

# Streaming Graph Analytics for Massive Graphs

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# Outline

## Motivation

Where graphs appear... (hint: everywhere)

Data volumes and rates of change

Why analyze data streams?

## Technical

Overall streaming approach

Data structure benchmark

Clustering coefficients

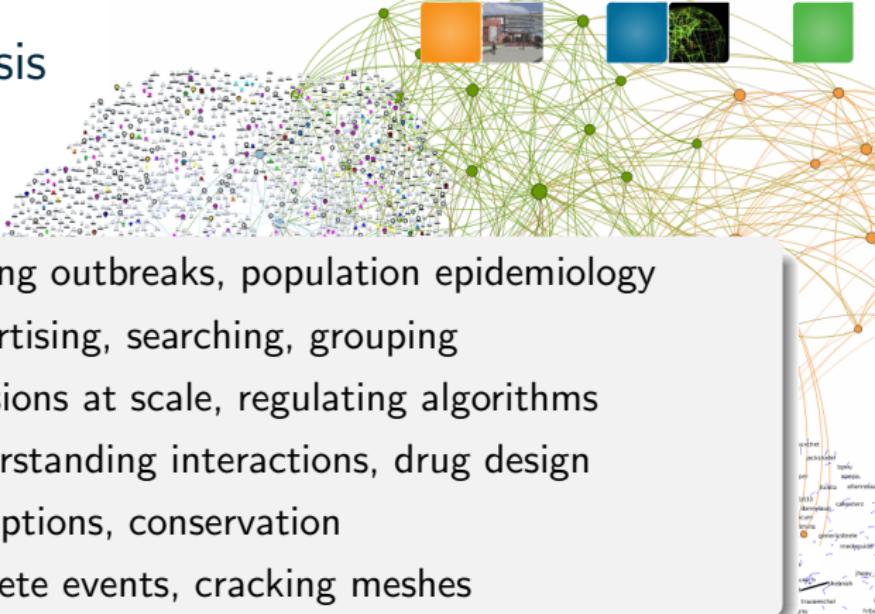
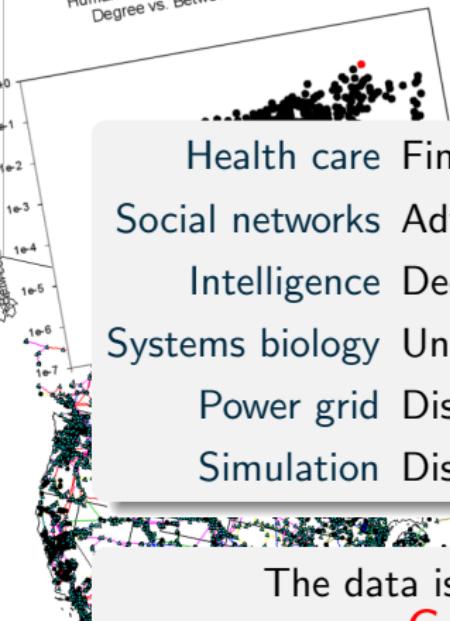
Connected components

