# Big Data Analysis - Part III: Practical Machine Learning with MLIib and GraphX

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#### Overview

- Machine learning concept
- MLlib
- GraphX

#### **Machine Learning Concept**

- Supervised Learning
- Unsupervised Learning
- Others



### Supervised Learning

- Supervised learning is the machine learning task of inferring a function from labeled training data. — Wiki
  - Linear Regression
  - Classification
    - Logistic Regression
    - Support Vector Machine (SVM)

### **Unsupervised Learning**

- Unsupervised machine learning is the machine learning task of inferring a function to describe hidden structure from "unlabeled" data. — Wiki
  - A lower dimension representation (e.g., Principle Component Analysis)
  - A sparse representation (e.g., K-Means, Mixture Models)
  - An independent representation (e.g., PCA)

#### Goals

- Understand the basics of machine learning algorithms
- Use MLlib and GraphX to train models with real datasets



#### Dataset

- A small dataset of San Francisco and New York City real estate data
- 491 records in total
- 7 columns (in\_sf, beds, bath, price, year\_built, sqft, elevation)
- Scaled features

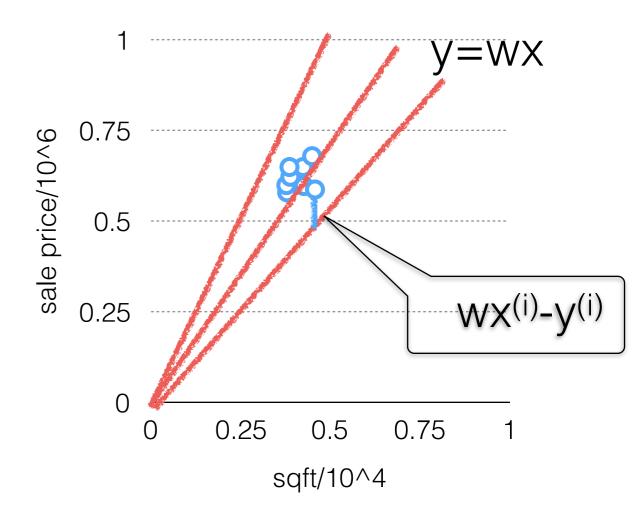
### **Keep in Mind**

- The algorithm and code examples are for training purposes
- They do not necessarily reflect the performance of the algorithm

### Linear Regression

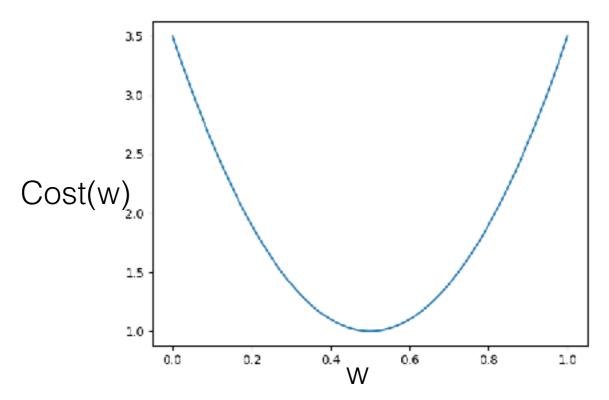
- Predicting the house price using sqft
- Train a function y=wx to minimize ∑(wx<sup>(i)</sup>-y<sup>(i)</sup>)<sup>2</sup>

ID	sqft/10 <sup>4</sup>	price/10 <sup>6</sup>
1	0.3801	0.58
2	0.4271	0.5975
3	0.4580	0.588
4	0.3780	0.6
5	0.3890	0.623
6	0.4250	0.65
7	0.4500	0.68
8	0.3867	0.65
9	0.3815	?



#### **Gradient Descent**

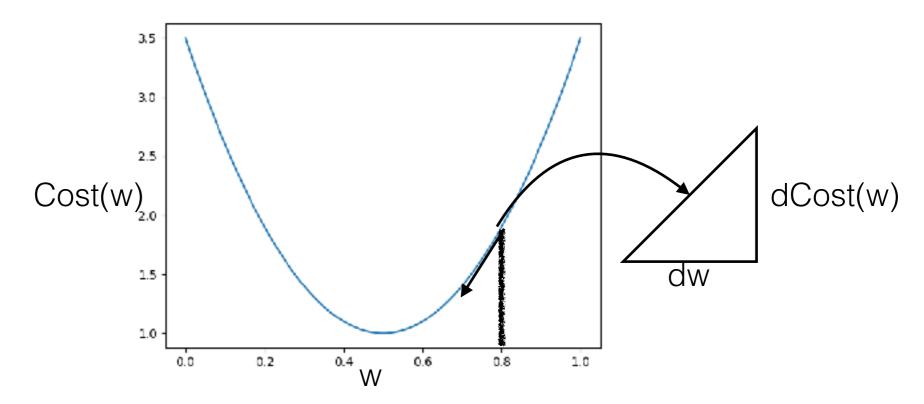
• Cost(w) =  $\sum (wx^{(i)}-y^{(i)})^2$ =  $\mathbf{w^2}\sum x^{(i)2} - 2\mathbf{w}y^{(i)}\sum x^{(i)} + \sum y^{(i)2}$ 



- $dCost(w)/dw = 2w\sum x^{(i)2} 2y^{(i)}\sum x^{(i)}$
- Cost(w) gets its minimum when dCost(w)/dw = 0

#### **Gradient Descent**

• Cost(w) =  $\sum (wx^{(i)}-y^{(i)})^2$ =  $\mathbf{w^2}\sum x^{(i)2} - 2\mathbf{w}y^{(i)}\sum x^{(i)} + \sum y^{(i)2}$ 



- Randomly start at w=0.8, calculate the derivative dCost(w)/dw at w=0.8
- Update w = w-αdCost(w)/dw until dCost(w)/dw converges to 0

## Using MLIib

```
import org.apache.spark.mllib.linalg._
import org apache spark.mllib.regression.LabeledPoint
import org apache.spark.mllib.regression.LinearRegressionWithSGD
val lines = sc.textFile("/tmp/data/scaled-sf-ny-housing-train.csv")
val data = lines.map(l => {
 val w = I.split(",")
 LabeledPoint(w(3).toDouble, Vectors.dense(w(5).toDouble))
val model = LinearRegressionWithSGD.train(data, 100)
model.weights
val trainError = lines.map(I => {
 val w = I.split(",")
 model.predict(Vectors.dense(w(5).toDouble))-w(3).toDouble
val mseTrain = trainError.map(x=>x*x).reduce(_+)/400
> mseTrain: Double = 0.06472201882476669
val tlines = sc.textFile("/tmp/data/scaled-sf-ny-housing-test.csv")
val testError = tlines.map(I => {
 val w = l.split(",")
 model.predict(Vectors.dense(w(5).toDouble))-w(3).toDouble
val mseTest = testError.map(x = > x*x).reduce(_+)/92
> mseTest: Double = 0.05897075938607083
```

#### **Cost Function**

- Regularization
  - $Cost(w) = \sum (wx^{(i)}-y^{(i)})^2 + \lambda/2^*w^2$
- Other options
  - Maximum Likelihood
  - KL divergence
  - cross-entropy

### Linear Regression

- Extend the single-variant solution to the multi-variant solution
  - x is a vector of features, x ∈ R<sup>N</sup>
  - w is a vector of weights, w ∈ R<sup>N</sup>
  - Pre-requisite: linear algebra, multi-variant calculus

### Using MLIib

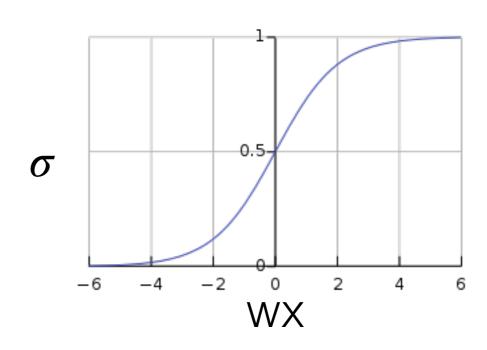
- Predict the house price using sqft, year\_built, beds
  - We describe each house with a 3-element vector, e.g., house<sup>(1)</sup>=(0.0769, 0.642, 0.1)
  - $price^{(1)} = (0.0798)$

## Using MLIib

```
import org.apache.spark.mllib.linalg._
import org.apache.spark.mllib.regression.LabeledPoint
import org.apache.spark.mllib.regression.LinearRegressionWithSGD
val lines = sc.textFile("/tmp/data/scaled-sf-ny-housing-train.csv")
val data = lines.map(l = > l
 val w = l.split(",")
 LabeledPoint(w(3).toDouble, Vectors.dense(w(5).toDouble, w(4).toDouble, w(1).toDouble))
val model = LinearRegressionWithSGD.train(data, 100)
model.weights
val trainError = lines.map(I => {
 val w = l.split(",")
 model.predict(Vectors.dense(w(5).toDouble, w(4).toDouble, w(1).toDouble))-w(3).toDouble
val mseTrain = trainError.map(x=>x*x).reduce(_+)/400
> mseTrain: Double = 0.06222798683227797
val tlines = sc.textFile("/tmp/data/scaled-sf-ny-housing-test.csv")
val testError = tlines.map(I => {
 val w = l.split(",")
 model.predict(Vectors.dense(w(5).toDouble, w(4).toDouble, w(1).toDouble))-w(3).toDouble
val mseTest = testError.map(x = > x*x).reduce(_+)/92
> mseTest: Double = 0.05444971758384607
```

#### Classification

- We train a classifier to tell if a house is in San Francisco or the New York city
- Intuition linear regression
  - One class with f(wx) > threshold
  - and the other class with f(wx) < threshold</li>
- Using an outer sigmoid function on wx
  - $\sigma(wx) = 1/1 + e^{-wx}$



#### **Using Logistic Regression**

```
import org.apache.spark.mllib.classification.{LogisticRegressionModel, LogisticRegressionWithLBFGS}
import org.apache.spark.mllib.evaluation.MulticlassMetrics
import org.apache.spark.mllib.linalg.
import org.apache.spark.mllib.regression.LabeledPoint
val lines = sc.textFile("/tmp/data/scaled-sf-ny-housing-train.csv")
val data = lines.map(l => '{
 val w = l.split(",")
 LabeledPoint(w(0).toDouble, Vectors.dense(w(5).toDouble, w(4).toDouble, w(1).toDouble))
val model = new LogisticRegressionWithLBFGS().setNumClasses(2).run(data)
model.weights
val trainPrediction = lines.map(l => {
 val w = l.split(",")
 (model.predict(Vectors.dense(w(5).toDouble, w(4).toDouble, w(1).toDouble)), w(0).toDouble)
val metrics = new MulticlassMetrics(trainPrediction)
metrics.precision
> res12: Double = 0.6575
val tlines = sc.textFile("/tmp/data/scaled-sf-ny-housing-test.csv")
val testPrediction = tlines.map(l => {
 val w = l.split(",")
 (model.predict(Vectors.dense(w(5).toDouble, w(4).toDouble, w(1).toDouble)), w(0).toDouble)
val metrics = new MulticlassMetrics(testPrediction)
metrics.precision
> res12: Double = 0.6956521739130435
```



