distributed graph)

# Idea I: Graph as Tables

### Property Graph

Under the hood things can be split even more finely: eg a vertex map table + vertex data table. Operators maximize structure sharing and minimize communication.

#### Vertex Property Table

ld	Property (V)	
Rxin	(Stu., Berk.)	
Jegonzal	(PstDoc, Berk.)	
Franklin	(Prof., Berk)	
Istoica	(Prof., Berk)	

#### Edge Property Table

SrcId	Dstld	Property (E)
rxin	jegonzal	Friend
franklin	rxin	Advisor
istoica	franklin	Coworker
franklin	jegonzal	PI

# **Operators**

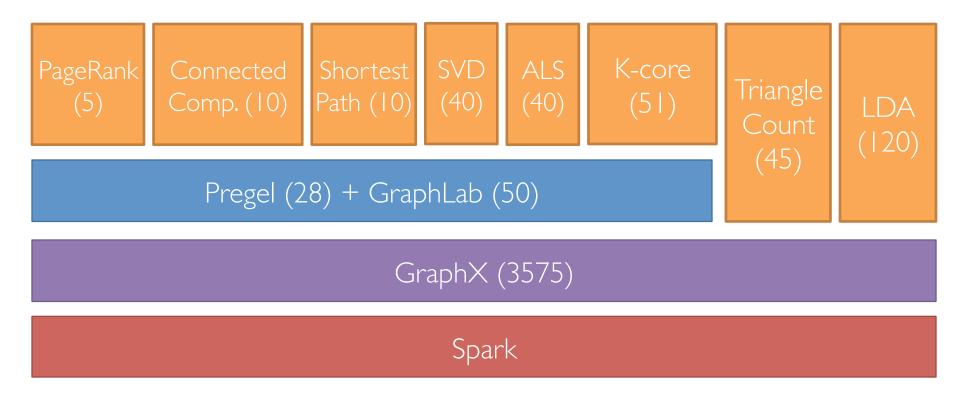
• Table (RDD) operators are inherited from Spark:

map	reduce	sample
filter	count	take
groupBy	fold	first
sort	reduceByKey	partitionBy
union	groupByKey	mapWith
join	cogroup	pipe
leftOuterJoin	cross	save
rightOuterJoin	zip	

# **Graph Operators**

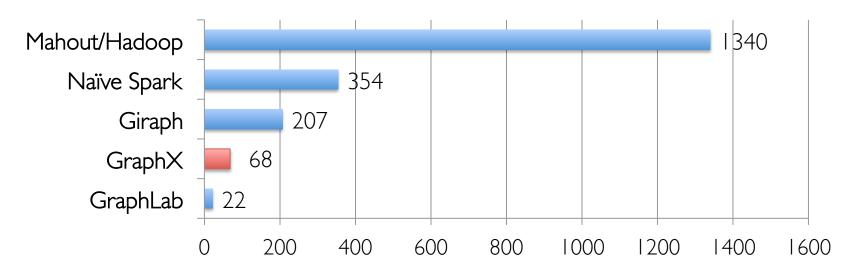
```
class Graph [ V, E ] {
   def Graph(vertices: Table[ (Id, V) ],
                                                    Idea 2: mrTriplets: low-
              edges: Table[ (Id, Id, E) ])
                                                    level routine similar to
                                                    scatter-gather-apply.
   def vertices: Table[ (Id, V) ]
   def edges: Table[ (Id, Id, E) ]
                                                    Evolved to
   def triplets: Table [ ((Id, V), (Id, V),
                                                   aggregateNeighbors,
                                                    aggregateMessages
   def reverse: Graph[V, E]
   def subgraph(pV: (Id, V) => Boolean,
                  pE: Edge[V, E] \Rightarrow Boolean): Graph[V, E]
   def mapV(m: (Id, V) \Rightarrow T): Graph[T, E]
   def mapE(m: Edge[V, E] \Rightarrow T): Graph[V, T]
   def joinV(tb]: Table [(Id, T)]): Graph[(V, T), E]
   def joinE(tbl: Table [(Id, Id, T)]): Graph[V, (E, T)]
   def mrTriplets(mapF: (Edge[V, E]) \Rightarrow List[(Id, T)],
                     reduceF: (T, T) \Rightarrow T: Graph[T, E]
```

# The GraphX Stack (Lines of Code)



# Performance Comparisons

Live-Journal: 69 Million Edges



Runtime (in seconds, PageRank for 10 iterations)

GraphX is roughly 3x slower than GraphLab

# Wrapup

# Summary

- Large immutable data structures on (distributed) disk, processing by sweeping through then and creating new data structures:
  - stream-and-sort, Hadoop, PIG, Hive, ...
- Large immutable data structures in distributed memory:
  - Spark distributed tables
- Large mutable data structures in distributed memory:
  - parameter server: structure is a *hashtable*
  - Pregel, GraphLab, GraphChi, GraphX: structure is a graph

# Summary

- APIs for the various systems vary in detail but have a similar flavor
  - Typical algorithms iteratively update vertex state
  - Changes in state are communicated with messages which need to be aggregated from neighbors
- Biggest wins are
  - on problems where graph is fixed in each iteration, but vertex data changes
  - on graphs small enough to fit in (distributed) memory

# Some things to take away

- Platforms for iterative operations on graphs
  - GraphX: if you want to integrate with Spark
  - GraphChi: if you don't have a cluster
  - GraphLab/Dato: if you don't need free software and performance is crucial
  - Pregel: if you work at Google
  - Giraph, Signal/collect, ... ??
- Important differences
  - Intended architecture: shared-memory and threads, distributed cluster memory, graph on disk
  - How graphs are partitioned for clusters
  - If processing is synchronous or asynchronous