CS4225/CS5425 Big Data Systems for Data Science

Graphs and PageRank

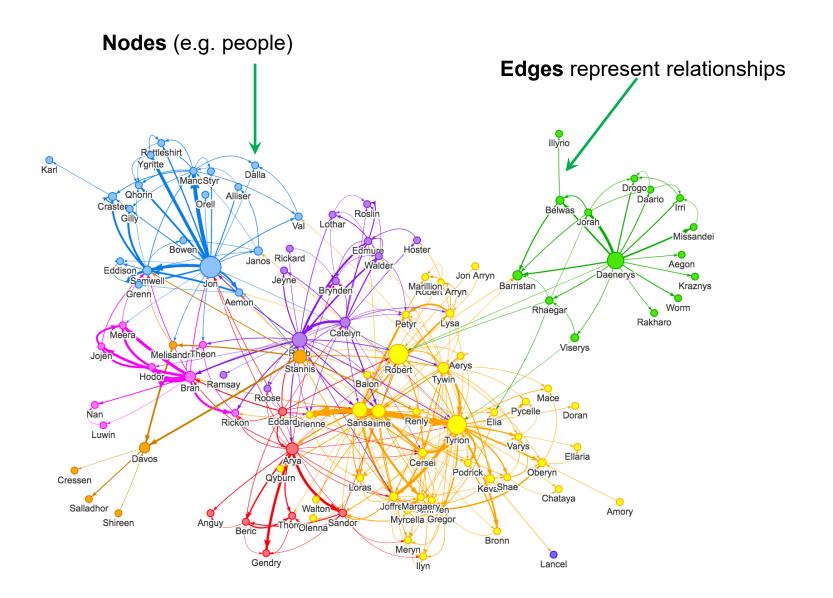
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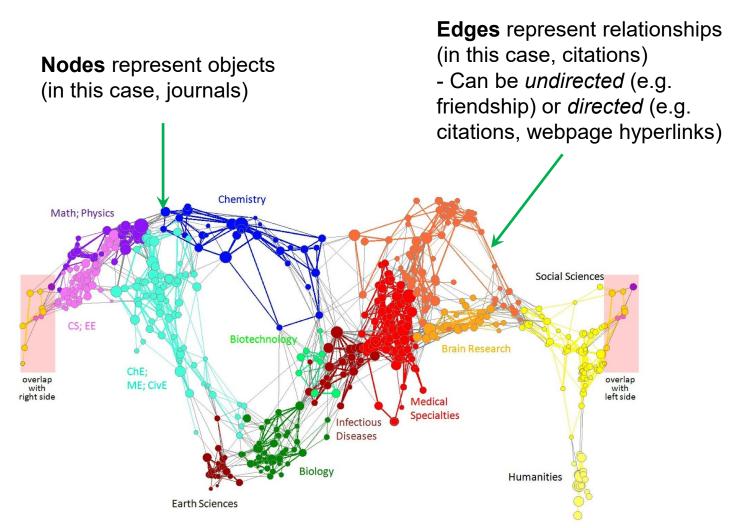
Today's Plan

- Graphs: Introduction
- Simplified PageRank
 - Flow Formulation
 - Random Walk Formulation
- PageRank with Teleports
- Topic Sensitive PageRank
- PageRank Implementation

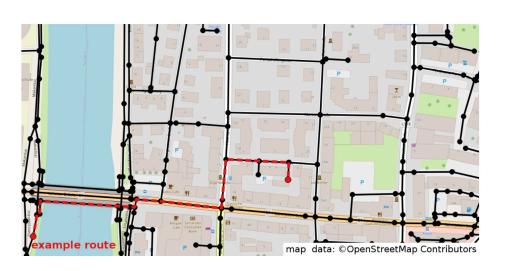
Graph Data



Graph Data: Information Networks



Graph Data: Traffic Networks



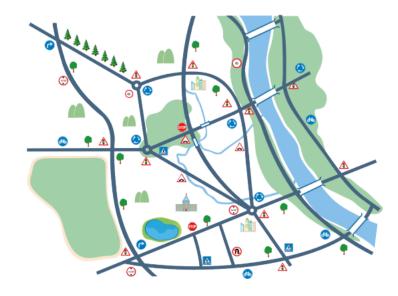


Figure 1: How can we predict how risky each road intersection is, based on nearby road features?

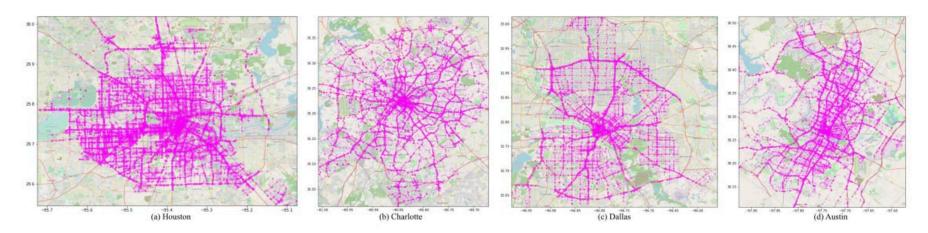
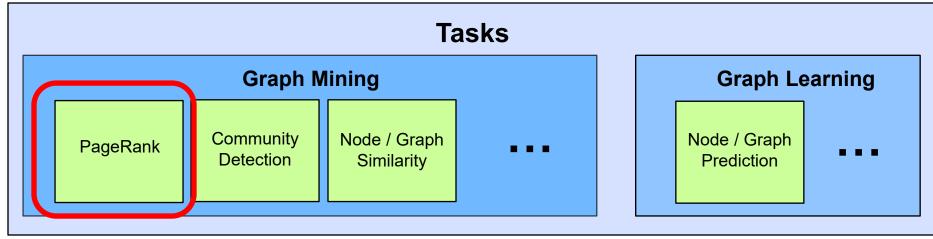
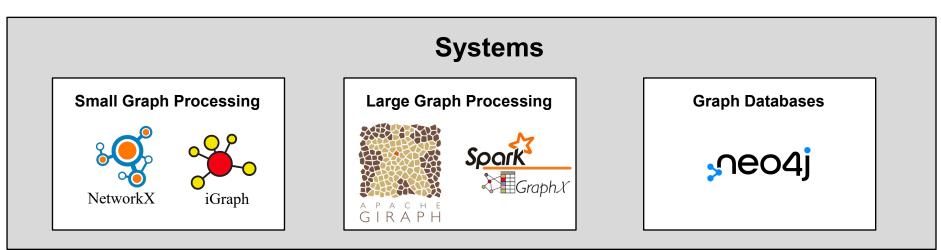


Figure 3: Traffic accident locations of Houston, Charlotte, Dallas, and Austin.

