

# HiCOO: Hierarchical Storage of Sparse Tensors

**Jiajia Li** <sup>1,2</sup>, Jimeng Sun <sup>1</sup>, Richard Vuduc <sup>1</sup>

<sup>1</sup> Georgia Institute of Technology

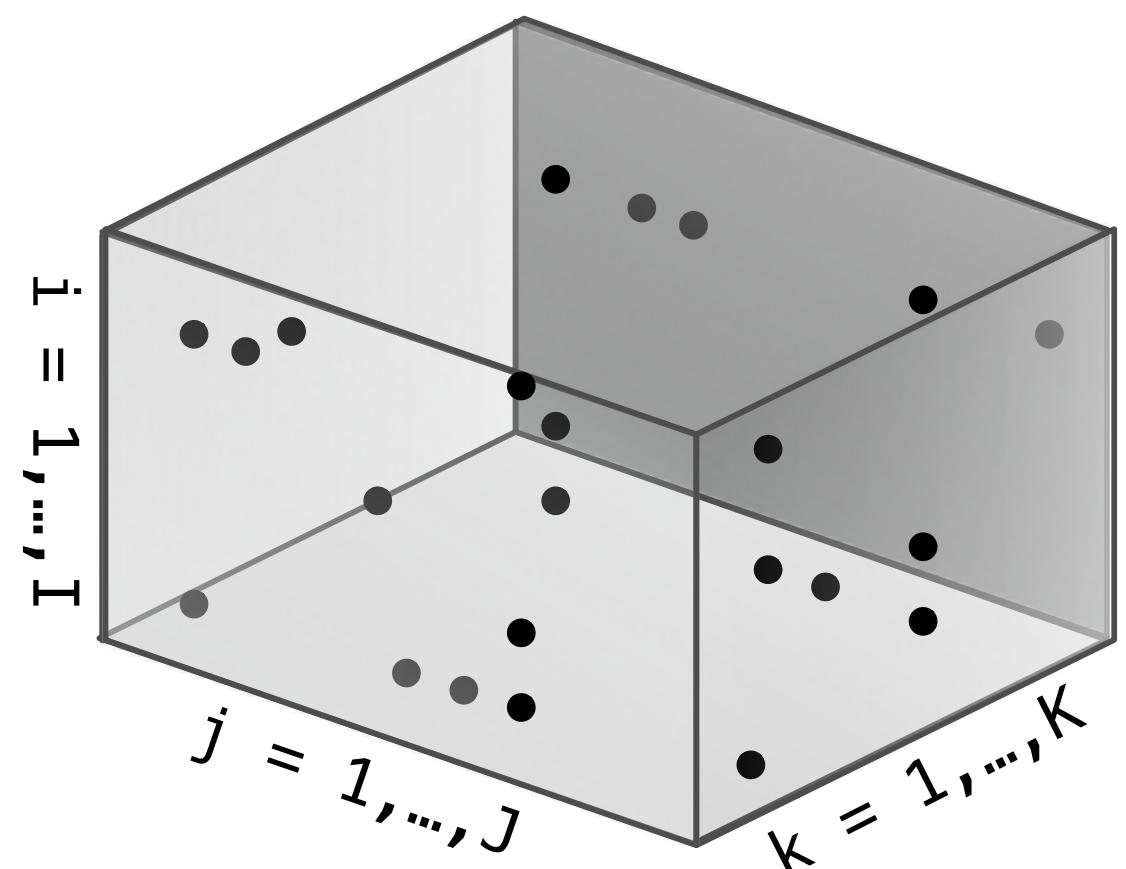
<sup>2</sup> Pacific Northwest National Laboratory

November 13, 2018 @ SC18



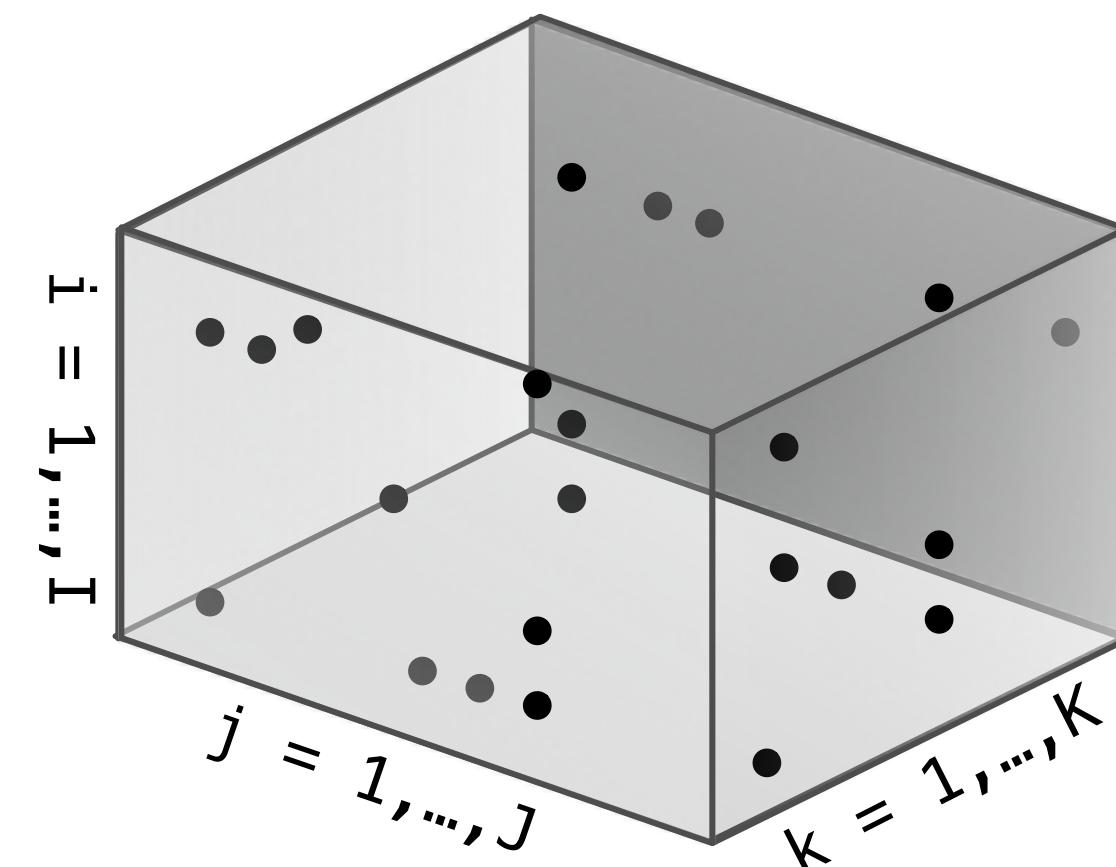
# Tensors & Decompositions

- Tensors, multi-way arrays, provide a natural way to represent multi-relational data.
  - Special cases: matrices, vectors
  - Tensor mode or order: tensor dimension.
  - Data tensors in applications are usually SPARSE, meaning consisting mostly of zero entries.



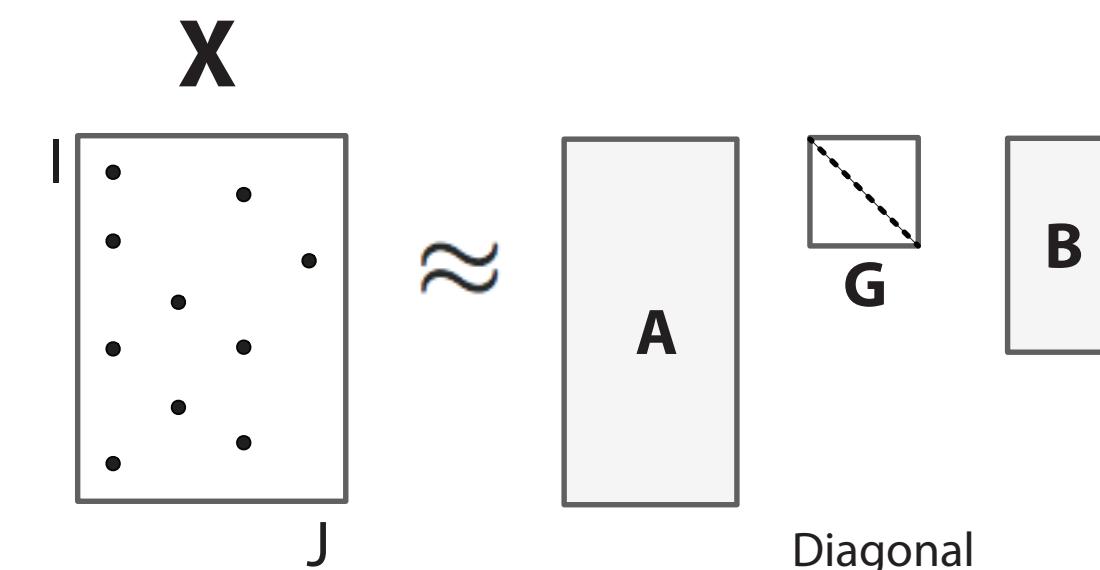
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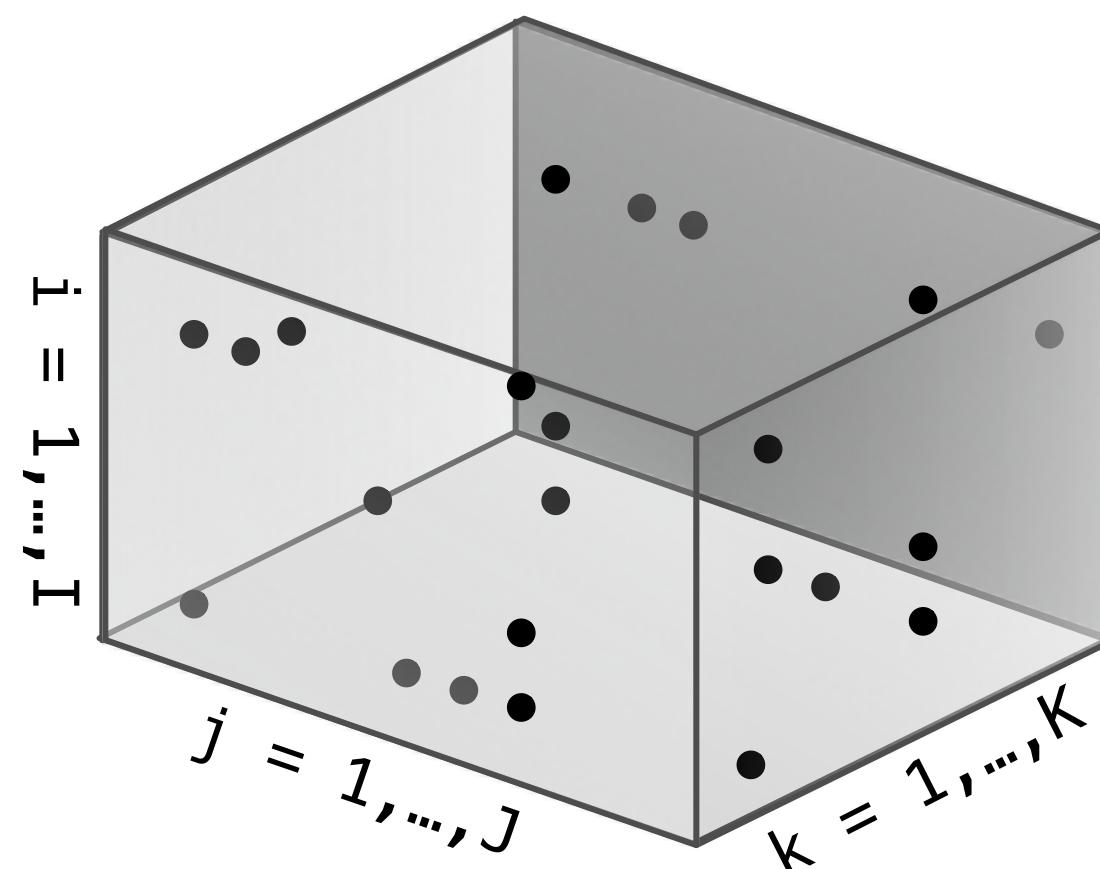
- Tensor decompositions: the natural generalization of matrix decompositions to tensors.

Singular Value Decomposition (SVD)



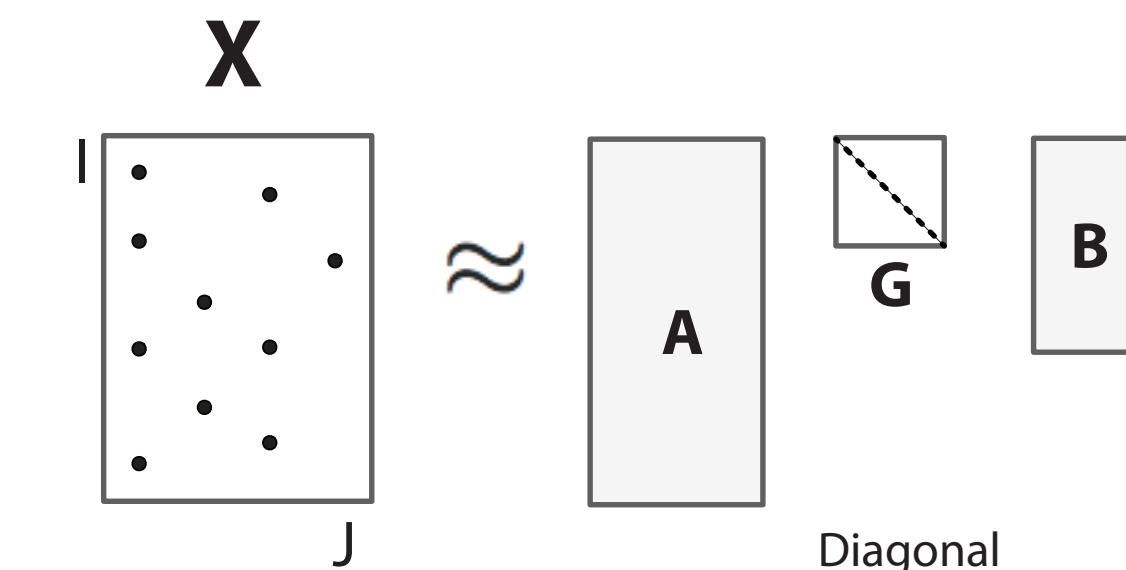
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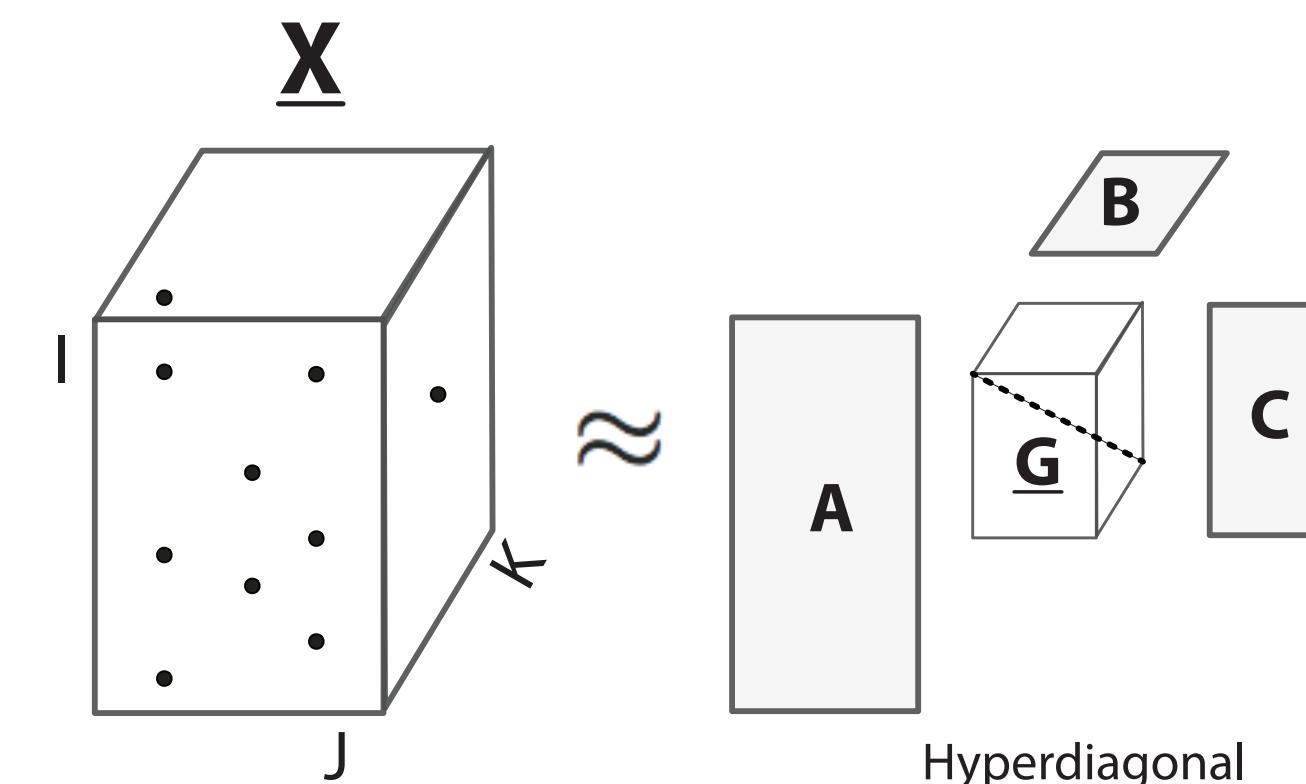


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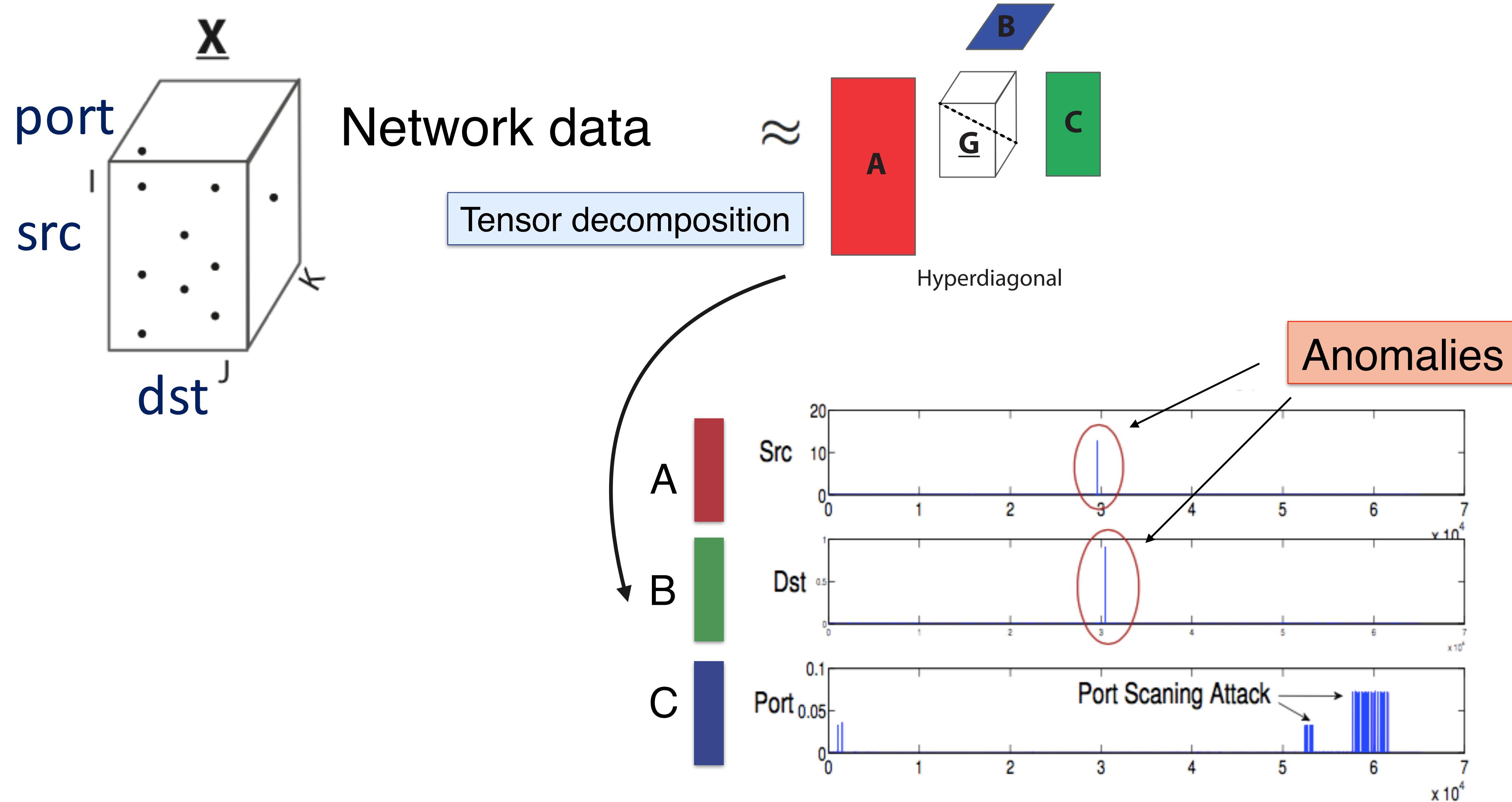
Singular Value Decomposition (SVD)



CANDECOMP/PARAFAC Decomposition (CPD)

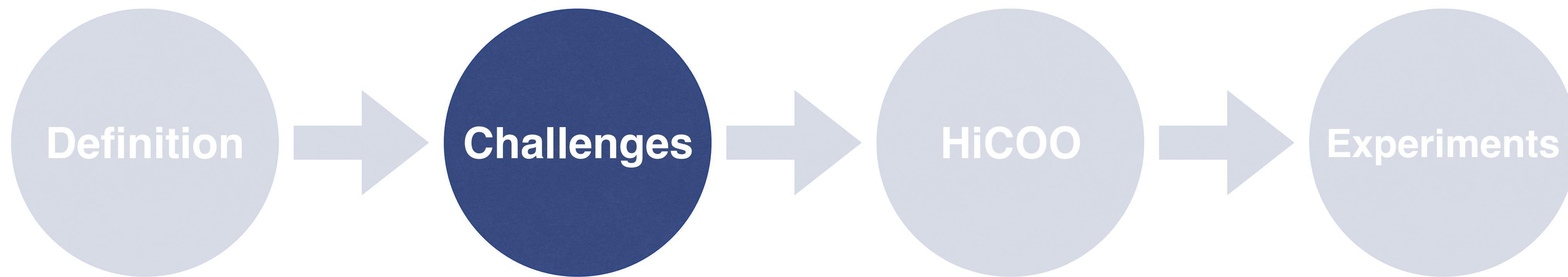


# Tensor Decomposition for Anomaly Detection



Source: ParCube, by Papalexakis et al. ECML-PKDD 2012

# Outline



# Challenges

- Compactness: A space-efficient data structure
- Mode-Genericity: Efficient traversals of the data structure for computations

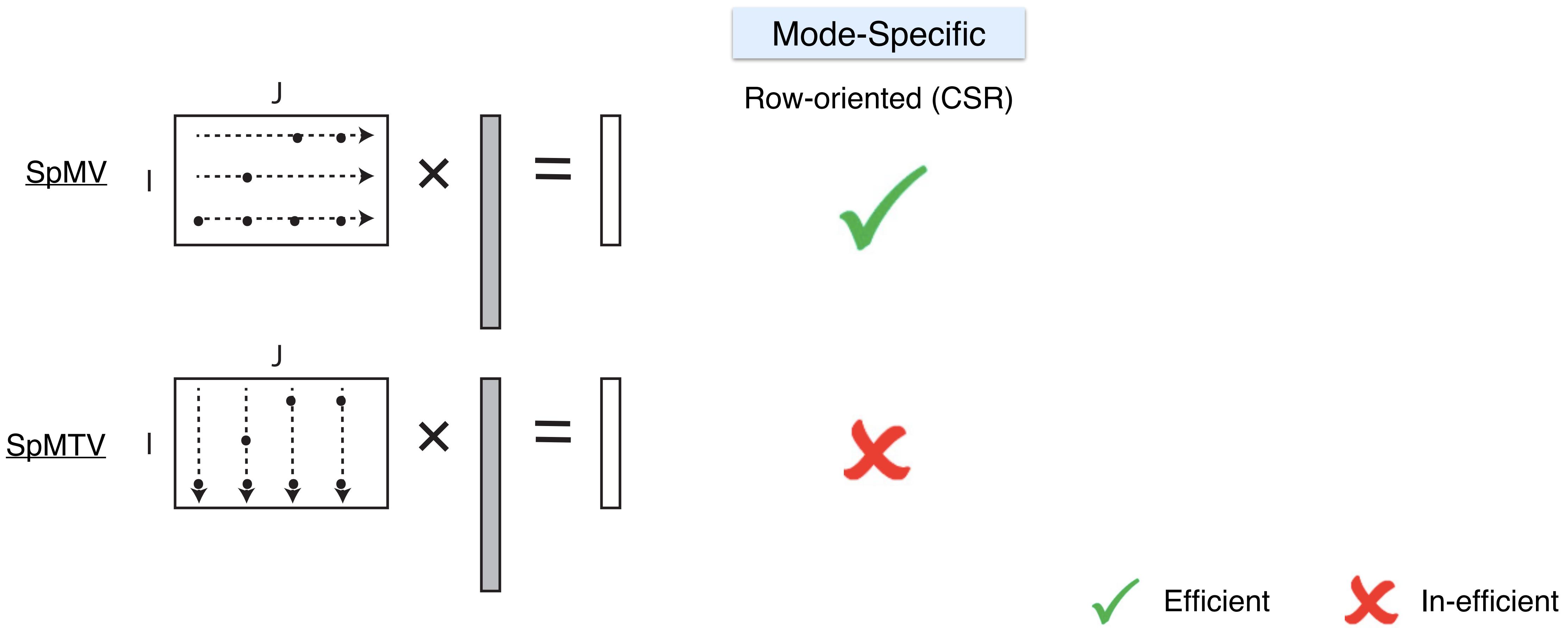
The concept “mode-genericity” is inherited from [Baskaran et al. 2012].