# Using SVM

```
import org.apache.spark.mllib.classification.{SVMModel, SVMWithSGD}
import org.apache.spark.mllib.evaluation.MulticlassMetrics
import org.apache.spark.mllib.linalg._
import org.apache.spark.mllib.regression.LabeledPoint
val lines = sc.textFile("/tmp/data/scaled-sf-ny-housing-train.csv")
val data = lines.map(l => '{
 val w = l.split(",")
 LabeledPoint(w(0).toDouble, Vectors.dense(w(5).toDouble, w(4).toDouble, w(1).toDouble))
val model = SVMWithSGD.train(data, 1000)
model.weights
val trainPrediction = lines.map(l => {
 val w = l.split(",")
 (model.predict(Vectors.dense(w(5).toDouble, w(4).toDouble, w(1).toDouble)), w(0).toDouble)
val metrics = new MulticlassMetrics(trainPrediction)
metrics.precision
> res12: Double = 0.525
val tlines = sc.textFile("/tmp/data/scaled-sf-ny-housing-test.csv")
val testPrediction = tlines.map(l => {
 val w = l.split(",")
 (model.predict(Vectors.dense(w(5).toDouble, w(4).toDouble, w(1).toDouble)), w(0).toDouble)
val metrics = new MulticlassMetrics(testPrediction)
metrics.precision
> res12: Double = 0.6304347826086957
```

#### Classification

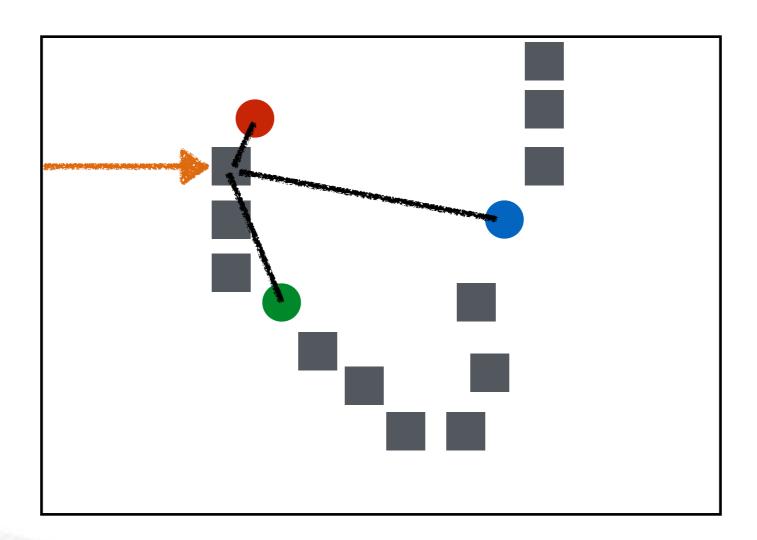
- Result interpretation
  - Random precision = 50%
  - Both linear classifier and Support Vector Machine are limited
  - Support Vector Machine is good for non-linear classification
- Multi-class problem
  - Use multiple classifier with maximum likelihood

### Supervised Learning

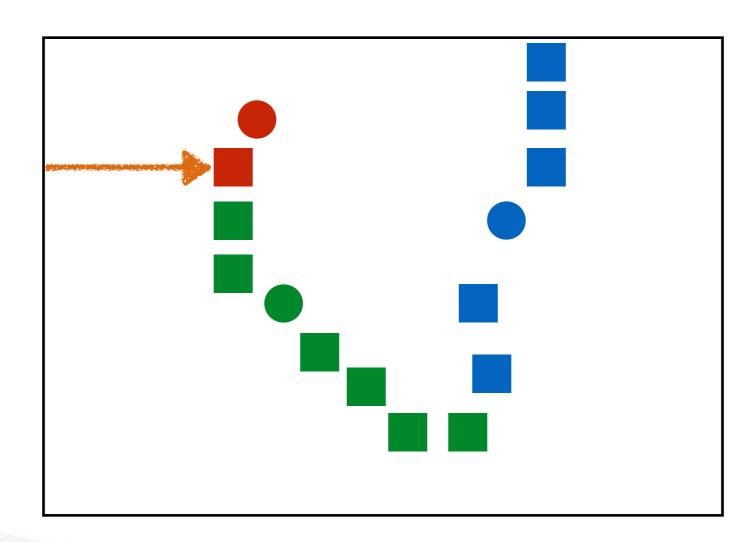
- Linear regression
- Logistic regression
- How to use MLlib to train the model

### **Unsupervised Learning**

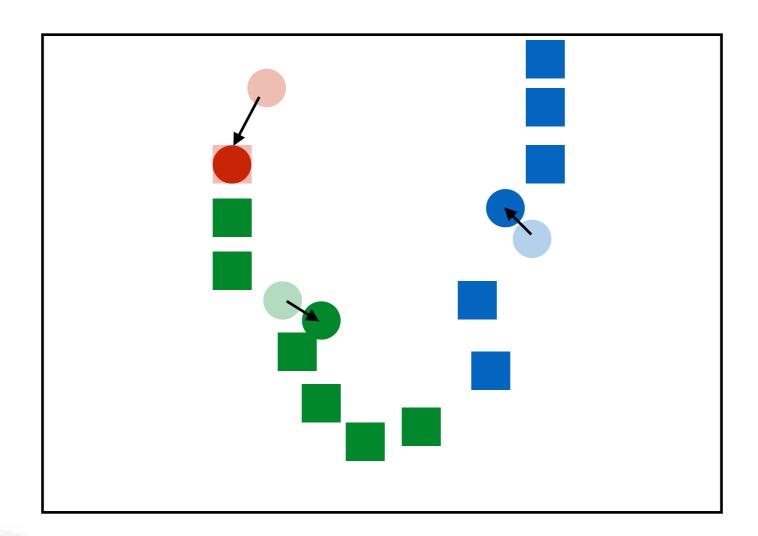
- k-means clustering partitions n observations into k clusters in which each observation belongs to the cluster with the nearest mean. — Wiki
- In practice, we use an efficient heuristic algorithm



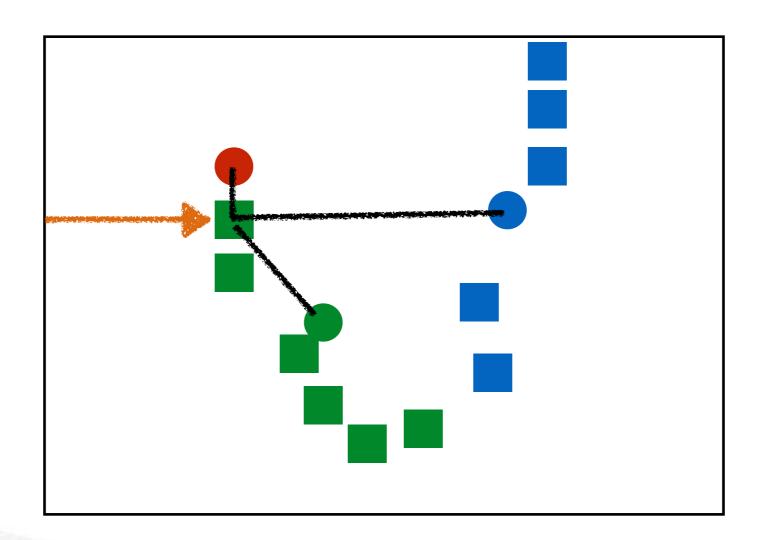
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- In practice, we use an efficient heuristic algorithm



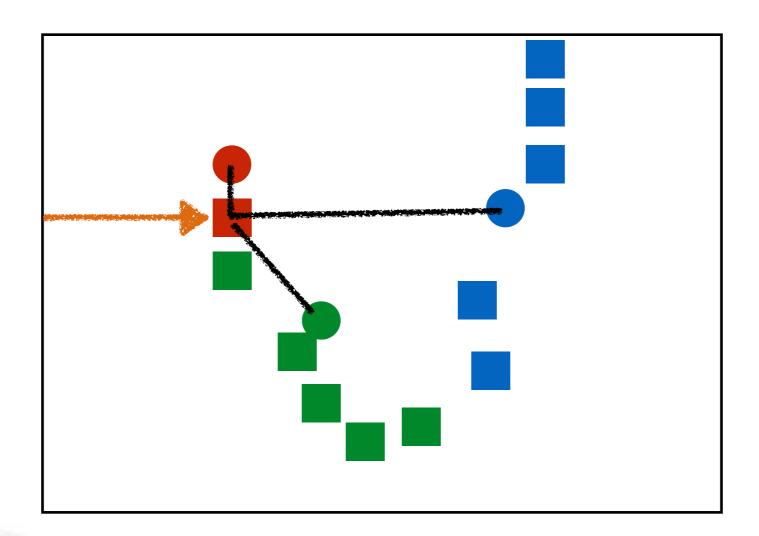
- k-means clustering partitions n observations into k clusters in which each observation belongs to the cluster with the nearest mean. — Wiki
- In practice, we use an efficient heuristic algorithm



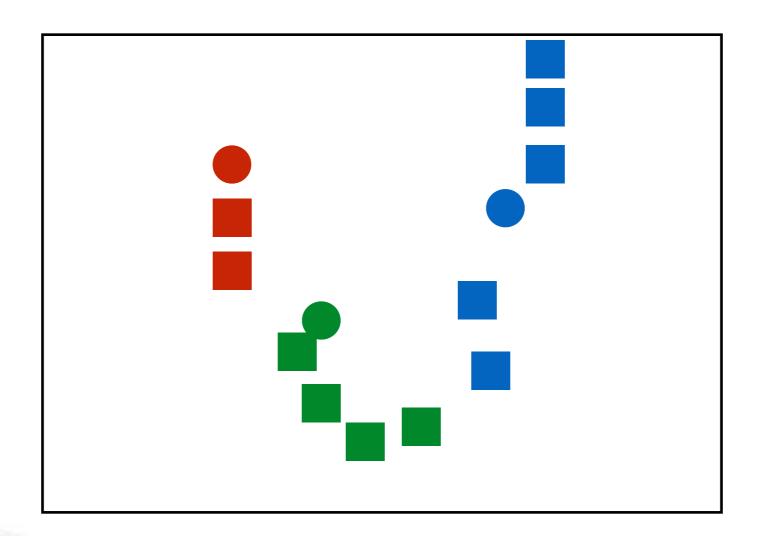
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- In practice, we use an efficient heuristic algorithm



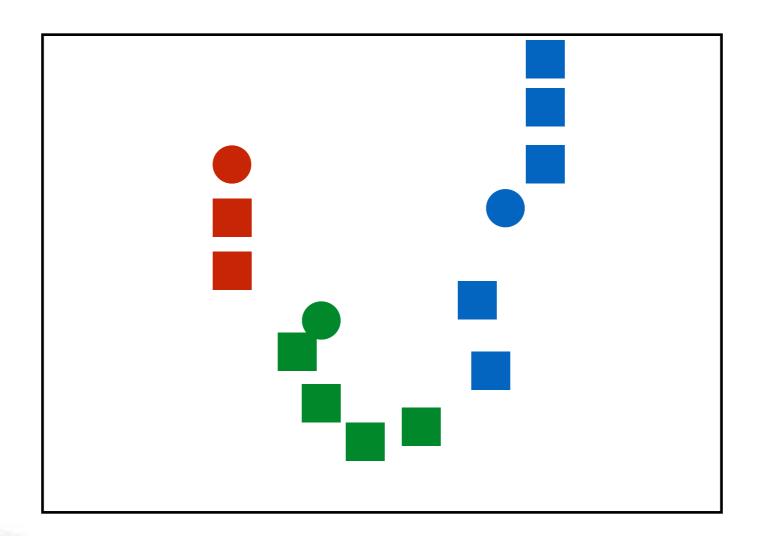
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- k-means clustering partitions n observations into k clusters in which each observation belongs to the cluster with the nearest mean. — Wiki
- In practice, we use an efficient heuristic algorithm