Overview: Graph Processing





Today's Plan

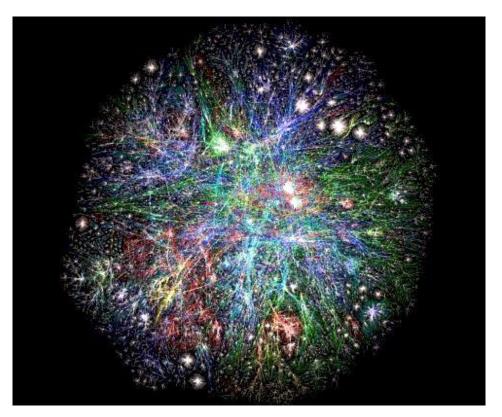
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Web as a Graph

Web as a directed graph:

Nodes: Webpages

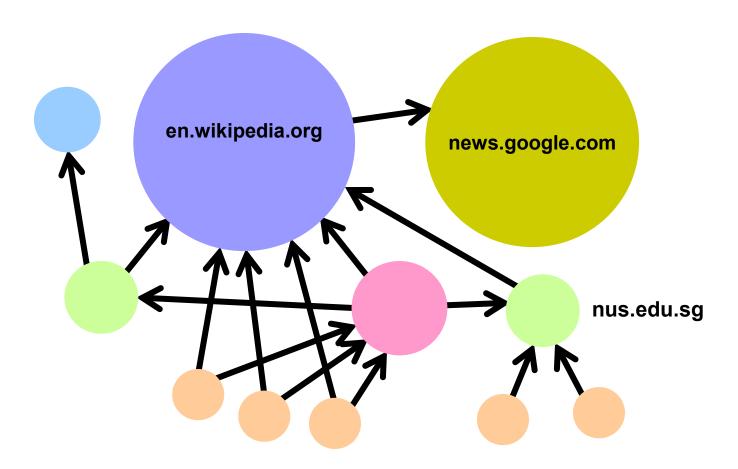
• Edges: Hyperlinks



Graph of the World Wide Web (http://www.bordalierinstitute.com/ (The Bordalier Institute))

PageRank: Ranking Pages on the Web

- All web pages are not equally "important": www.joe-schmoe.com vs. en.wikipedia.org
 - Measuring the importance of pages is necessary for many web-related tasks (e.g. search, recommendation)
 - PageRank-like methods are also used in many other applications (bioinformatics, etc.)

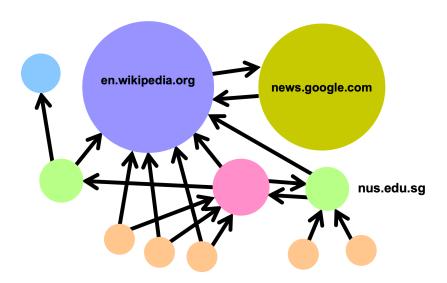


Links as Votes

o Idea: Links as votes

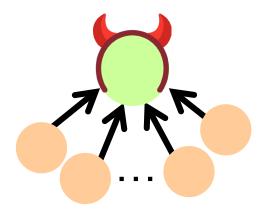
- Page is more important if it has more in-links
 - Assume that incoming links are harder to manipulate. For example, anyone can create an out-link from their page to en.wikipedia.edu, but it is hard to get en.wikipedia.edu to create a link to their page

Think of in-links as votes



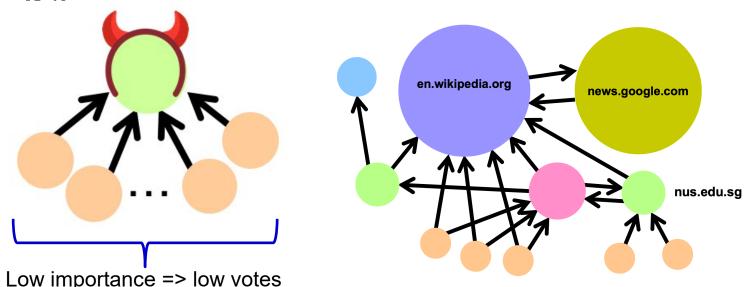
Links as Votes

- Think of in-links as votes
- Naïve solution: What if we rank each page based on its number of in-links?
- Problem: malicious user can create a huge number of 'dummy' web pages, to link to their one page, to drive up its rank!

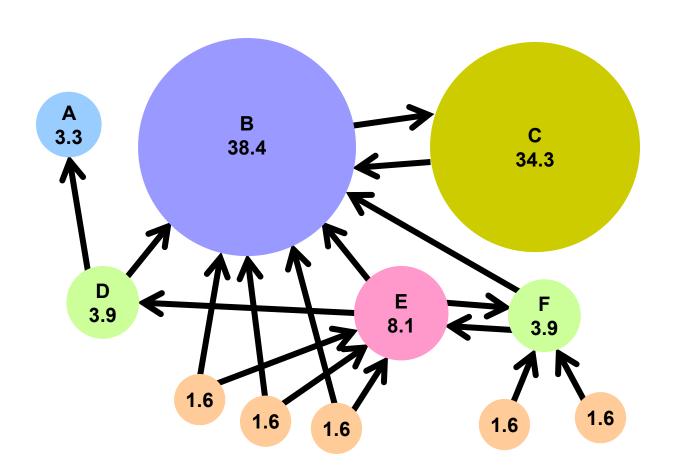


Links as Votes

- Solution: make the number of 'votes' that a page has proportional to its own importance. Then, as long as the 'dummy' pages themselves have low importance, they will contribute little votes as well.
 - Links from important pages count more recursive definition!
 - This is the main idea of PageRank, which recursively defines the importance of a page based on the importance of the pages linking to it

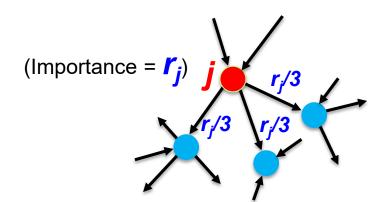


Example: PageRank Scores



'Voting' Formulation

- Each link's vote is proportional to the importance of its source page
- For each page j, define its "importance" (or rank) as r_i
- If page j with importance r_j has n out-links, each link gets r_j
 n votes



'Voting' Formulation

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- If page j with importance r_j has n out-links, each link gets r_j
 n votes
- Page j's own importance is the sum of the votes on its inlinks

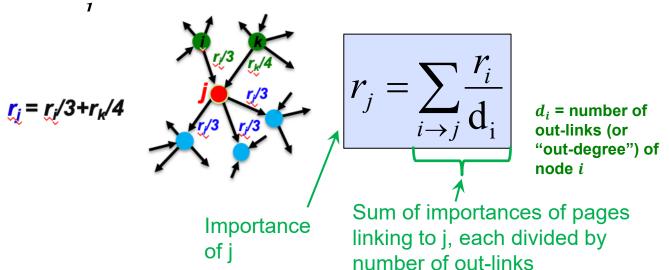
(Importance =

Analogy: each page receives a certain amount of candies from its incoming neighbors. It distributes these candies evenly to its outgoing neighbors.

