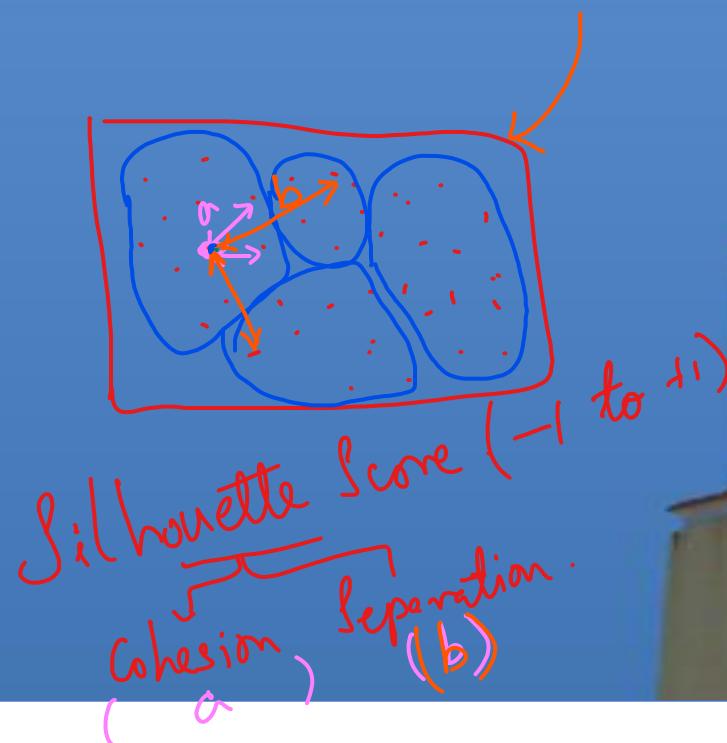




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AMLCCLZG516
ML System Optimization
Murali Parameswaran





$$s_i = \frac{b_i - a_i}{\max(a_i, b_i)}$$

$$\text{Score} = \frac{\sum s_i}{n}$$

AIML CLZG516
ML System Optimization

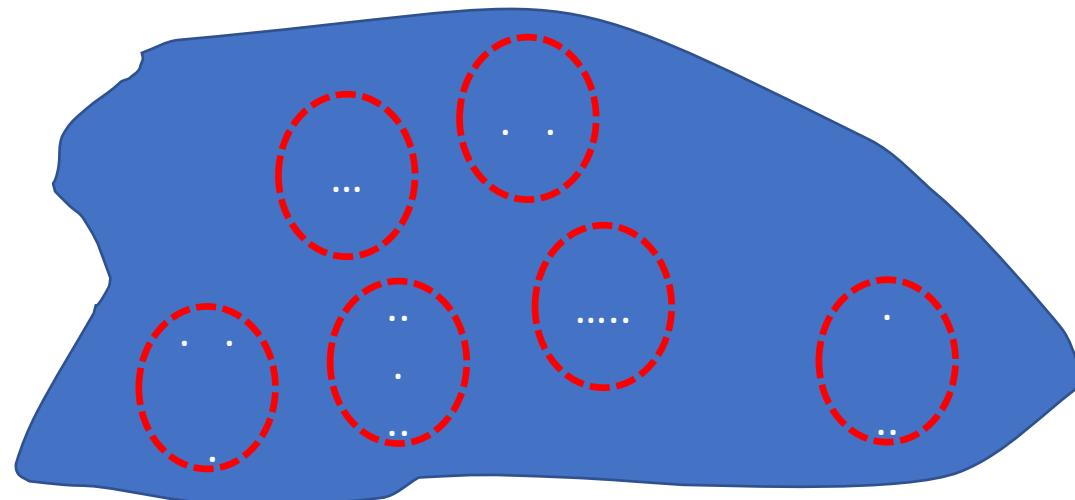
Parallelization of ML Algorithms

- ✓ Example: k-Means
 - Issues with Large Data Size

Scale-out Clusters - Distributed Memory Programming

Example: Data Clustering using k-Means

- Data Clustering is a classic data analytics problem:
 - Given a set of data points group them into disjoint subsets - clusters - such that:
 - Each cluster is cohesive ✓
 - Different clusters are well-separated ✓



