

Scalable Algorithms for Analysis of Massive, Streaming Graphs

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Henning Meyerhenke, Karlsruhe Inst. of Technology;
with David Bader, David Ediger, and others at GT

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**Georgia
Tech**

College of
Computing

Computational Science and Engineering

Outline



Motivation

Technical

- Why analyze data streams?

- Overall streaming approach

- Clustering coefficients

- Connected components

- Common aspects and questions

Session

Exascale Data Analysis

Human Genome core protein interactions
Degree vs. Betweenness Centrality

Health care Finding outbreaks, population epidemiology
Social networks Advertising, searching, grouping
Intelligence Decisions at scale, regulating algorithms
Systems biology Understanding interactions, drug design
Power grid Disruptions, conservation
Simulation Discrete events, cracking meshes

The data is full of semantically rich relationships.
Graphs! Graphs! Graphs!

The New York Times
Thursday, September 4, 2008

Report on Blackout Is Said To Describe Failure to React

SIAM PP. 2012—Scalable Algorithms for Analysis of Massive, Streaming Graphs—Jason Riedy

Massive Social Network
Mining Twitter for Social Good
Georgia Tech
College of Computing

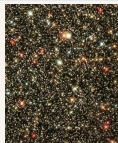
Graphs are pervasive



- Sources of massive data: petascale simulations, experimental devices, the Internet, scientific applications.
- New challenges for analysis: data sizes, heterogeneity, uncertainty, data quality.

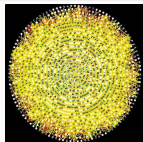
Astrophysics

Problem Outlier detection
Challenges Massive data sets, temporal variation
Graph problems Matching, clustering



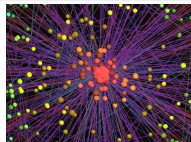
Bioinformatics

Problem Identifying target proteins
Challenges Data heterogeneity, quality
Graph problems Centrality, clustering



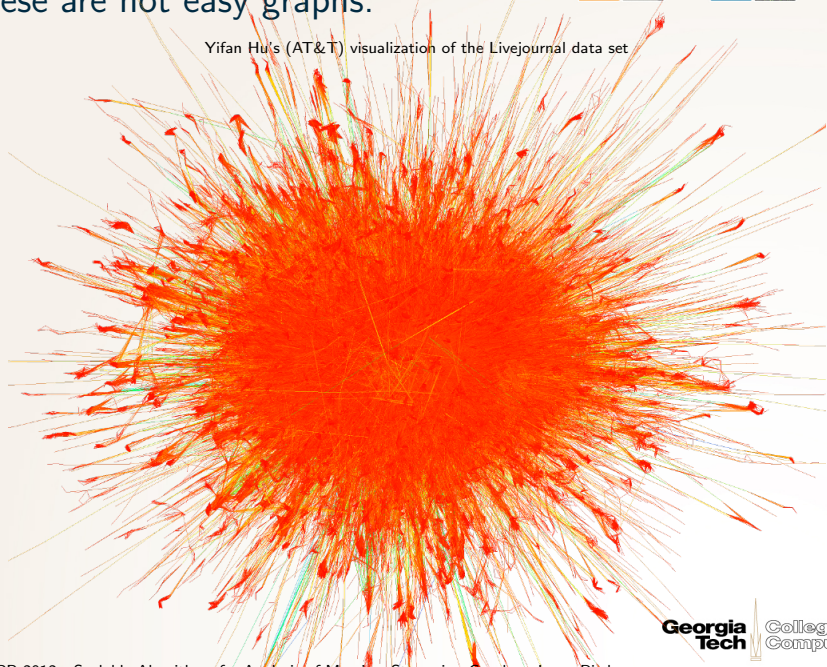
Social Informatics

Problem Emergent behavior, information spread
Challenges New analysis, data uncertainty
Graph problems Clustering, flows, shortest paths

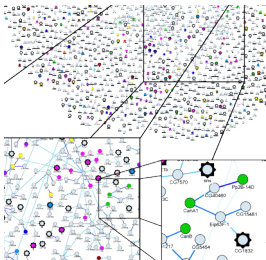


These are not easy graphs.