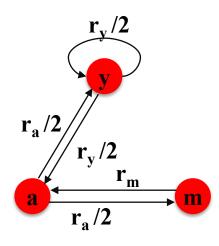
Importance node *j* receives from its incoming edges

PageRank: The "Flow" Model

- A "vote" from an important page is worth more
- A page is important if it is pointed to by other important pages
- \circ Define a "rank" or importance r_j for page



The web in 1839



"Flow" equations:

$$r_y = r_y/2 + r_a/2$$

$$r_a = r_y/2 + r_m$$

$$r_m = r_a/2$$

Solving the Flow Equations

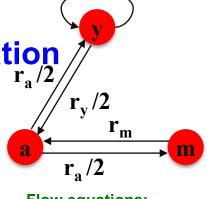


- No unique solution
- All solutions are rescalings of each other



• Solution (via substitution, calculations are skipped):
$$r_y=rac{2}{5}, \quad r_a=rac{2}{5}, \quad r_m=rac{1}{5}$$

- Solving the equations through substitution or 'Gaussian elimination' works for small examples, but we need a better method for large web-size graphs
- We need a new formulation!



Flow equations:

$$r_y = r_y/2 + r_a/2$$

$$r_a = r_y/2 + r_m$$

$$r_m = r_a/2$$

PageRank: Matrix Formulation

- Stochastic adjacency matrix M
 - Let page i has d_i out-links
 - If $i \to j$, then $M_{ji} = \frac{1}{d_i}$ else $M_{ji} = 0$



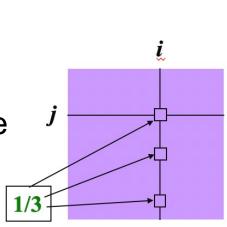
Columns sum to 1





•
$$\sum_i r_i = 1$$

The flow equations can be written



M

$$r = M \cdot r$$

This is equivalent to our earlier formulation:

For all nodes
$$j$$
: $r_j = \sum_{i \to j} \frac{r_i}{d_i}$

Why are the 2 formulations equivalent?

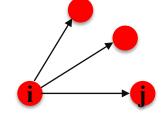
Remember the flow equation:

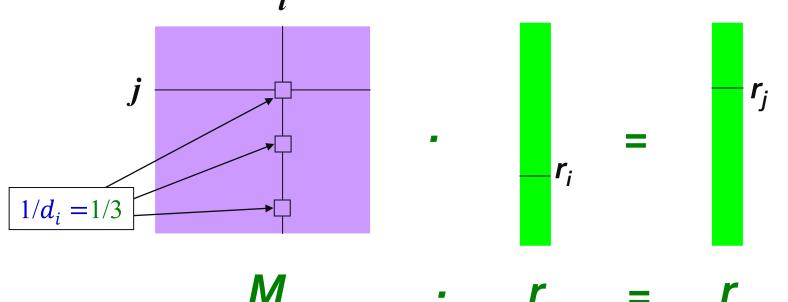
$$r_j = \sum_{i \to j} \frac{r_i}{d_i}$$

Flow equation in the matrix form

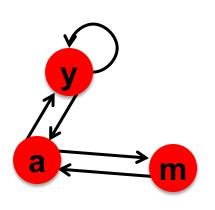
$$M \cdot r = r$$

Suppose page i links to 3 pages, including j





Example: Flow Equations & M



$$r_y = r_y/2 + r_a/2$$

$$r_a = r_y/2 + r_m$$

$$r_m = r_a/2$$

$$\begin{array}{c|ccccc} & \mathbf{y} & \mathbf{a} & \mathbf{m} \\ \mathbf{y} & \frac{1}{2} & \frac{1}{2} & 0 \\ \mathbf{a} & \frac{1}{2} & 0 & 1 \\ \mathbf{m} & 0 & \frac{1}{2} & 0 \end{array}$$

$$r = M \cdot r$$

$$\begin{vmatrix} r_y \\ r_a \\ r_m \end{vmatrix} = \begin{vmatrix} \frac{1}{2} & \frac{1}{2} & 0 \\ \frac{1}{2} & 0 & 1 \\ 0 & \frac{1}{2} & 0 \end{vmatrix} \begin{vmatrix} r_y \\ r_a \\ r_m \end{vmatrix}$$

Solving the Flow Equations

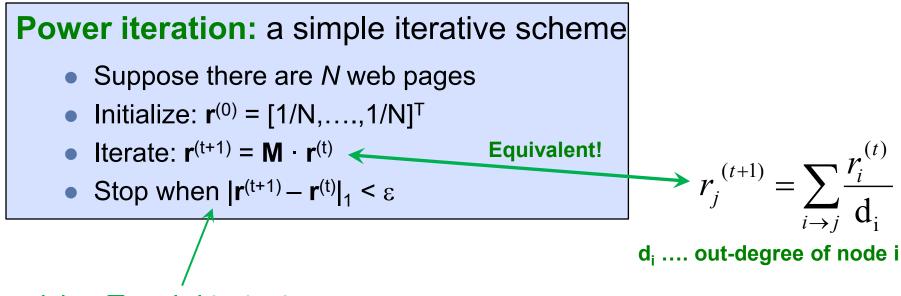
• Given the flow equation:

$$r = M \cdot r$$

We can efficiently solve for r!
 The method is called Power iteration

Power Iteration Method

 Given a web graph with n nodes, where the nodes are pages and edges are hyperlinks



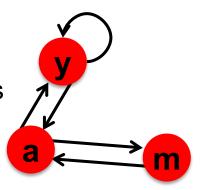
 $|x|_1 = \sum_{1 \le i \le N} |x_i|$ is the L₁ norm Can use any other vector norm, e.g., Euclidean

 Intuitive interpretation of power iteration: each node starts with equal importance (of 1/N). During each step, each node passes its current importance along its outgoing edges, to its neighbors.