[Baskaran et al. 2012] M. Baskaran et al., “Efficient and scalable computations with sparse tensors,” HPEC2012

# Mode Genericity

- Matrix case:

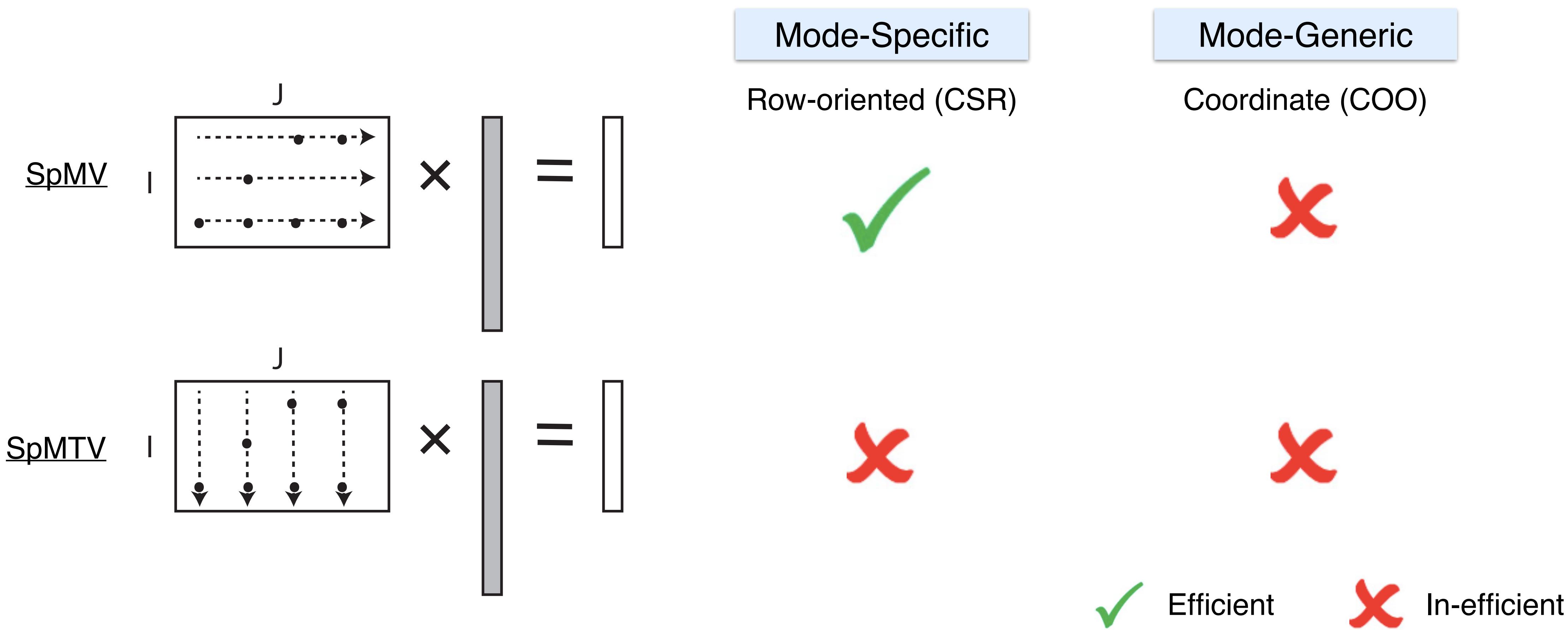
Do both matrix-vector multiplication and matrix-transpose-vector multiplication.



# Mode Genericity

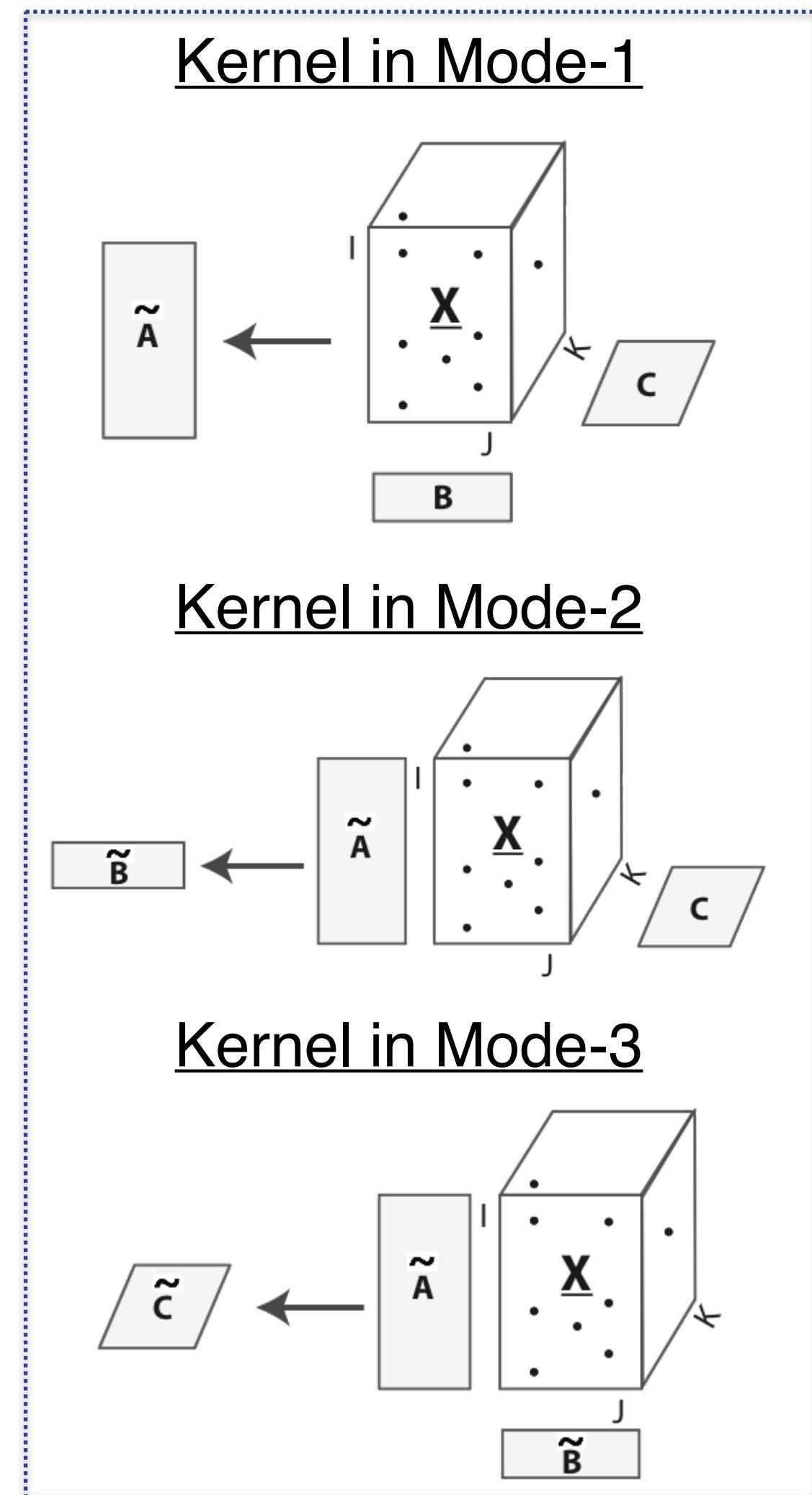
- Matrix case:

Do both matrix-vector multiplication and matrix-transpose-vector multiplication.



# Mode Genericity

Tensor decomposition



Mode-Specific

Mode-1 oriented (CSF/FCOO)



Mode-Generic

Coordinate (COO)



✓ Efficient

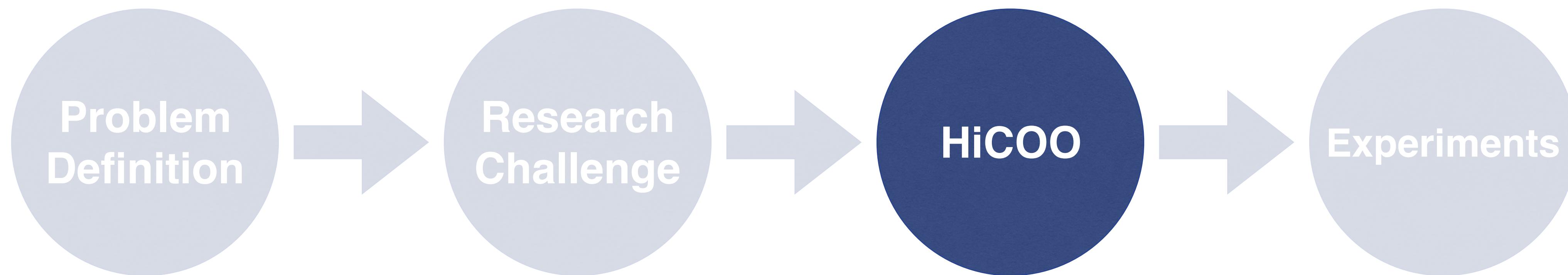
✗ In-efficient

# Outline

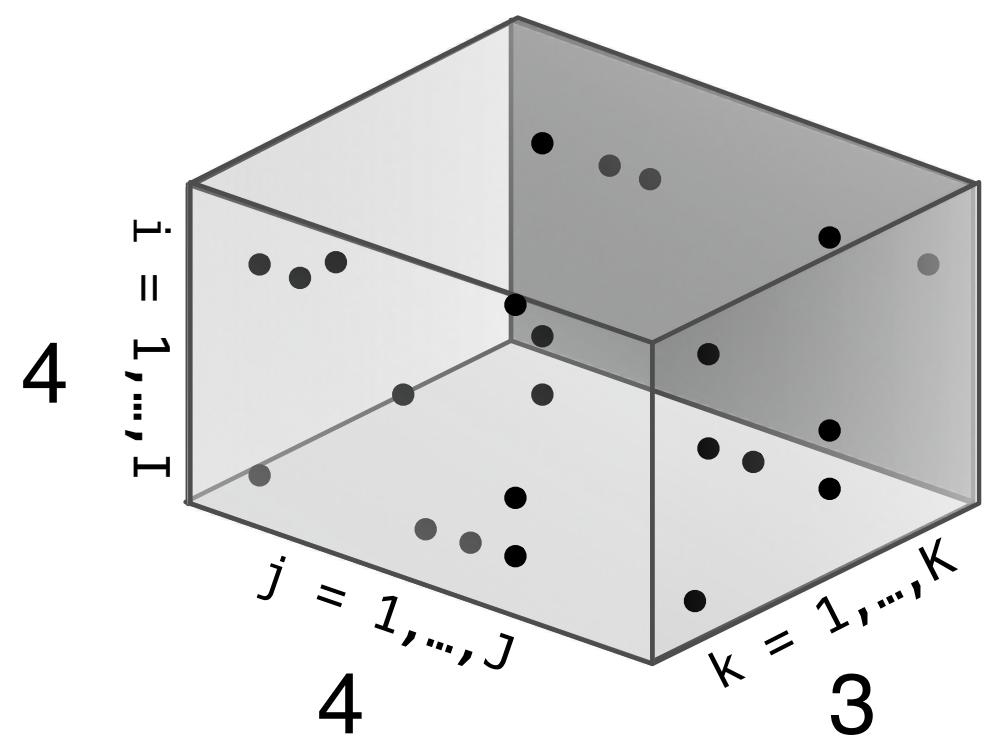
**QUESTION:** Is there a data structure that is BOTH compact and mode-generic?

# Outline

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# Baseline Sparse Tensor Formats in This Work

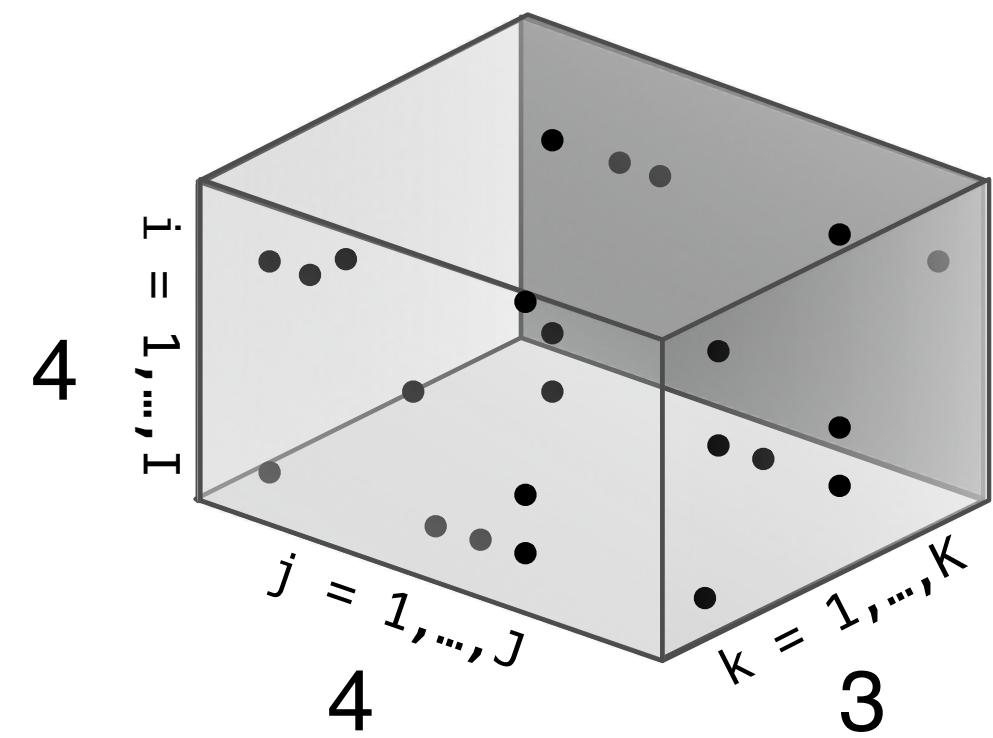


# Baseline Sparse Tensor Formats in This Work

- COO: coordinate formats [Bader et al., 2006]

i	j	k	val
0	0	0	1
0	1	0	2
1	0	0	3
1	0	2	4
2	1	0	5
2	2	2	6
3	0	1	7
3	3	2	8

(a) COO



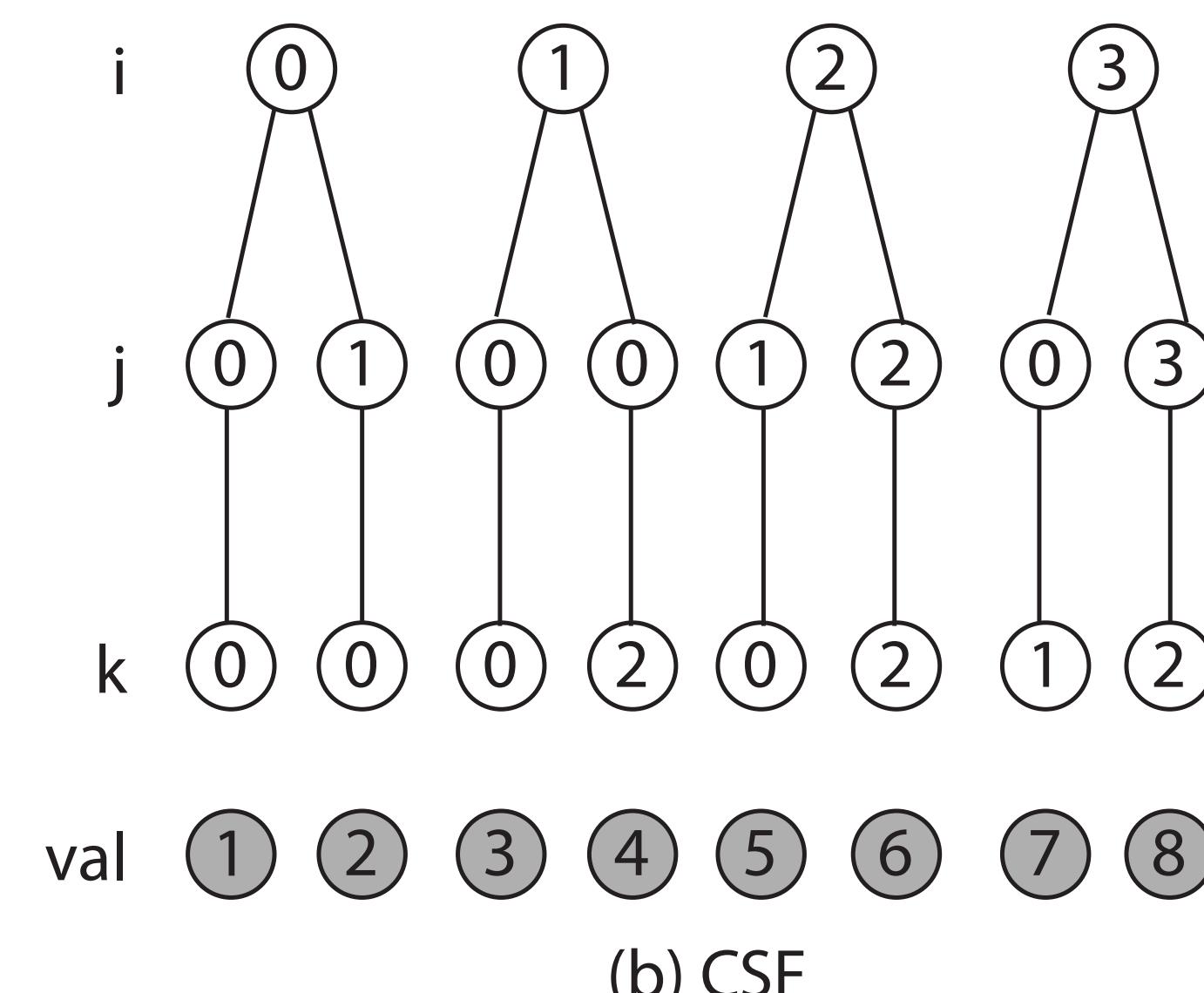
Mode-Generic

# Baseline Sparse Tensor Formats in This Work

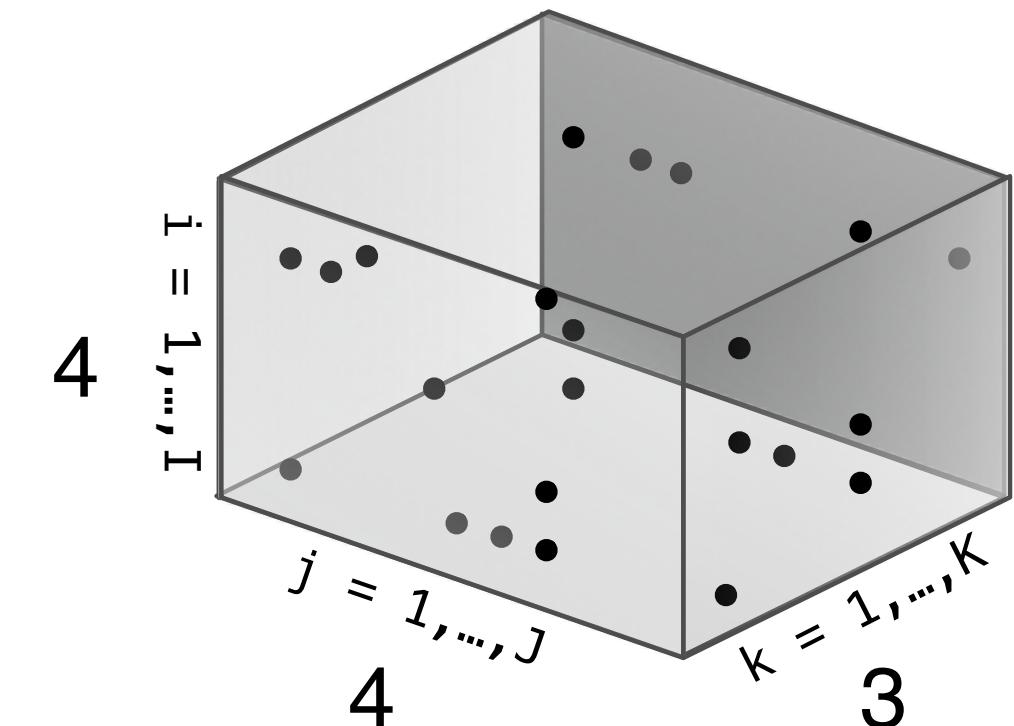
- COO: coordinate formats [Bader et al., 2006]
- CSF: Compressed Sparse Fibers, extension of CSR. [Smith et al. 2015]

i	j	k	val
0	0	0	1
0	1	0	2
1	0	0	3
1	0	2	4
2	1	0	5
2	2	2	6
3	0	1	7
3	3	2	8

(a) COO



(b) CSF



Mode-Generic

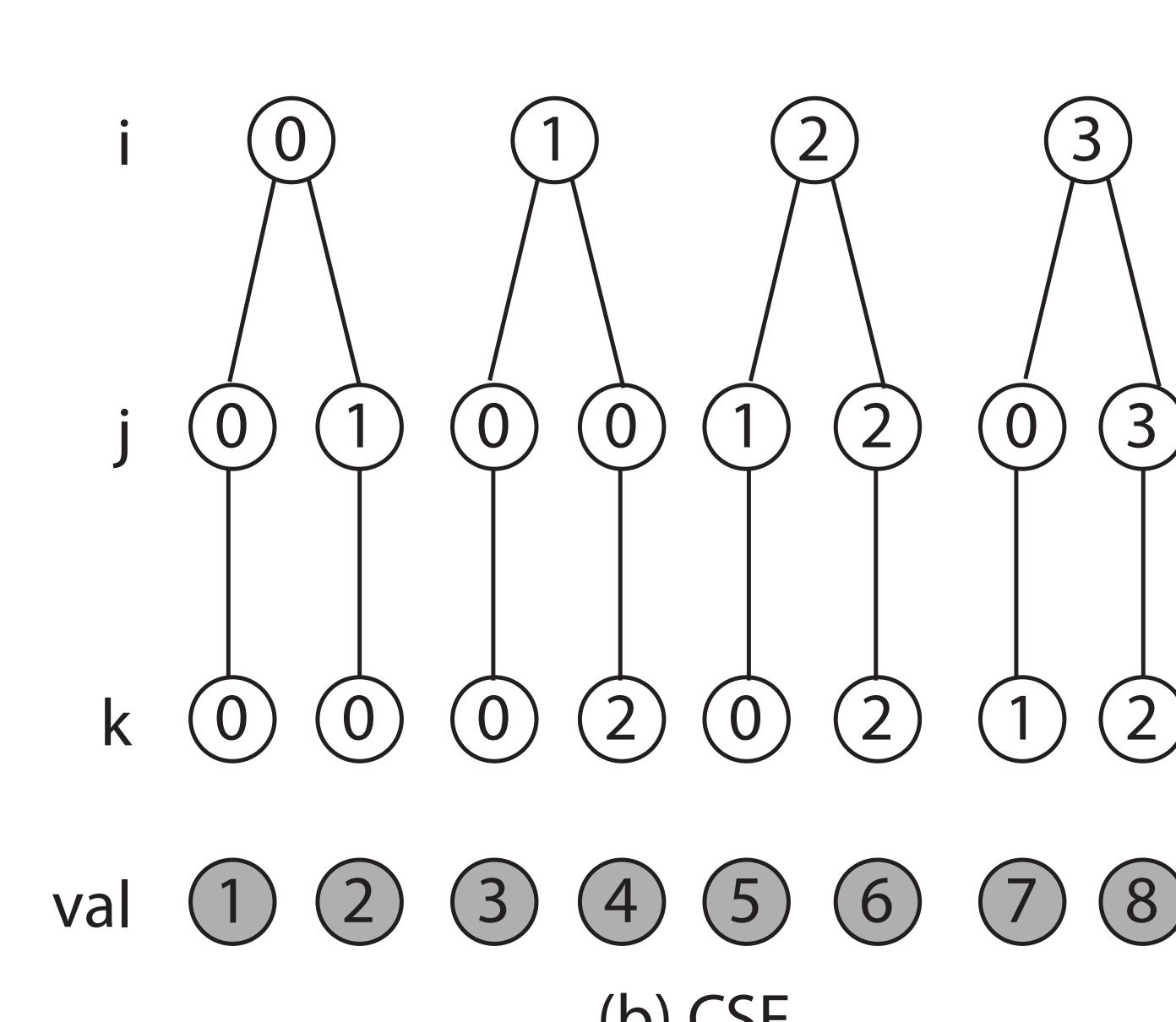
Mode-Specific  
prefer different representations for different modes.