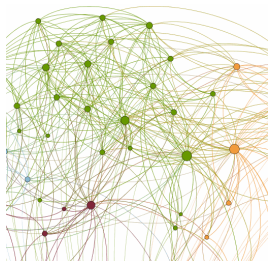
Yifan Hu's (AT&T) visualization of the Livejournal data set



But no shortage of structure...



Protein interactions, Giot *et al.*, "A Protein Interaction Map of *Drosophila melanogaster*", Science 302, 1722-1736, 2003.



Jason's network via LinkedIn Labs

- Globally, there rarely are good, balanced separators in the scientific computing sense.
- Locally, there are clusters or **communities** and many levels of detail.

Also no shortage of data...



Existing (some out-of-date) data volumes

NYSE 1.5 TB generated daily into a maintained 8 PB archive

Google “Several dozen” 1PB data sets (CACM, Jan 2010)

LHC 15 PB per year (avg. 21 TB daily)

<http://public.web.cern.ch/public/en/lhc/Computing-en.html>

Wal-Mart 536 TB, 1B entries daily (2006)

EBay 2 PB, traditional DB, and 6.5PB streaming, 17 trillion records, 1.5B records/day, each web click is 50-150 details. <http://www.dbms2.com/2009/04/30/ebays-two-enormous-data-warehouses/>

Facebook 845 M users... and growing.

- All data is *rich* and *semantic* (**graphs!**) and **changing**.
- Base data rates include items and not *relationships*.



- High-performance *static graph analysis*
 - Develop techniques that apply to unchanging massive graphs.
 - Provides useful after-the-fact information, starting points.
 - Serves many existing applications well: market research, much bioinformatics, ...
- High-performance **streaming graph analysis**
 - Focus on the dynamic changes within massive graphs.
 - Find trends or new information as they appear.
 - Serves upcoming applications: fault or threat detection, trend analysis, ...

Both very important to different areas.

Remaining focus is on streaming.

Note: Not CS theory streaming, but analysis of streaming data.

Why analyze data streams?



Data volumes

NYSE 1.5TB daily

LHC 41TB daily

Facebook Who knows?

Data transfer

- 1 Gb Ethernet: 8.7TB daily at 100%, 5-6TB daily realistic
- Multi-TB storage on 10GE: 300TB daily read, 90TB daily write
- CPU \leftrightarrow Memory: QPI, HT: 2PB/day@100%

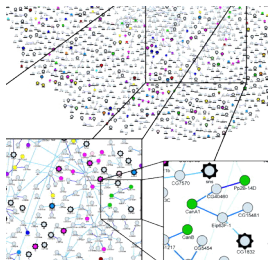
Data growth

- Facebook: $> 2\times/\text{yr}$
- Twitter: $> 10\times/\text{yr}$
- Growing sources: Bioinformatics, μ sensors, security

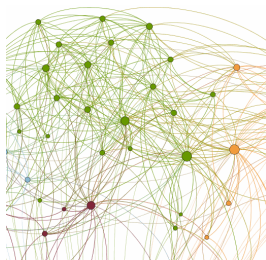
Speed growth

- Ethernet/IB/etc.: $4\times$ in next 2 years. Maybe.
- Flash storage, direct: $10\times$ write, $4\times$ read. Relatively huge cost.

Overall streaming approach



Protein interactions, Giot *et al.*, "A Protein Interaction Map of *Drosophila melanogaster*", Science 302, 1722-1736, 2003.

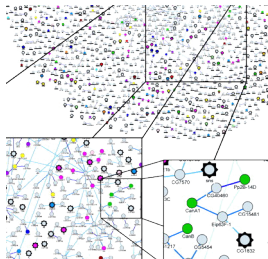


Jason's network via LinkedIn Labs

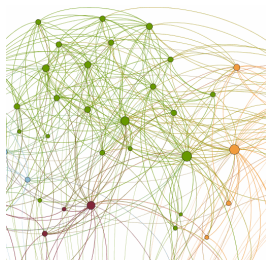
Assumptions

- A graph represents some real-world phenomenon.
 - But **not** necessarily exactly!
 - Noise comes from lost updates, partial information, ...