 Each iteration partitions the n observations into clusters with nearer mean than the previous iteration



#### **KMeans with MLlib**

```
import org.apache.spark.mllib.linalg._
import org.apache.spark.mllib.clustering.{KMeans, KMeansModel}
val lines = sc.textFile("/Users/zzhang/Works/training2016/data/scaled-sf-ny-housing-train.csv")
val data = lines.map(l => {
 val w = I.split(",")
 Vectors.dense(w(1).toDouble, w(2).toDouble, w(3).toDouble, w(4).toDouble, w(5).toDouble,
w(6).toDouble)
val clusters = KMeans.train(data, 2, 100)
val pred = lines.map(I => {
 val w = I.split(",")
 val v = Vectors.dense(w(1).toDouble, w(2).toDouble, w(3).toDouble, w(4).toDouble,
w(5).toDouble, w(6).toDouble)
 math.pow(cluster.predict(v) - w(0).tolnt, 2)
res = pred.reduce(_+_)
>res: Int = 177
```

#### Other MLIib Functionalities

- Classification
  - org.apache.spark.mllib.classificati on.SVMWithSGD
  - org.apache.spark.mllib.classificati on.LogisticRegressionWithLBFGS
- Regression
  - org.apache.spark.mllib.regression .LinearRegressionWithSGD
  - org.apache.spark.mllib.regression .RidgeRegressionWithSGD
  - org.apache.spark.mllib.regression .LassoWithSGD
- Collaborative filtering
  - org.apache.spark.mllib.recommen dation.ALS

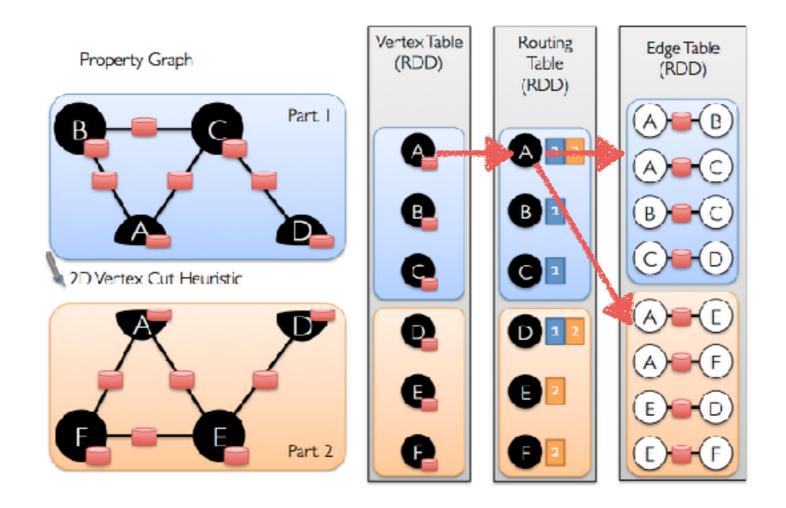
- Clustering
  - org.apache.spark.mllib.clustering.K
     Means
  - org.apache.spark.mllib.clustering.G aussianMixture
- Dimensionality Reduction
  - org.apache.spark.mllib.linalg.Matrix. computeSVD
  - org.apache.spark.mllib.linalg.Matrix. computePrincipalComponents
- Many Others

### **Graph Processing**

- Google first released its PageRank algorithms in 1997, which formulates the Web as a directed graph and ranks the web pages
- Social networks (e.g., Facebook, Linkedin) formulates the social networks as directed graphs the do community detection and friends recommendation
- Inspired by Hadoop, there are numerous graph processing frameworks implemented in the past decade: Pregel, Giraph, GraphLab (acquired by Apple), GraphX, ...

## GraphX

- GraphX abstracts a graph with an RDD of vertices and an RDD of edges
- A graph is split by vertex cut

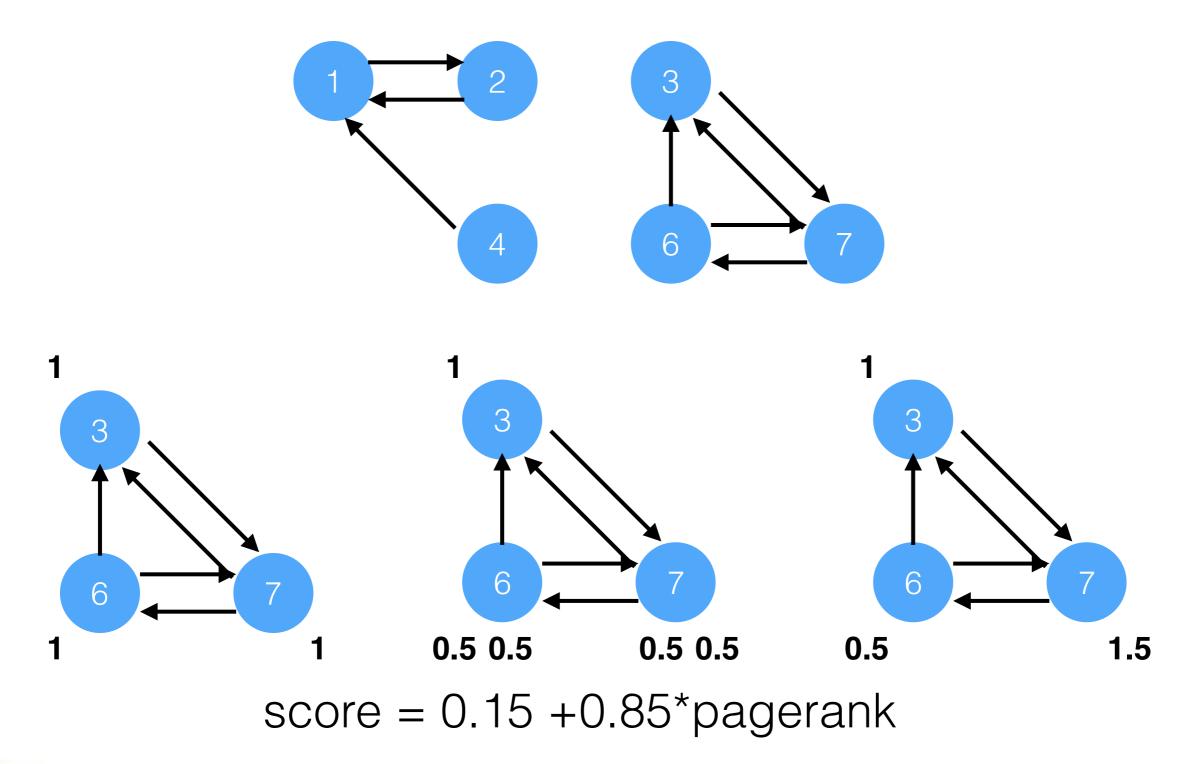


Courtesy image from <a href="http://spark.apache.org/docs/latest/graphx-programming-guide.html">http://spark.apache.org/docs/latest/graphx-programming-guide.html</a>

### GraphX

- High level Algorithm
  - PageRank
  - Connected components
  - Triangle counting
  - Shortest path

# PageRank



## **Using GraphX**

import org.apache.spark.graphx.\_
import org.apache.spark.graphx.util.GraphGenerators
val graph = GraphLoader.edgeListFile(sc, "/tmp/spark-training/data/followers.txt")
val ranks = graph.pageRank(0.0001).vertices
ranks.sortBy(\_.\_2, false).collect

```
res10: Array[(org.apache.spark.graphx.VertexId, Double)] = Array((1,1.4588814096664682), (2,1.390049198216498), (7,1.2973176314422592), (3,0.9993442038507723), (6,0.7013599933629602), (4,0.15))
```

#### Other GraphX Functionalities

- Connected Components
  - org.apache.spark.graphx.lib.connectedComponents
- Triangle Counting
  - org.apache.spark.graphx.lib.triangleCount
- Shortest Paths
  - org.apache.spark.graphx.lib.Shortestpaths
- Many others

# **Big Data Analysis - Part III: Spark Internals and Configurations**

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These slides include talks given by Jey Kottalam of AMPLab at LBNL 2015 and Reynold Xin and Aaron Davidson of Databricks at Spark Summit 2014



### Goals

- Understand Spark's architecture and components
- Understand the logic when an application is submitted
- Understand how the application is logically partitioned
- Understand how Spark manages memory