# Baseline Sparse Tensor Formats in This Work

- COO: coordinate formats [Bader et al., 2006]
- CSF: Compressed Sparse Fibers, extension of CSR. [Smith et al. 2015]
- F-COO: Flagged COO format [Liu et al., 2017]

i	j	k	val
0	0	0	1
0	1	0	2
1	0	0	3
1	0	2	4
2	1	0	5
2	2	2	6
3	0	1	7
3	3	2	8

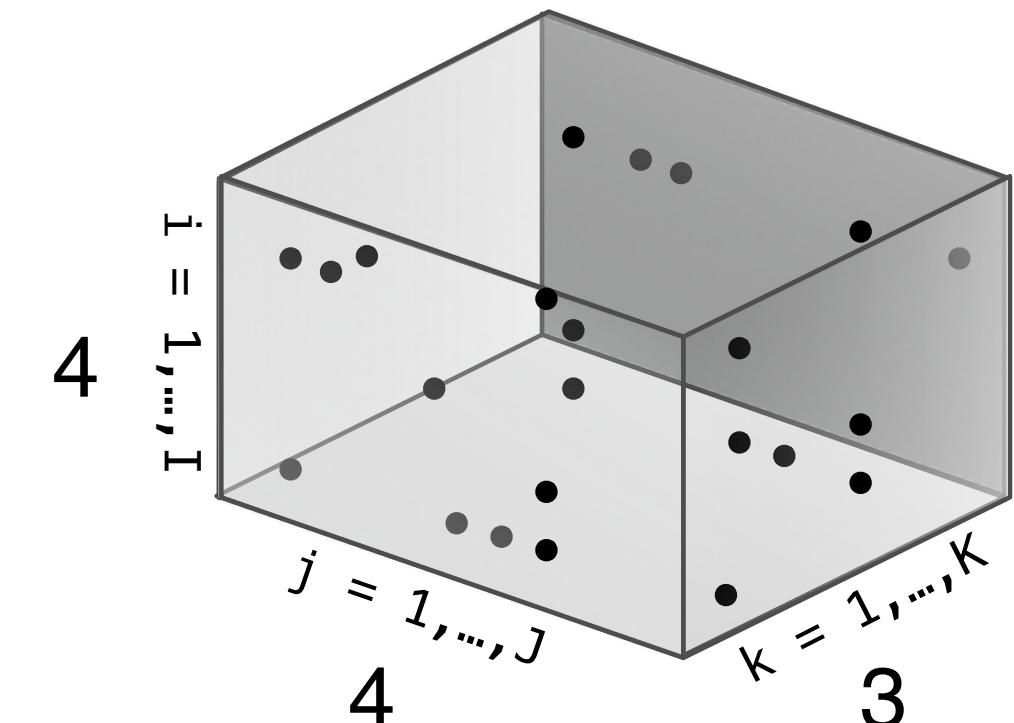
(a) COO



(b) CSF

bf	j	k	val
sf[0]=1	1	0	1
0	1	0	2
1	0	0	3
0	0	2	4
1	1	0	5
0	2	2	6
1	0	1	7
0	3	2	8

(c) F-COO



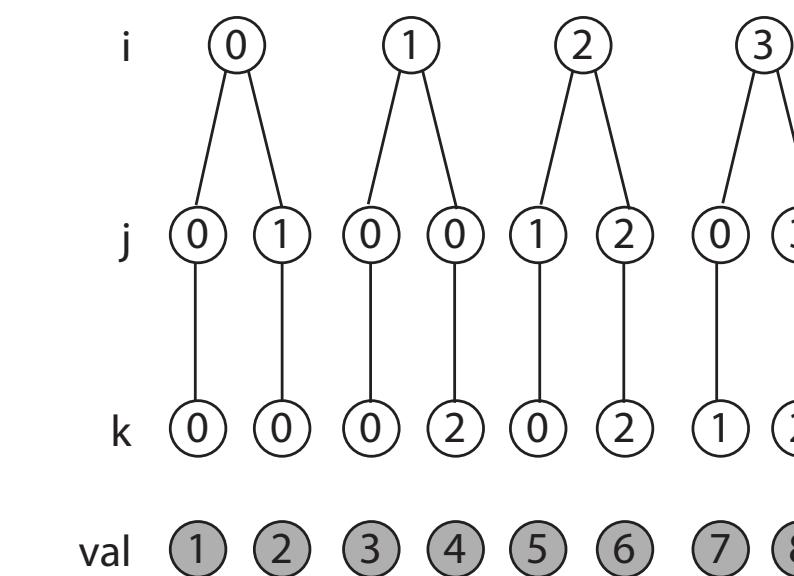
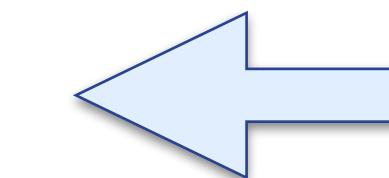
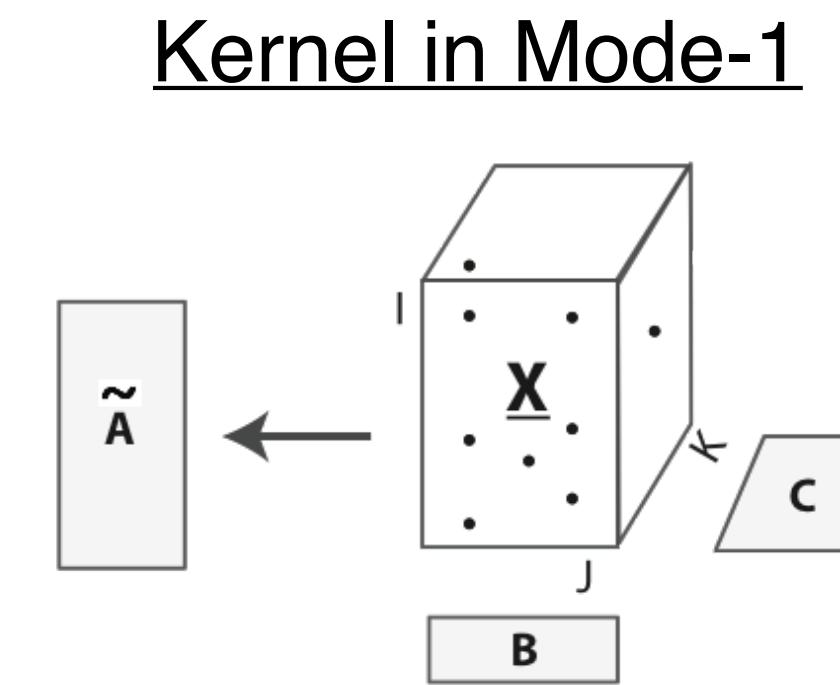
Mode-Generic

Mode-Specific  
prefer different representations for different modes.

# Mode-Specific Tensor Formats

- Three CSF/F-COO representations are required/preferred for three kernels.

**Tensor  
Decomposition**



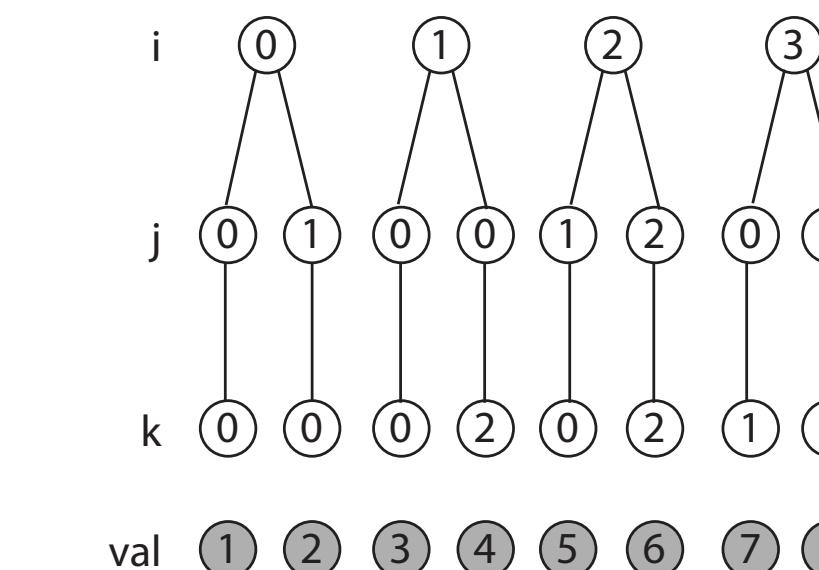
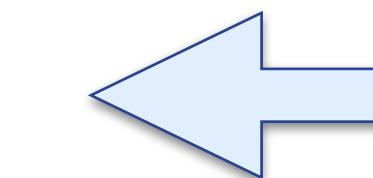
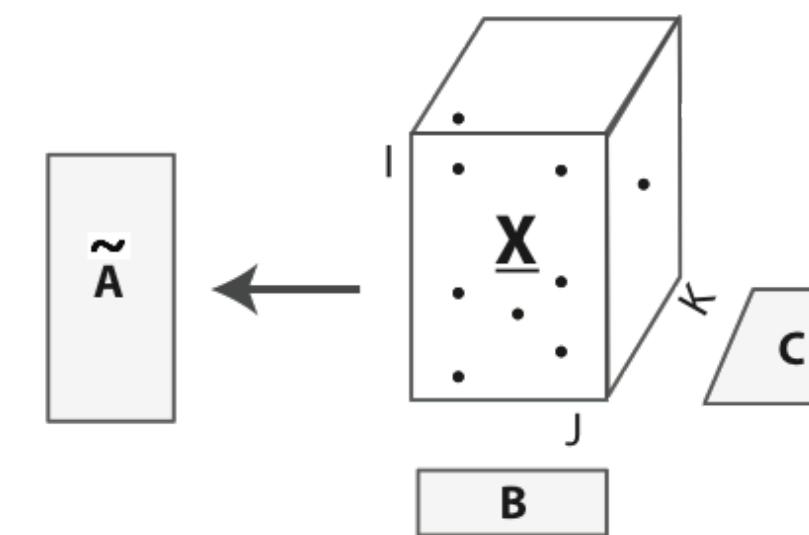
**CSF-1**

# Mode-Specific Tensor Formats

- Three CSF/F-COO representations are required/preferred for three kernels.

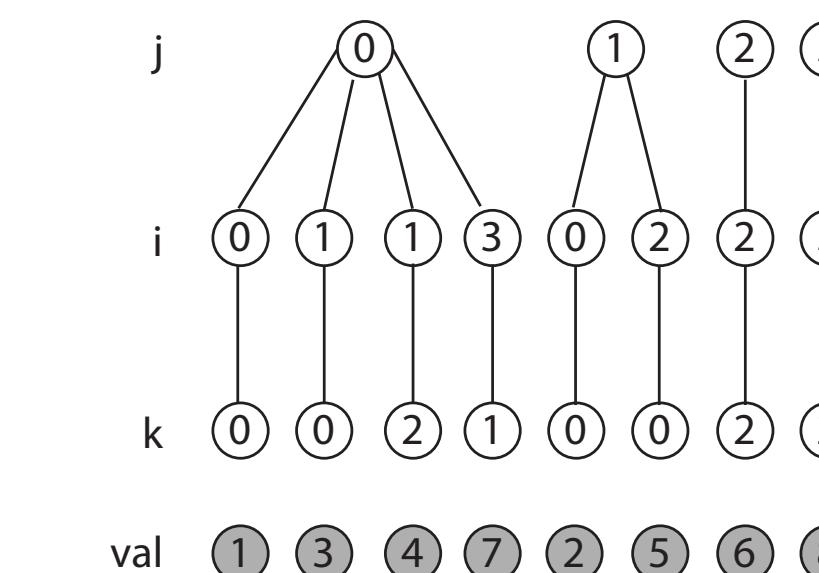
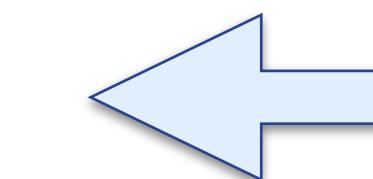
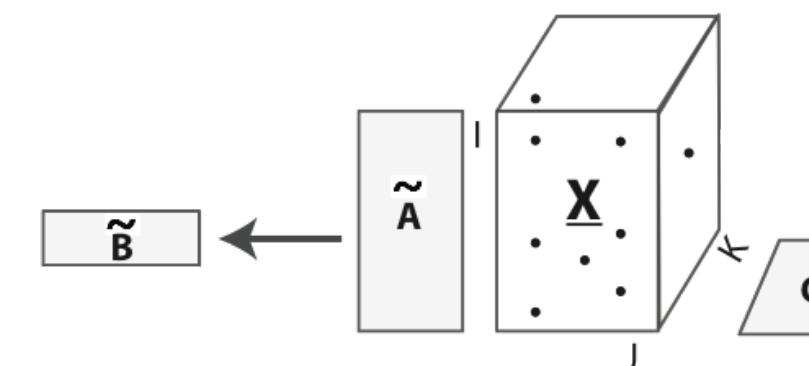
**Tensor Decomposition**

Kernel in Mode-1



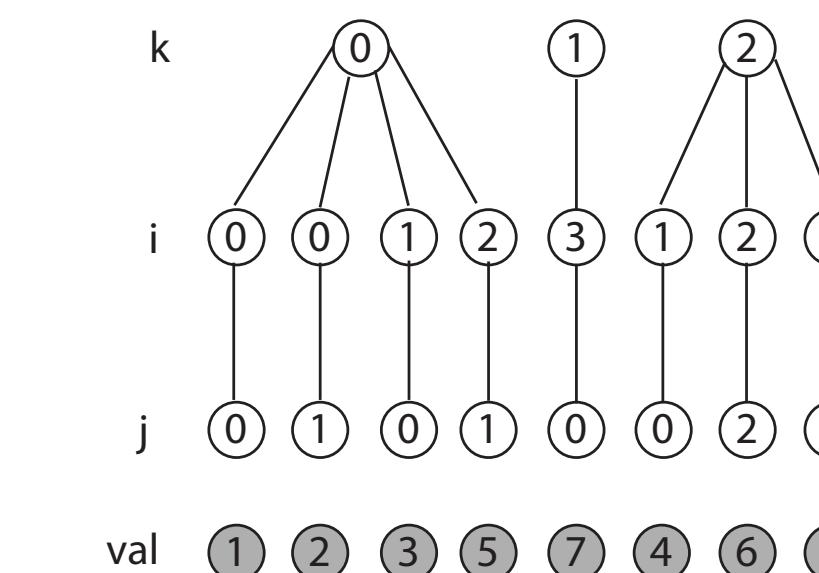
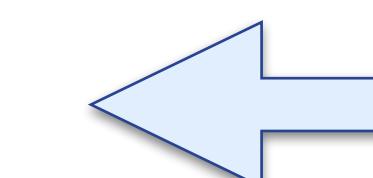
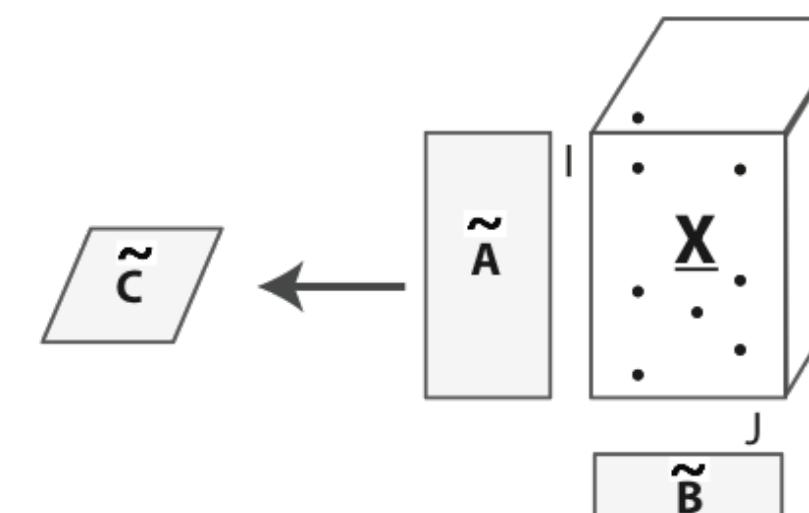
**CSF-1**

Kernel in Mode-2



**CSF-2**

Kernel in Mode-3

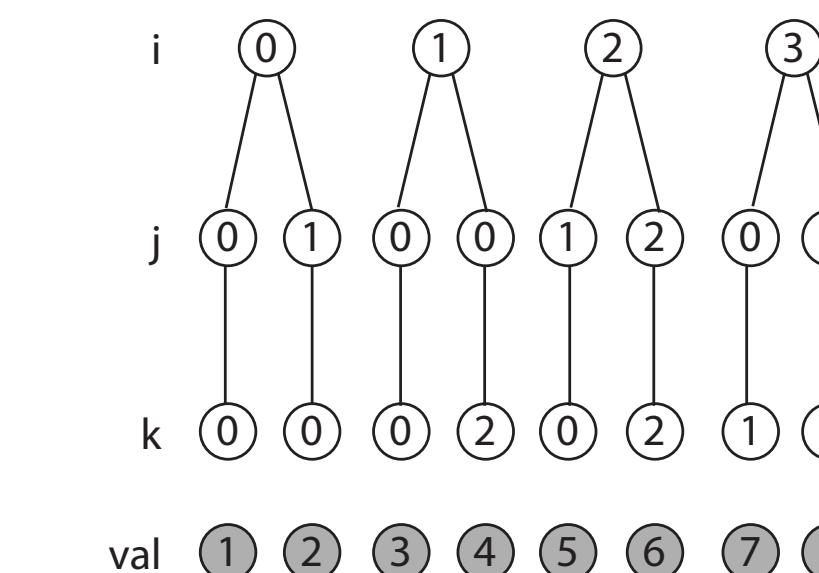
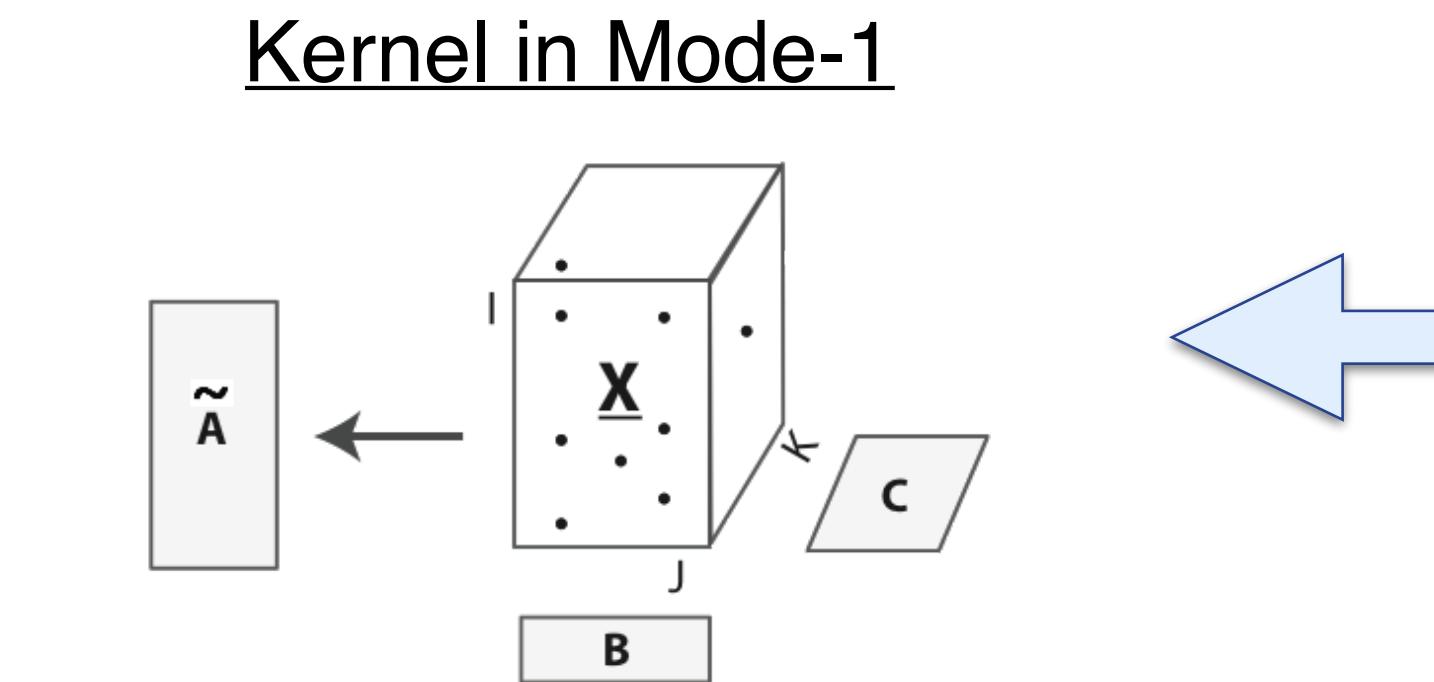


**CSF-3**

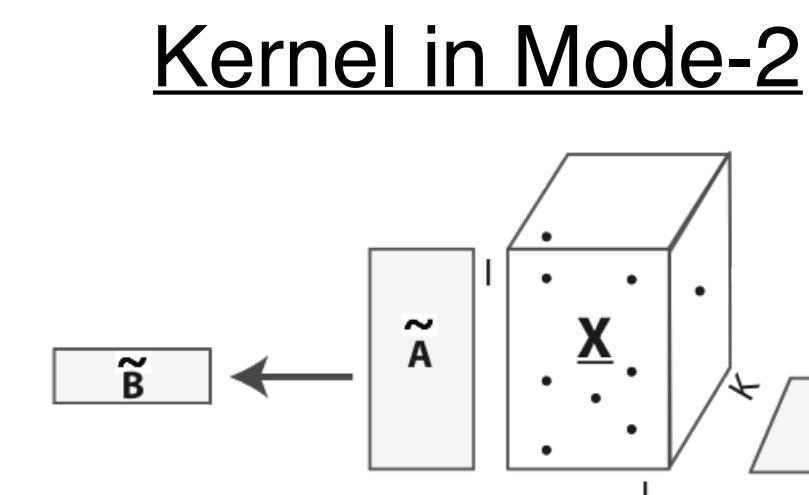
# Mode-Specific Tensor Formats

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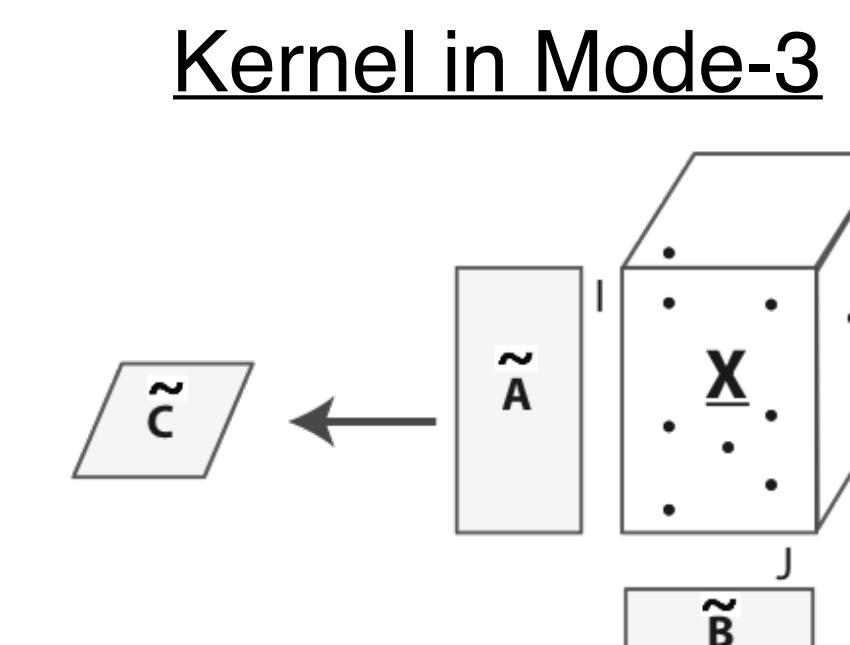
**Tensor  
Decomposition**



**CSF-1**



**Performance payoff**



# Mode Orientation

Tensor decomposition

Mode-Specific

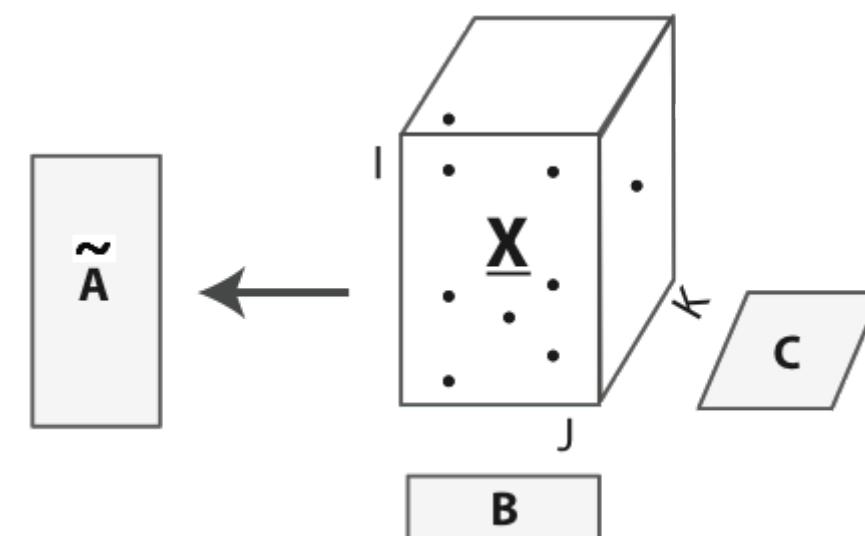
Mode-Generic

Kernel in Mode-1

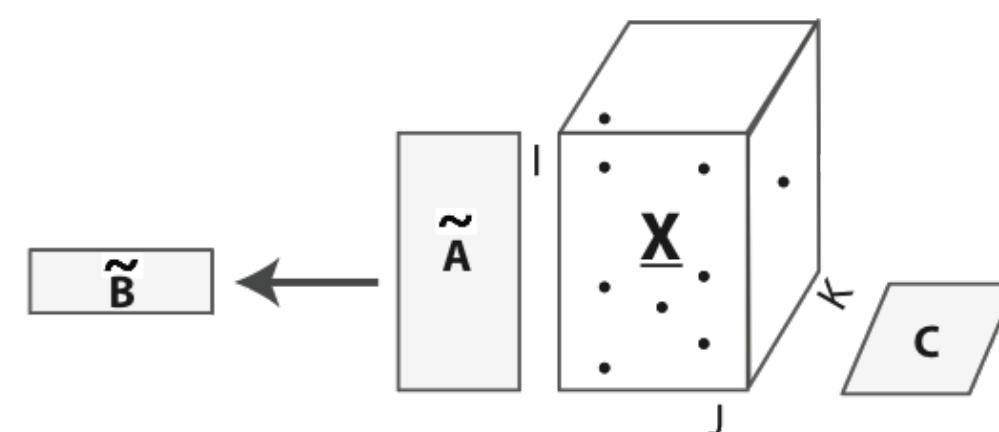
Mode-1 oriented (CSF/FCOO)

Coordinate (COO)