Overall streaming approach



Protein interactions, Giot *et al.*, "A Protein Interaction Map of *Drosophila melanogaster*", Science 302, 1722-1736, 2003.

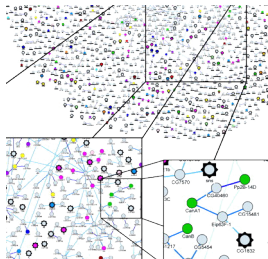


Jason's network via LinkedIn Labs

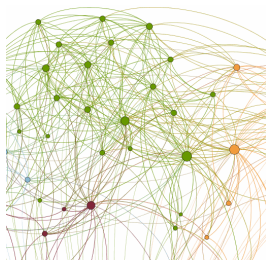
Assumptions

- We target massive, "social network" graphs.
 - Small diameter, power-law degrees
 - Small changes in massive graphs often are unrelated.

Overall streaming approach



Protein interactions, Giot *et al.*, "A Protein Interaction Map of *Drosophila melanogaster*", Science 302, 1722-1736, 2003.



Jason's network via LinkedIn Labs

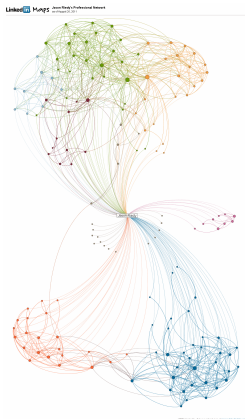
Assumptions

- The graph changes, but we don't need a continuous view.
 - We can accumulate changes into batches...
 - But not so many that it impedes responsiveness.

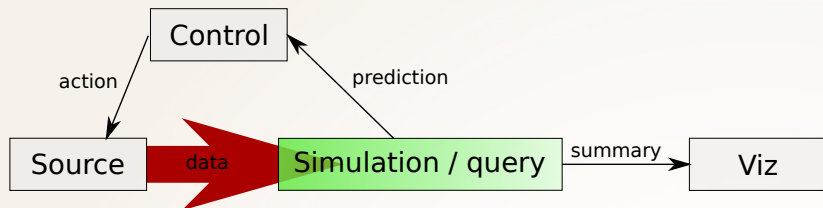
Difficulties for performance



- What partitioning methods apply?
 - Geometric? Nope.
 - Balanced? Nope.
 - Is there a single, useful decomposition?
Not likely.
- Some *partitions* exist, but they don't often help with balanced bisection or memory locality.
- Performance needs new approaches, not just standard scientific computing methods.



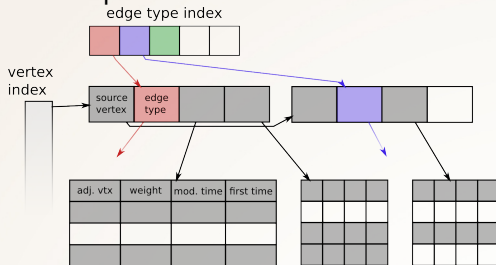
Jason's network via LinkedIn Labs



- STING manages queries against changing graph data.
 - Visualization and control often are application specific.
- Ideal: Maintain many persistent graph analysis kernels.
 - Keep one current snapshot of the graph resident.
 - Let kernels maintain smaller histories.
 - Also (a harder goal), coordinate the kernels' cooperation.
- Gather data into a typed graph structure, STINGER.



STING Extensible Representation:



- Rule #1: **No explicit locking.**
 - Rely on atomic operations.
- Massive graph: Scattered updates, scattered reads rarely conflict.
- Use time stamps for some view of time.



Prototype STING and STINGER

Monitoring the following properties:

- 1 clustering coefficients,
- 2 connected components, and
- 3 community structure (in progress).