Points are in Euclidean space

K - means Clustering

✓ Inputs: Dataset D, A positive integer k

Output: A partition C_s of D with size k
(i.e., k disjoint clusters covering all points in D)

Approach:

- ✓ 1. Choose k data points (as representatives) from D, say $c_1, c_2, \dots c_k$
- ✓ 2. Assign each point x in D to the cluster C_j ;
whose that has the closest center c_j
- ✓ 3. Choose k new representatives based on
minimizing local average distance within each cluster [Notion of cohesion]
- ✓ 4. Iterate steps 2 and 3 until (the cluster centers converge)

X

1. Map Reduce
2. Spark implementation

K - means Clustering using map-reduce

- Step 1: "select representative points" for clusters $C_j = \{ c_j \}$ for $j=1$ to k
- Step 2:
 - map "compute distance" on $D \times Cs$ where Cs is the set of clusters
 - map "assign point to the closest cluster" on D
 - This requires: reduce min on point-cluster distances
- Step 3: for each cluster C_j compute its centroid (i.e., mean)
 - map on Cs :
 - $c_j = (\text{reduce} + C_j) / |C_j|$
- Repeat Steps 2 and 3 until all c_j converge

$$D \times Cs = \{ (x, c_j) \dots \}$$

map comp_dist D x Cs

K - means Clustering using map-reduce

- Step 1: "select representative points" for clusters
- Step 2:
 - map "compute distance" on $D \times C_s$ where C_s is the set of clusters
 - map "assign point to the closest cluster" on D
 - This requires: reduce min on point-cluster distances
- Step 3: for each cluster C_j compute its centroid (i.e., mean)
 - map on C_s :
 - $c_j = (\text{reduce } + C_j) / |C_j|$
- Repeat Steps 2 and 3 until all c_j converge

{ (x_i, d_{1j}) }
= map comp_dist D
 x_i is a point in D
 d_{ij} = distances of x_i to
clusters

reduce min d_{ij}

This reduce is required to return the cluster (with the min distance)
and not the min distance:

Refer to reduce-key vs. reduce-val in Spark!

K - means Clustering

- Exercise: Implement k-means clustering using map and reduce.
- [Hints:
 - Step 1: "select k representative points" for clusters (randomly)
 - Step 2
 - map "compute distance" on $D \times C_s$ where C_s is the set of clusters
 - map "assign point to the closest cluster" on D
 - This requires: reduce min on point-cluster distances
 - Step 3b: compute the centroid (i.e., mean of) C_j
 - $c_j = (\text{reduce} + C_j) / |C_j|$