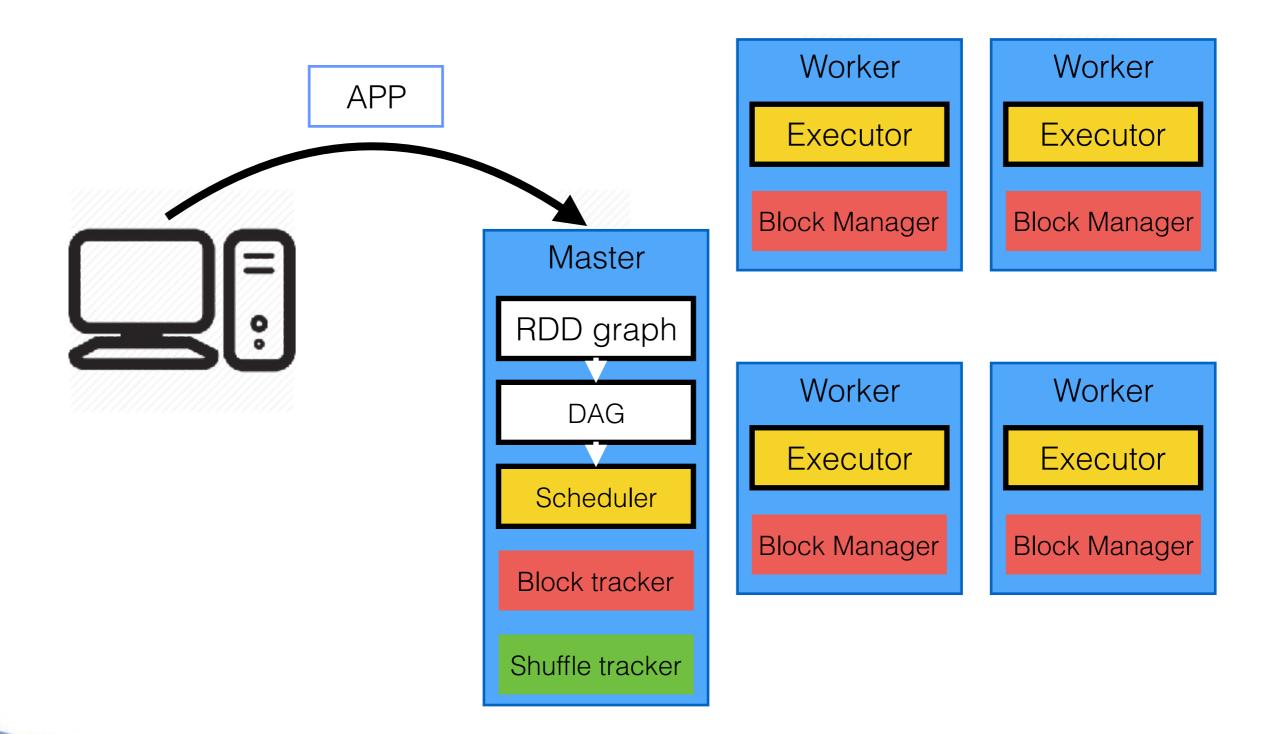
### Outline

- Task Management
- Memory Management

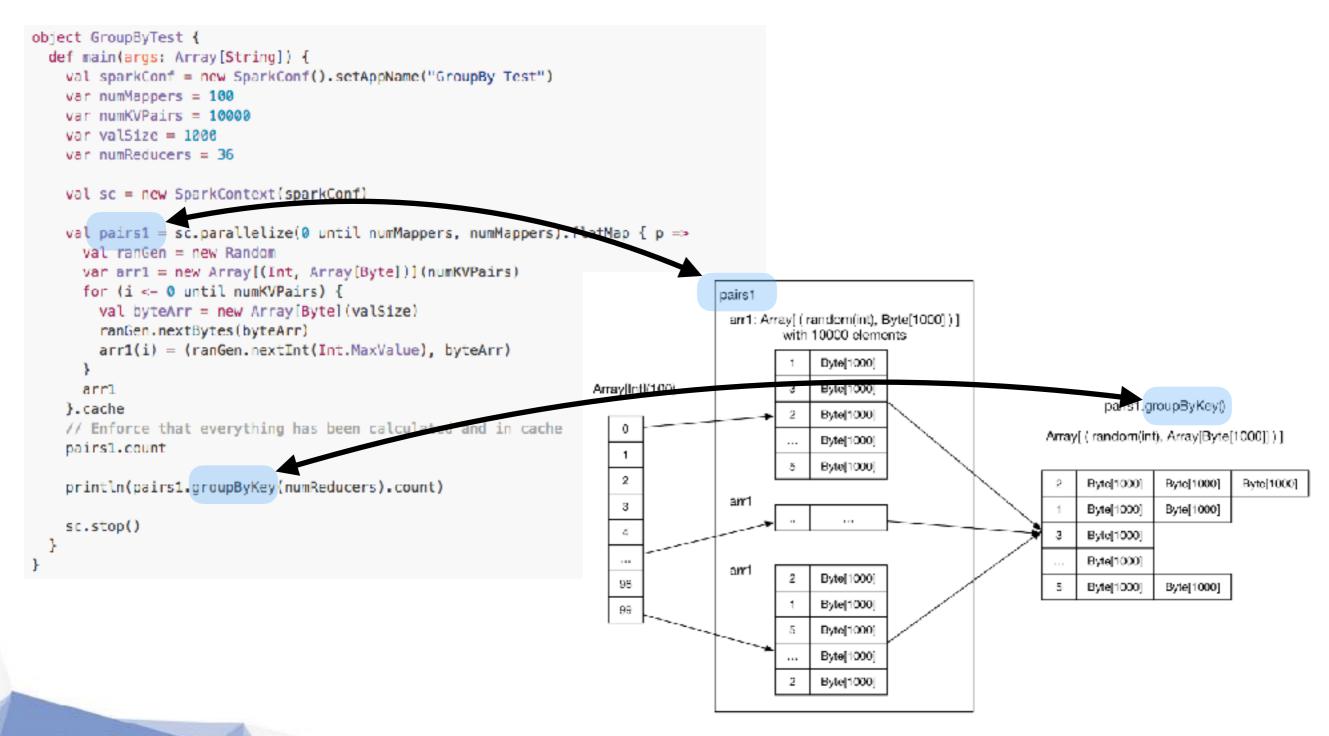
### Outline

- Task Management
- Memory Management

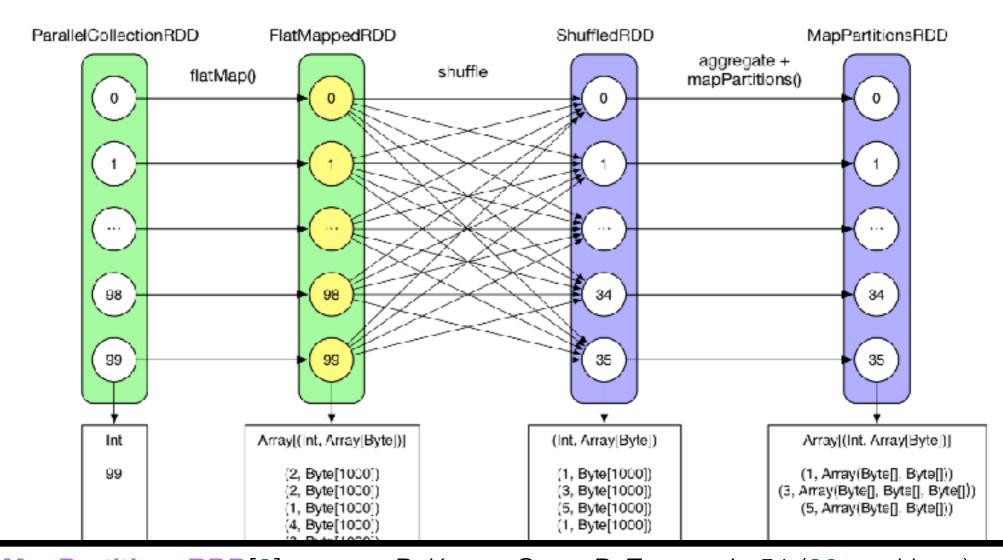
# **Spark Architecture**



### **GroupByTest Example**



## RDD Graph



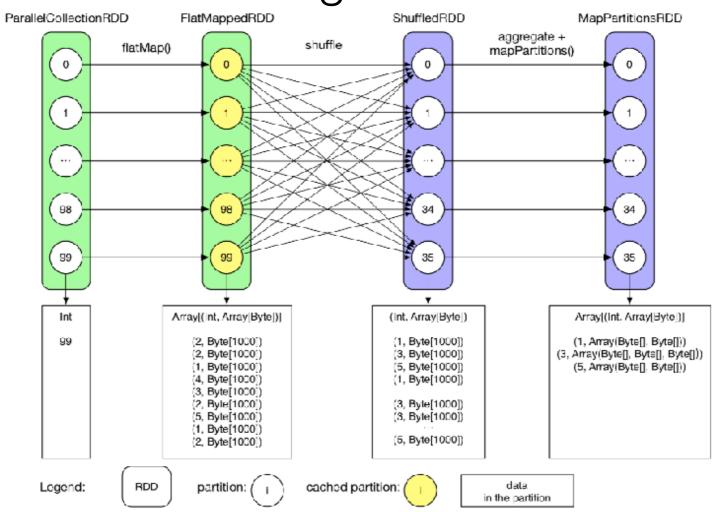
MapPartitionsRDD[3] at groupByKey at GroupByTest.scala:51 (36 partitions)

ShuffledRDD[2] at groupByKey at GroupByTest.scala:51 (36 partitions)

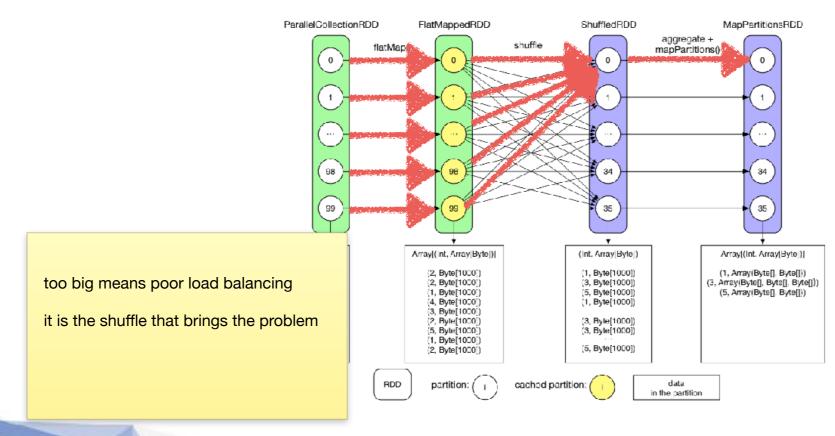
FlatMappedRDD[1] at flatMap at GroupByTest.scala:38 (100 partitions)

ParallelCollectionRDD[0] at parallelize at GroupByTest.scala:38 (100 partitions)

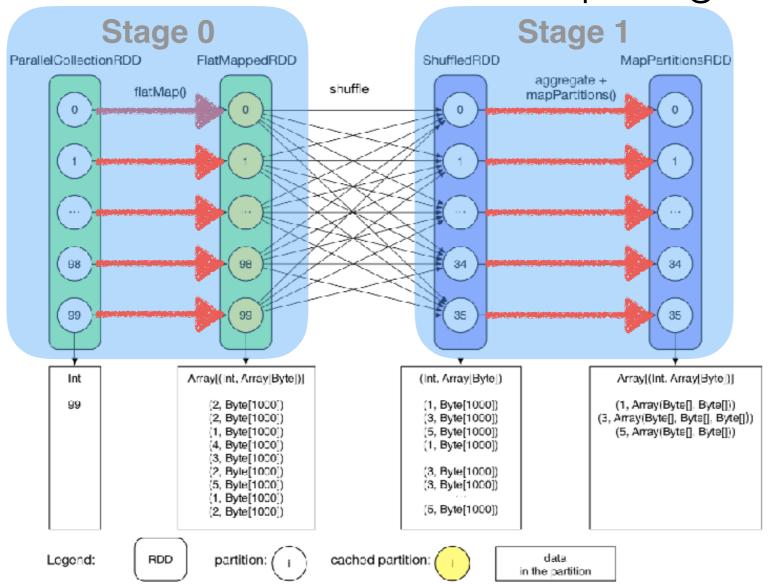
- One task per arrow?
- 100 map+ 100x36 shuffle + 36 reduce tasks
- Intermediate result storage

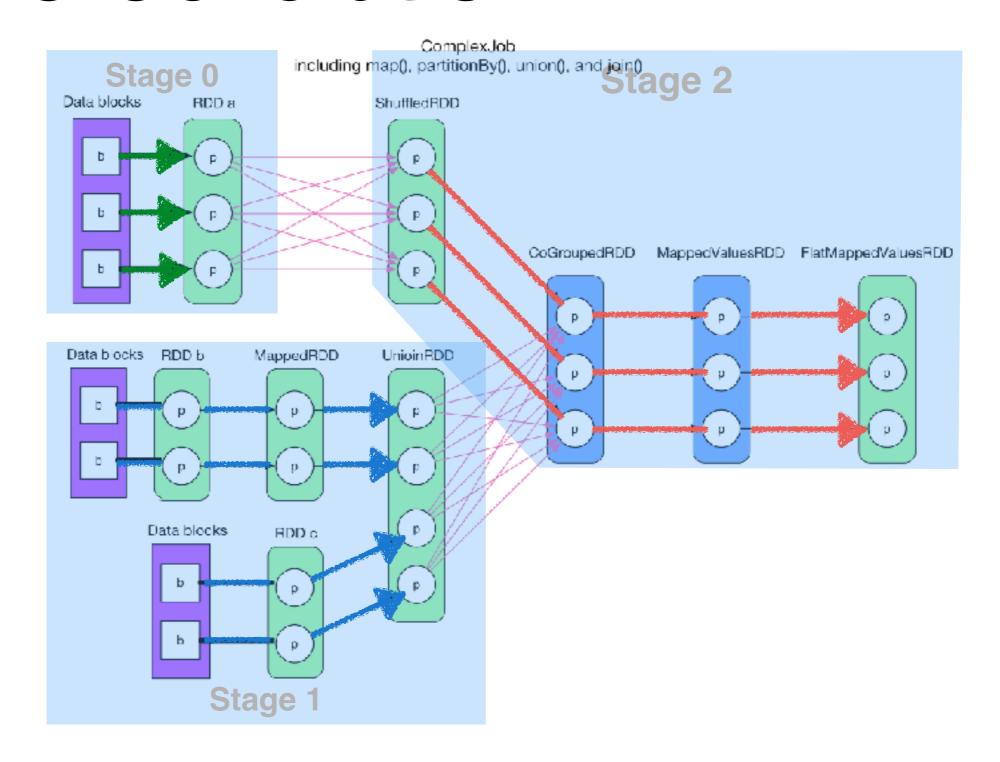


- One task per final partition?
- The first task is too big
- Need a smart algorithm to cache intermediate data
- Data is not computed until needed



- One task per final partition until a shuffle?
- What if there are consecutive map stages?