Power Iteration: Example

Power Iteration:

- Suppose there are N web pages
- Initialize: $\mathbf{r}^{(0)} = [1/N,, 1/N]^T$
- Iterate: $r^{(t+1)} = M \cdot r^{(t)}$
- Stop when $|\mathbf{r}^{(t+1)} \mathbf{r}^{(t)}|_1 < \varepsilon$



$$r_y = r_y/2 + r_a/2$$

$$r_a = r_y/2 + r_m$$

$$r_m = r_a/2$$

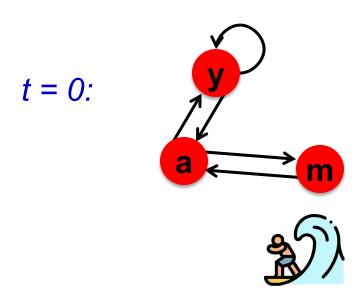
o Example:

Iteration 0 Iteration 1 ...

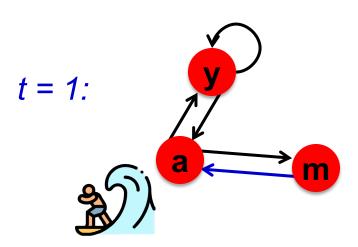
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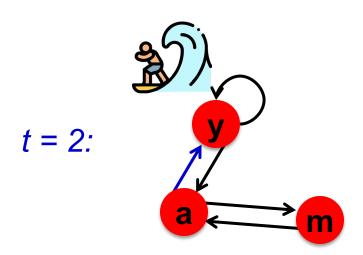
- Imagine a random web surfer:
 - At time t = 0, surfer starts on a random page
 - At any time t, surfer is on some page i
 - At time t + 1, the surfer follows an out-link from i uniformly at random
 - Process repeats indefinitely



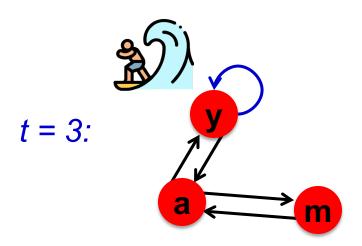
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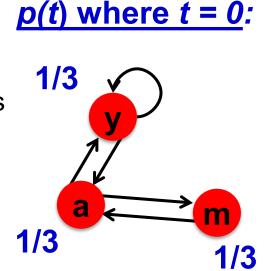
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o Let:

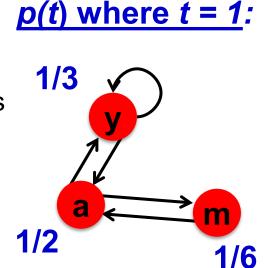
- p(t) ... vector whose ith coordinate is the prob. that the surfer is at page i at time t
- So, p(t) is a probability distribution over pages



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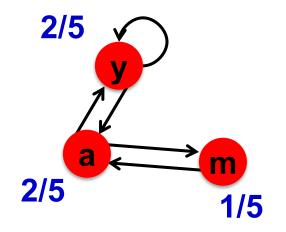


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• Let:

- p(t) ... vector whose ith coordinate is the prob. that the surfer is at page i at time t
- So, p(t) is a probability distribution over pages
- Stationary Distribution: as t → ∞, the probability distribution approaches a 'steady state' representing the long



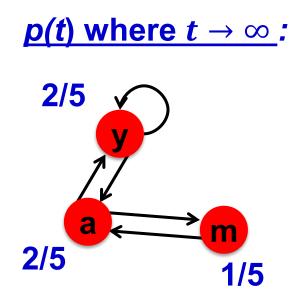


Equivalence between Random Walk and Flow Formulations

- Where is the surfer at time t+1?
 - Follows a link uniformly at random

$$p(t+1) = M \cdot p(t)$$

- Suppose the random walk reaches a stationary state p_s : then $p_s = M \cdot p_s$
- In the previous 'flow' formulation of PageRank, the rank vector r was also defined by $r = M \cdot r$
 - Thus, the two (recursive) definitions are the same!



Today's Plan

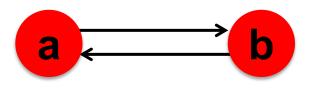
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PageRank: Three Questions

$$r_j^{(t+1)} = \sum_{i \to j} \frac{r_i^{(t)}}{d_i}$$
 or equivalently $r = Mr$

- o Does this converge?
- O Does it converge to what we want?
- o Are results reasonable?

Does this converge?



$$r_j^{(t+1)} = \sum_{i \to j} \frac{r_i^{(t)}}{d_i}$$

o Answer: not always. Example:

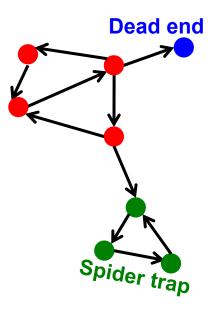
$$r_a = 1 \quad 0 \quad 1 \quad 0$$

$$r_b \quad 0 \quad 1 \quad 0 \quad 1$$
Iteration 0, 1, 2, ...

Does it converge to what we want?

Answer: not always. 2 problems:

- (1) Some pages are dead ends (have no out-links)
 - Random walk has "nowhere" to go to
 - Such pages cause importance to "leak out"



o (2) Spider traps:

(all out-links are within the group)

- Random walk gets "stuck" in a trap
- And eventually spider traps absorb all importance

Problem 1: Dead Ends

$$r_j^{(t+1)} = \sum_{i \to j} \frac{r_i^{(t)}}{\mathbf{d}_i}$$

o Example:

$$r_a = 1 0 0 0$$

$$r_b = 0$$
Iteration 0, 1, 2, ...

Problem 2: Spider Traps

o Power Iteration:

- Set $r_i = 1/N$
- $r_j = \sum_{i \to j} \frac{r_i}{d_i}$
 - And iterate

a

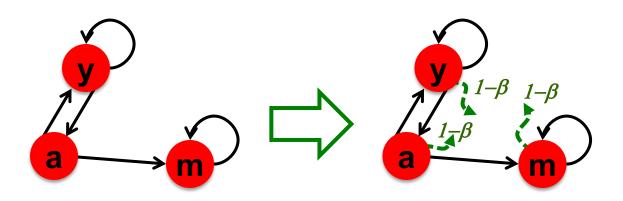
$r_y = r_y/2 + r_a/2$ $r_a = r_y/2$

$\mathbf{r}_{\mathbf{m}} = \mathbf{r}_{\mathbf{a}}^{'}/2 + \mathbf{r}_{\mathbf{m}}$

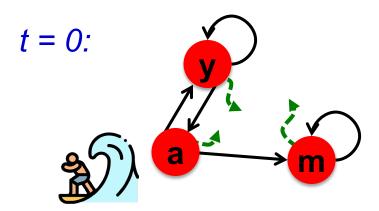
o Example:

Iteration 0, 1, 2, ...