Common aspects and questions

## Session outline

# 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 AN 2012—Streaming Graph Analytics for Massive Graphs—Jason Riedy



# 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

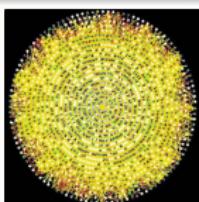


## Bioinformatics

**Problem** Identifying target  
proteins

**Challenges** Data  
heterogeneity, quality

**Graph problems** Centrality,  
clustering

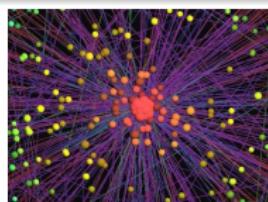


## Social Informatics

**Problem** Emergent behavior,  
information spread

**Challenges** New analysis,  
data uncertainty

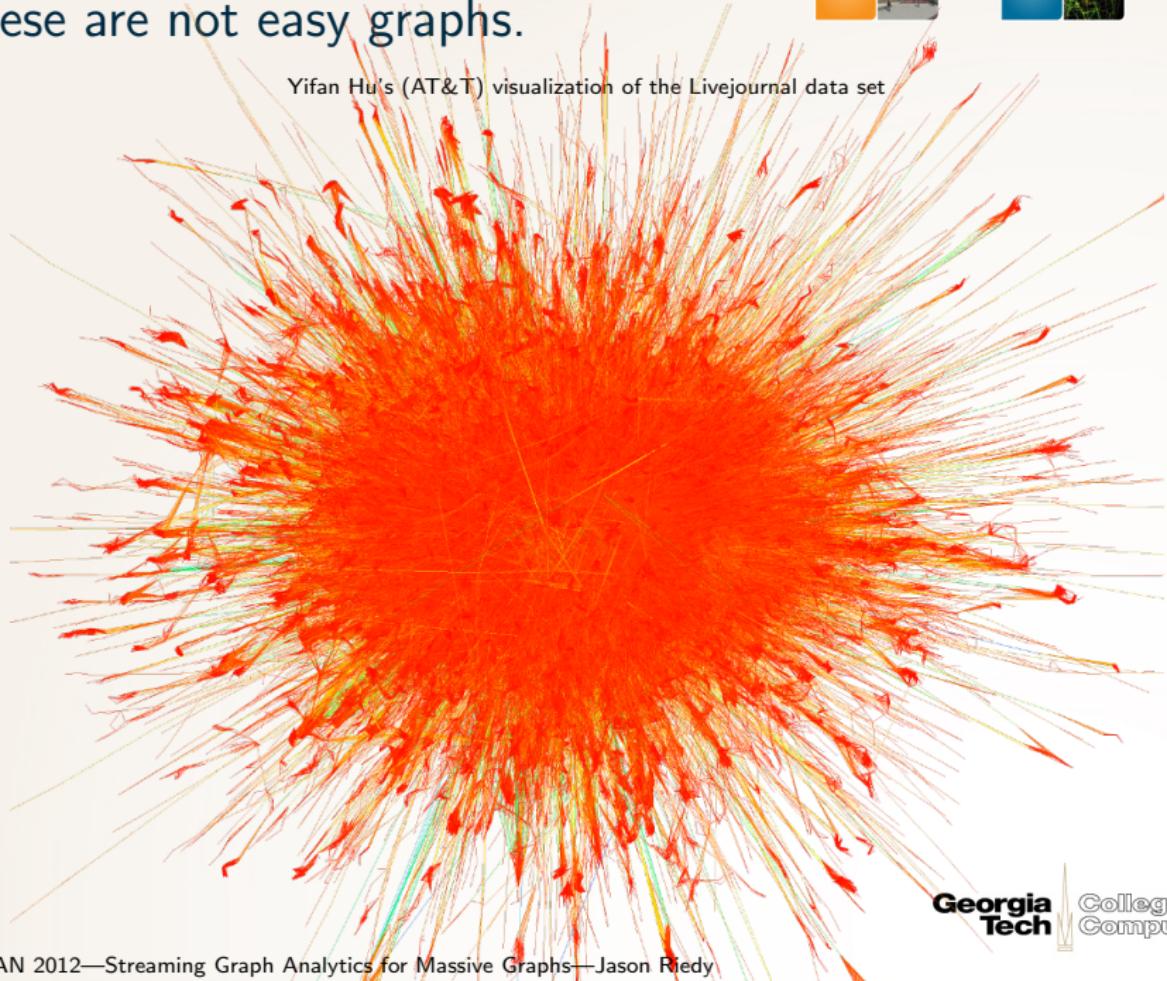
**Graph problems** Clustering,  
flows, shortest paths



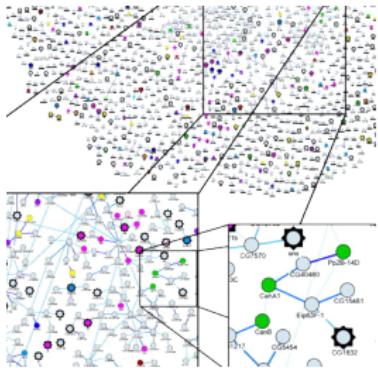


# These are not easy graphs.

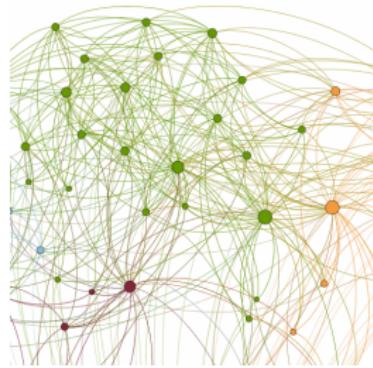
Yifan Hu's (AT&T) visualization of the Livejournal data set



# 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](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/](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 growth

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

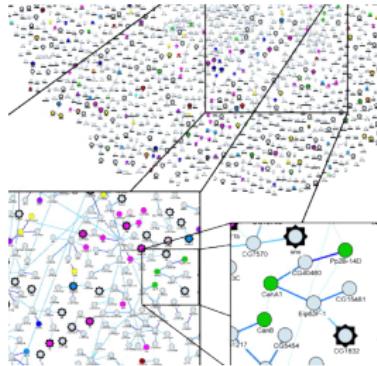
## Data transfer

- 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%

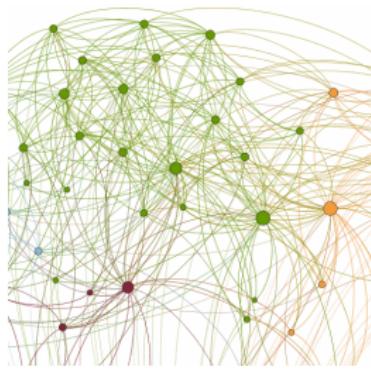
## Speed growth

- 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.