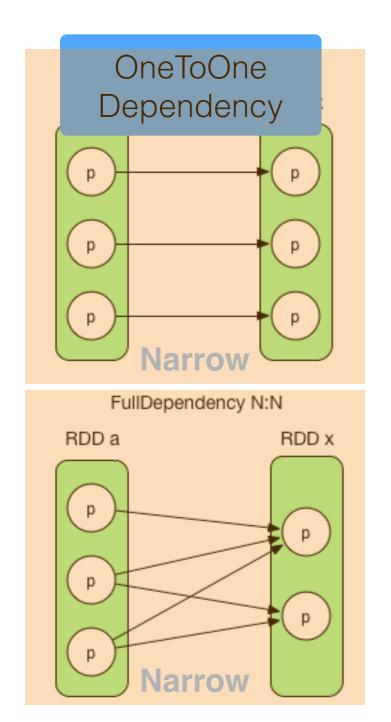


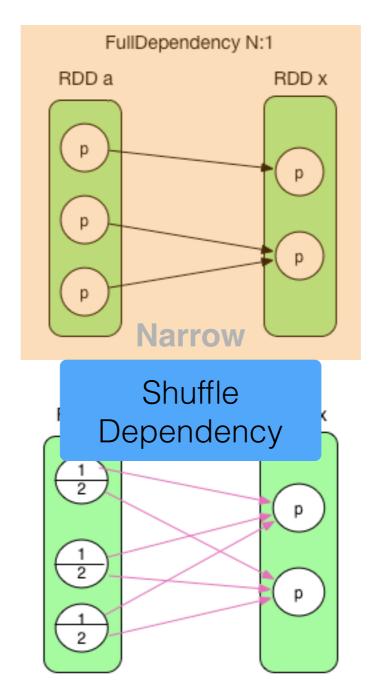


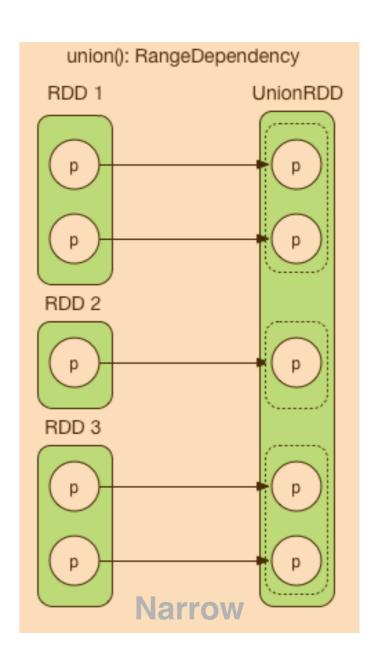
# RDD Dependency

- How many parent RDDs are there for the current RDD?
- How many partitions are there in the current RDD?
- How does each partition in the current RDD depend on the partitions in parent RDDs?

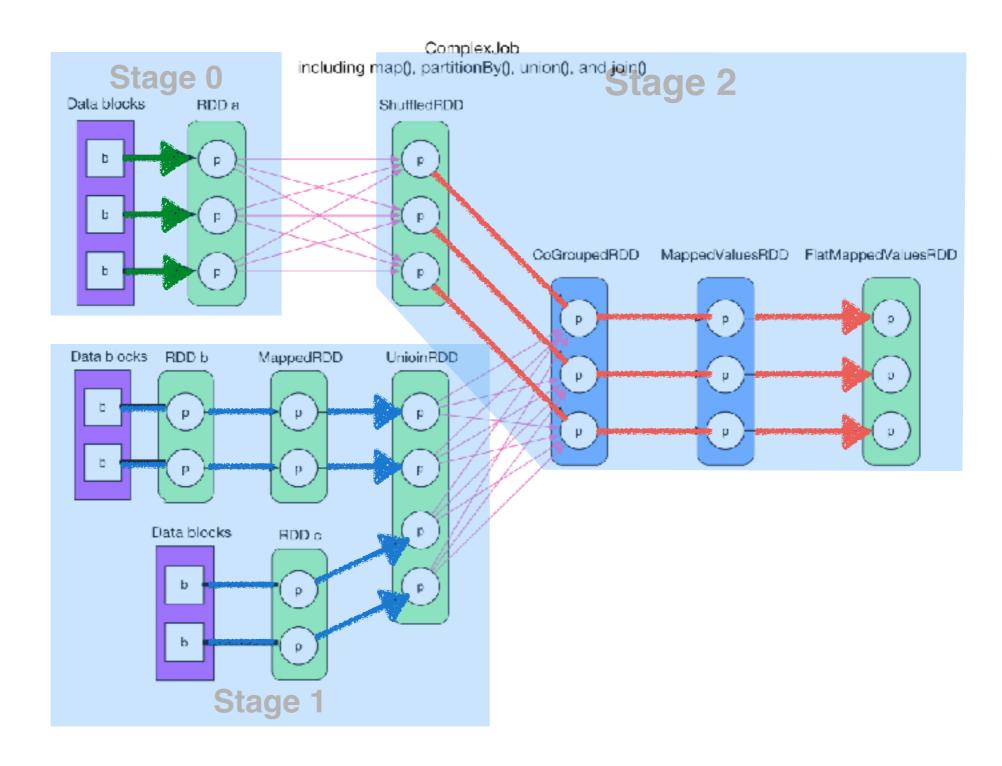
# RDD Dependency





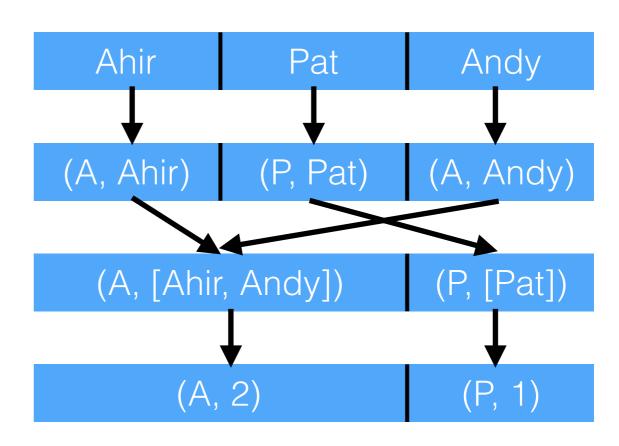


#### **DAG Generation Revisited**



#### Sample Execution of a Spark Job

- 1. val lines = sc.textFile("hdfs://names")
- 2. val kvp = lines.map(name => (name(0), name))
- 3. val groups = kvp.groupByKey()
- 4. val res = groups.mapValues(names => names.toSet.size)
- 5. res.collect

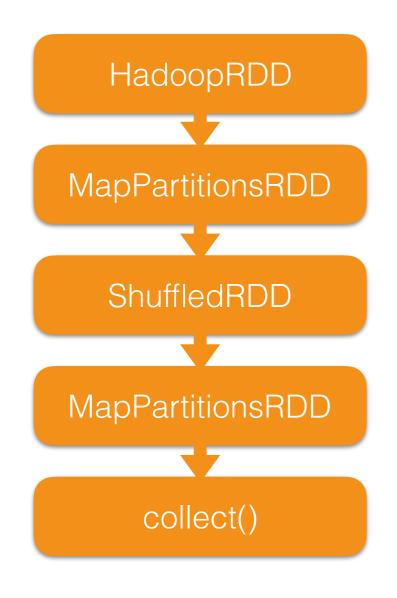


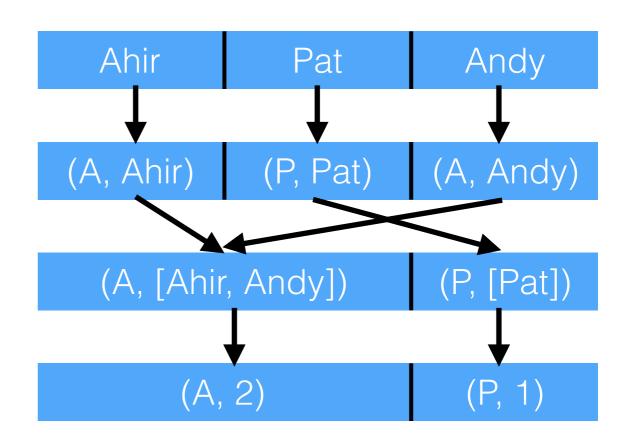
### **Create RDDs**

val lines = sc.textFile("hdfs://names") val kvp = lines.map(name => (name(0), name)) val groups = kvp.groupByKey() val res = groups.mapvalues(names => names.toSet.size) res.collect

HadoopRDD MapPartitionsRDD ShuffledRDD MapPartitionsRDD collect()