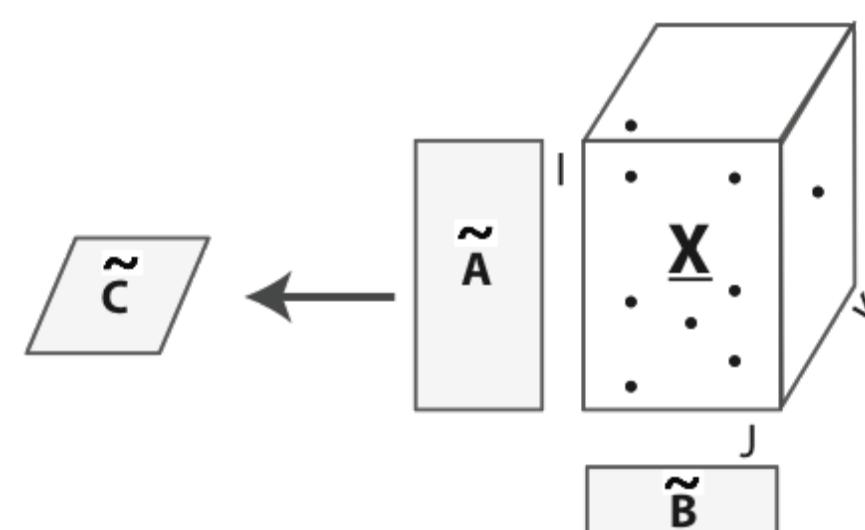
HiCOO



Kernel in Mode-2



Kernel in Mode-3

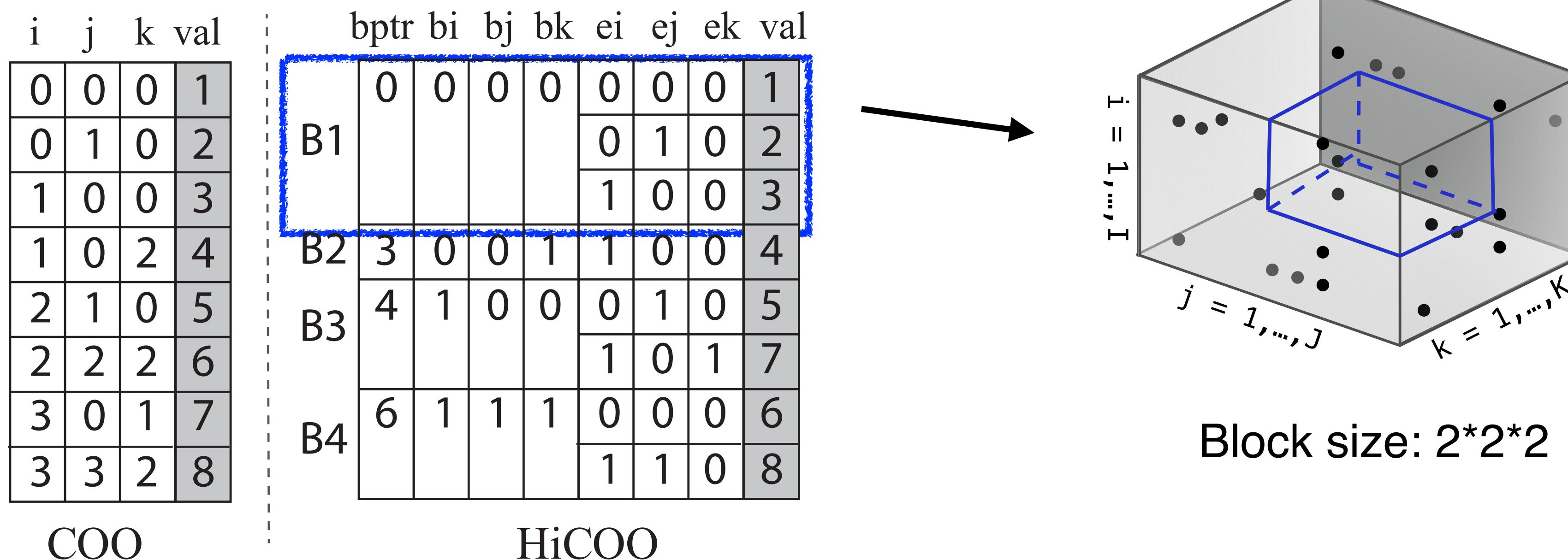


✓ Efficient

✗ In-efficient

# HiCOO Format

- Store a sparse tensor in units of small sparse blocks



# HiCOO Format

- Store a sparse tensor in units of small sparse blocks

i	j	k	val
0	0	0	1
0	1	0	2
1	0	0	3
1	0	2	4
2	1	0	5
2	2	2	6
3	0	1	7
3	3	2	8

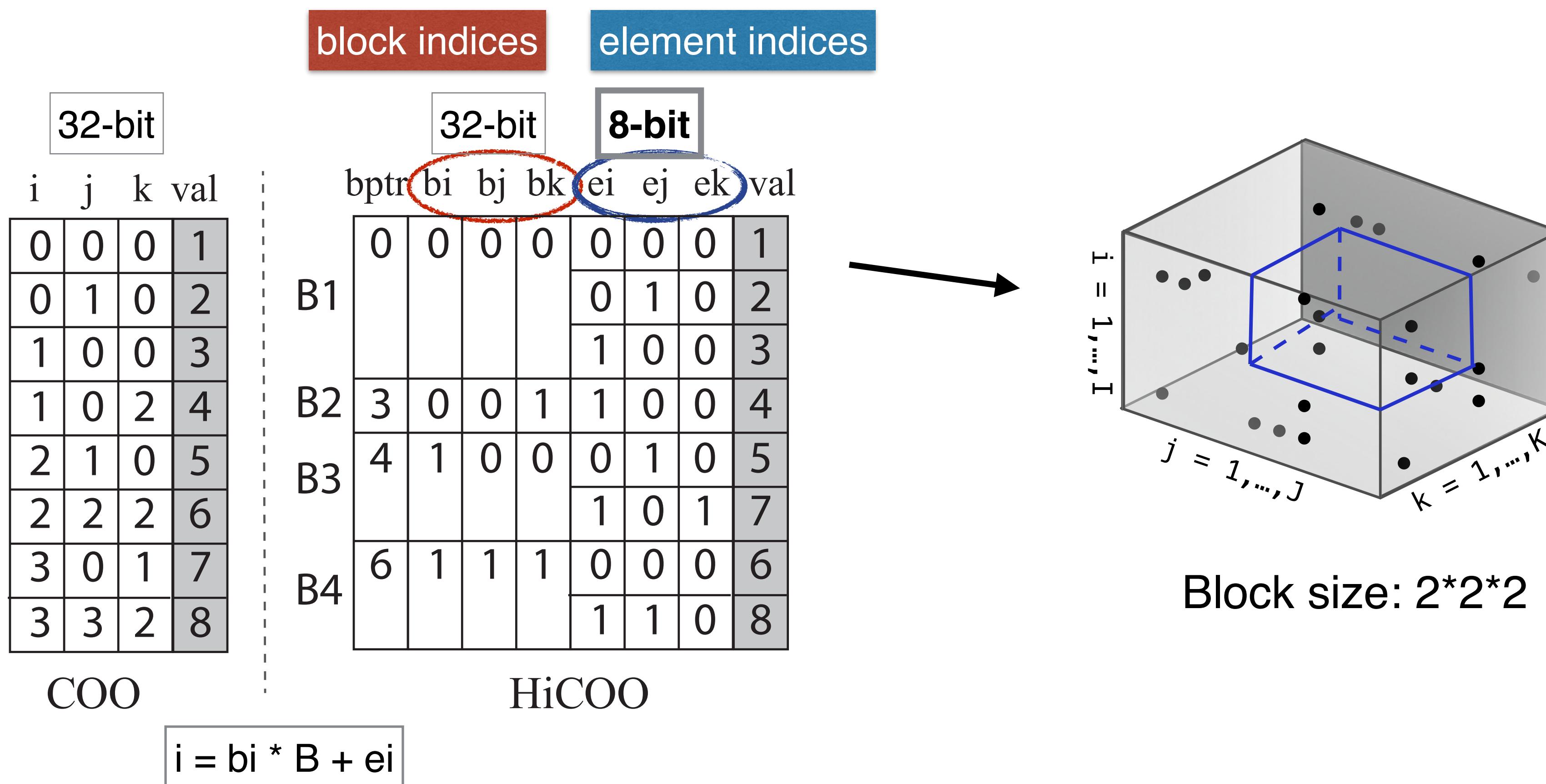
COO

	bptr	bi	bj	bk	ei	ej	ek	val
B1	0	0	0	0	0	0	0	1
B2	3	0	0	1	1	0	0	4
B3	4	1	0	0	0	1	0	5
B4	6	1	1	1	0	0	0	6
					1	1	0	8

HiCOO

# HiCOO Format

- Store a sparse tensor in units of small sparse blocks
  - Shorten the bit-length of element indices



# HiCOO Format

- Store a sparse tensor in units of small sparse blocks
  - Shorten the bit-length of element indices
  - Compress the number of block indices

block indices      element indices

32-bit

i	j	k	val
0	0	0	1
0	1	0	2
1	0	0	3
1	0	2	4
2	1	0	5
2	2	2	6
3	0	1	7
3	3	2	8

COO

32-bit

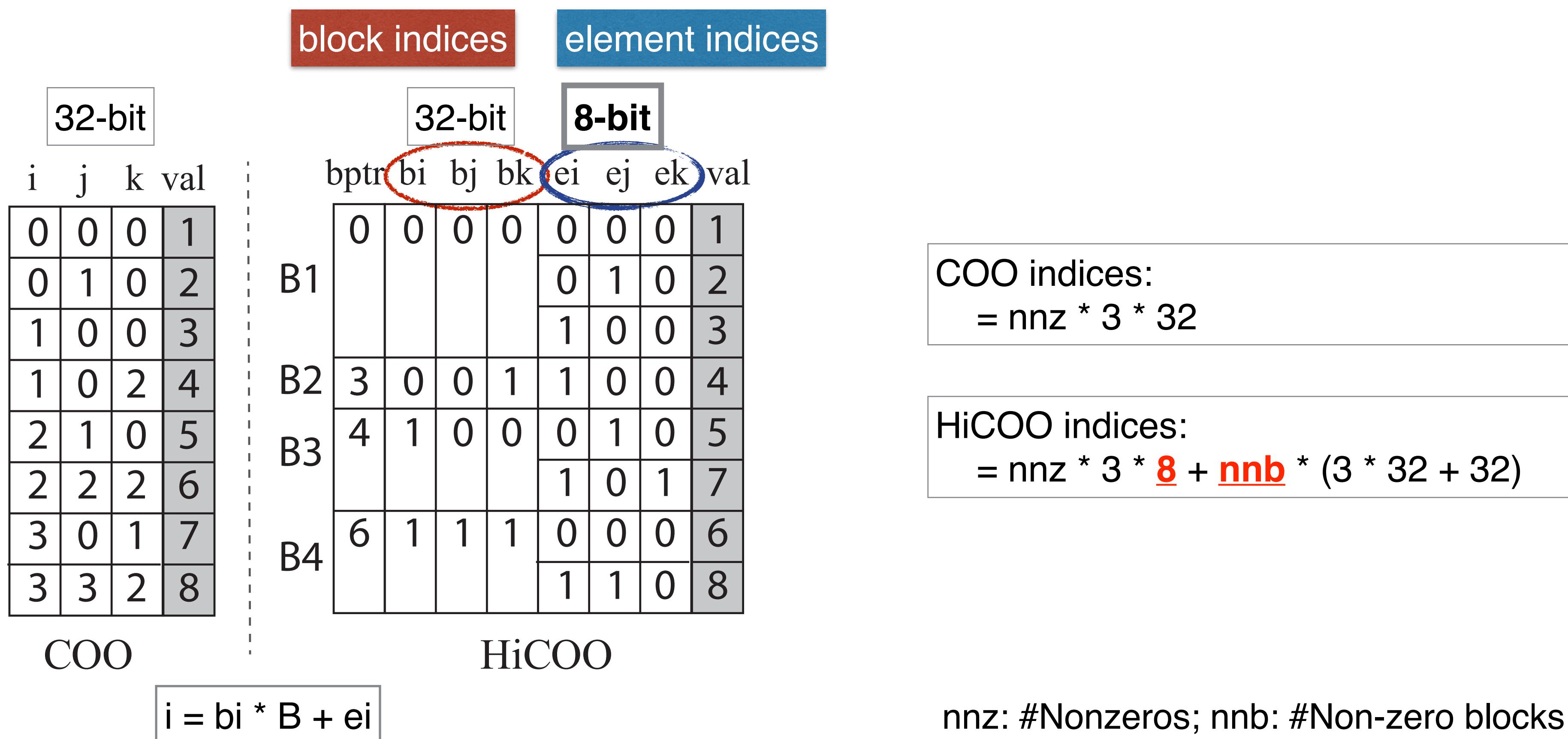
8-bit

bptr	bi	bj	bk	ei	ej	ek	val
0	0	0	0	0	0	0	1
				0	1	0	2
				1	0	0	3
B1	3	0	0	1	1	0	4
B2	4	1	0	0	0	1	5
B3				1	0	1	7
B4	6	1	1	1	0	0	6
				1	1	0	8

HiCOO

# HiCOO Format

- Store a sparse tensor in units of small sparse blocks
    - Shorten the bit-length of element indices
    - Compress the number of block indices



# HiCOO Format

- Store a sparse tensor in units of small sparse blocks
  - Shorten the bit-length of element indices
  - Compress the number of block indices
  - For arbitrary-order sparse tensors.

32-bit			
i	j	k	val
0	0	0	1
0	1	0	2
1	0	0	3
1	0	2	4
2	1	0	5
2	2	2	6
3	0	1	7
3	3	2	8

COO

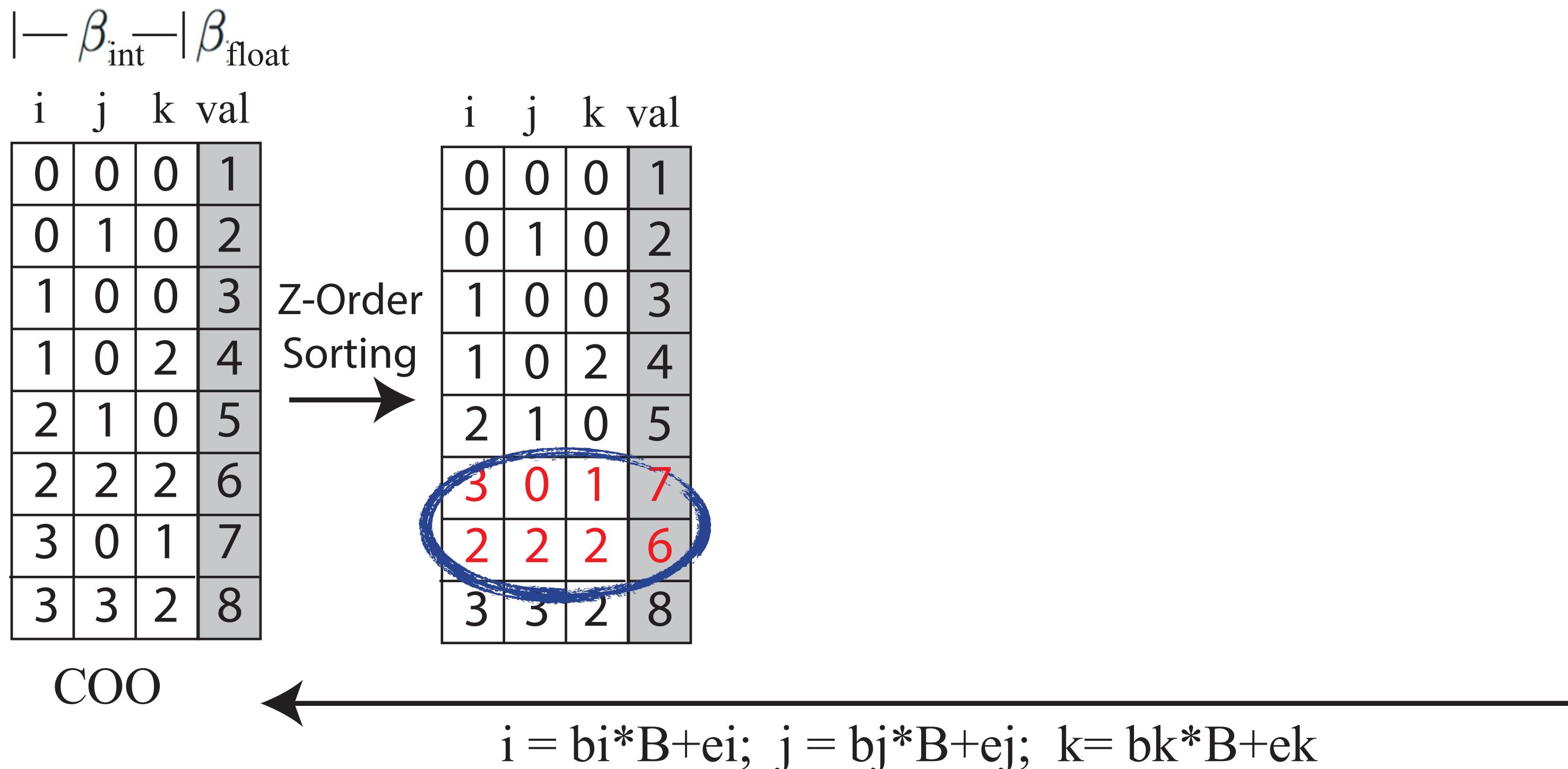
32-bit							
bptr	bi	bj	bk	ei	ej	ek	val
0	0	0	0	0	0	0	1
B1							
				0	1	0	2
				1	0	0	3
B2	3	0	0	1	1	0	4
B3	4	1	0	0	0	1	5
					1	0	7
B4	6	1	1	1	0	0	6
					1	1	8

HiCOO

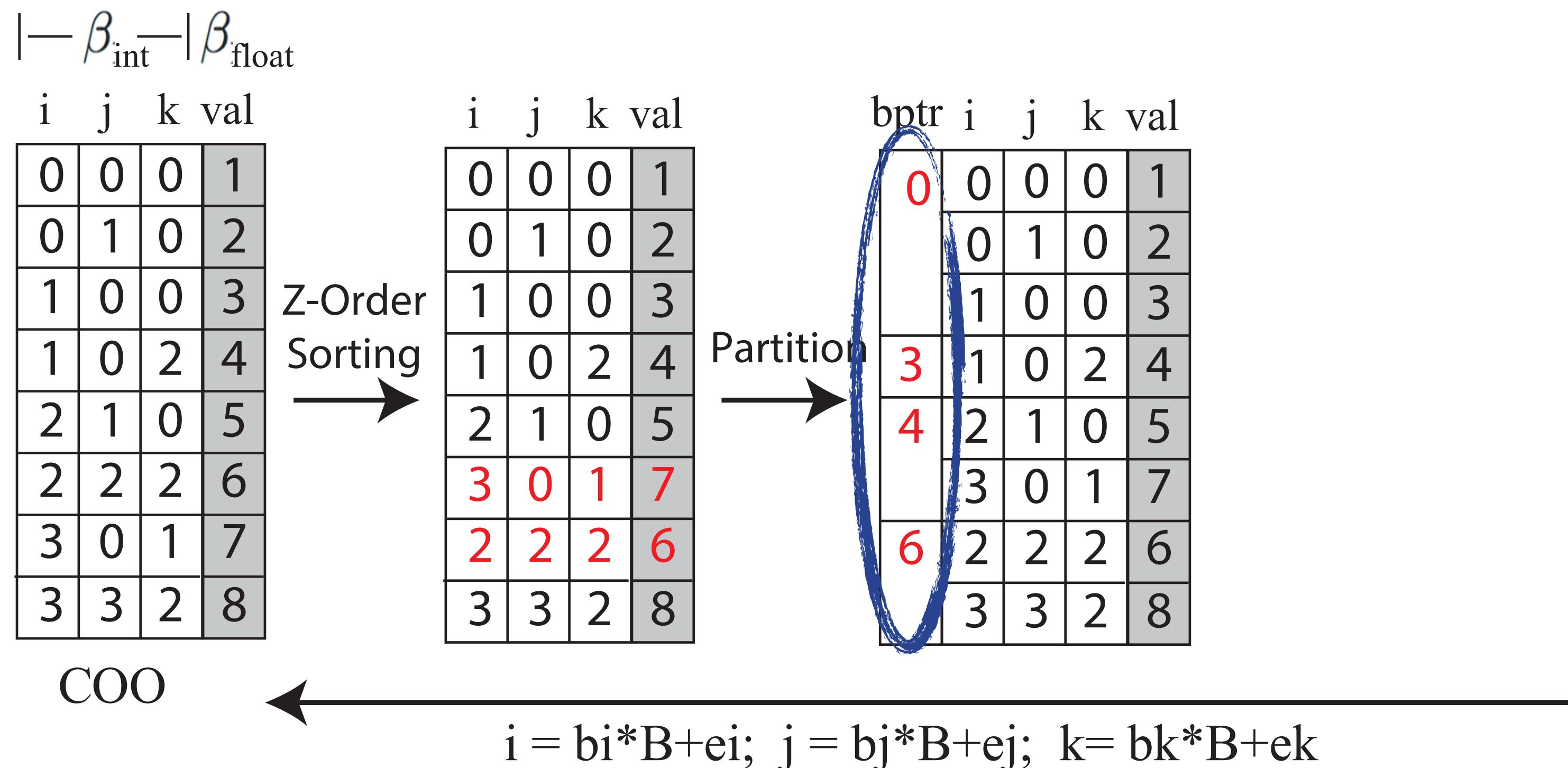
For the tensor: Reduce its storage and memory footprints