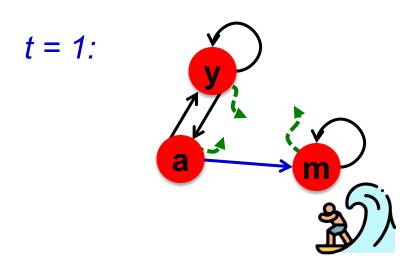
- The Google solution for spider traps: At each time step, the random surfer has two options
 - With prob. β , follow a link at random
 - With prob. 1-β, jump to some random page
 - Common values for β are in the range 0.8 to 0.9



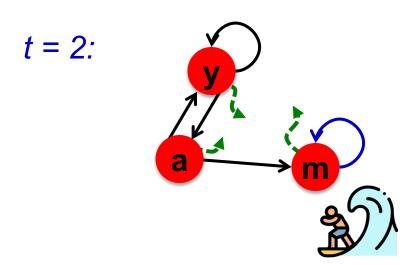
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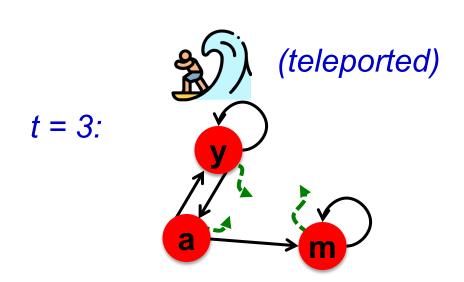
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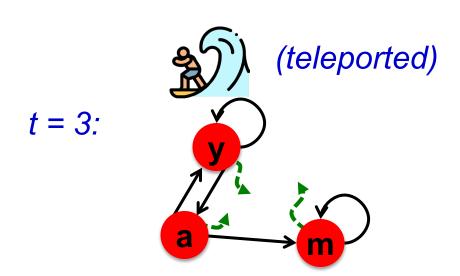
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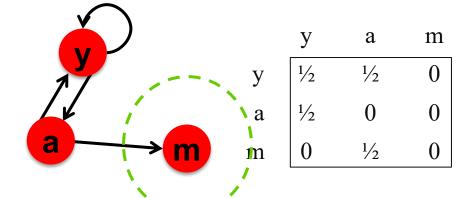


Conclusion: surfer will quickly teleport out of any spider trap

Problem: Dead Ends

o Power Iteration:

- Set $r_i = 1/N$
- $r_j = \sum_{i \to j} \frac{r_i}{d_i}$
 - And iterate



 $r_{v} = r_{v}/2 + r_{a}/2$

 $r_a = r_v/2$

o Example:

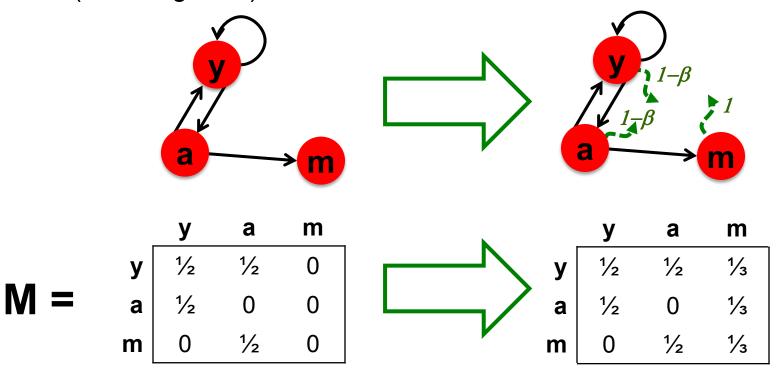
$$\begin{pmatrix} r_y \\ r_a \\ r_m \end{pmatrix} = 1/3 \quad 1/6 \quad 2/12 \quad 3/24 \quad \dots \quad 0 \\
1/3 \quad 1/6 \quad 1/12 \quad 2/24 \quad \dots \quad 0$$

Iteration 0, 1, 2, ...

Here the PageRank "leaks" out since the matrix is not stochastic.

Solution: If at a Dead End, Always Teleport

- Teleports: Follow random teleport links with probability
 1.0 from dead-ends
 - Equivalently, for each dead end m we can preprocess the random walk matrix M by making m connected to every node (including itself).



Why Teleports Solve the Problem?

Why are dead-ends and spider traps a problem and why do teleports solve the problem?

- Spider-traps cause random walker to get stuck in them, absorbing all importance
 - Solution: Never get stuck in a spider trap by teleporting out of it in a finite number of steps
- Dead-ends cause importance to "leak" out of the system
 - The matrix is not column stochastic
 - Solution: Make matrix column stochastic by always teleporting when at a dead end

Random Teleport: Equations

- At each step, random surfer has two options:
 - With probability β , follow a link at random
 - With probability $1-\beta$, jump to some random page
- PageRank equation [Brin-Page, 98]

$$r_{j} = \sum_{i \to j} \beta \frac{r_{i}}{d_{i}} + (1 - \beta) \frac{1}{N}$$

Same as simplified PageRank

Teleport term

d_i ... out-degree of node i

• Compare to Simplified PageRank:

$$r_j = \sum_{i \to j} \frac{r_i}{d_i}$$

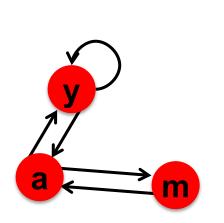
(If any dead ends exist, we assume that we have preprocessed by adding connections from them to every other node)

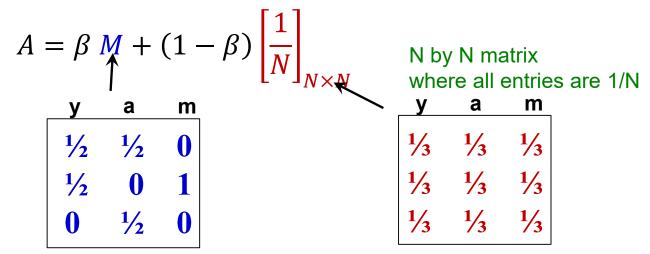
The Google Matrix

PageRank equation [Brin-Page, '98]

$$r_j = \sum_{i \to j} \beta \frac{r_i}{d_i} + (1 - \beta) \frac{1}{N}$$

 We can also write this as a matrix equation, by defining the Google Matrix A:





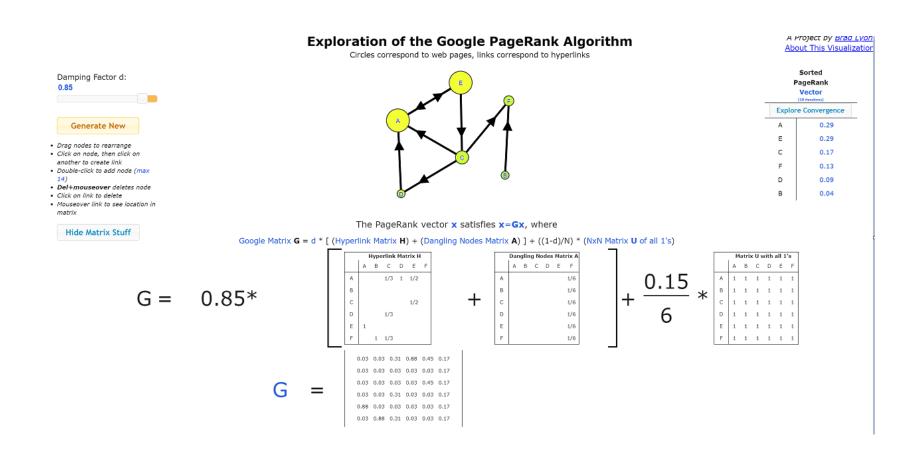
- PageRank equation (matrix form): $r = A \cdot r$
- In practice β = 0.8, 0.9 (5-10 steps on average before teleport)

Some Problems with Page Rank

- Measures generic popularity of a page
 - Doesn't consider popularity based on specific topics
 - Solution: Topic-Specific PageRank
- Uses a single measure of importance
 - Other models of importance
 - Solution: Hubs-and-Authorities
- Susceptible to Link spam
 - Artificial link topographies created in order to boost page rank
 - Solution: TrustRank

PageRank: Animation

o https://www.learnforeverlearn.com/pagerank/



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Topic-Specific PageRank

- o Instead of generic popularity, can we measure popularity within a topic?
- Goal: Evaluate Web pages not just according to their popularity, but by how close they are to a particular topic, e.g. "sports" or "history"
- Allows search queries to be answered based on interests of the user
 - Example: Query "Trojan" wants different pages depending on whether you are interested in sports, history and computer security

Topic-Specific PageRank

 Random walker has a small probability of teleporting at any step

Teleport can go to:

- Standard PageRank: Any page with equal probability
 - To avoid dead-end and spider-trap problems
- Topic Specific PageRank: A topic-specific set of "relevant" pages (teleport set)
- Idea: Bias the random walk
 - When random walker teleports, it picks a page from a set S
 - S contains only pages that are relevant to the topic
 - E.g. Open Directory (DMOZ) pages for a given topic/query

Matrix Formulation

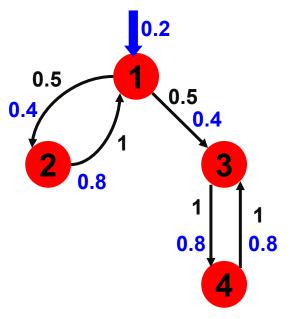
 To make this work all we need is to update the teleportation part of the PageRank formulation:

$$A_{ij} = \int \beta M_{ij} + (1 - \beta)/|S| \text{ if } i \in S$$

 $\beta M_{ij} + 0 \text{ otherwise}$

- A is stochastic!
- We weighted all pages in the teleport set S equally
 - Could also assign different weights to pages!
- Compute as for regular PageRank:
 - Multiply by M, then add a vector
 - Maintains sparseness

Example: Topic-Specific PageRank



C - J	111	$\beta =$	0
3 – 1	T	ρ –	U.O

Node	Iteration				
	0	1	2	stable	
1	0.25	0.4	0.28	0.294	
2	0.25	0.1	0.16	0.118	
3	0.25	0.3	0.32	0.327	
4	0.25	0.2	0.24	0.261	

Probabilities (no teleport)

Probabilities (with teleport)

S={1},
$$\beta$$
=0.9:
r=[0.17, 0.07, 0.40, 0.36]
S={1}, β =0.8:
r=[0.29, 0.11, 0.32, 0.26]
S={1}, β =0.7:
r=[0.39, 0.14, 0.27, 0.19]

$$S=\{1,2,3,4\}, \beta=0.8:$$
 $r=[0.13, 0.10, 0.39, 0.36]$
 $S=\{1,2,3\}, \beta=0.8:$
 $r=[0.17, 0.13, 0.38, 0.30]$
 $S=\{1,2\}, \beta=0.8:$
 $r=[0.26, 0.20, 0.29, 0.23]$
 $S=\{1\}, \beta=0.8:$
 $r=[0.29, 0.11, 0.32, 0.26]$

Discovering the Topic Vector S

Create different PageRanks for different topics

- The 16 DMOZ top-level categories:
 - arts, business, sports,...

• Which topic ranking to use?

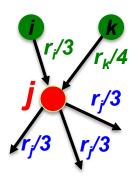
- User can pick from a menu
- Classify query into a topic
- Can use the context of the query
 - E.g., query is launched from a web page talking about a known topic
 - History of queries e.g., "basketball" followed by "Jordan"
- User context, e.g., user's bookmarks, ...

Today's Plan

- Graphs: Introduction
- Simplified PageRank
 - Flow Formulation
 - Random Walk Formulation
- PageRank with Teleports
- Topic Sensitive PageRank
- PageRank Implementation

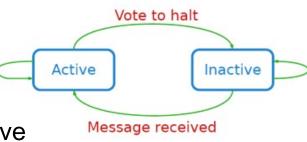
Characteristics of Graph Algorithms

- What are some common features of graph algorithms?
 - Local computations at each vertex
 - Passing messages to other vertex
- Think like a vertex: algorithms are implemented from the view of a single vertex, performing one iteration based on messages from its neighbor
 - Similar to MapReduce, the user only implements a simple function, compute(), that describes the algorithm's behavior at one vertex, in one step.
 - The framework abstracts away the scheduling / implementation details.