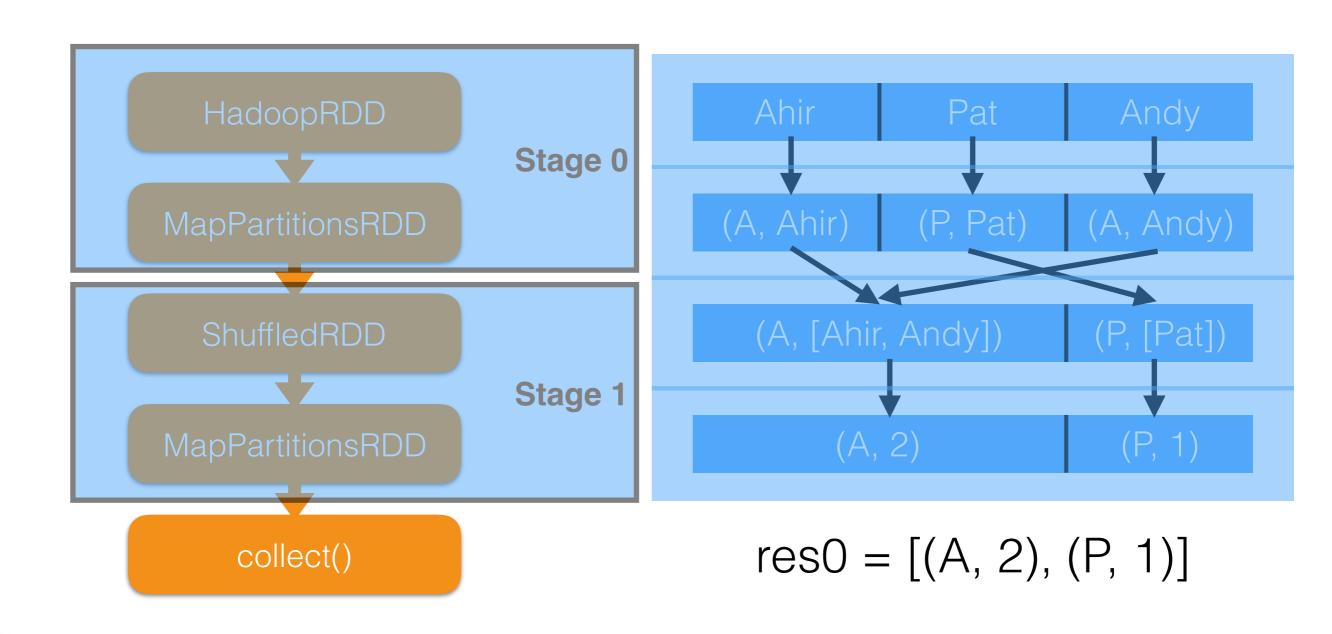
#### **Create Execution Plan**





$$res0 = [(A, 2), (P, 1)]$$

#### **Create Execution Plan**



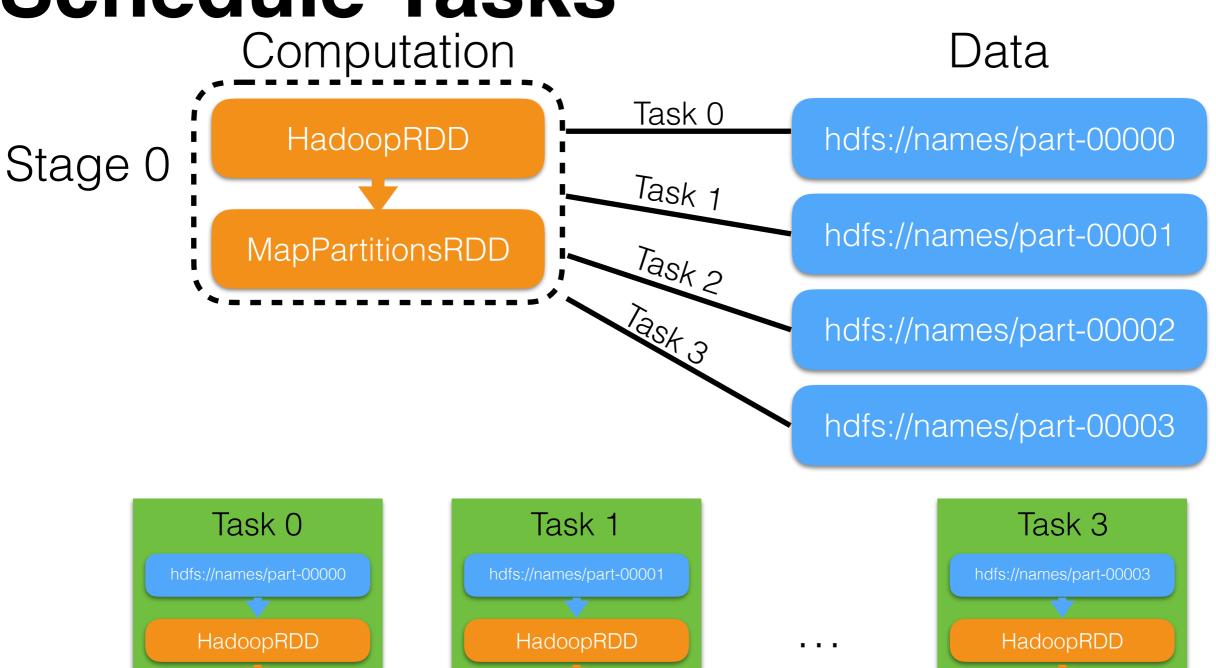
# Log Interpretation

```
17/05/03 17:19:33 INFO SparkContext: Starting job: collect at <console>:45
17/05/03 17:19:33 INFO DAGScheduler: Got job 321 (collect at <console>:45) with 2 output partitions
17/05/03 17:19:33 INFO DAGScheduler: Final stage: ResultStage 340 (collect at <console>:45)
17/05/03 17:19:33 INFO DAGScheduler: Parents of final stage: List(ShuffleMapStage 339)
17/05/03 17:19:33 INFO DAGScheduler: Missing parents: List(ShuffleMapStage 339)
17/05/03 17:19:33 INFO DAGScheduler: Submitting ShuffleMapStage 339 (MapPartitionsRDD[658] at map at
<console>:38), which has no missing parents
17/05/03 17:19:33 INFO DAGScheduler: Submitting 2 missing tasks from ShuffleMapStage 339
(MapPartitionsRDD[658] at map at <console>:38)
17/05/03 17:19:33 INFO TaskSchedulerImpl: Adding task set 339.0 with 2 tasks
17/05/03 17:19:33 INFO TaskSetManager: Finished task 0.0 in stage 339.0 (TID 688) in 4 ms on localhost (1/2)
17/05/03 17:19:33 INFO TaskSetManager: Finished task 1.0 in stage 339.0 (TID 689) in 4 ms on localhost (2/2)
17/05/03 17:19:33 INFO DAGScheduler: ShuffleMapStage 339 (map at <console>:38) finished in 0.004 s
17/05/03 17:19:33 INFO DAGScheduler: waiting: Set(ResultStage 340)
17/05/03 17:19:33 INFO DAGScheduler: Submitting ResultStage 340 (MapPartitionsRDD[660] at mapValues at
<console>:42), which has no missing parents
17/05/03 17:19:33 INFO DAGScheduler: Submitting 2 missing tasks from ResultStage 340
(MapPartitionsRDD[660] at mapValues at <console>:42)
17/05/03 17:19:33 INFO TaskSchedulerImpl: Adding task set 340.0 with 2 tasks
17/05/03 17:19:33 INFO TaskSetManager: Finished task 1.0 in stage 340.0 (TID 691) in 2 ms on localhost (1/2)
17/05/03 17:19:33 INFO TaskSetManager: Finished task 0.0 in stage 340.0 (TID 690) in 2 ms on localhost (2/2)
17/05/03 17:19:33 INFO DAGScheduler: ResultStage 340 (collect at <console>:45) finished in 0.002 s
17/05/03 17:19:33 INFO DAGScheduler: Job 321 finished: collect at <console>:45, took 0.009950 s
```

res14: Array[(Char, Int)] = Array((P,1), (A,2))

- Split each stage into tasks based on partitions
- A task is data + computation
- From the last stage, recursively find parent stages, then schedule the stage that all parent stages have been executed or there is no parent stage
- Execute all tasks within a stage before moving on to the next