For matrices: Better data locality

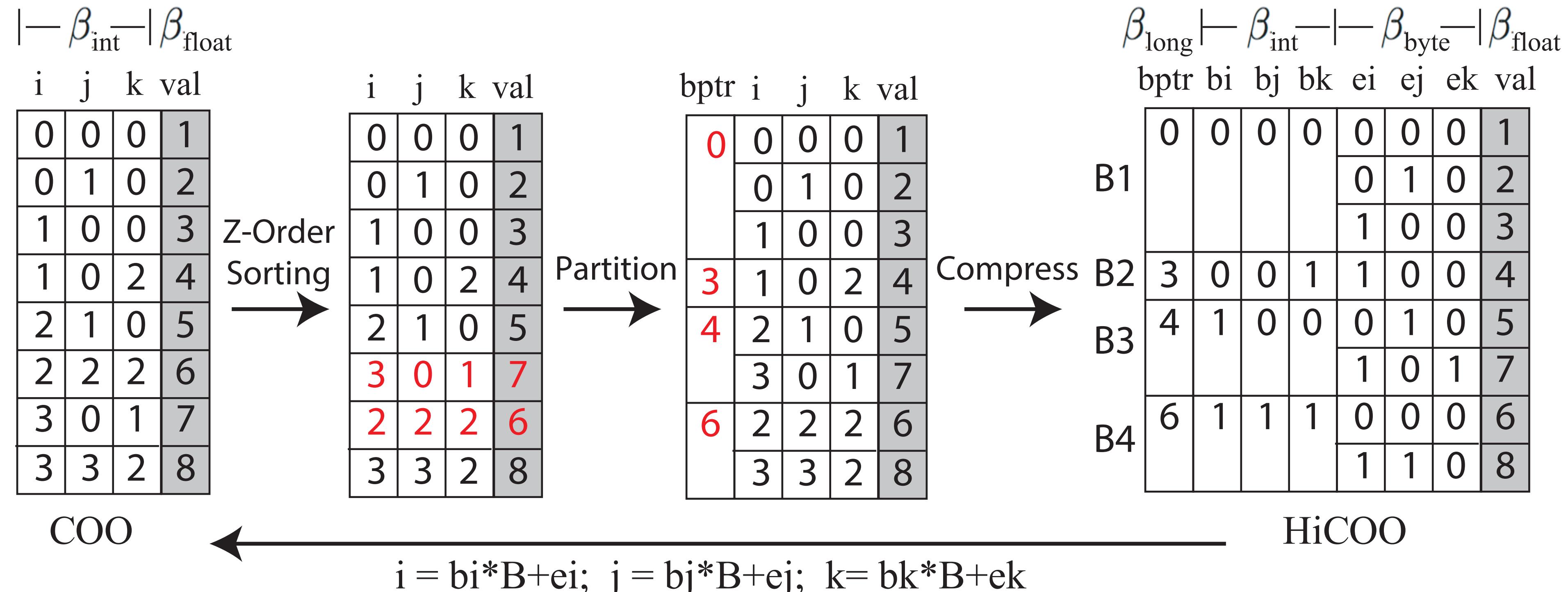
# Format Conversion



# Format Conversion

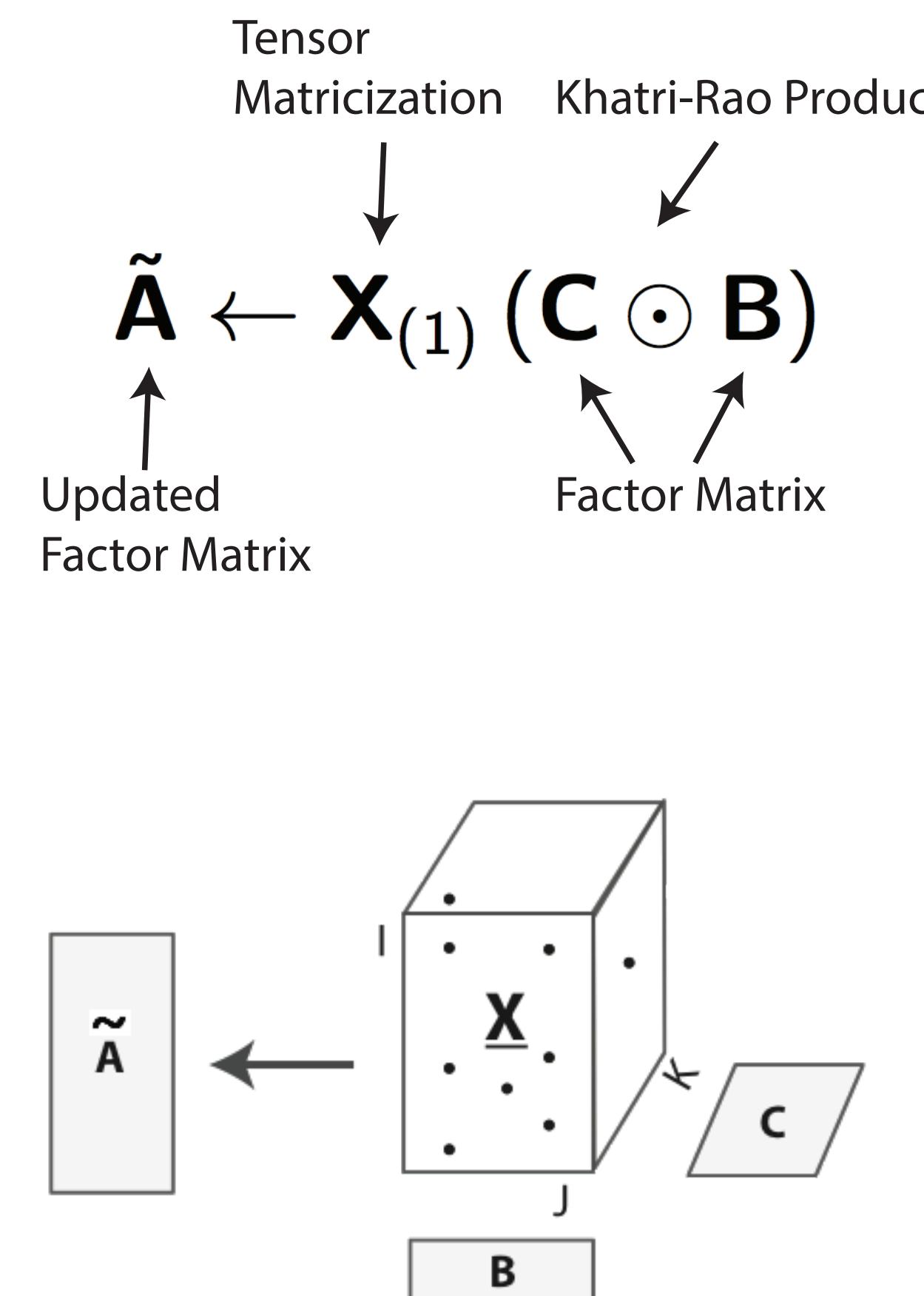


# Format Conversion

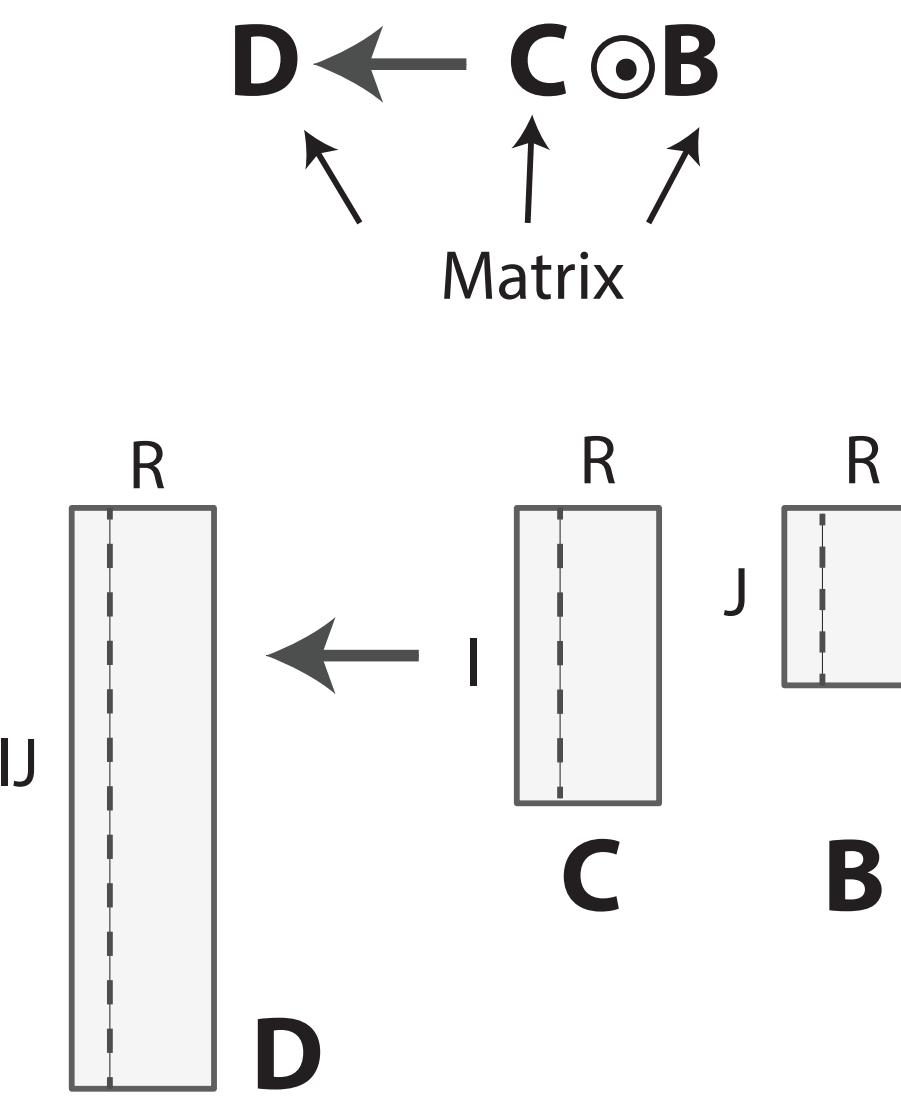


# MTTKRP Operation

- Matriced Tensor Times Khatri-Rao Product (MTTKRP)

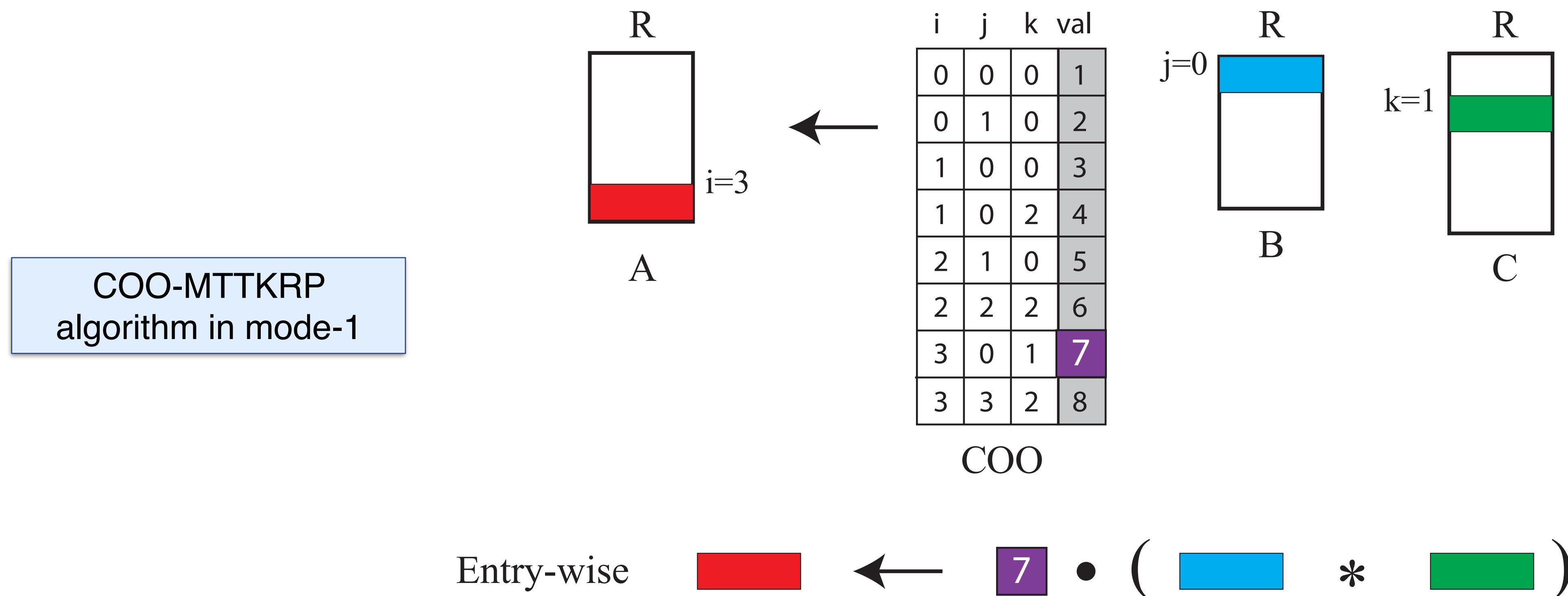
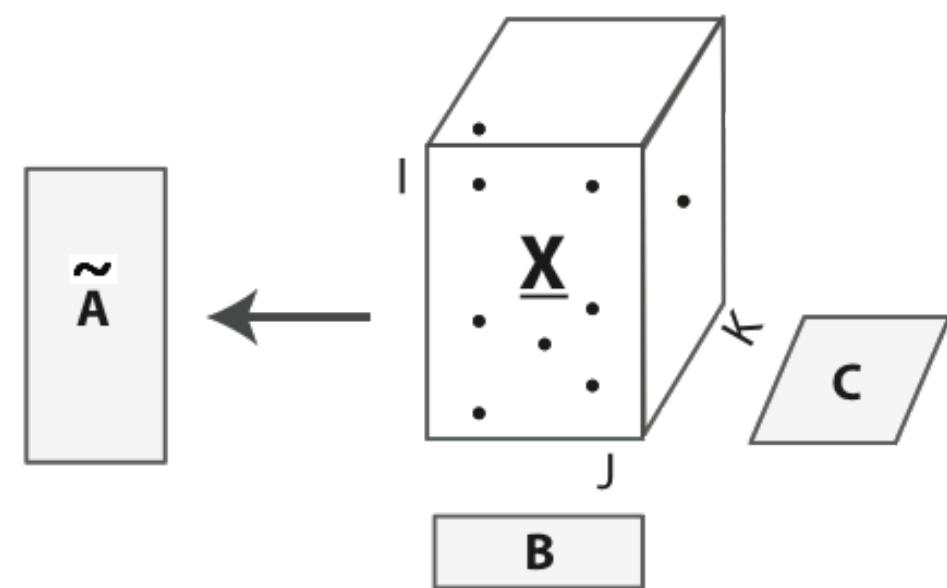
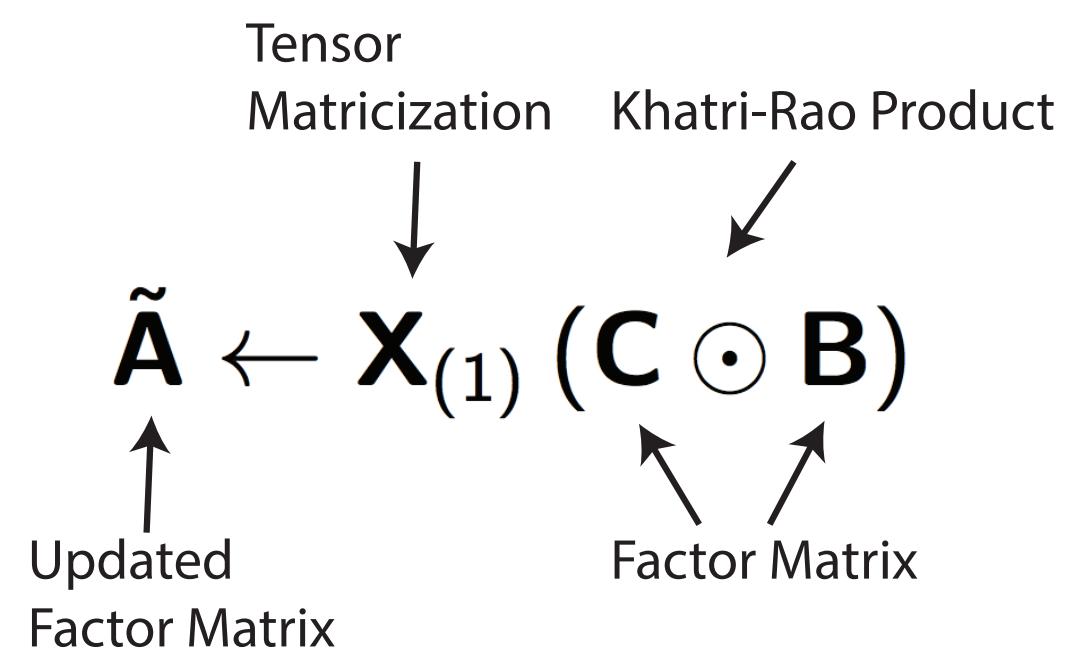


- Khatri-Rao Product

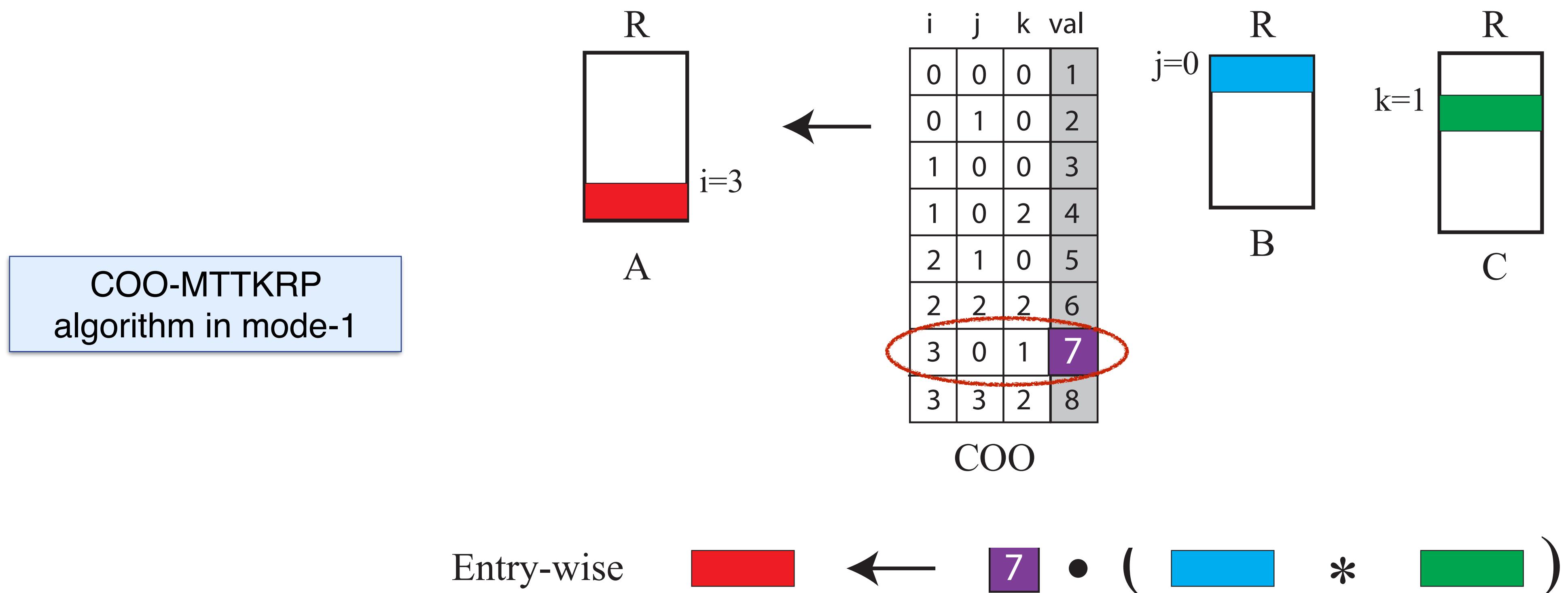
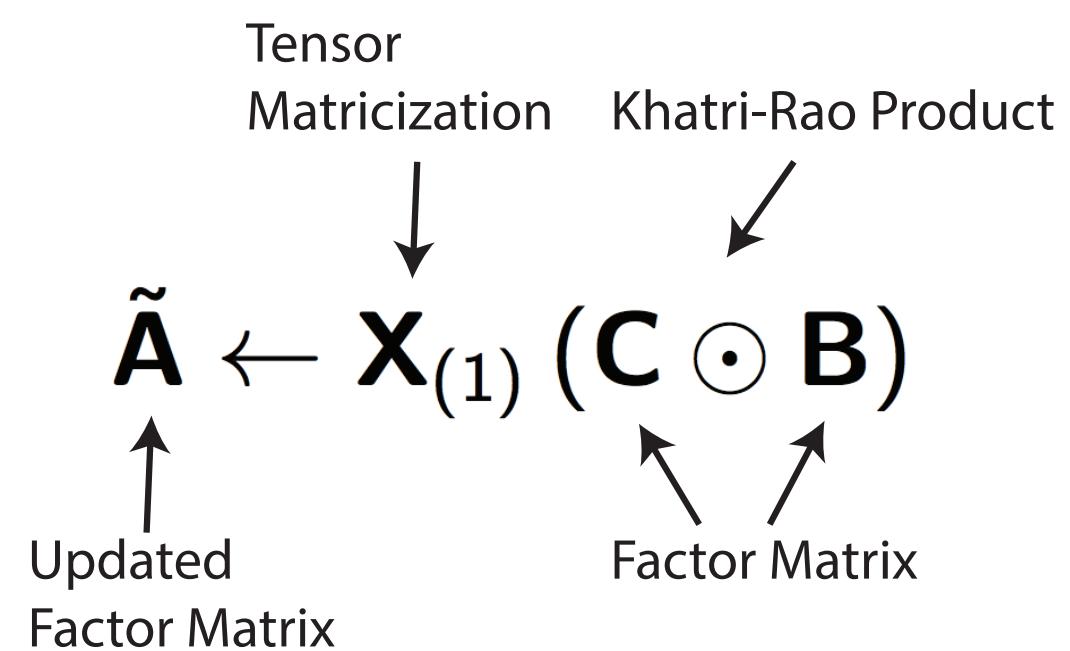


**MTTKRP is the performance bottleneck of CP decomposition.**

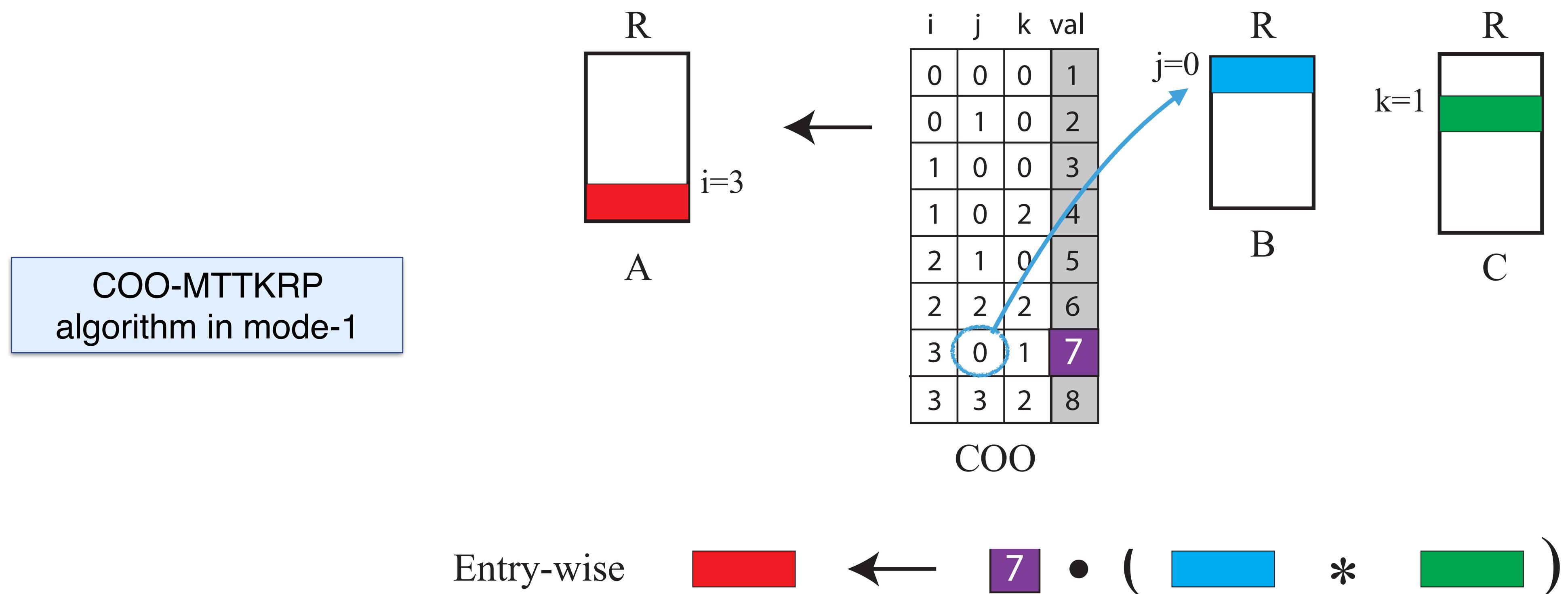
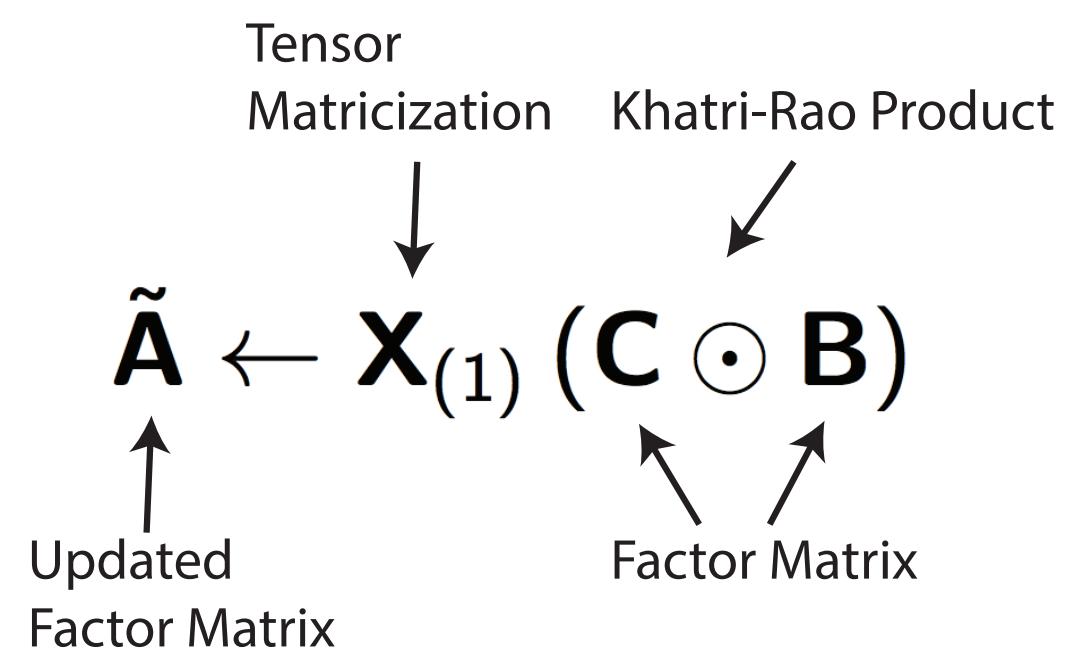
# COO-MTTKRP



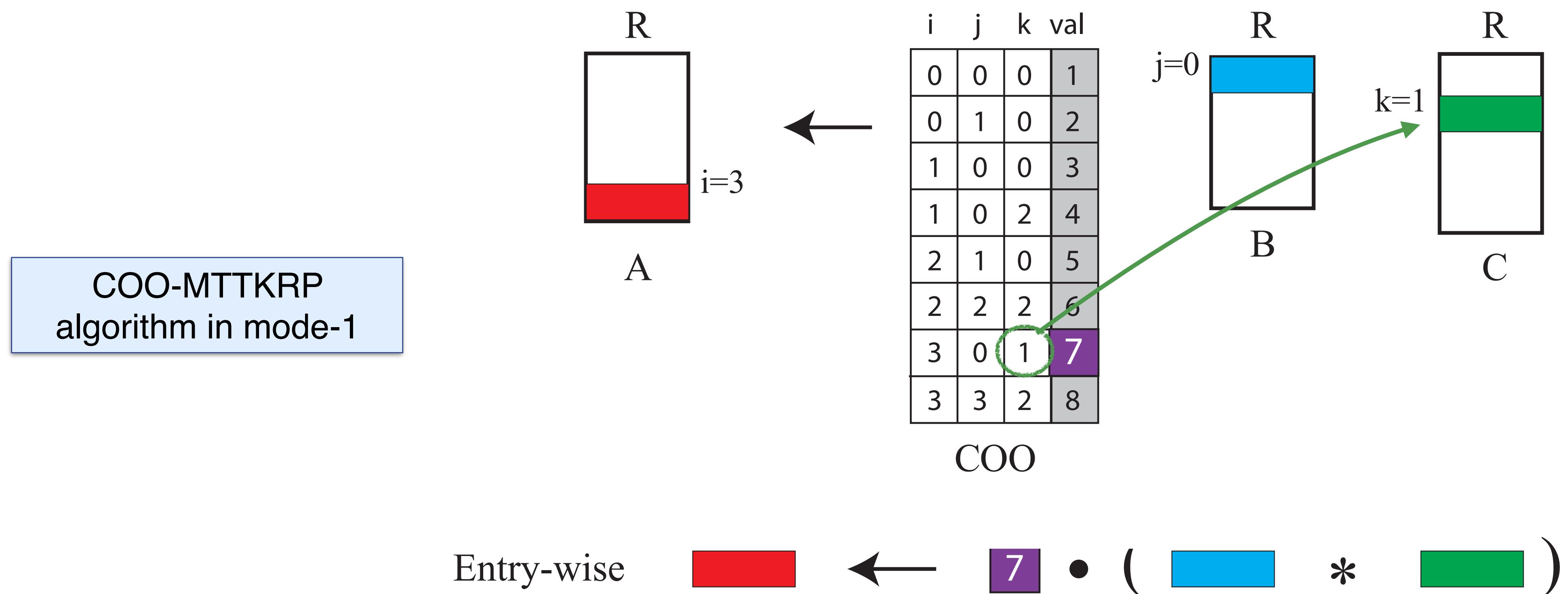
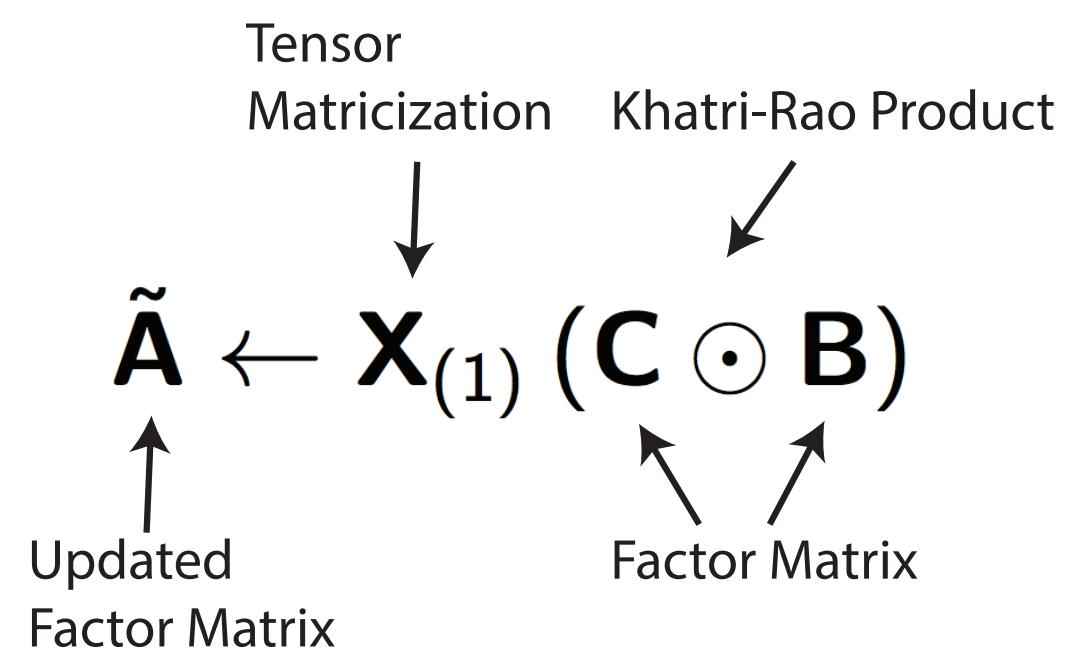
# COO-MTTKRP