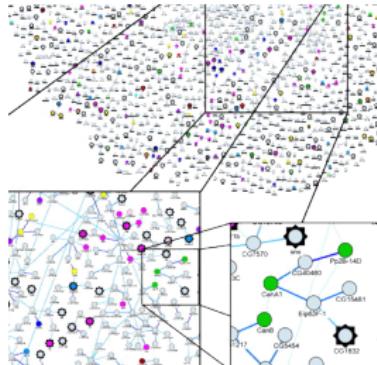


Jason's network via LinkedIn Labs

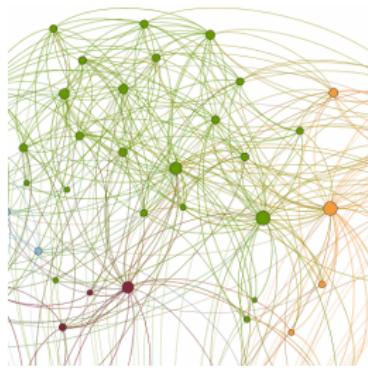
## Assumptions

- 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.

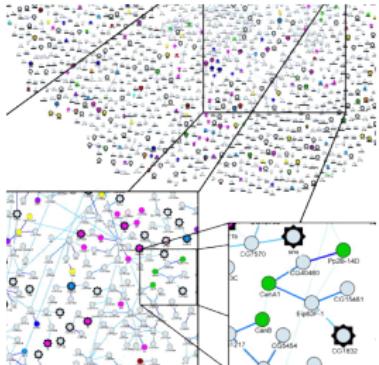


Jason's network via LinkedIn Labs

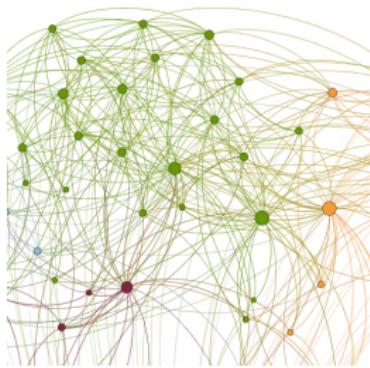
## Assumptions

- 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

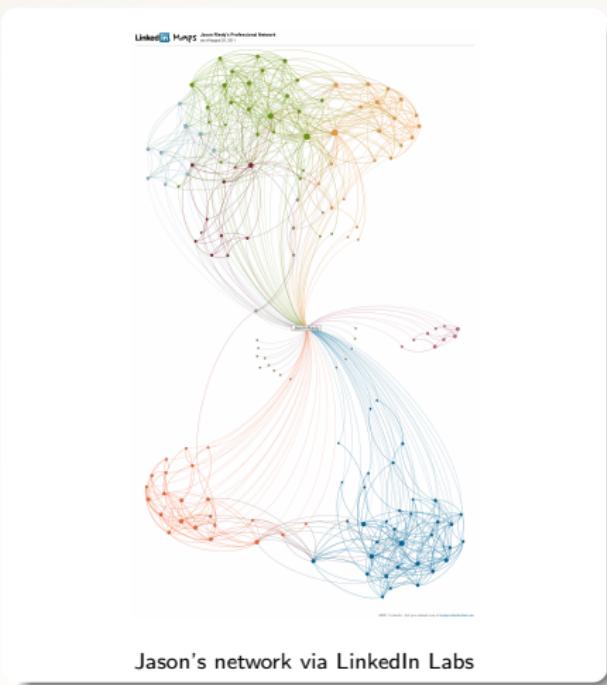
## Assumptions

- 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.