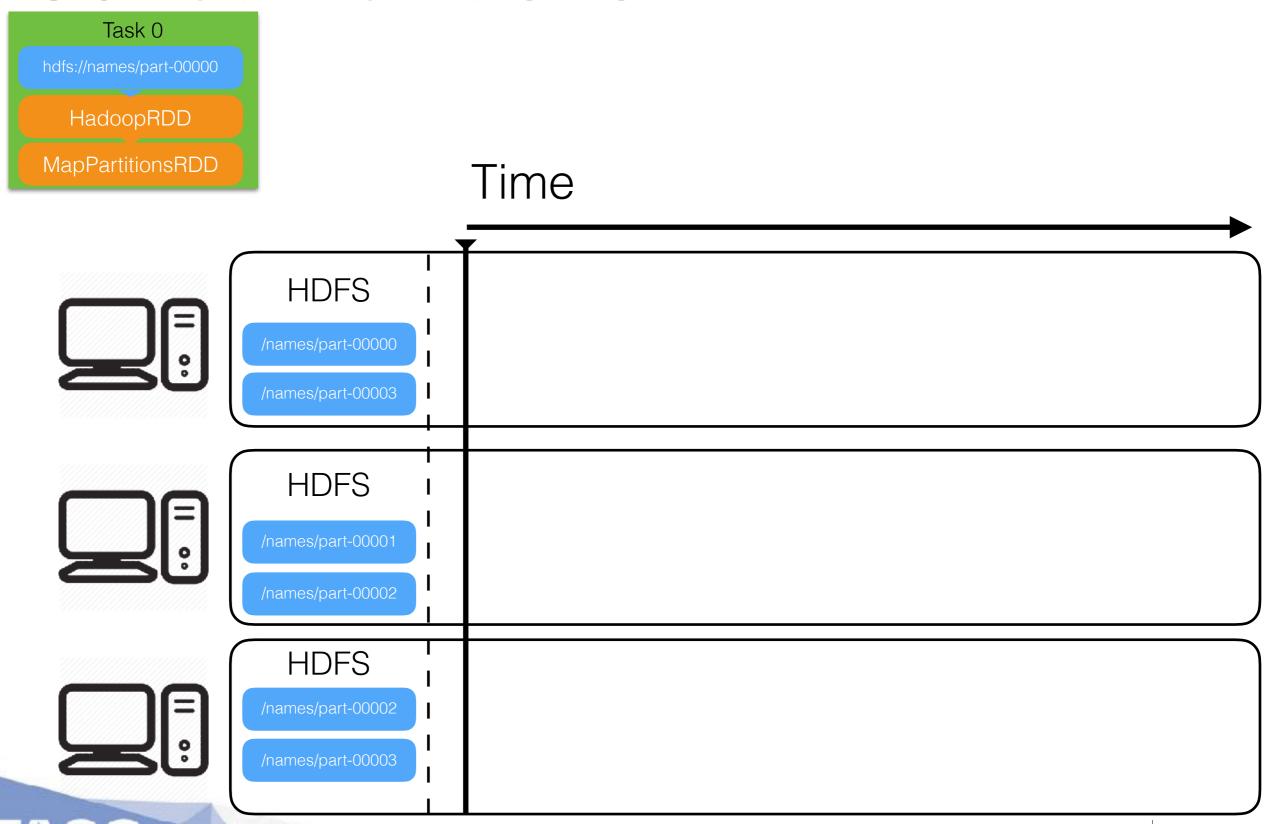
MapPartitionsRDD



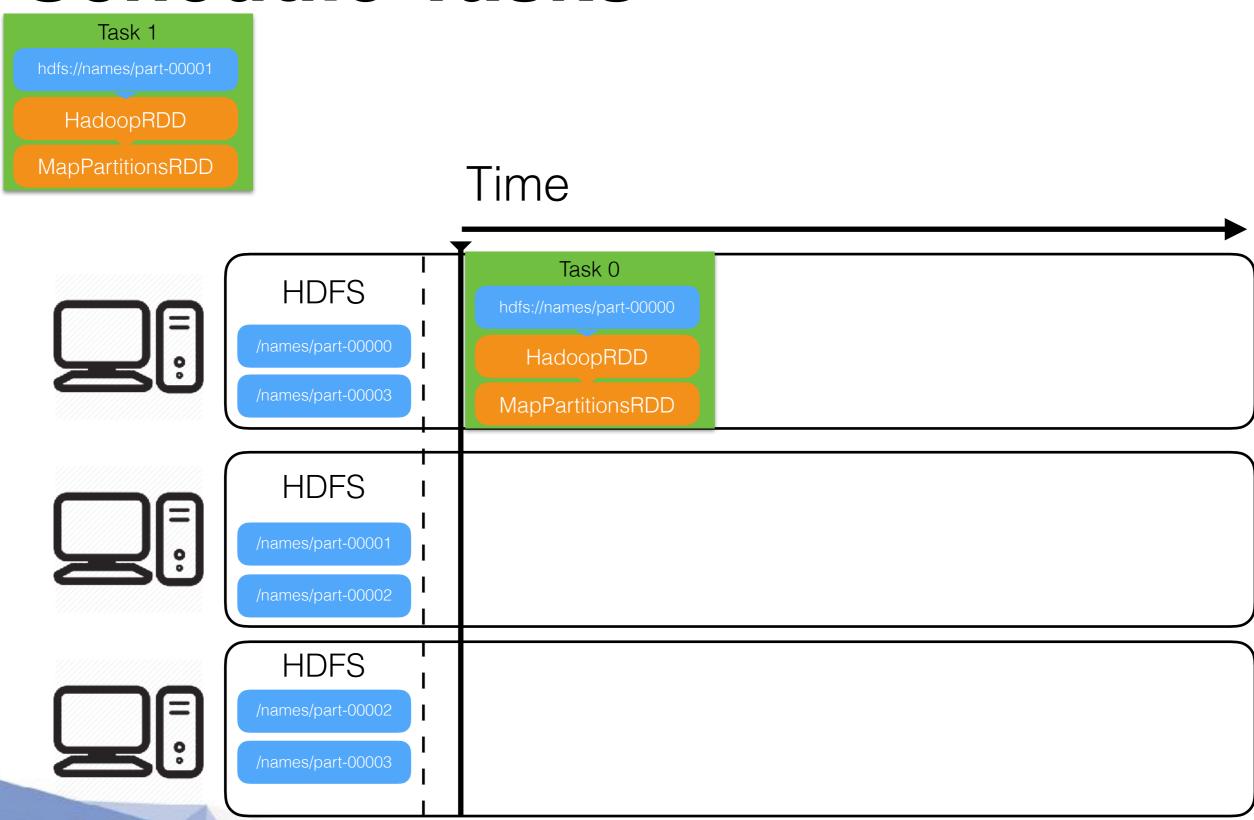
MapPartitionsRDD

MapPartitionsRDD





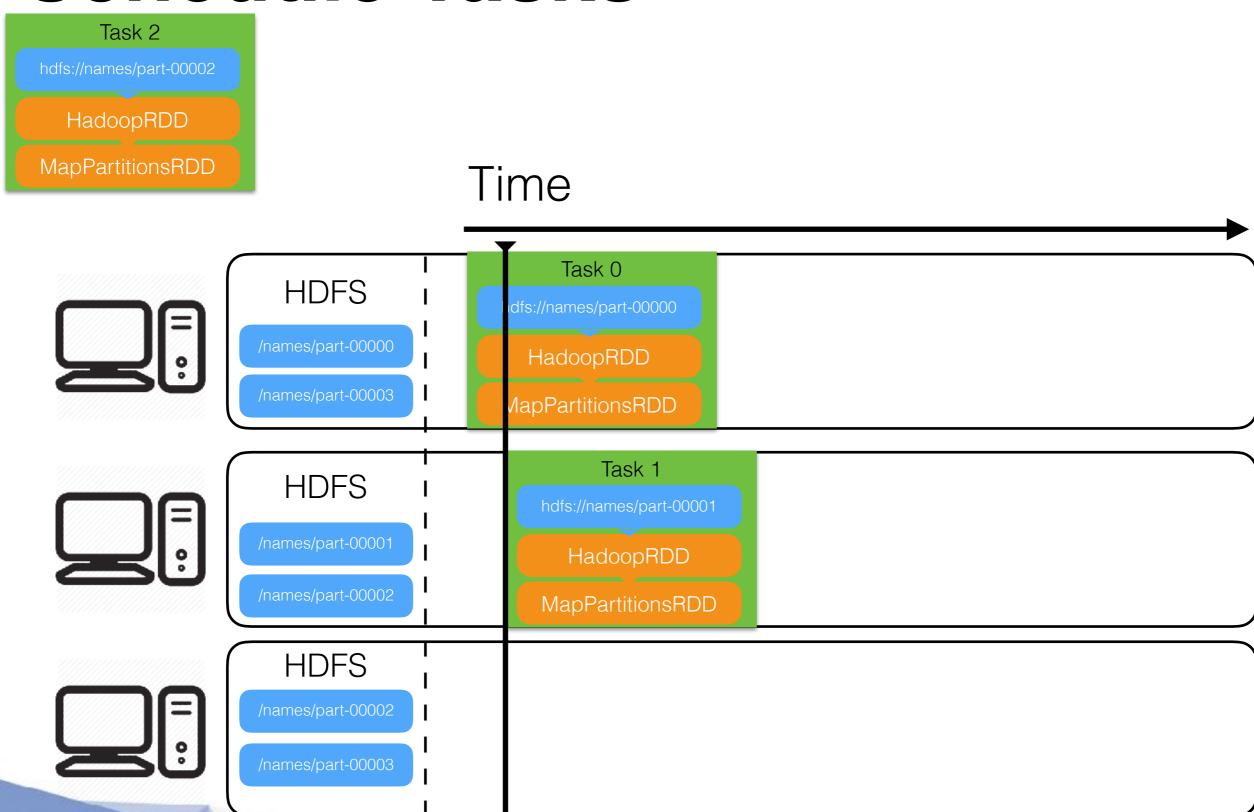
58



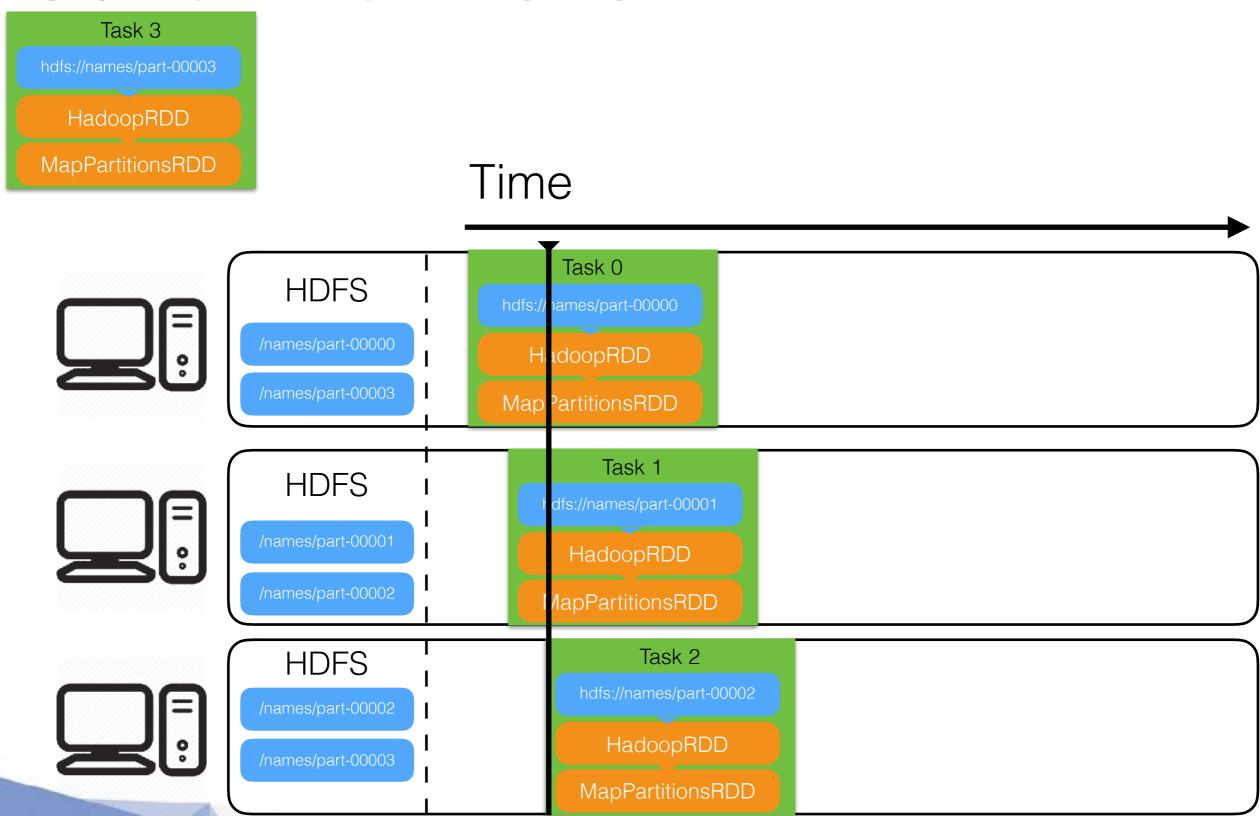
59

# **Delay Scheduling**

- How long a task should waits for the node that has the data?
  - spark.locality.wait (default 3s)
  - spark.locality.wait.process
  - spark.locality.wait.node
  - spark.locality.wait.rack