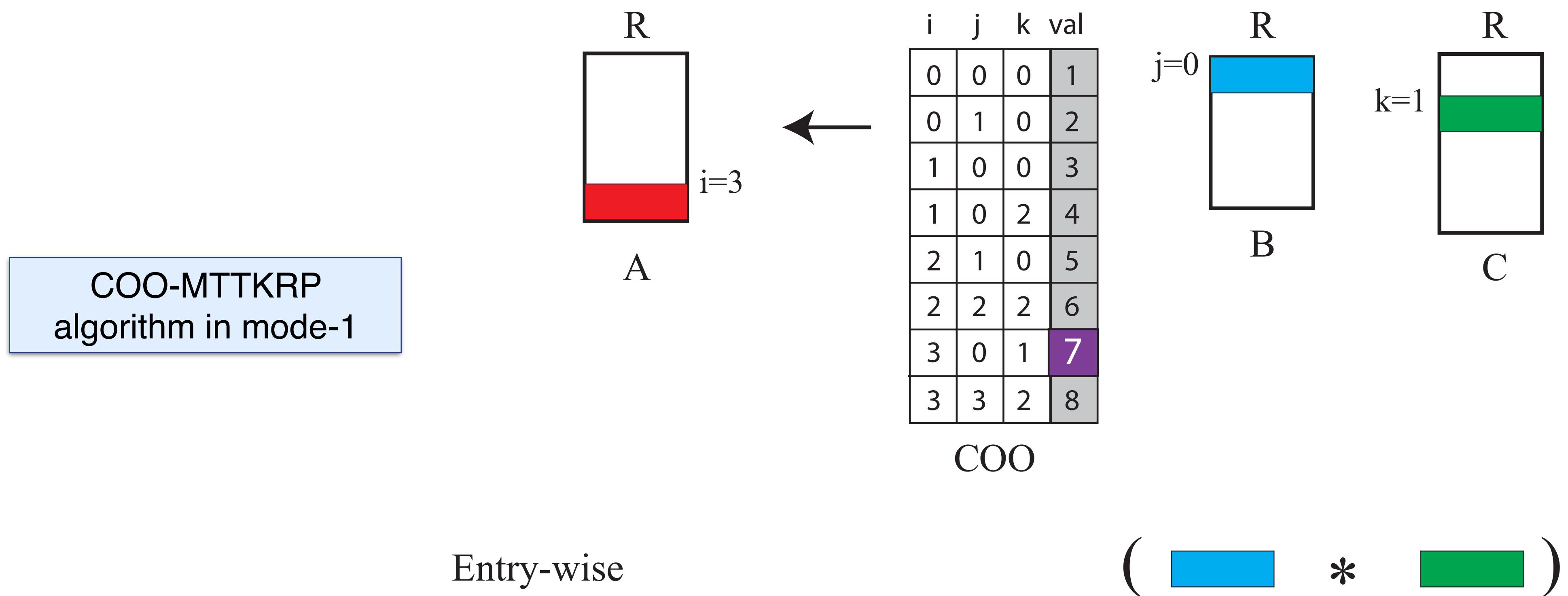
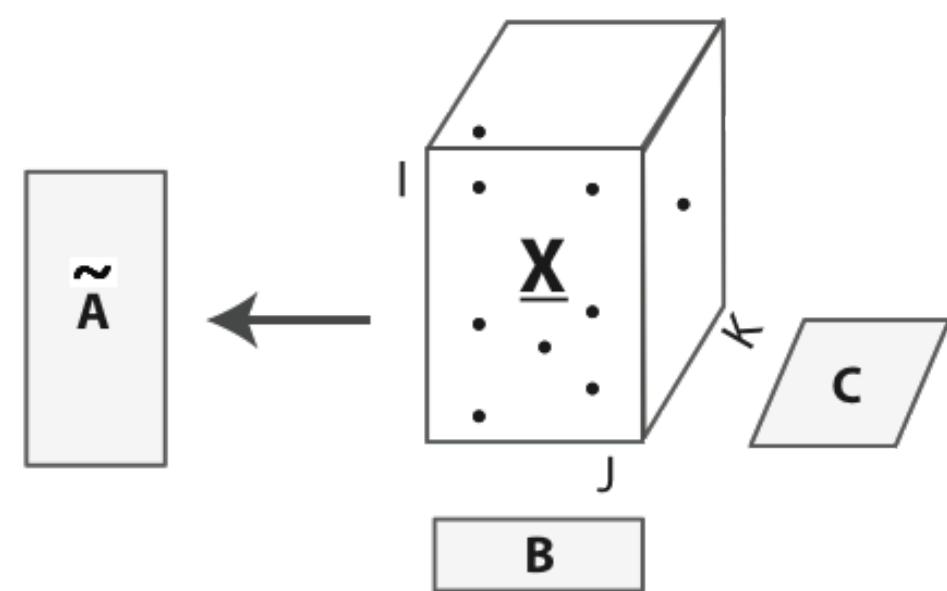
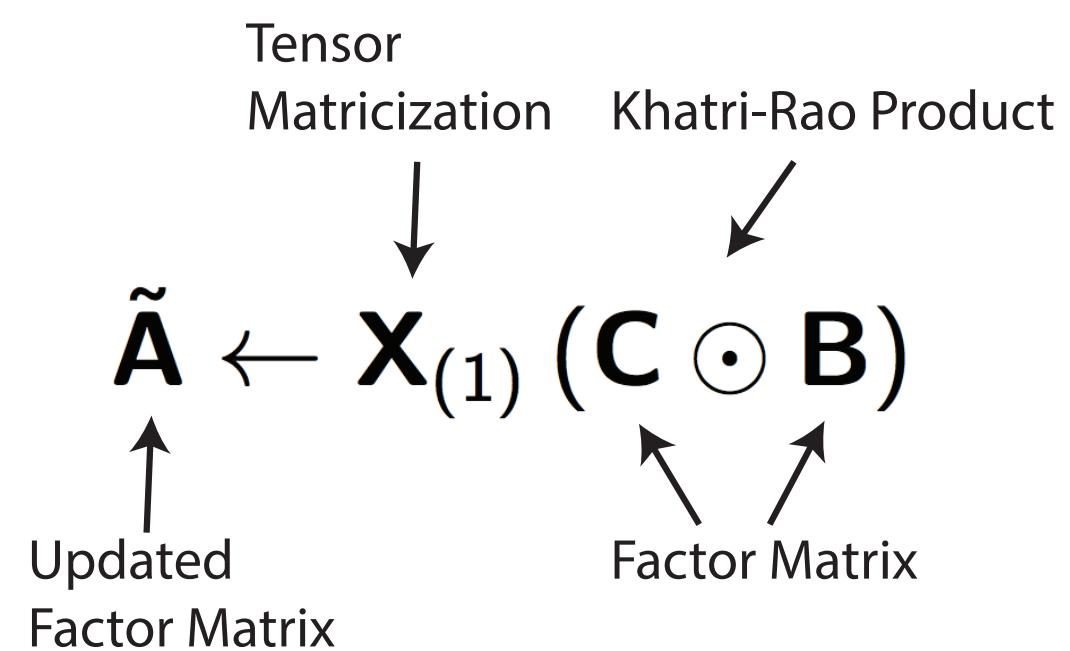
# COO-MTTKRP



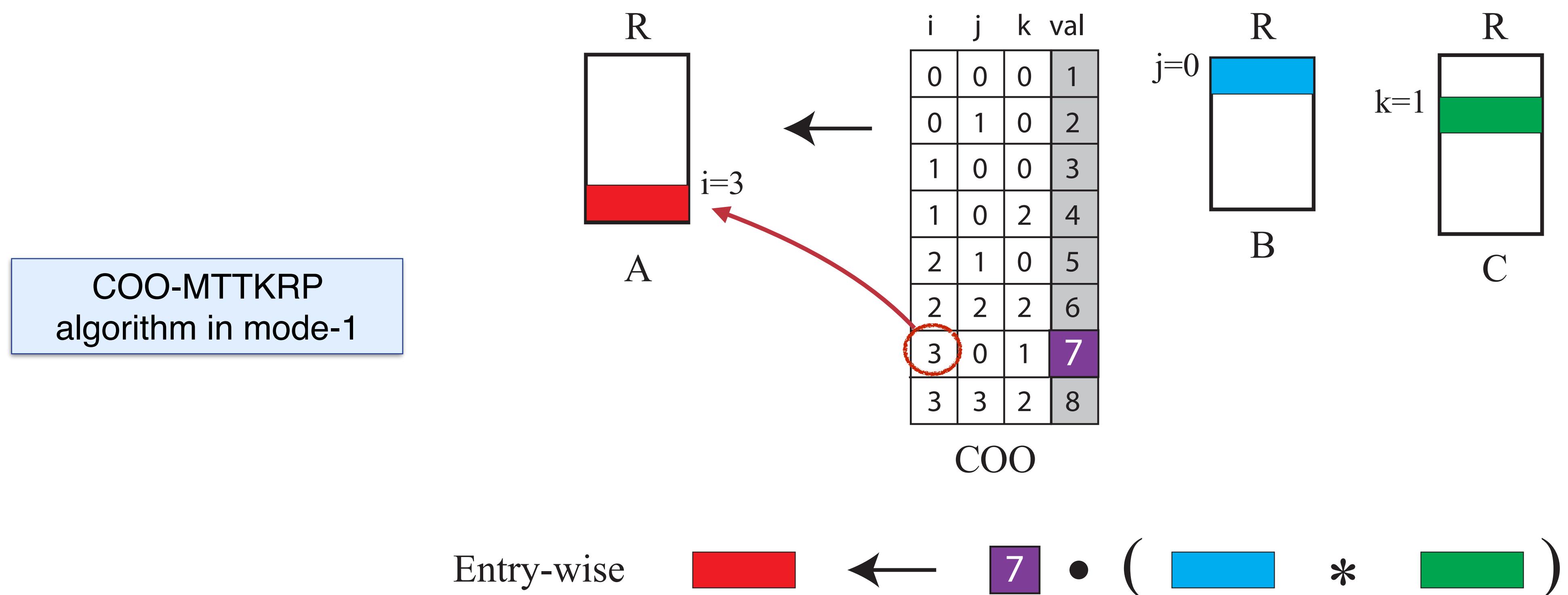
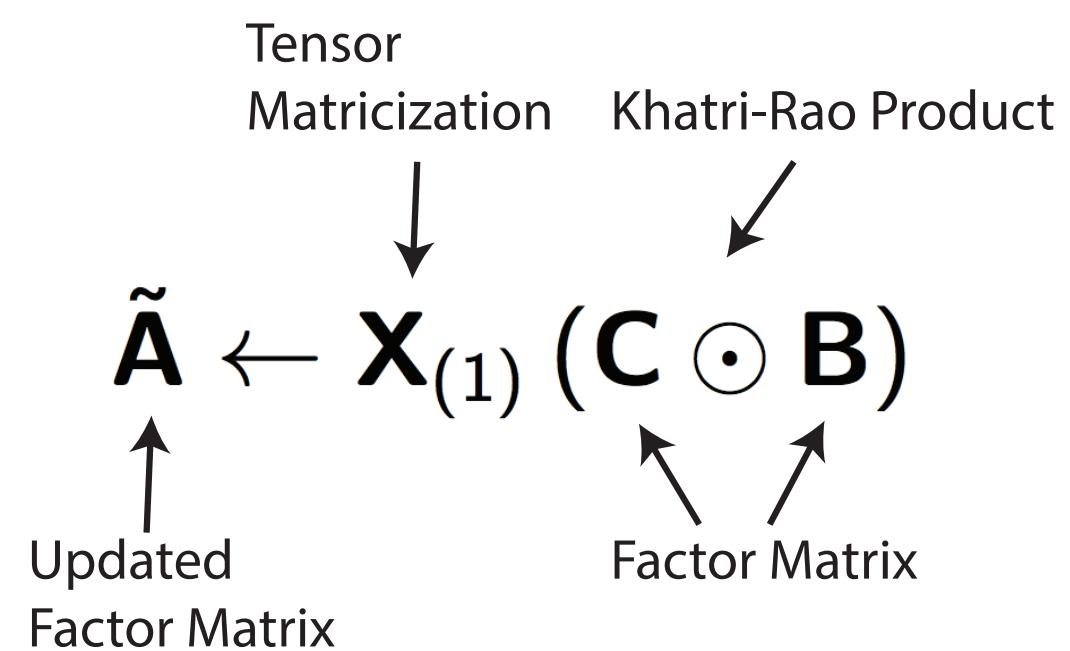
# COO-MTTKRP



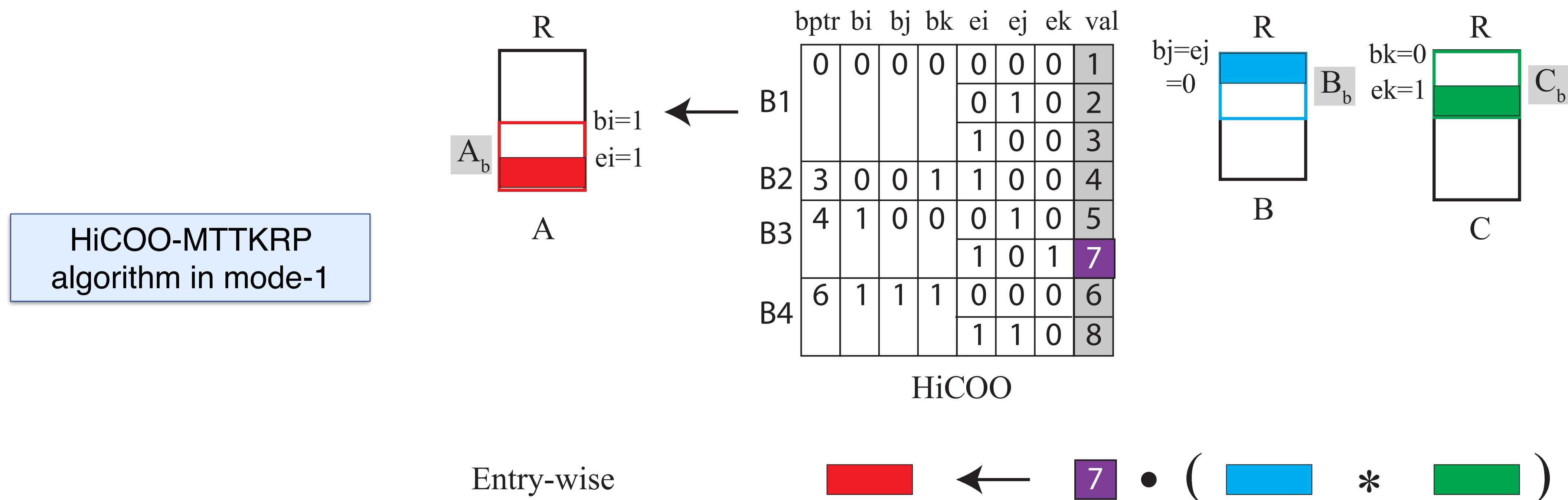
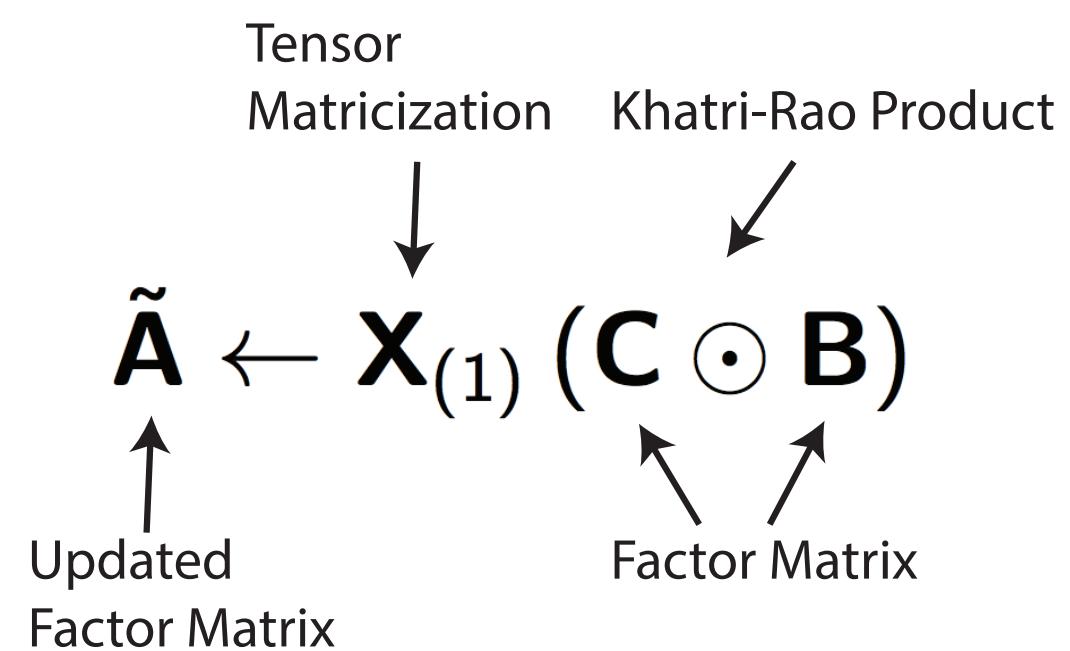
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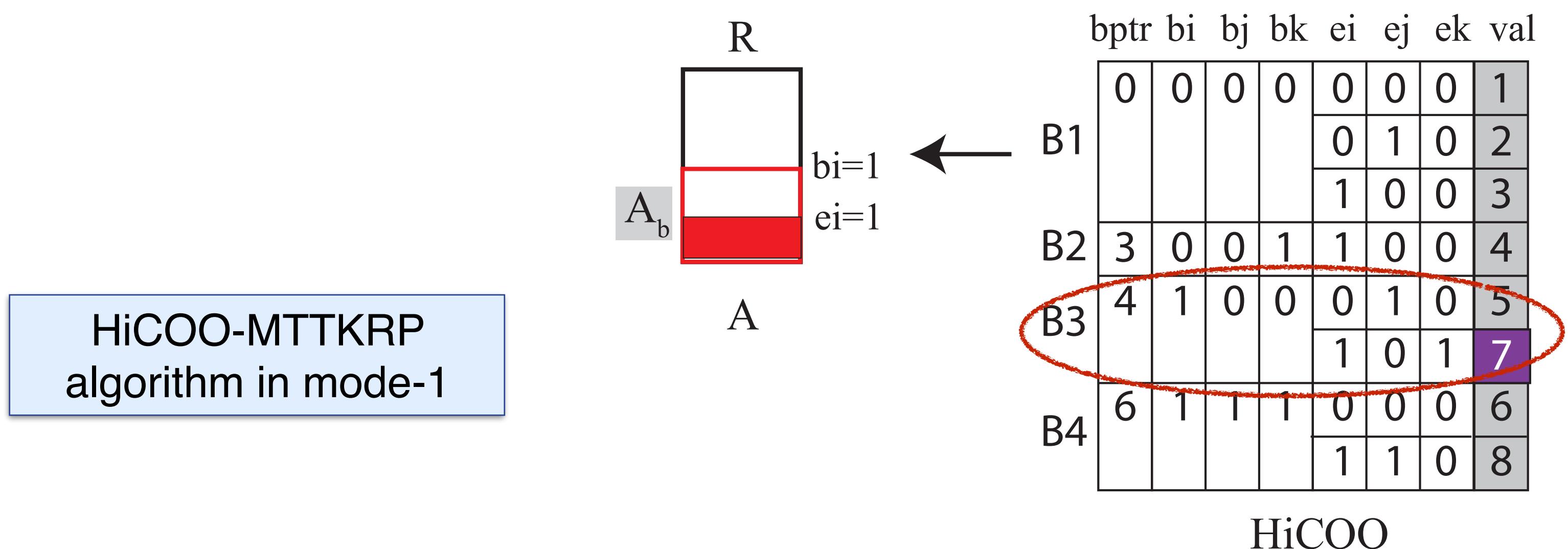
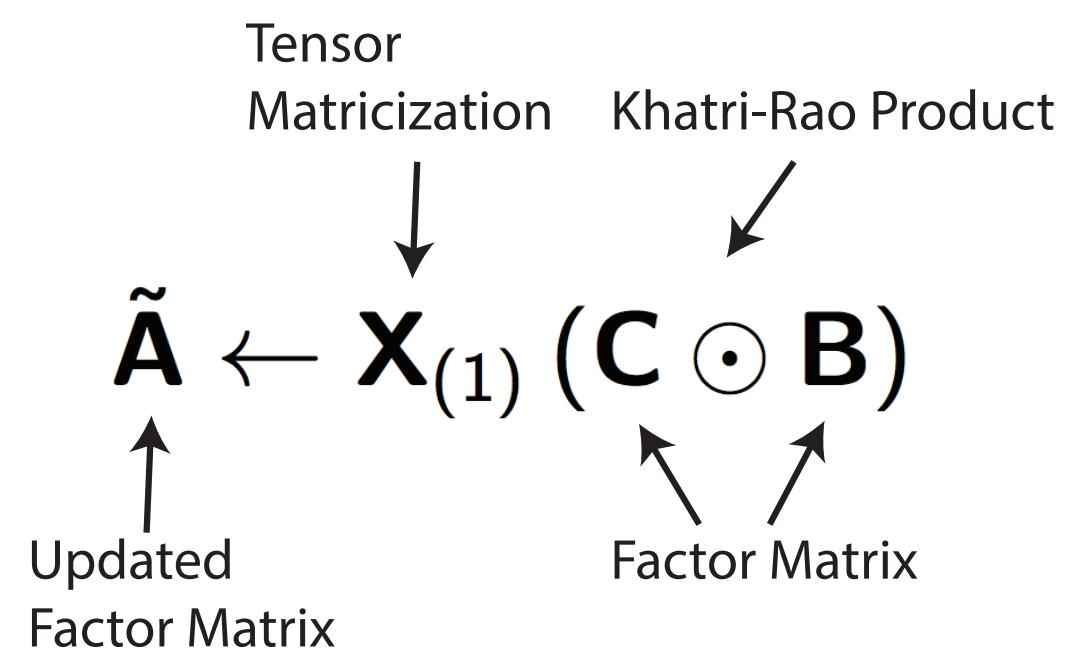
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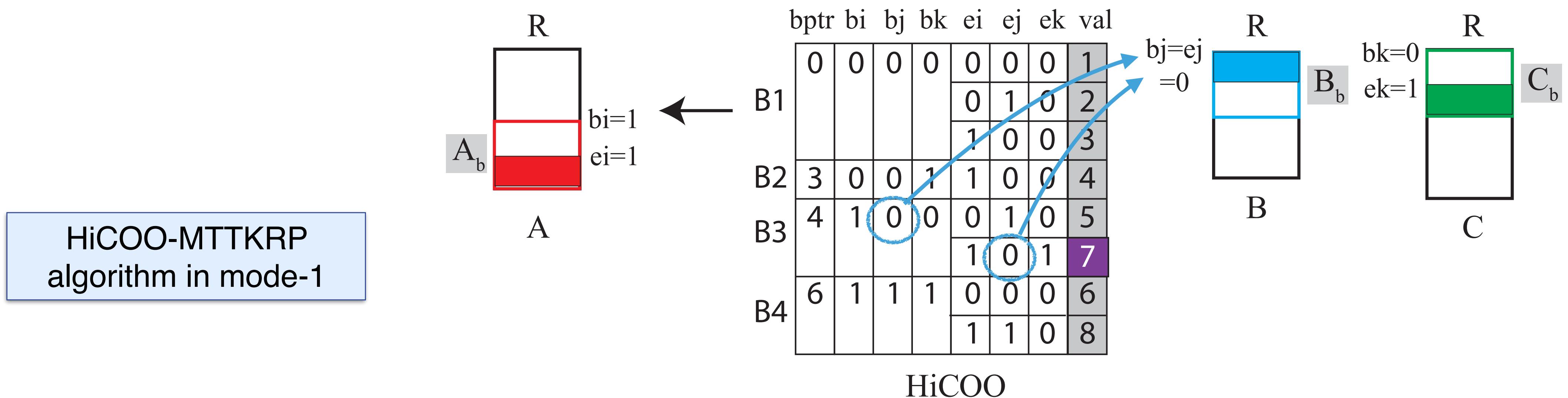
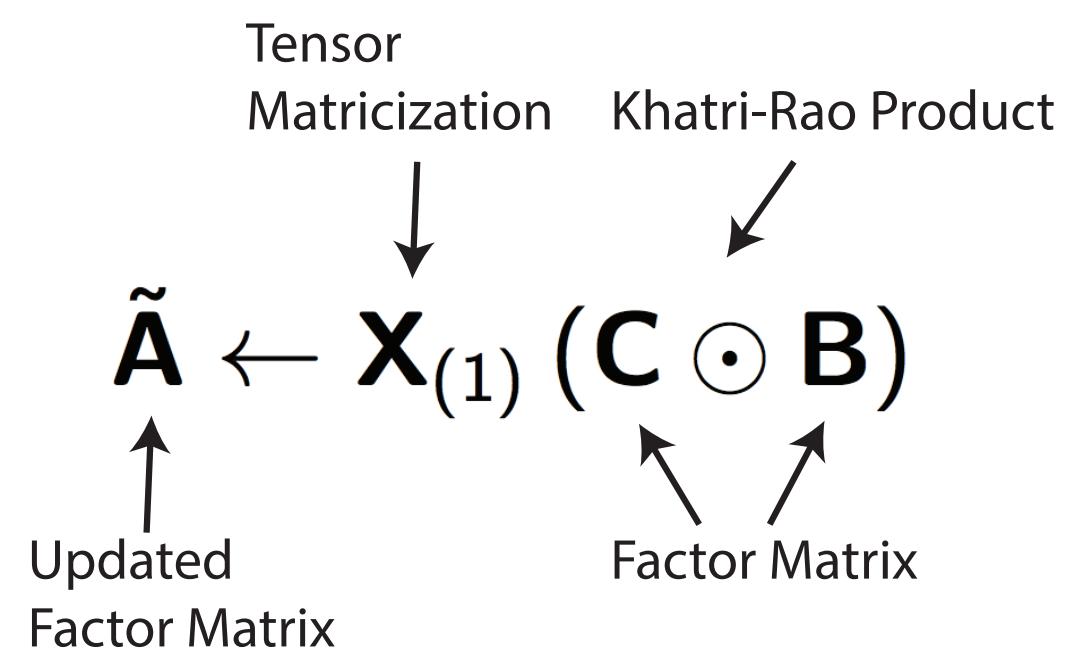
# HiCOO-MTTKRP