High-level

- Support high rates of change, over 10k updates per second.
- Performance scales somewhat with available processing.
- Gut feeling: Scales as much with *sockets* as cores.

<http://www.cc.gatech.edu/stinger/>



Unless otherwise noted

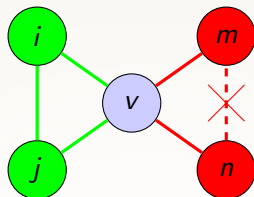
Line	Model	Speed (GHz)	Sockets	Cores
Nehalem	X5570	2.93	2	4
Westmere	E7-8870	2.40	4	10

- Westmere loaned by Intel (*thank you!*)
- All memory: 1067MHz DDR3, installed appropriately
- Implementations: OpenMP, gcc 4.6.1, Linux \approx 3.0 kernel
- Artificial graph and edge stream generated by R-MAT [Chakrabarti, Zhan, & Faloutsos].
 - Scale x , edge factor $f \Rightarrow 2^x$ vertices, $\approx f \cdot 2^x$ edges.
 - Edge actions: 7/8th insertions, 1/8th deletions
 - Results over five batches of edge actions.
- **Caveat:** No vector instructions, low-level optimizations yet.

Clustering coefficients



- Used to measure “small-world-ness” [Watts & Strogatz] and potential community structure
- Larger clustering coefficient \Rightarrow more inter-connected
- Roughly the ratio of the number of actual to *potential* triangles



- Defined in terms of **triplets**.
- $i - v - j$ is a **closed triplet** (triangle).
- $m - v - n$ is an **open triplet**.
- Clustering coefficient:
$$\frac{\# \text{ of closed triplets}}{\text{total } \# \text{ of triplets}}$$
- Locally around v or globally for entire graph.

Updating triangle counts



Given Edge $\{u, v\}$ to be inserted (+) or deleted (-)

Approach Search for vertices adjacent to both u and v , update counts on those and u and v

Three methods

Brute force Intersect neighbors of u and v by iterating over each, $O(d_u d_v)$ time.

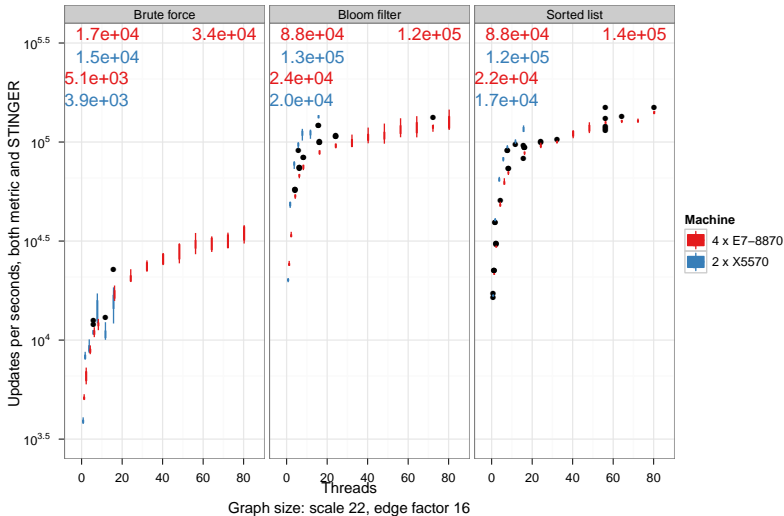
Sorted list Sort u 's neighbors. For each neighbor of v , check if in the sorted list.

Compressed bits Summarize u 's neighbors in a bit array. Reduces check for v 's neighbors to $O(1)$ time each.