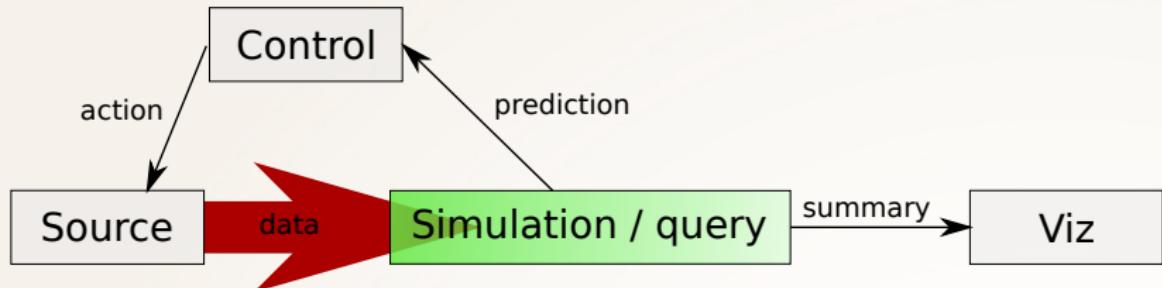
# Difficulties for performance



- 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.

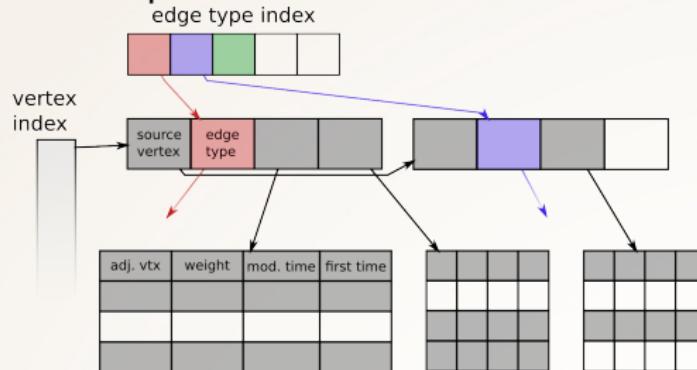


# STING's focus



- 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.



# Initial results

## Prototype STING and STINGER

Background benchmark for STINGER maintenance, plus monitoring the following properties:

- ① clustering coefficients, and
- ② connected components.

## 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/>



# Experimental setup

Unless otherwise noted

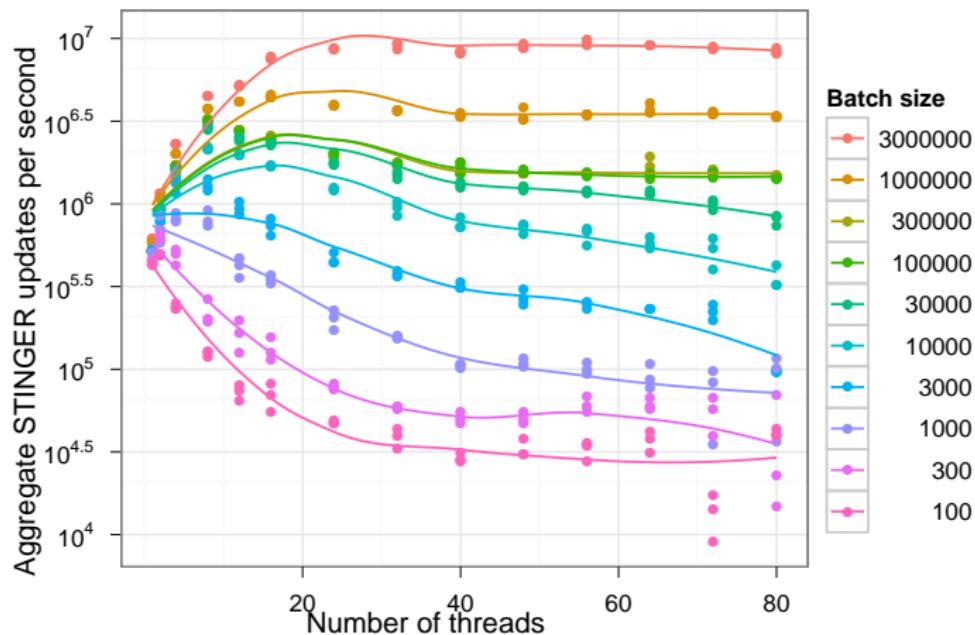
Line	Model	Speed (GHz)	Sockets	Cores
Nehalem	X5570	2.93	2	4
Westmere	E7-8870	2.40	4	10

- 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.
- Portable: OpenMP, Cray XMT family



## Edges per second

On E7-8870, 80 hardware threads but four sockets:

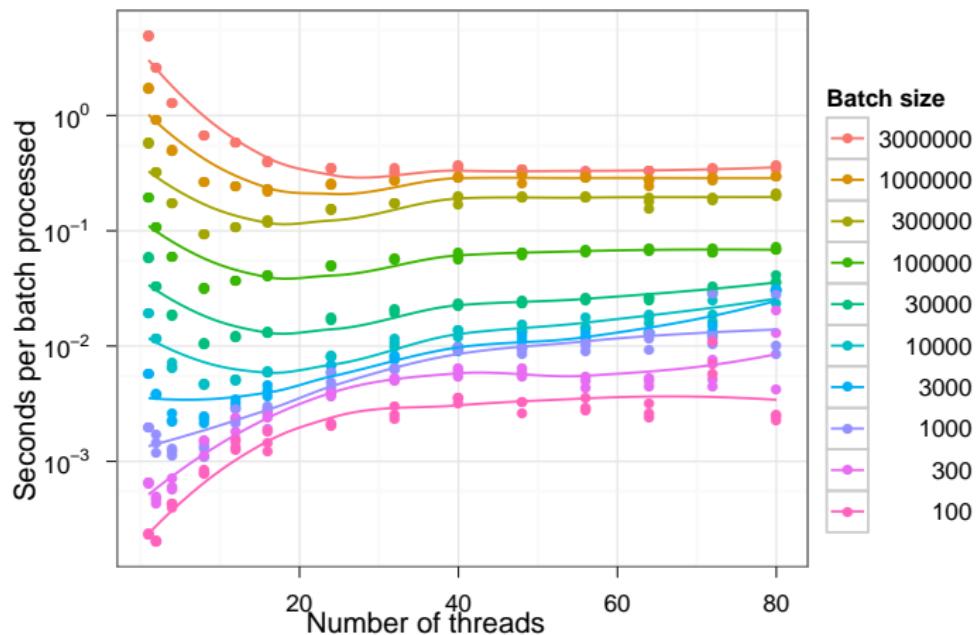


# STINGER insertion / removal rates



Seconds per batch, “latency”

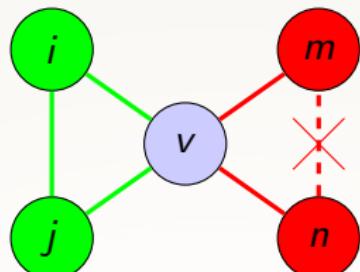
On E7-8870, 80 hardware threads but four sockets:





# 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:  
$$\# \text{ of closed triplets} / \text{total } \# \text{ of triplets}$$
- Locally around  $v$  or globally for entire graph.



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.

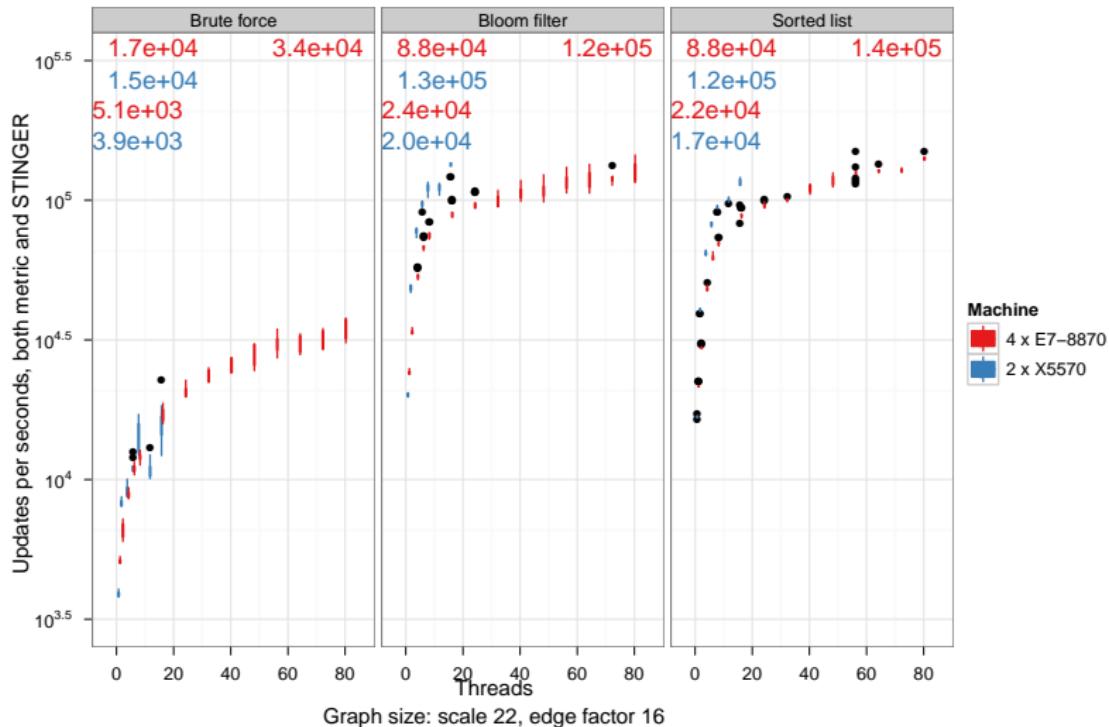
Compressed bits Summarize  $u$ 's neighbors in a bit array. Reduces check for  $v$ 's neighbors to  $O(1)$  time each.