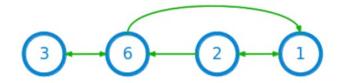


Pregel: Computational Model

- Computation consists of a series of supersteps
- In each superstep, the framework invokes a user-defined function, compute(), for each vertex (conceptually in parallel)
- compute() specifies behavior at a single vertex v and a superstep s:
 - It can read messages sent to v in superstep s -1;
 - It can send messages to other vertices that will be read in superstep s
 + 1;
 - It can read or write the value of v and the value of its outgoing edges (or even add or remove edges)
- Termination:
 - A vertex can choose to deactivate itself
 - Is "woken up" if new messages received
 - Computation halts when all vertices are inactive



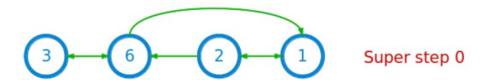
 Task: compute the maximum over the values in the vertices in this graph:

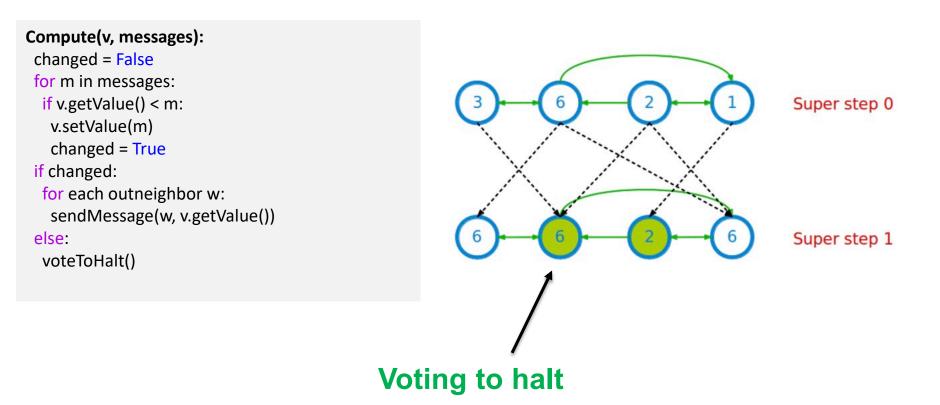


Summary of approach:

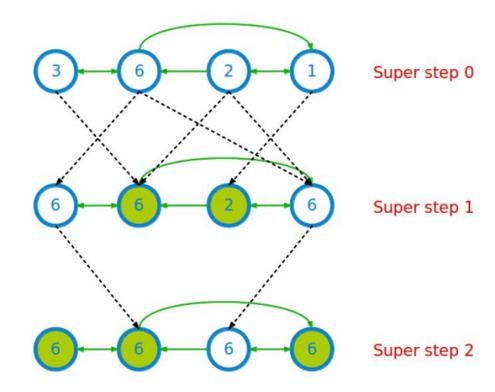
 Each vertex repeatedly sends its current value to its neighbors (as "messages"). Then each vertex updates its value to the maximum over its own value, and all the messages it receives. This process continues until all vertex values stop changing.

```
Compute(v, messages):
    changed = False
    for m in messages:
        if v.getValue() < m:
            v.setValue(m)
            changed = True
    if changed:
        for each outneighbor w:
        sendMessage(w, v.getValue())
    else:
        voteToHalt()</pre>
```

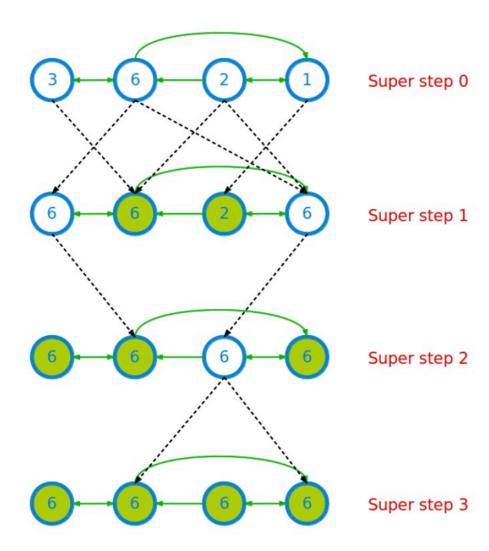




Compute(v, messages): changed = False for m in messages: if v.getValue() < m: v.setValue(m) changed = True if changed: for each outneighbor w: sendMessage(w, v.getValue()) else: voteToHalt()</pre>



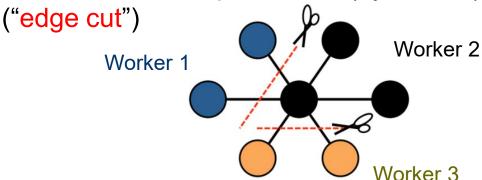
Compute(v, messages): changed = False for m in messages: if v.getValue() < m: v.setValue(m) changed = True if changed: for each outneighbor w: sendMessage(w, v.getValue()) else: voteToHalt()</pre>



Pregel: Implementation

Master & workers architecture

Vertices are hash partitioned (by default) and assigned to workers



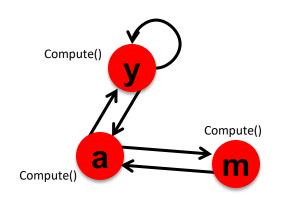
- Each worker maintains the state of its portion of the graph in memory
- Computations happen in memory
- In each superstep, each worker loops through its vertices and executes compute()
- Messages from vertices are sent, either to vertices on the same worker, or to vertices on different workers (buffered locally and sent as a batch to reduce network traffic)

Pregel: Implementation

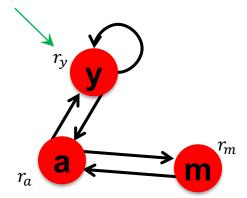
- Fault tolerance
 - Checkpointing to persistent storage
 - Failure detected through heartbeats
 - Corrupt workers are reassigned and reloaded from checkpoints

PageRank in Pregel

Node's current values, computed by summing messages from the previous Superstep and computing the PageRank update equation below.