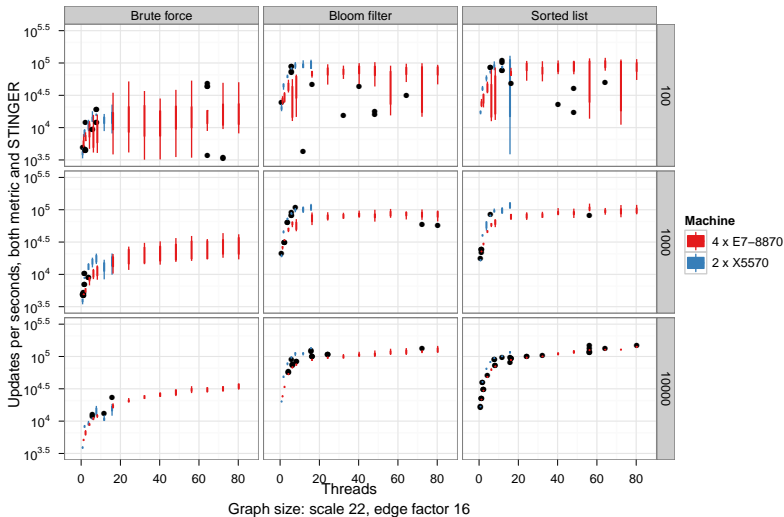
Approximate with Bloom filters. [MTAAP10]

All rely on atomic addition.

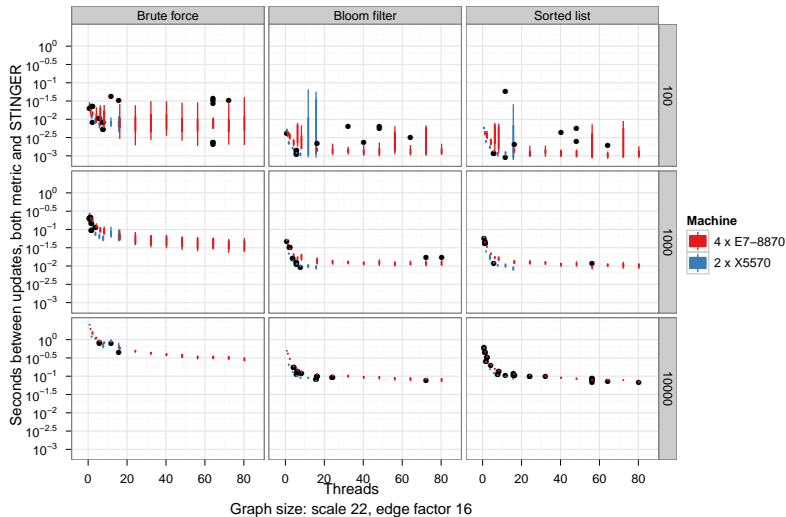
Batches of 10k actions



Different batch sizes



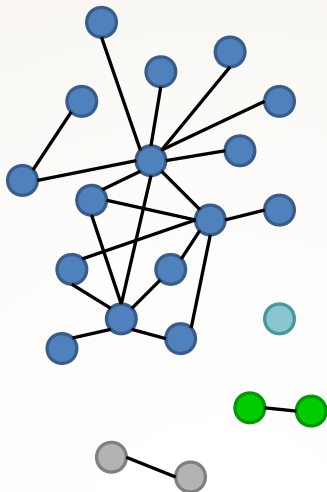
Different batch sizes: Reactivity



Connected components



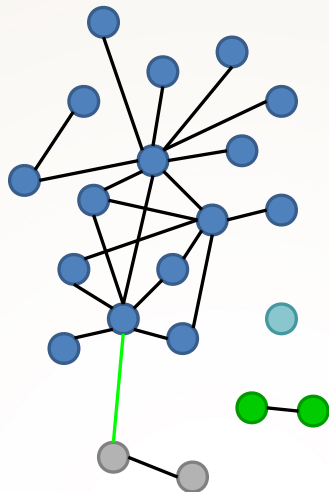
- Maintain a mapping from vertex to component.
- *Global* property, unlike triangle counts
- In “scale free” social networks:
 - Often one big component, and
 - many tiny ones.
- Edge changes often sit *within* components.
- Remaining insertions merge components.
- Deletions are more difficult...