**Approximate with Bloom filters. [MTAAP10]**

All rely on atomic addition.

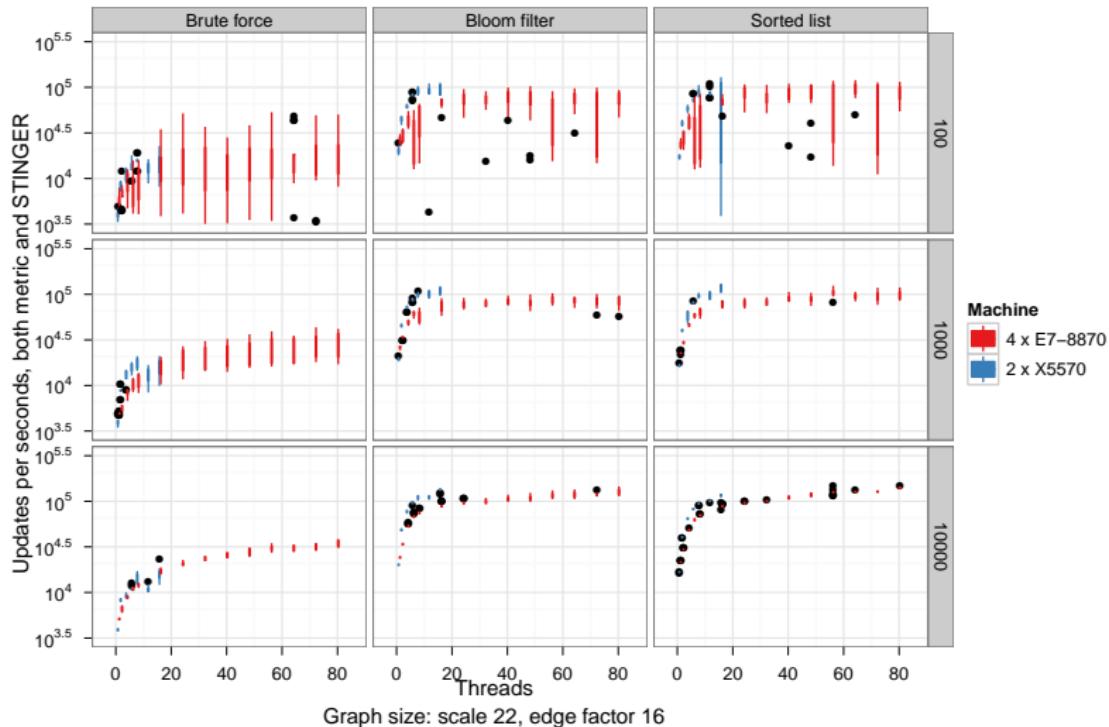


# Batches of 10k actions



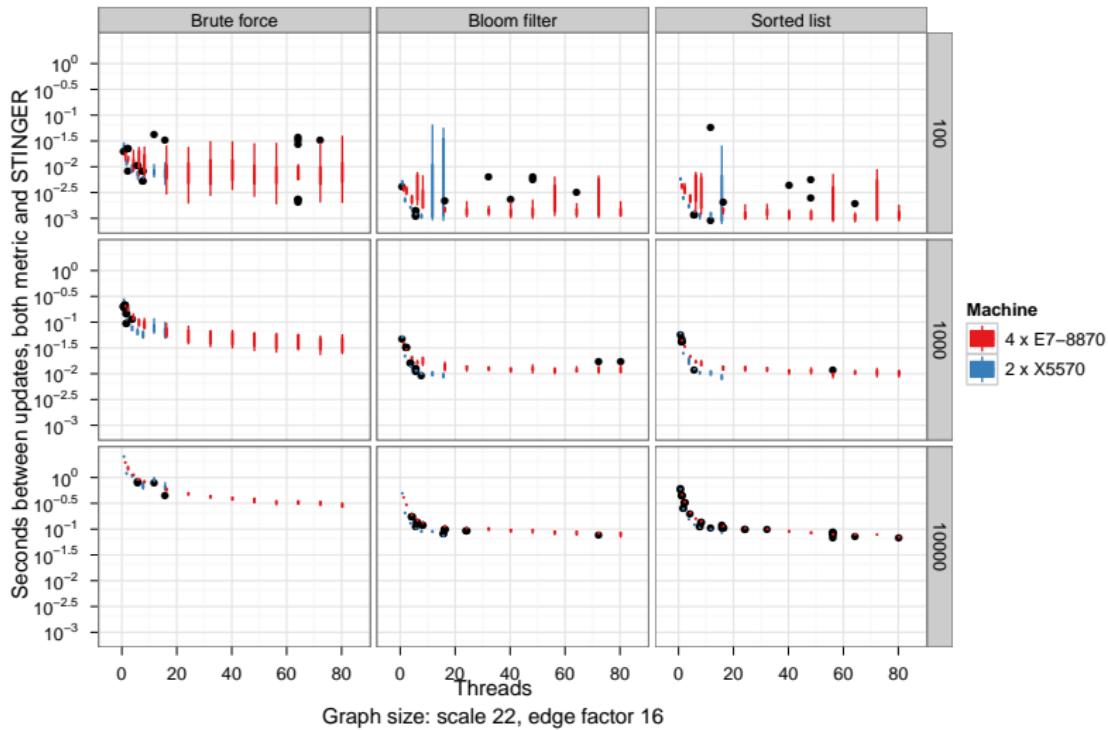


# Different batch sizes





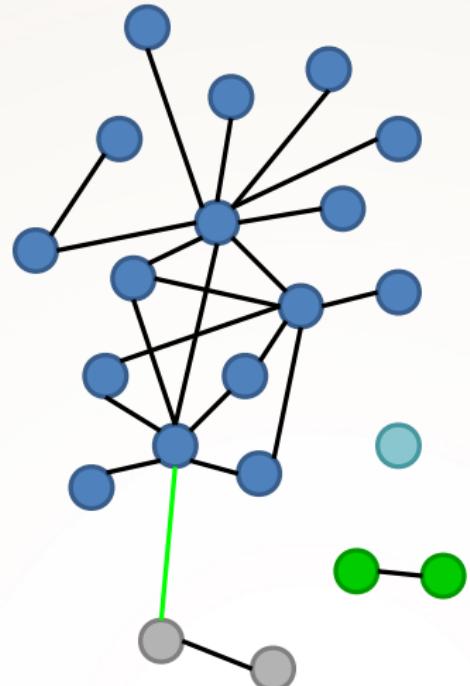
# Different batch sizes: Latency





# Connected components

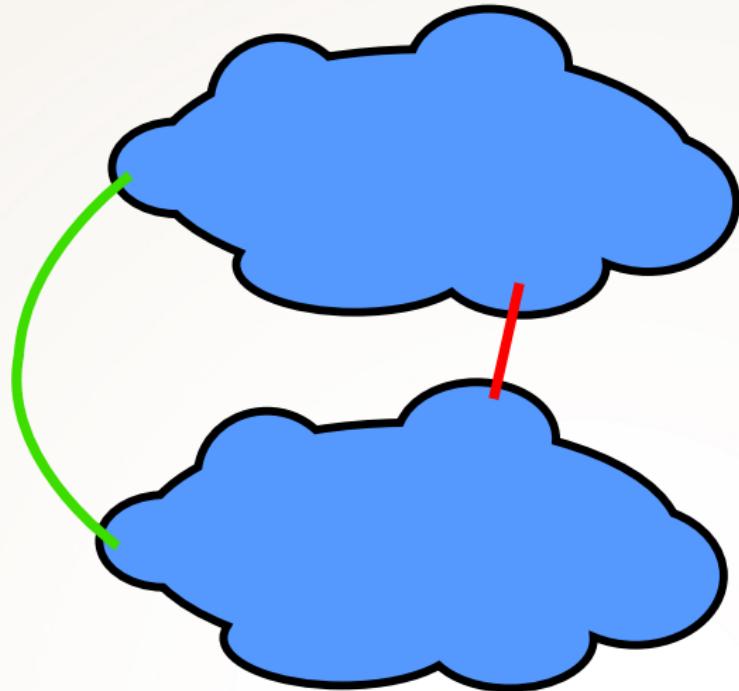
- Maintain a mapping from vertex to component.
- *Global* property, unlike triangle counts
- In “scale free” social networks:
  - Often one big component, and
  - many tiny ones.
- Edge changes often sit *within* components.
- Remaining insertions merge components.
- Deletions are more difficult...