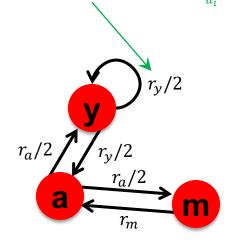
Superstep 1: Invoke Compute()



Superstep 1:
Aggregate messages from neighbors to compute
PageRank update

$$r_j = \sum_{i \to j} \beta \frac{r_i}{d_i} + (1 - \beta) \frac{1}{N}$$

Outgoing messages are computed by dividing each node's value equally among its outgoing neighbours (thus obtaining $\frac{r_i}{d}$)



Send message to outgoing neighbors

Repeat this execution till Superstep reaches 30

PageRank in Pregel

```
class PageRankVertex : public Vertex<double, void, double> {
public:
virtual void Compute(MessageIterator* msgs) {
 if (superstep() >= 1) {
   double sum = 0;
                                                               Compute sum of
   for (; !msgs->Done(); msgs->Next())
                                                               incoming messages
    sum += msgs->Value();
                                                                                       PageRank
   *MutableValue() = 0.15 / NumVertices() + 0.85 * sum;
                                                                                       update
 if (superstep() < 30) {
   const int64 n = GetOutEdgeIterator().size();
                                                                      Send outgoing messages
   SendMessageToAllNeighbors(GetValue() / n);
 } else {
                                                             Stop after fixed no. of
   VoteToHalt();
                                                             iterations
```

Note: this algorithm implicitly assumes that the nodes' values (*MutableValue()) have been correctly initialized based on the initialization scheme that the user wants. In practice, you would generally do the initialization during superstep 0.

Other Graph Processing Project

- Giraph
 - An open-source implementation of Pregel by Facebook

- Spark GraphX / GraphFrame
 - Extends RDDs to Resilient Distributed Property Graphs
 - Join Vertex Table and Edge Table to capture the relationships
 - See details in Appendix
- Neo4j
 - Graph database + Graph processing
 - SQL like interface: Cypher Query Language

Performance Comparison

- GraphX Paper 2015
 - GraphX can achieve performance parity compared with specialized graph systems

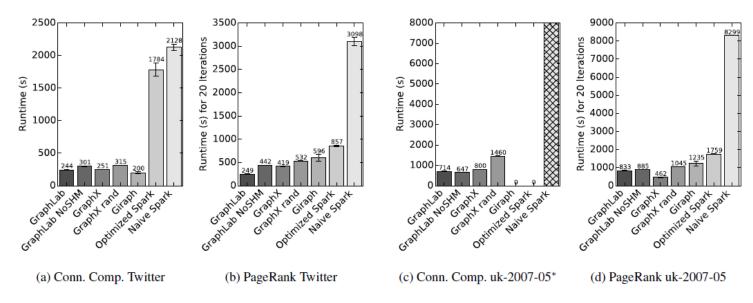


Figure 7: **System Performance Comparison.** (c) Spark did not finish within 8000 seconds, Giraph and Spark + Part. ran out of memory.

Performance Comparison

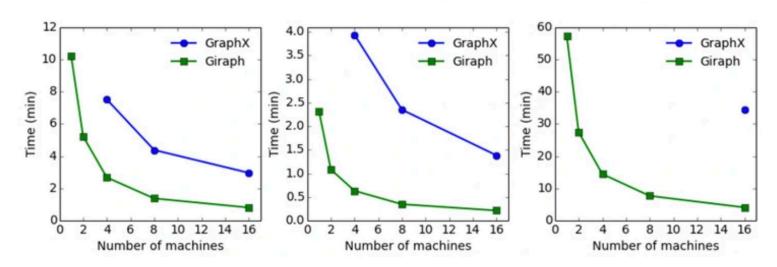
- Facebook 2016
 - Giraph: an open source implementation of Pregel by Facebook
 - Efficiency Comparison (on ~ trillion-scale Facebook social graph)

FACEBOOK Engineering



POSTED ON OCTOBER 19, 2016 TO CORE DATA, DATA INFRASTRUCTURE

A comparison of state-of-the-art graph processing systems



Acknowledgements

- CS4225 slides by He Bingsheng and Bryan Hooi
- Claudia Hauff Big Data Processing (https://chauff.github.io/documents/bdp/graph_giraph.pdf) mmds.org – Mining of Massive Datasets - Jure Leskovec, Anand Rajaraman, Jeff Ullman
- o https://jakobmiksch.eu/post/openstreetmap_routing/
- https://www.edrawmax.com/online-map-maker.html
- o https://learnforeverlearn.com/pagerank/
- o https://neo4j.com/

Appendix





DataFrames					

GraphFrames

Spark for Graphs

- Spark is more efficient in iterative computation than Hadoop
- Integration of record-oriented and graph-oriented processing
- GraphX: Extends RDDs to Resilient Distributed Property Graphs
- Property Graphs:
 - Present different views of the graph (vertices, edges, triplets)
 - Support map-like operations
 - Support distributed Pregel-like aggregations
- Graphframe: Extends GraphX to provide a DataFrame API and support for Spark's different language bindings

Spark Implementation on weighted pagerank

- weighted page rank algorithm: PR = 0.15+0.85*sum(PR*weight)
- Stage 1: Join

```
CREATE VIEW triplets AS

SELECT s.Id, d.Id, s.P, e.P, d.P

FROM edges AS e

JOIN vertices AS s JOIN vertices AS d

ON e.srcId = s.Id AND e.dstId = d.Id

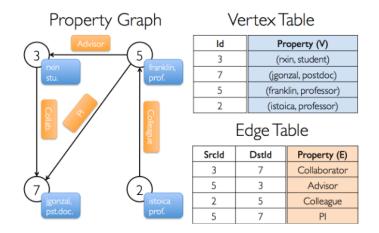
Vertices:

B

Edges: A

B

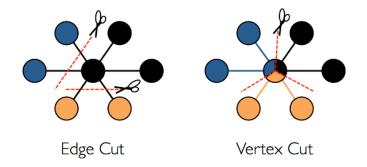
Triplets: B
```

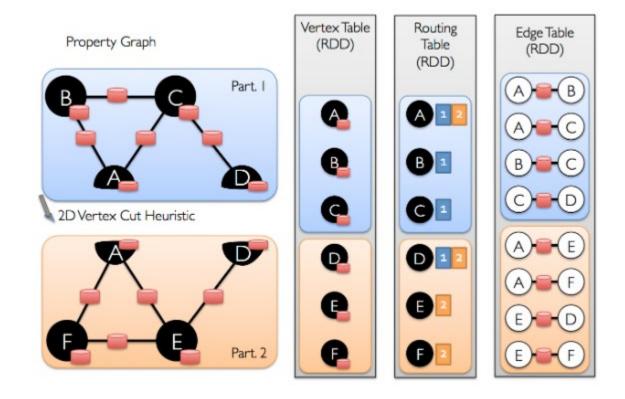


Stage 2: Group-By

SELECT t.dstId, 0.15+0.85*sum(t.srcP*t.eP)
FROM triplets AS t GROUP BY t.dstId

Spark uses Vertex Cut to partition the graph





Practical 4: Graph Analytics using Spark Graphframes

Practical 4: Graph Analytics