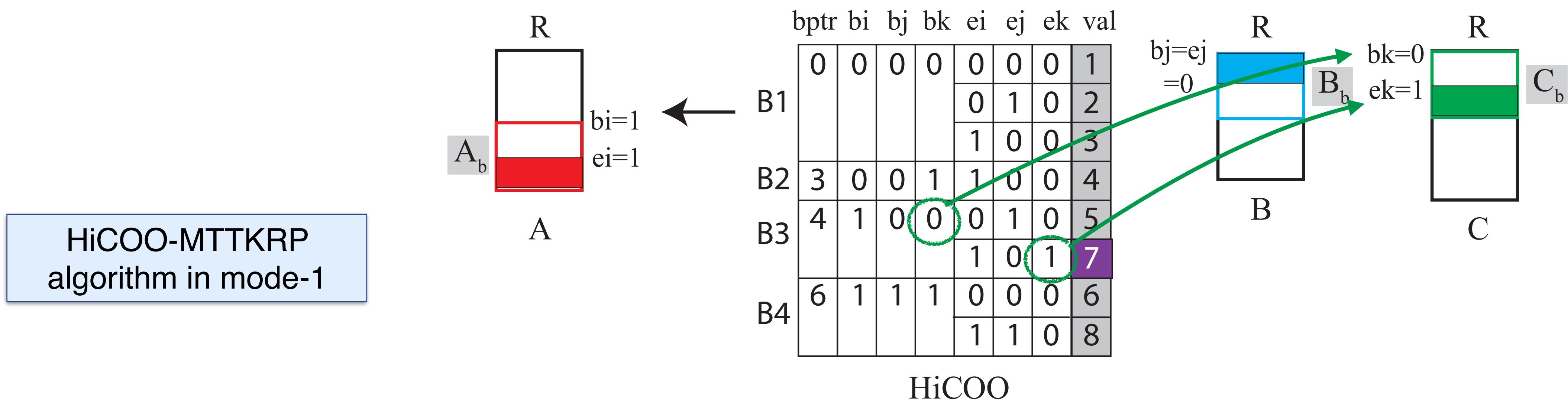
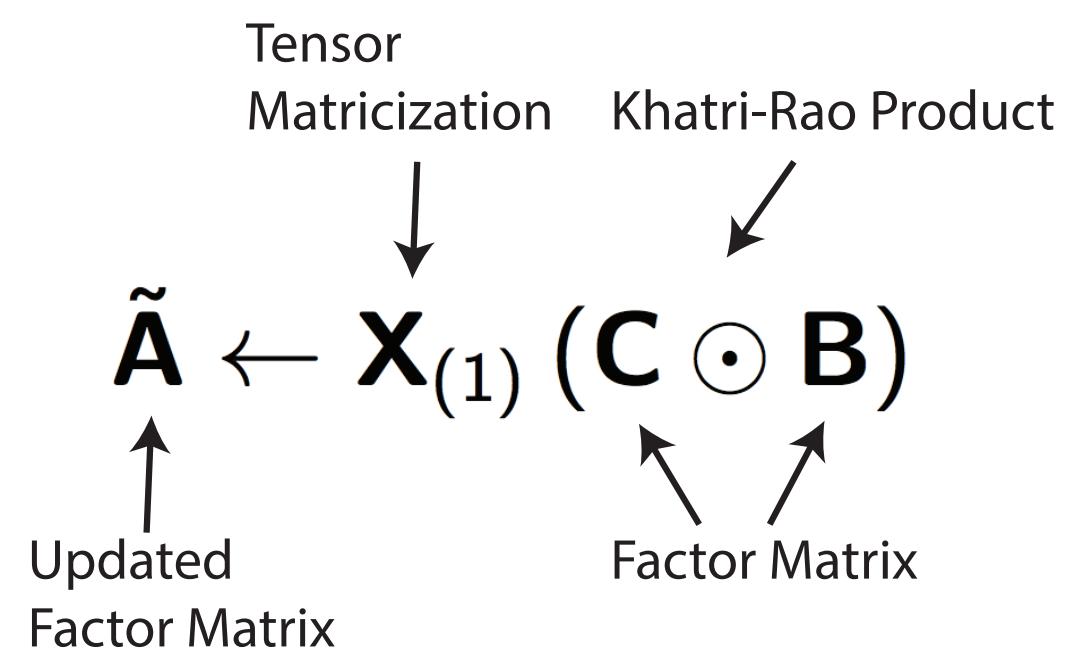
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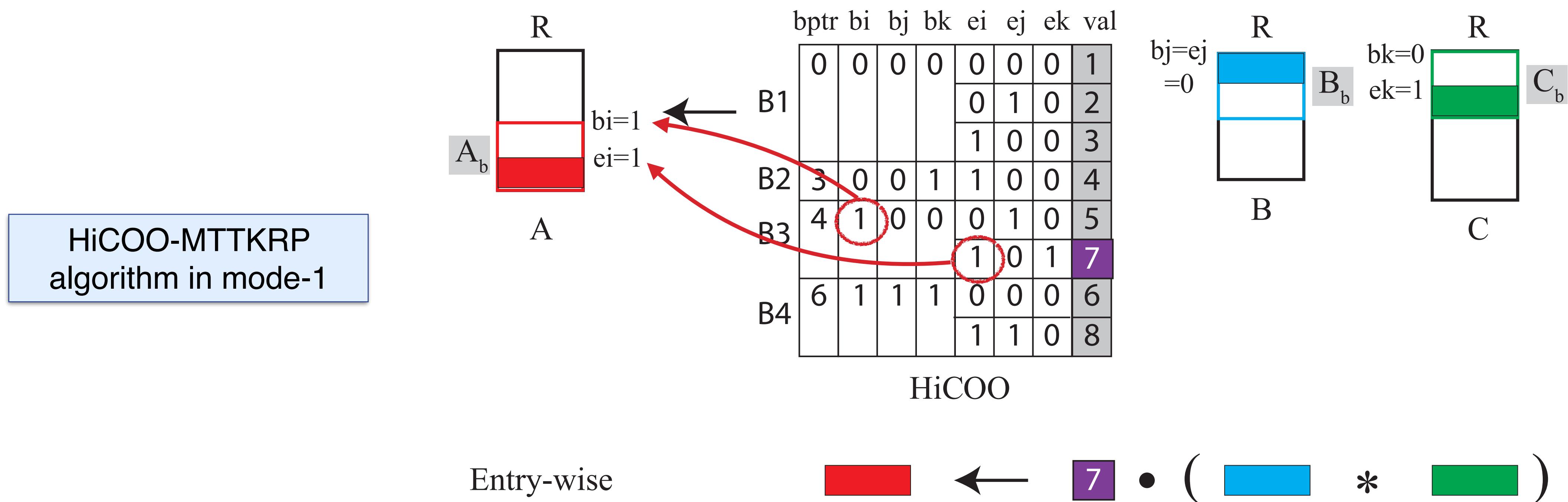
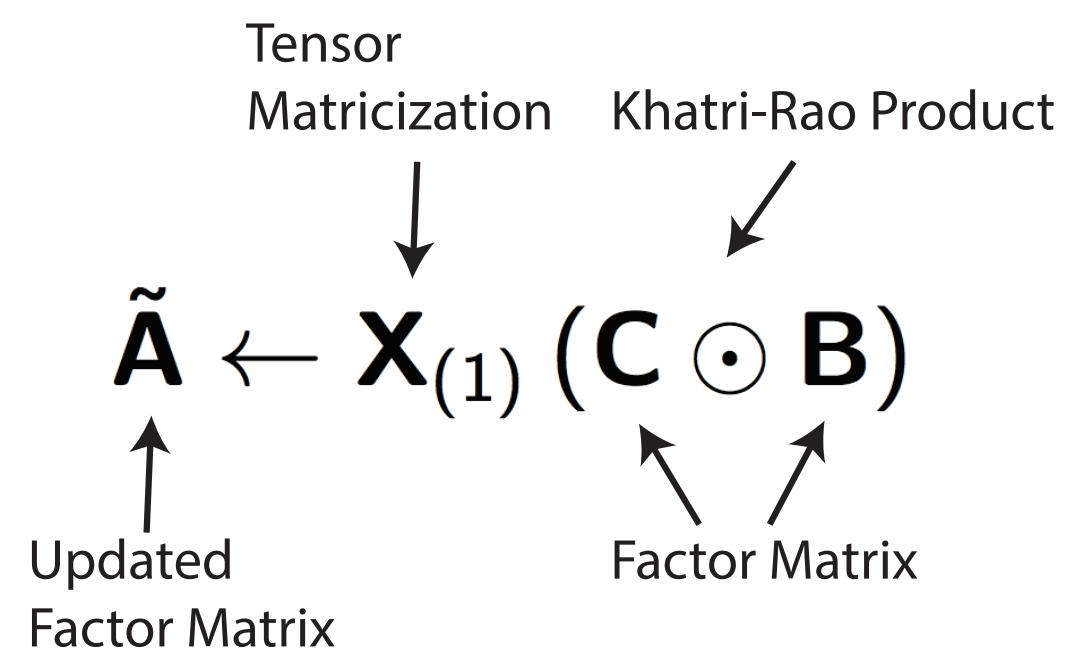
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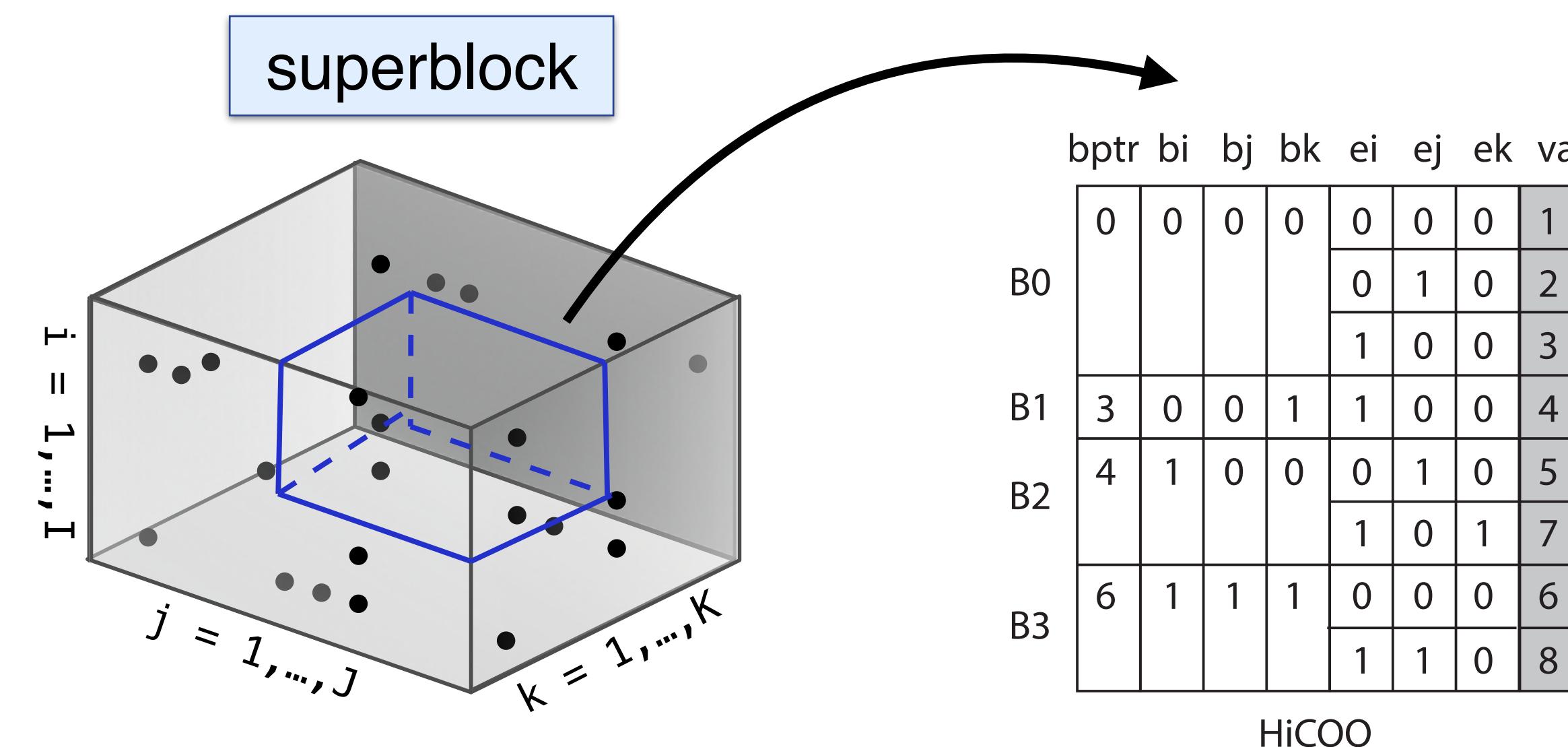


# HiCOO-MTTKRP



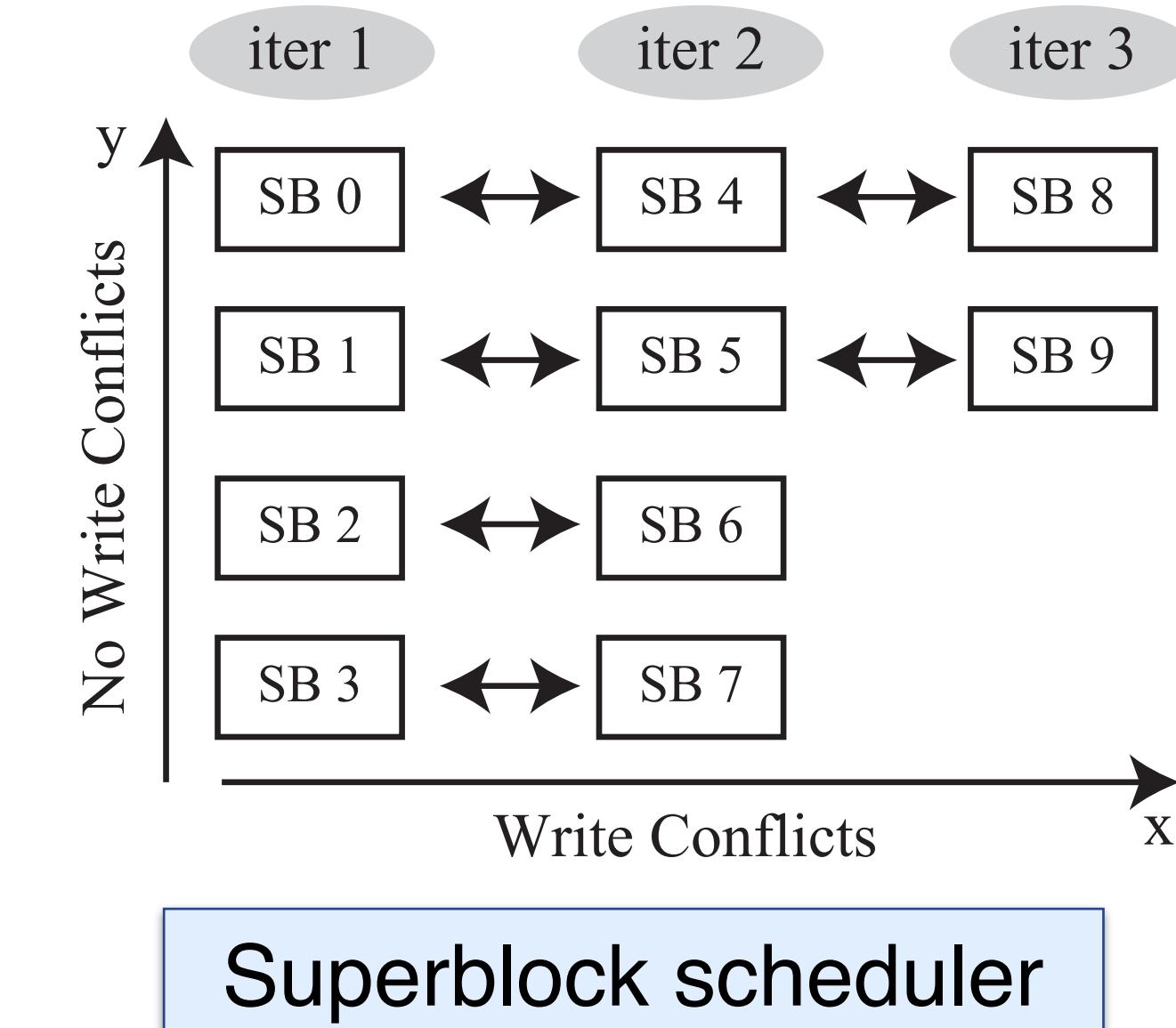
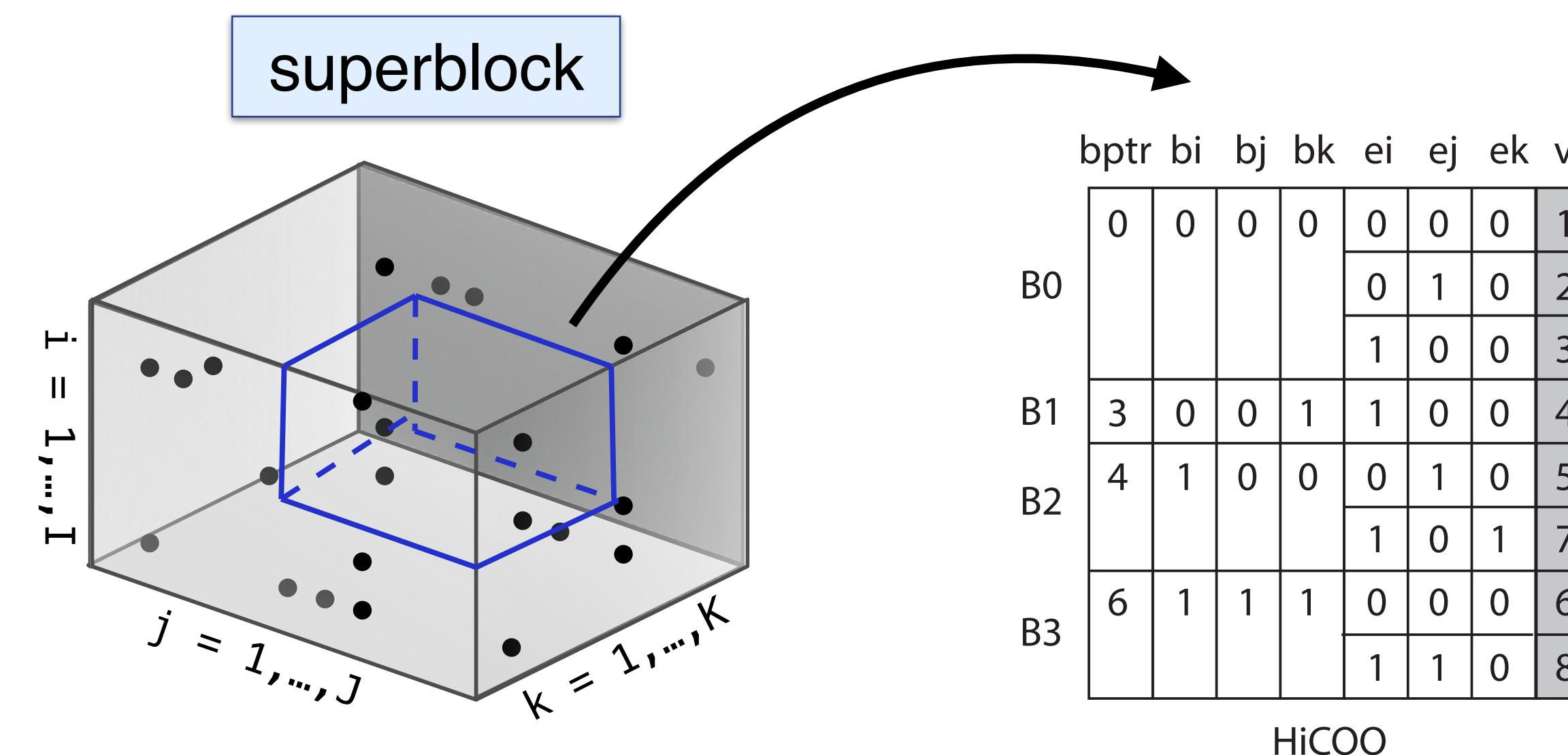
# Two-level Blocking for Efficient Thread Parallelism

- Use two-level blocking strategy
  - Large superblocks (logical) + small blocks (physical)

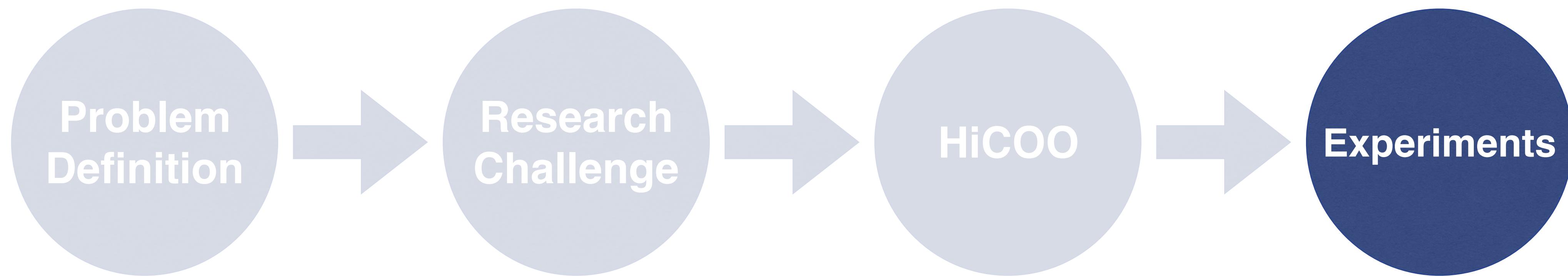


# Two-level Blocking for Efficient Thread Parallelism

- Use two-level blocking strategy
  - Large superblocks (logical) + small blocks (physical)
  - To avoid using locks, we schedule superblocks according to scheduler with two parallel strategies (direct + privatization).
  - Increase only a bit extra storage.



# Outline



# Platform and Dataset

- **Platform:** Intel Xeon CPU E7-4850 v3 platform consisting 56 physical cores with icc 18.0.2 and parallelized by OpenMP.
- **Dataset:** FROSTT [Smith et al. 2017], HaTen2 [Jeon et al. 2015], and healthcare data [Perros et al. 2017].

DESCRIPTION OF SPARSE TENSORS.