## 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.





# Deletion heuristics

## Rule out effect-less deletions

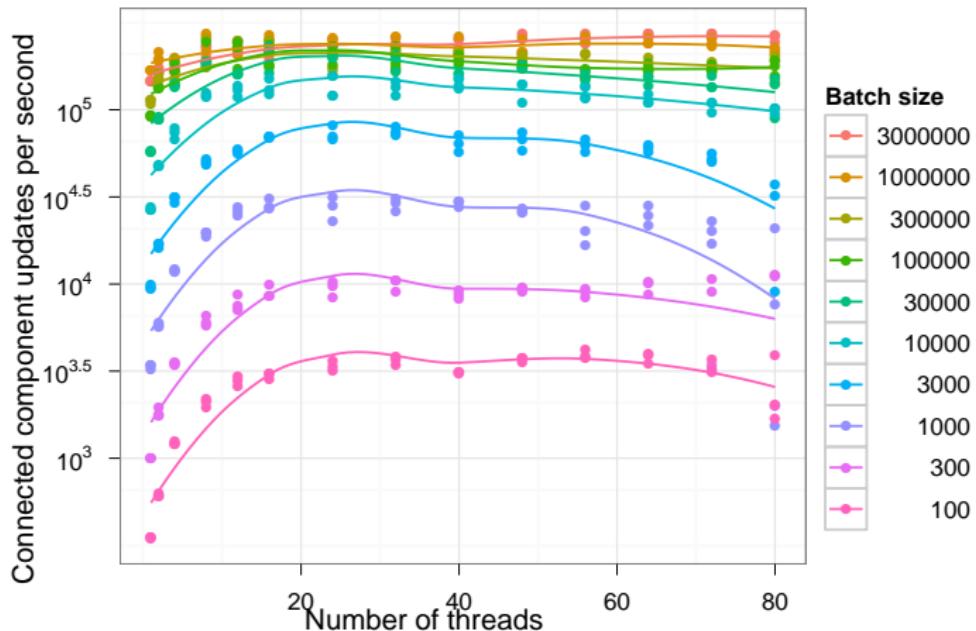
- Use the *spanning tree* by-product of static connected component algorithms.
- Ignore deletions when one of the following occur:
  - ① The deleted edge is not in the spanning tree.
  - ② If the endpoints share a common neighbor\*.
  - ③ If the loose endpoint can reach the root\*.
- In the last two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

Rules out 99.7% of deletions.

# Connected components: Performance



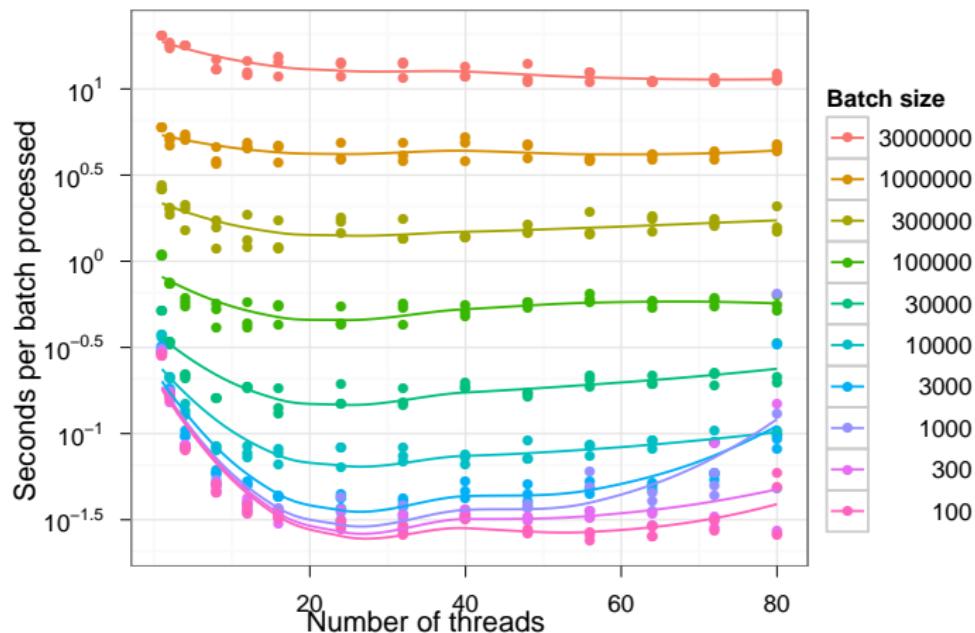
On E7-8870



# Connected components: Latency



On E7-8870





## Common aspects

- Each parallelizes sufficiently well over the **affected vertices**  $V'$ , those touched by new or removed edges.
- Total amount of work is  $O(\text{Vol}(V')) = O(\sum_{v \in V'} \deg(v))$ .
- 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?



- **Fast Counting of Patterns in Graphs**  
Ali Pinar, C. Seshadhri, and Tamara G. Kolda, Sandia National Laboratories, USA
- **Statistical Models and Methods for Anomaly Detection in Large Graphs**  
Nicholas Arcolano, Massachusetts Institute of Technology, USA
- **Perfect Power Law Graphs: Generation, Sampling, Construction and Fitting**  
Jeremy Kepner, Massachusetts Institute of Technology, USA

# Acknowledgment of support