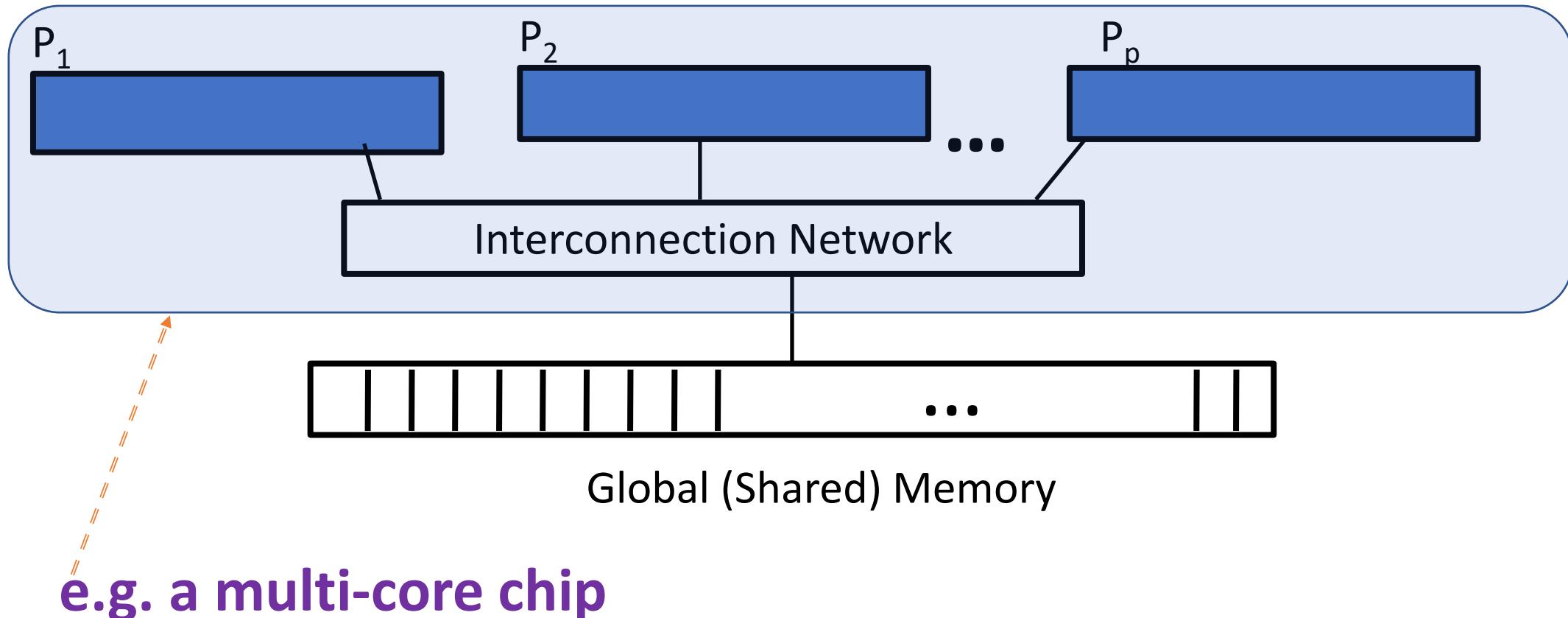
This follows a programming pattern named ***iterative map-reduce*** where map-reduce programming steps applied inside a loop.

Exercise: Speedup of k-means using map-reduce

- For each of the steps:
 - Calculate the speedup (and the number of processors)
- $T_{seq} = I * (|D| * (k+k) + (k * |C|))$ [Step 2: k distances req. k steps; min. computation req k-1 steps;
 - I is number of iterations
- $T_{par}(p) = I * (|D|/p * (k+k) + (|C|))$ - assuming step 3 is done with only k processors; $|D|/p$ points per processor in step 2
- p processors; $k < p$
- Speedup (p) = $T_{seq} / T_{par} = (|D| * 2 * k + k * |C|) / ((|D|/p) * (k+k) + |C|)$
- $\sim p$ (close to ideal)

Parallel Programming: Shared Memory Model

So far we have looked at a target environment that uses a shared memory model:



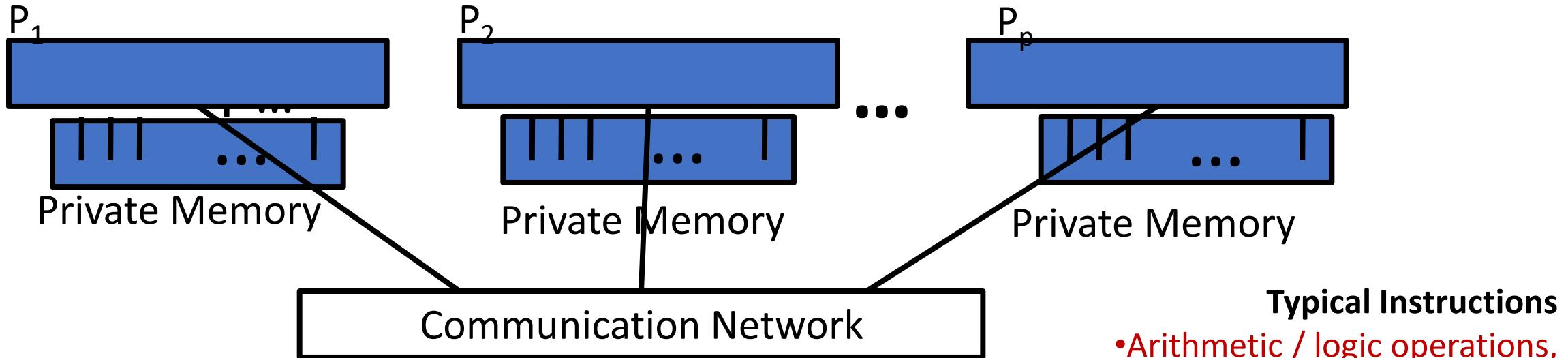
Multi-threaded Programming:
each thread runs on a separate core