Connected components



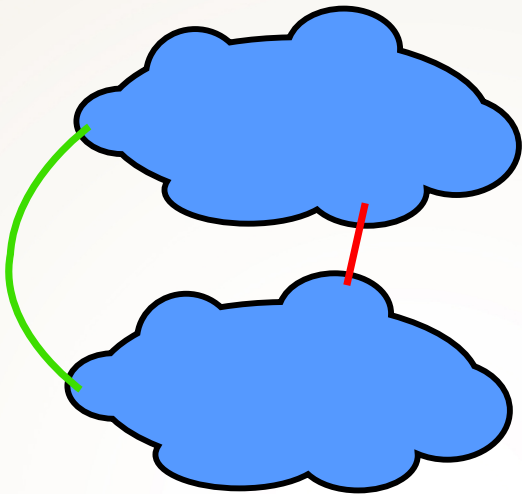
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The difficult case

- Very few deletions matter.
- Determining *which* matter may require a large graph search.
 - Re-running static component detection.
 - (Long history, see related work in [MTAAP11].)
- Coping mechanisms:
 - *Heuristics*.
 - Second level of batching.



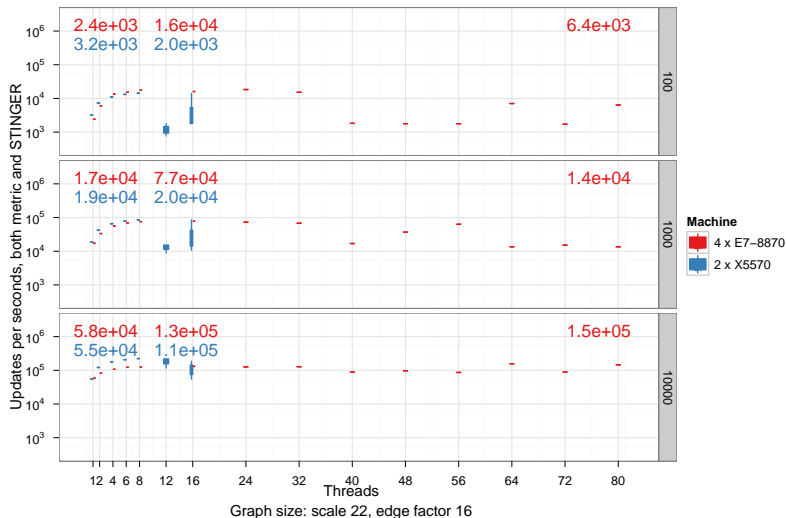


Rule out effect-less deletions

- Use the *spanning tree* by-product of static connected component algorithms.
- Ignore deletions when one of the following occur:
 - ① The deleted edge is not in the spanning tree.
 - ② If the endpoints share a common neighbor*.
 - ③ If the loose endpoint can reach the root*.
- In the last two (*), also fix the spanning tree.

Rules out 99.7% of deletions.

Connected components: Performance



Common aspects



- Each parallelizes sufficiently well over the **affected vertices** V' , those touched by new or removed edges.
 - Total amount of work is $O(\text{Vol}(V')) = O(\sum_{v \in V'} \text{deg}(v))$.
 - Our in-progress work on refining or re-agglomerating communities with updates also is $O(\text{Vol}(V'))$.
-
- How many interesting graph properties can be updated with $O(\text{Vol}(V'))$ work?
 - Do these parallelize well?
 - The hidden constant and how quickly performance becomes asymptotic determines the metric update rate. What implementation techniques bash down the constant?
 - How sensitive are these metrics to noise and error?
 - How quickly can we “forget” data and still maintain metrics?



Emergent Behavior Detection in Massive Graphs :

Nadya Bliss and Benjamin Miller, Massachusetts Institute of Technology, USA

Scalable Graph Clustering and Analysis with KDT :

John R. Gilbert and Adam Lugowski, University of California, Santa Barbara, USA; Steve Reinhardt, Cray, USA

Multiscale Approach for Network Compression-friendly Ordering :

Ilya Safro, Argonne National Laboratory, USA; Boris Temkin, Weizmann Institute of Science, Israel

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