61

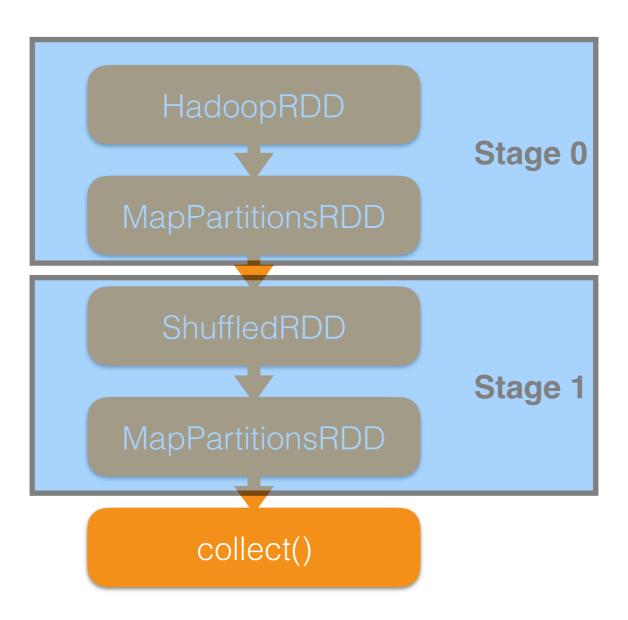


62

## Now Stage 1 Finishes

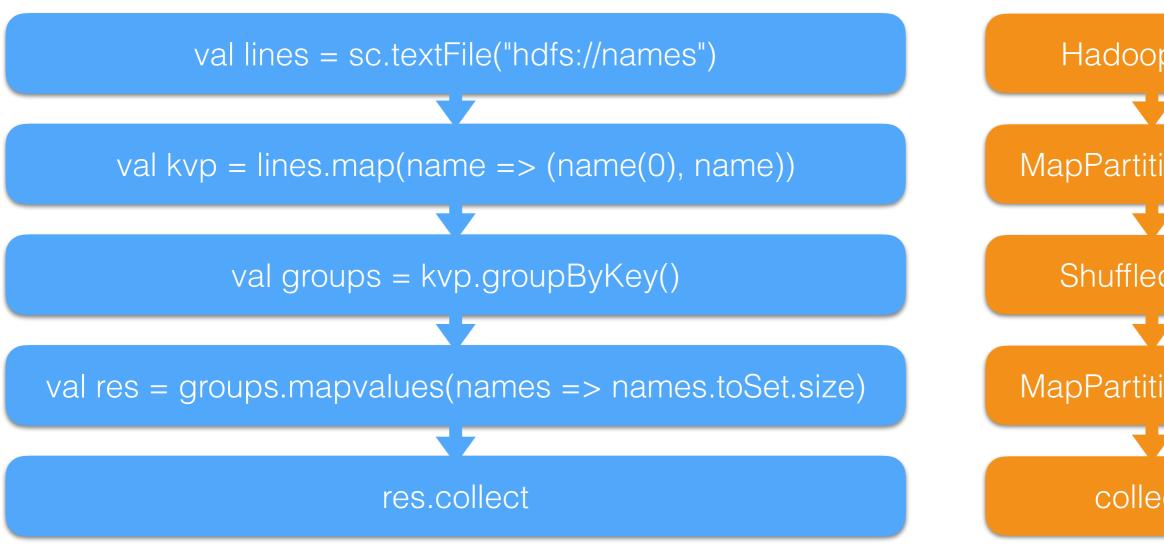
- Shuffle
- Stage 0 Execution
- Results

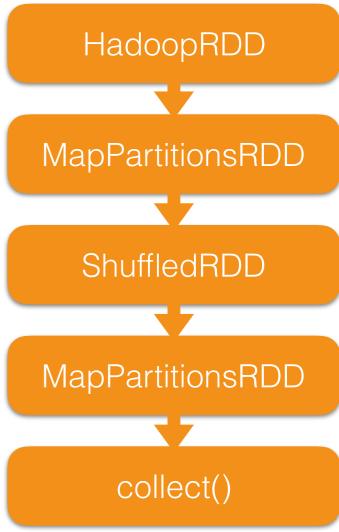
### Done



### Cache

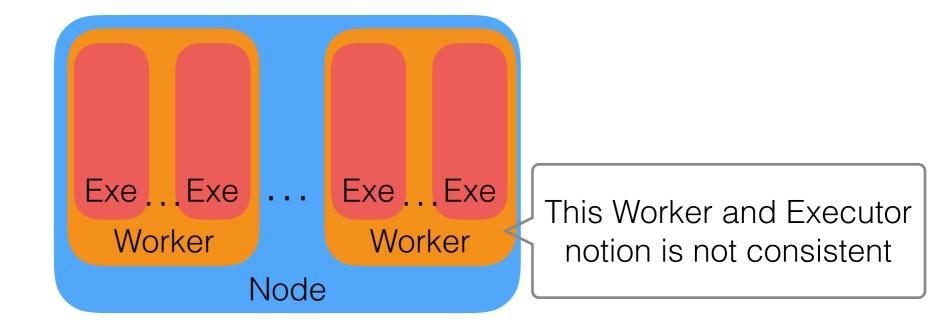
Cache Option





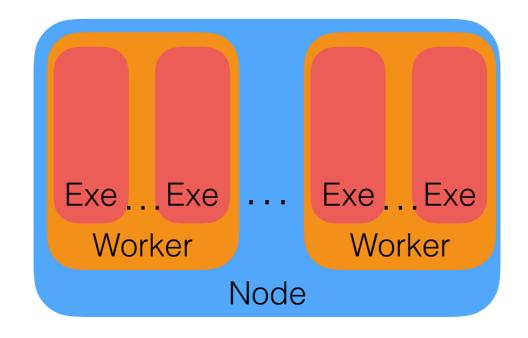
### **Executor Deployment**

Node — Worker — Executor



- Workers share the same physical node
- Executors in the same worker shared the same process

## **Executor Deployment**



- Spark YARN mode, in conf/spark-env.sh
- SPARK\_EXECUTOR\_INSTANCES (default 2)
- SPARK\_EXECUTOR\_CORES (default 1)

### Review

- How does Spark generate DAG?
- How does Spark partition a DAG into tasks?
- How do Spark tasks get schedule?
- How to set Spark executors

### Outline

- Task Management
- Memory Management

#### **Spark Memory Consumption**

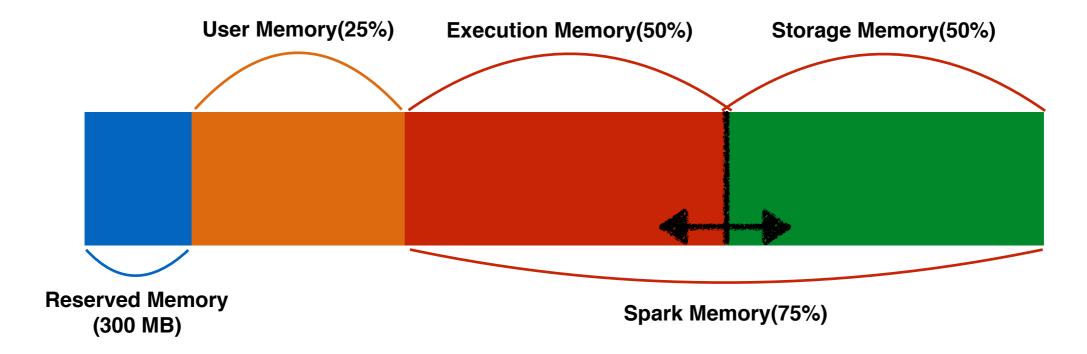
- Spark consumes more memory than you think
  - Each Java object has a roughly 16-byte "object header"
  - Java Strings have ~40 bytes of overhead
  - Common collection classes, such as HashMap and LinkedList, has a "wrapper object" for each entry
  - Collections of primitive types are stored as "boxed" objects such as Java.lang.Integer

# **Spark Symptoms**

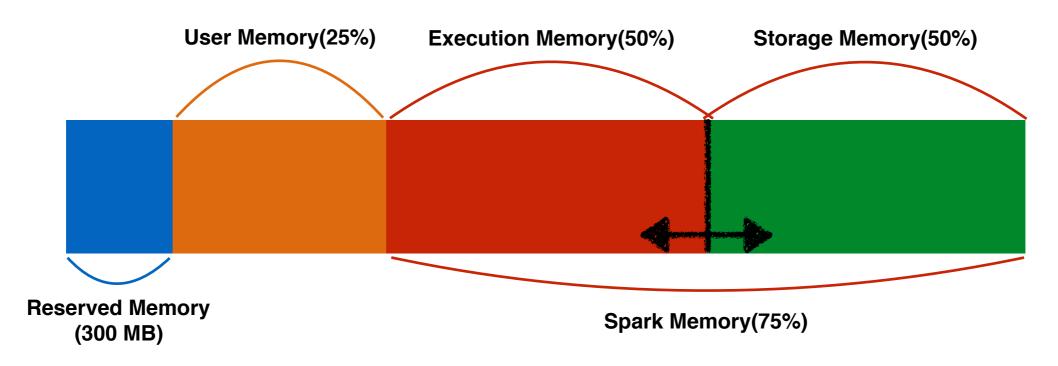
- If Spark is running with insufficient memory
  - Spark is running slow due to garbage collection
  - Executor get lost due to Out-of-Memory (OOM) exception

#### Memory Management Model

Spark Memory Allocation

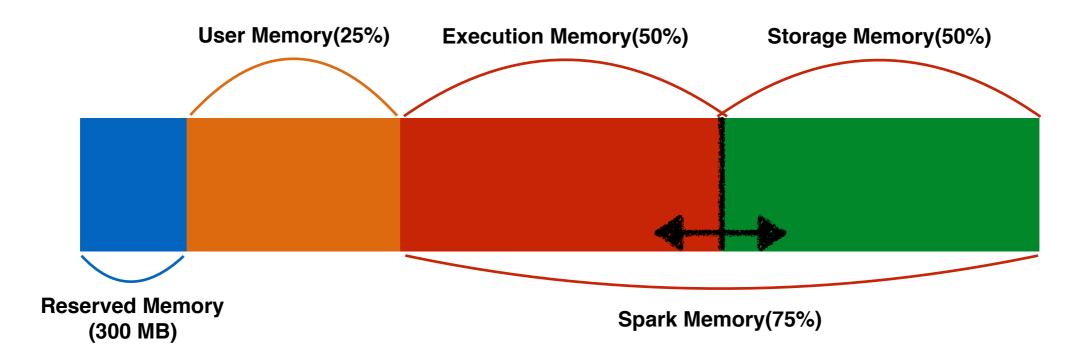


#### **Memory Management Settings**



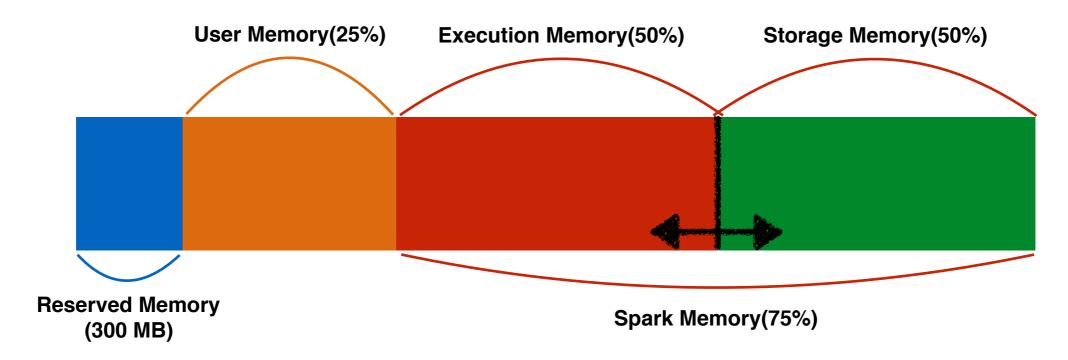
- User Memory: users' data structures used in RDD transformations
- Execution Memory: for Spark's internal storage of objects, e.g., shuffle buffer on the mapper
- Storage Memory: for Spark's cached RDD, broadcast blocks, and serialized data unrolling

#### **Memory Management Settings**



- val rdd = sc.parallelize(List(1,2,3,4,5,6), 2)
- val temp = rdd.mapPartitions(x => {
- val m = x.zipWithIndex.toMap
- m.tolterator
- })
- temp.cache
- val res = temp.reduceByKey(\_+\_)
- res.count

#### **Memory Management Settings**



- In conf/spark-defaults.conf
- spark.testing.reservedMemory DO NOT USE
- spark.memory.fraction (default 0.75)
- spark.memory.storageFraction (dynamic, default 0.5)

### Solutions to Symptoms

- If Spark is running with insufficient memory
  - Spark is running slow due to garbage collection
  - Executor get lost due to Out-of-Memory (OOM) exception
- The usual solution on Spark standalone cluster
  - Allocate more memory for Spark executor by setting "export SPARK\_WORKER\_MEMORY 96g" in spark-env.sh
  - Increase parallelism
    - Try more reducers by setting "spark.default.parallelism" in spark-defaults.conf
    - Set the number of partitions of the largest parent RDD (e.g., sc.textFile(path, 128)),
    - Set the second argument of the reduce function (e.g., PairRDDFunctions.reduceByKey(func, numPartitions))

### Solutions to Symptoms

- The usual solution on YARN cluster
  - Allocate more memory for Spark worker by passing "--executor-memory 2g" to the spark-submit command line

```
spark-submit --class org.apache.spark.examples.SparkPi \
--master yarn \
--deploy-mode cluster \
--driver-memory 4g \
--executor-memory 2g \
--executor-cores 1 \
lib/spark-examples*.jar \
10
```

### Self-checklist

- How does Spark partition a DAG into stages of tasks?
- How does Spark schedule tasks on a cluster?
- How does Spark configure parallelism?
- How does Spark executor manages its memory?