Large volumes of Data

- When the volume of data that we have to process is in 100s of GB if not in TB,
 - Then all the data cannot be kept in one computer
 - And brought into memory for processing
- We a model where data can be stored on multiple computers (i.e., their hard disks)
 - All of which participate in computing.
- This leads us to a distributed computing model (aka message passing model)

Algorithm Design - Parallel: Distributed Memory Model

Target environment:



Distributed Programming:

- a program is made of multiple processes
- *each process runs on a separate computer*
- *processes exchange messages (i.e., data for collaboration)*

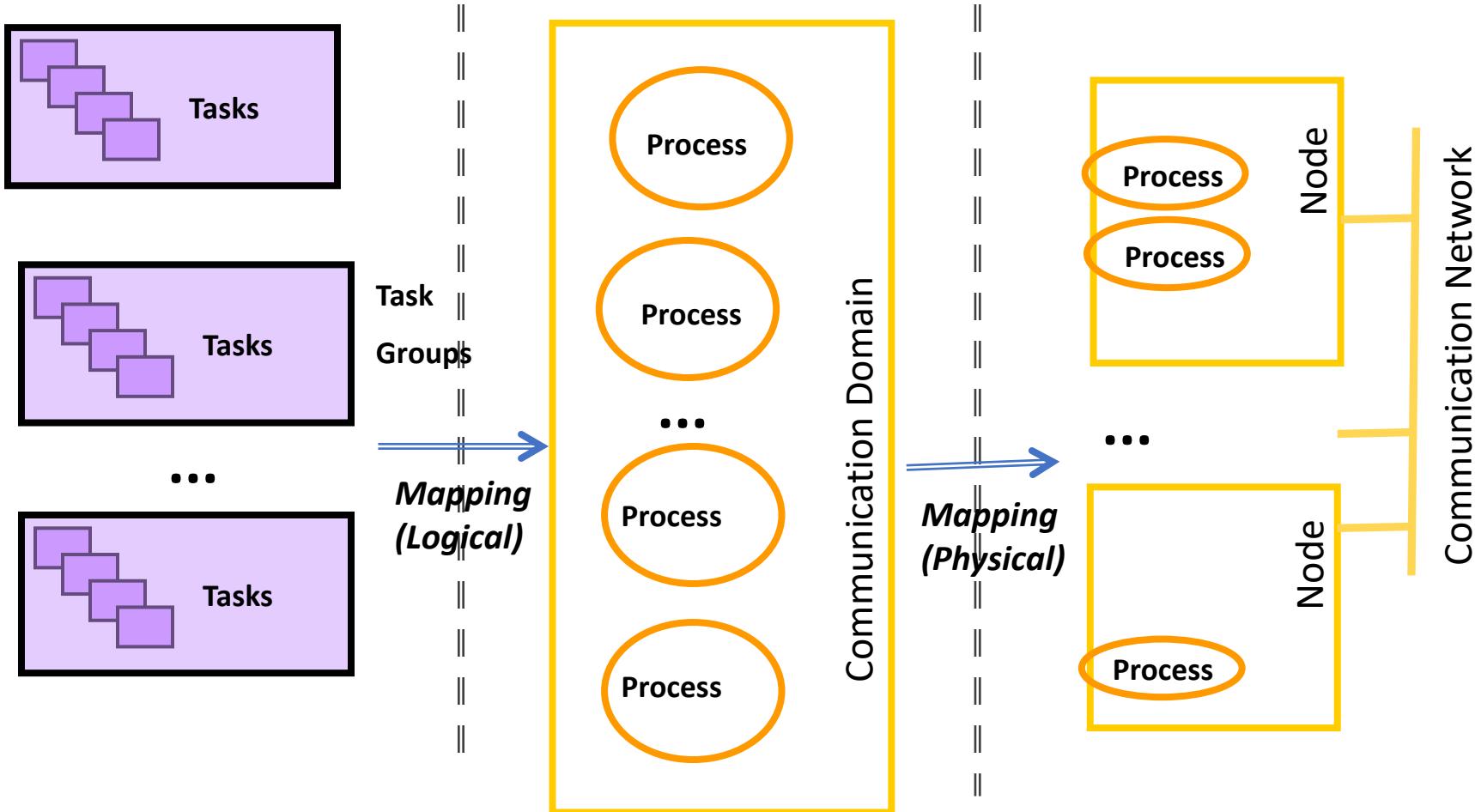
e.g. a cluster

Parallel / Distributed Computing

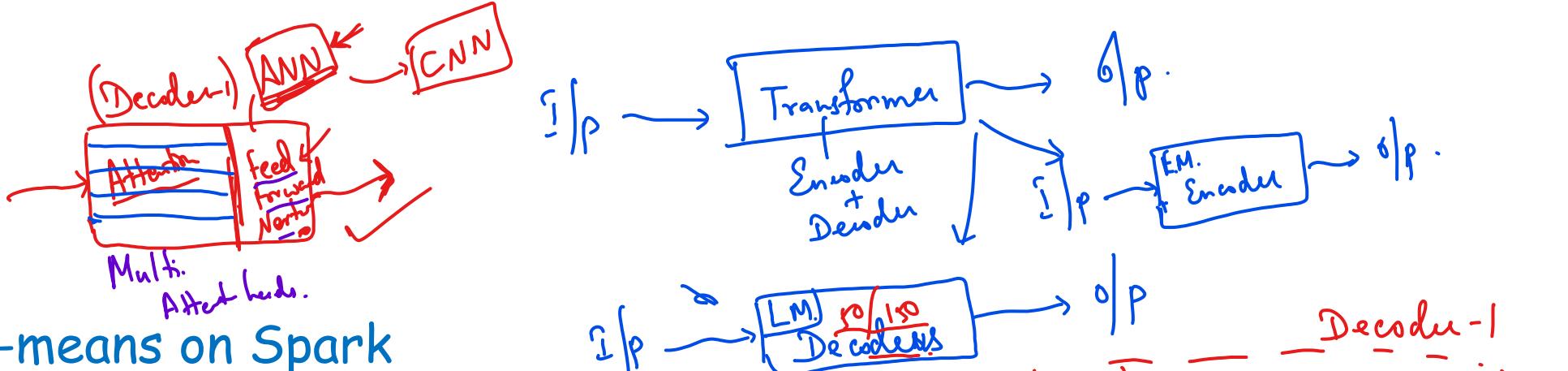
- A parallel or distributed program is made of multiple tasks that *collaborate* (to achieve a common outcome).
- Collaboration is achieved by communication:
 - exchange data using shared memory
 - i.e. Task A writes to location L; Task B reads from location L
 - exchange data by passing messages
 - i.e. Task A sends a message to Task B; Task B receives the message from Task A

- Multiple processes each with its own address space:

E.g. processes run on nodes connected in a network : (i) each node runs its own OS and (ii) each process is allocated its own (logical) address space that is mapped onto the (physical) resources of that node



Exercise



- Implement k-means on Spark

- Calculate - on paper - speedup of k-means using a cluster:

- Calculate communication cost

Understand:

- the difference between this and the previous calculation (for shared memory programming)

Questions:

- How do you distribute the data initially?
- Cost?
- Pattern?