Tensors	Order	Dimensions	#Nonzeros	Density
nell2	3	$12K \times 9K \times 29K$	77M	$2.4 \times 10^{-5}$
choa	3	$712K \times 10K \times 767$	27M	$5.0 \times 10^{-6}$
darpa	3	$22K \times 22K \times 24M$	28M	$2.4 \times 10^{-9}$
fb-m	3	$23M \times 23M \times 166$	100M	$1.1 \times 10^{-9}$
fb-s	3	$39M \times 39M \times 532$	140M	$1.7 \times 10^{-10}$
deli	3	$533K \times 17M \times 2.5M$	140M	$6.1 \times 10^{-12}$
nell1	3	$3M \times 2M \times 25M$	144M	$9.1 \times 10^{-13}$
<hr/>				
crime	4	$6K \times 24 \times 77 \times 32$	5M	$1.5 \times 10^{-2}$
nips	4	$2K \times 3K \times 14K \times 17$	3M	$1.8 \times 10^{-6}$
enron	4	$6K \times 6K \times 244K \times 1K$	54M	$5.5 \times 10^{-9}$
flickr	4	$320K \times 28M \times 2M \times 731$	113M	$1.1 \times 10^{-14}$
deli4d	4	$533K \times 17M \times 2M \times 1K$	140M	$4.3 \times 10^{-15}$

# Platform and Dataset

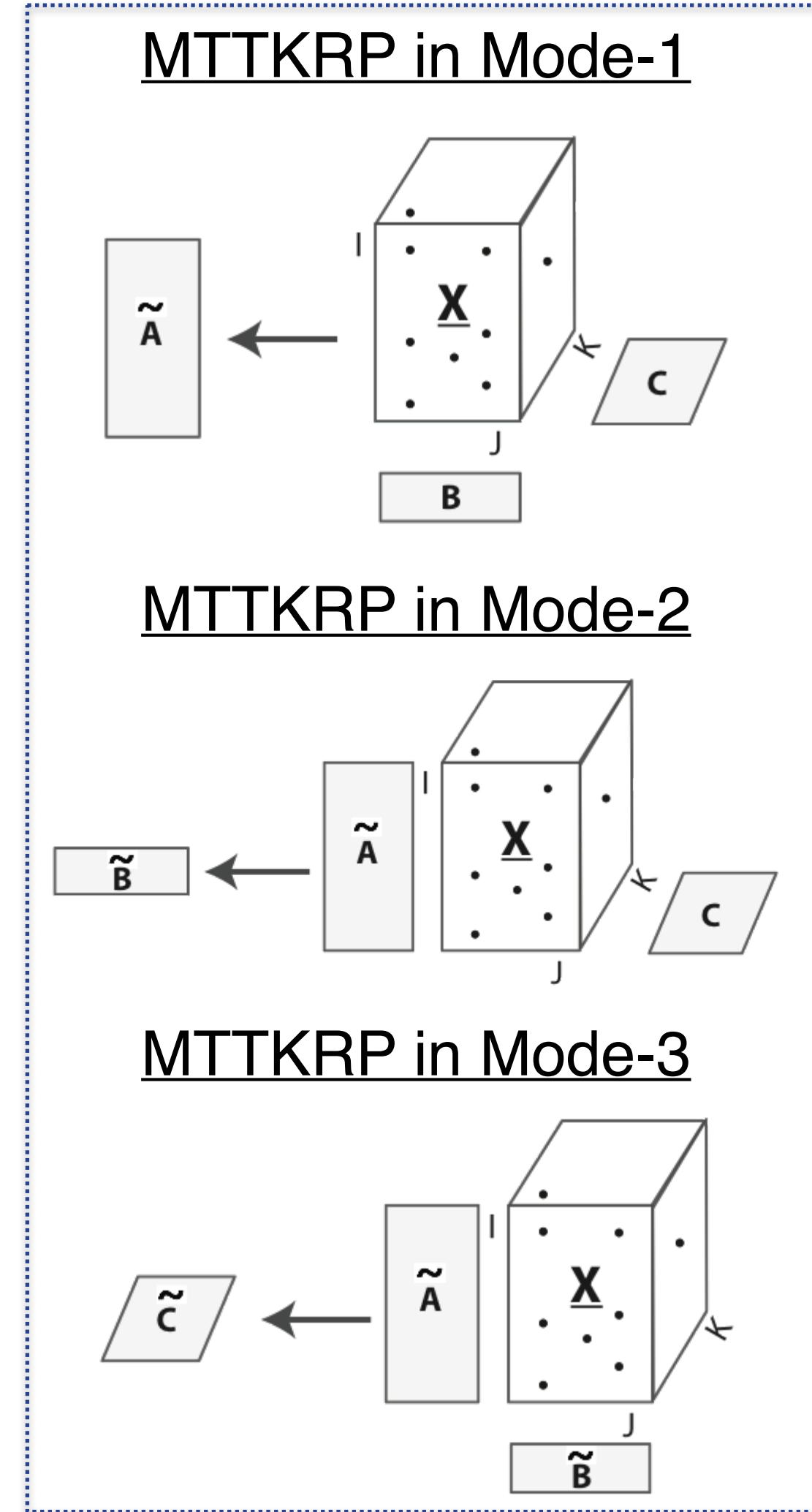
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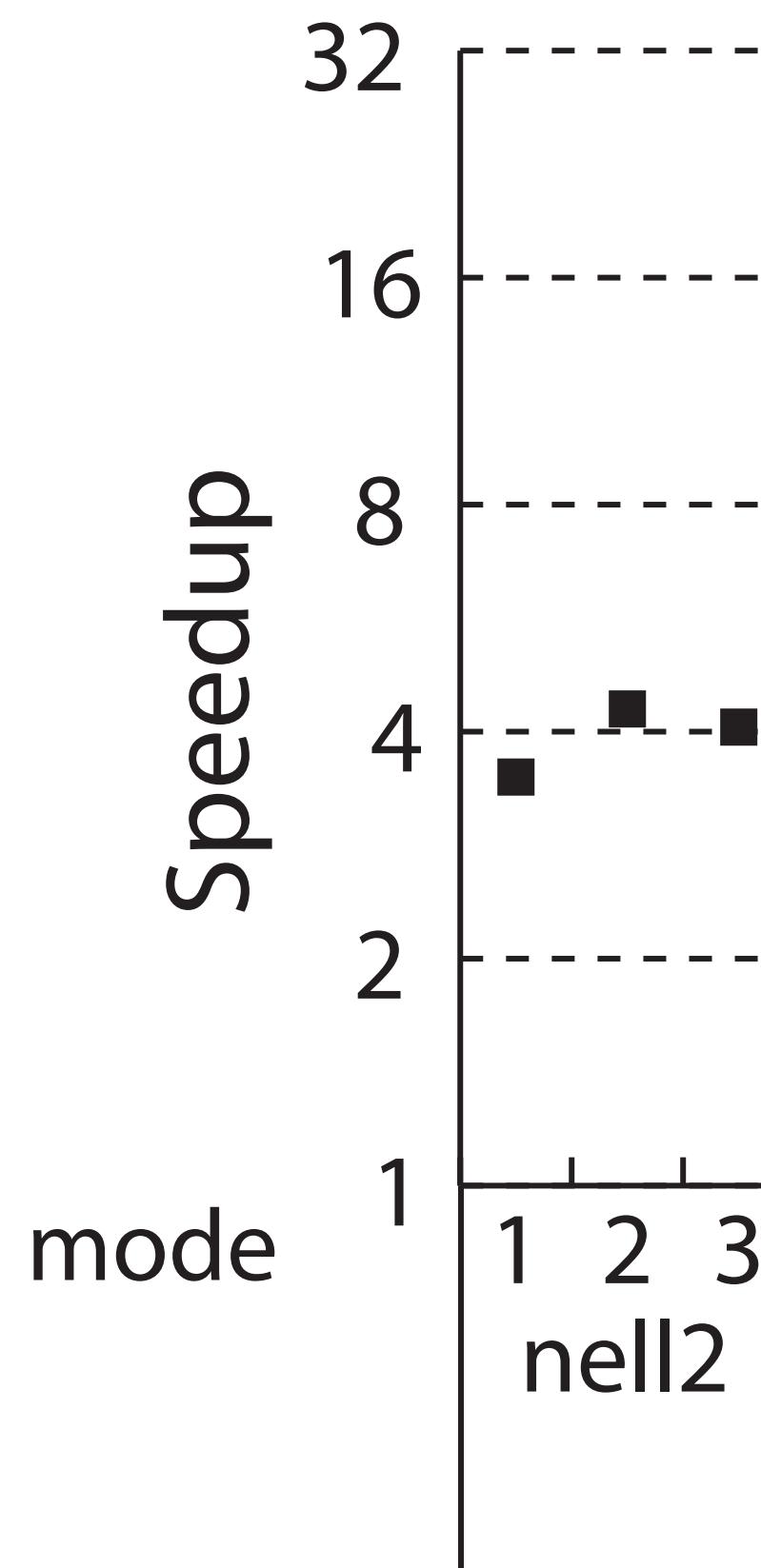
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# Multicore MTTKRP in all Modes

CP decomposition



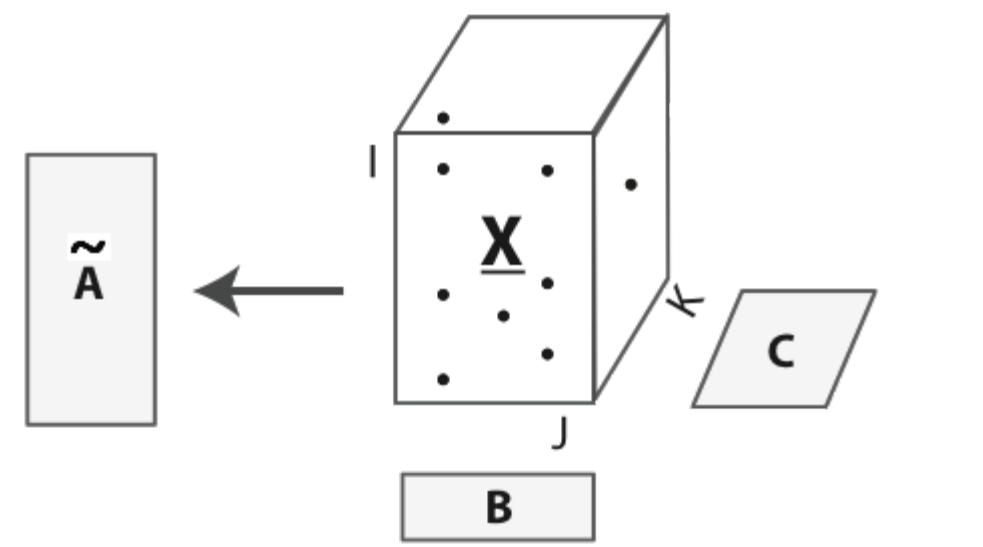
- ParTI! library: Speedups of HiCOO over COO



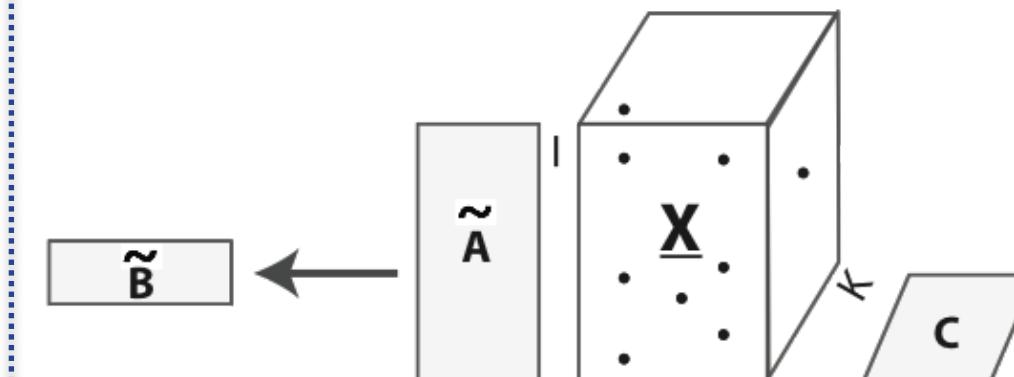
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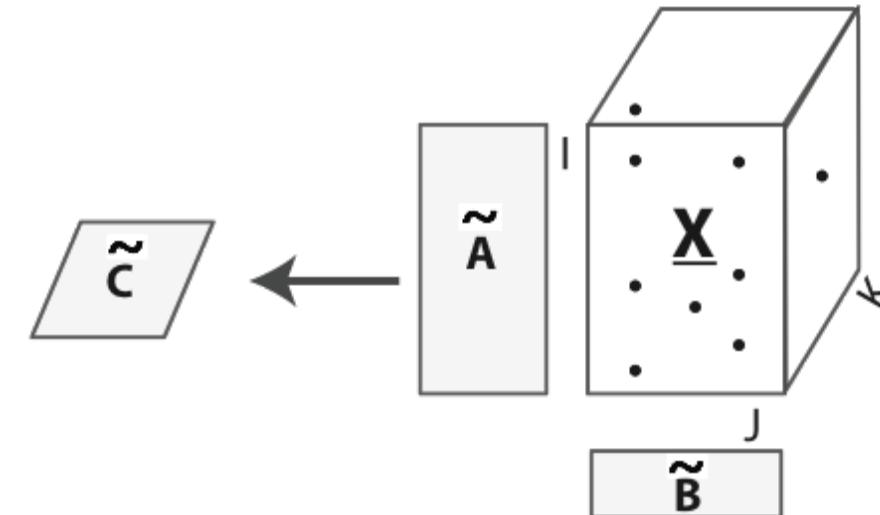
## MTTKRP in Mode-1



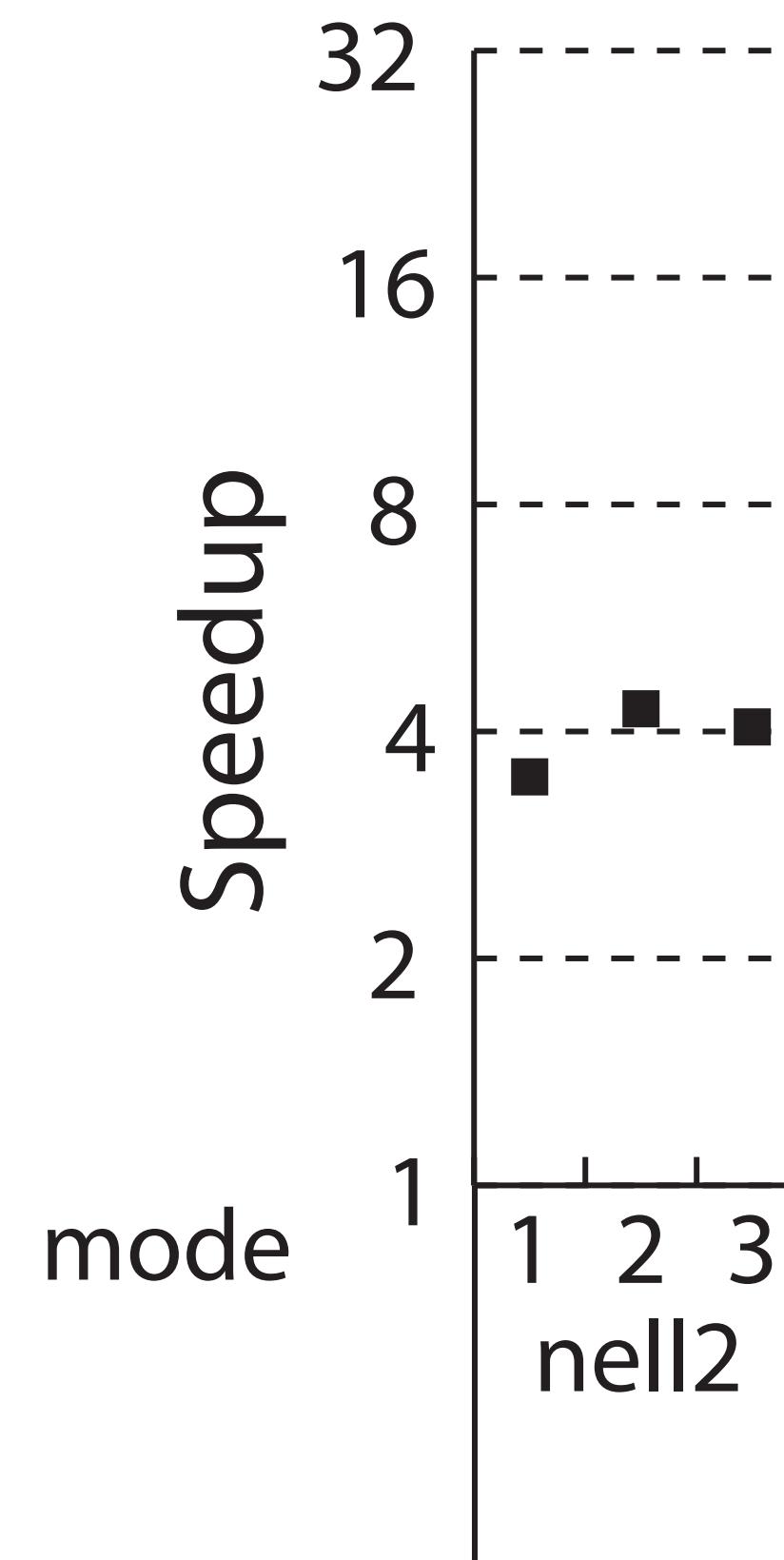
## MTTKRP in Mode-2



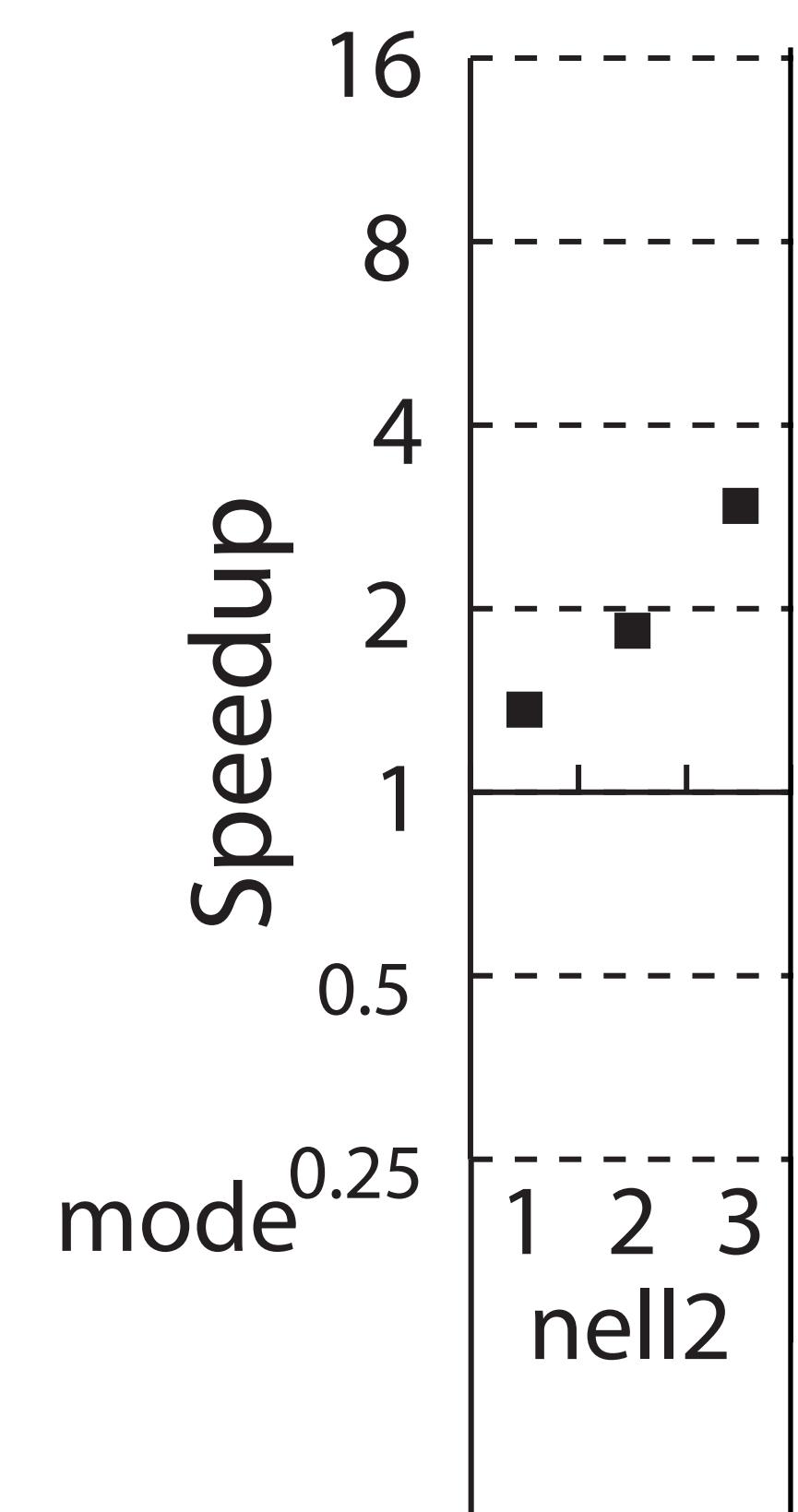
## MTTKRP in Mode-3



- ParTI! library: Speedups of HiCOO over COO

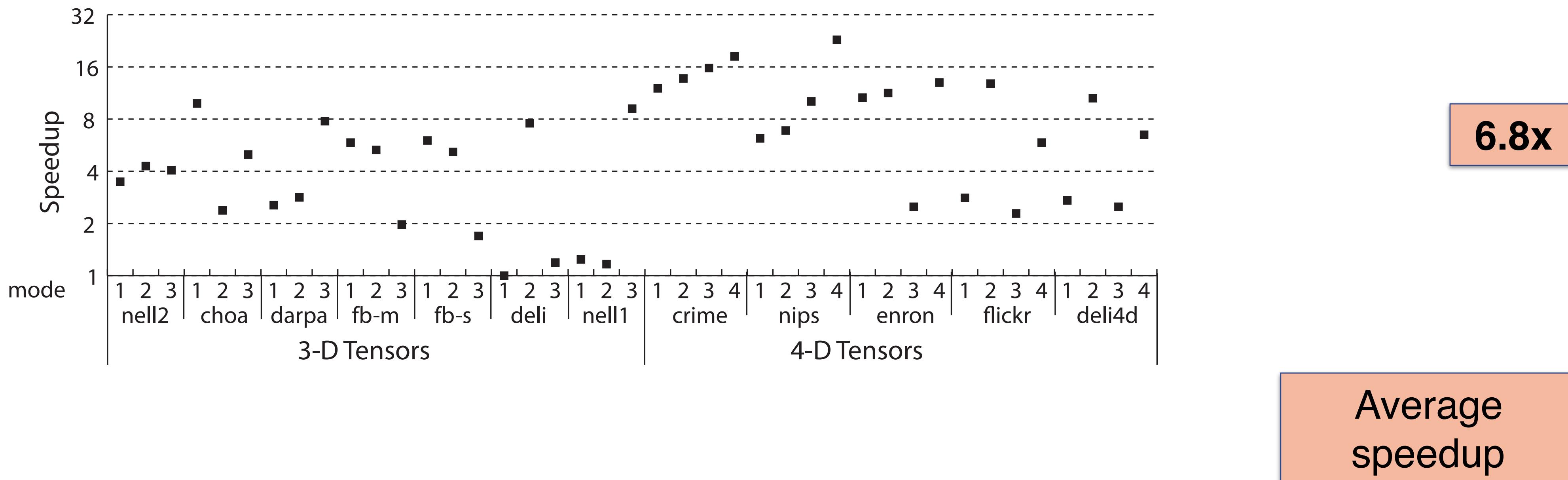


- SPLATT library: Speedups of HiCOO over CSF



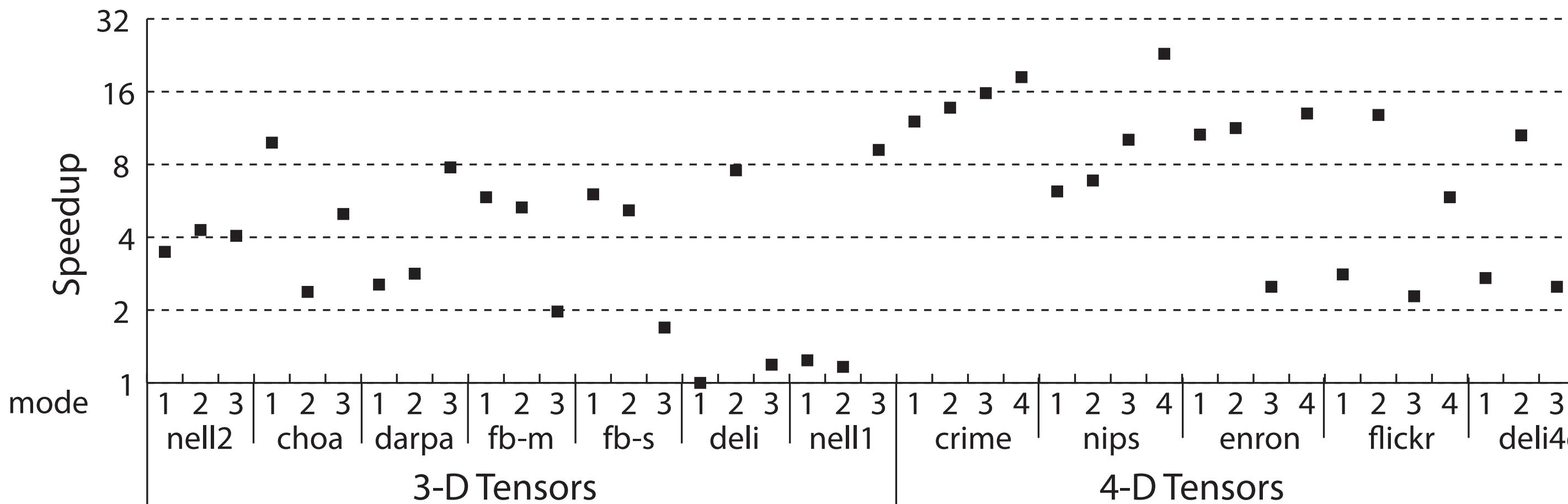
# Multicore MTTKRP in all Modes

- ParTI! library: Speedups of HiCOO over COO

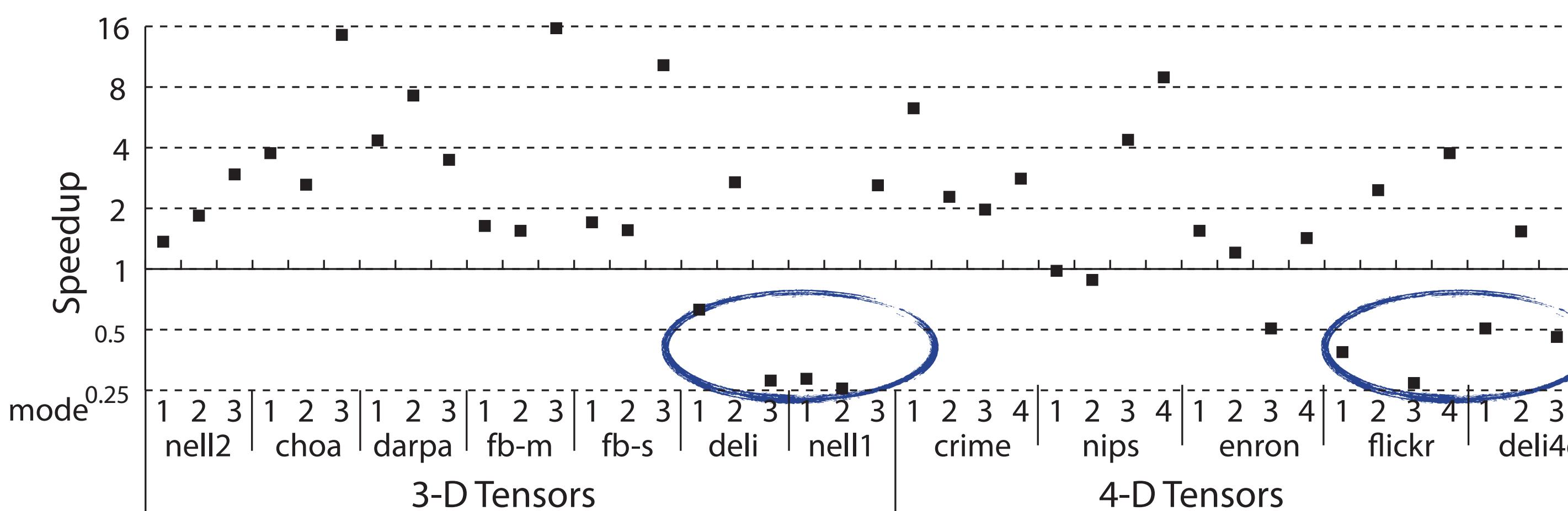


# Multicore MTTKRP in all Modes

- ParTI! library: Speedups of HiCOO over COO

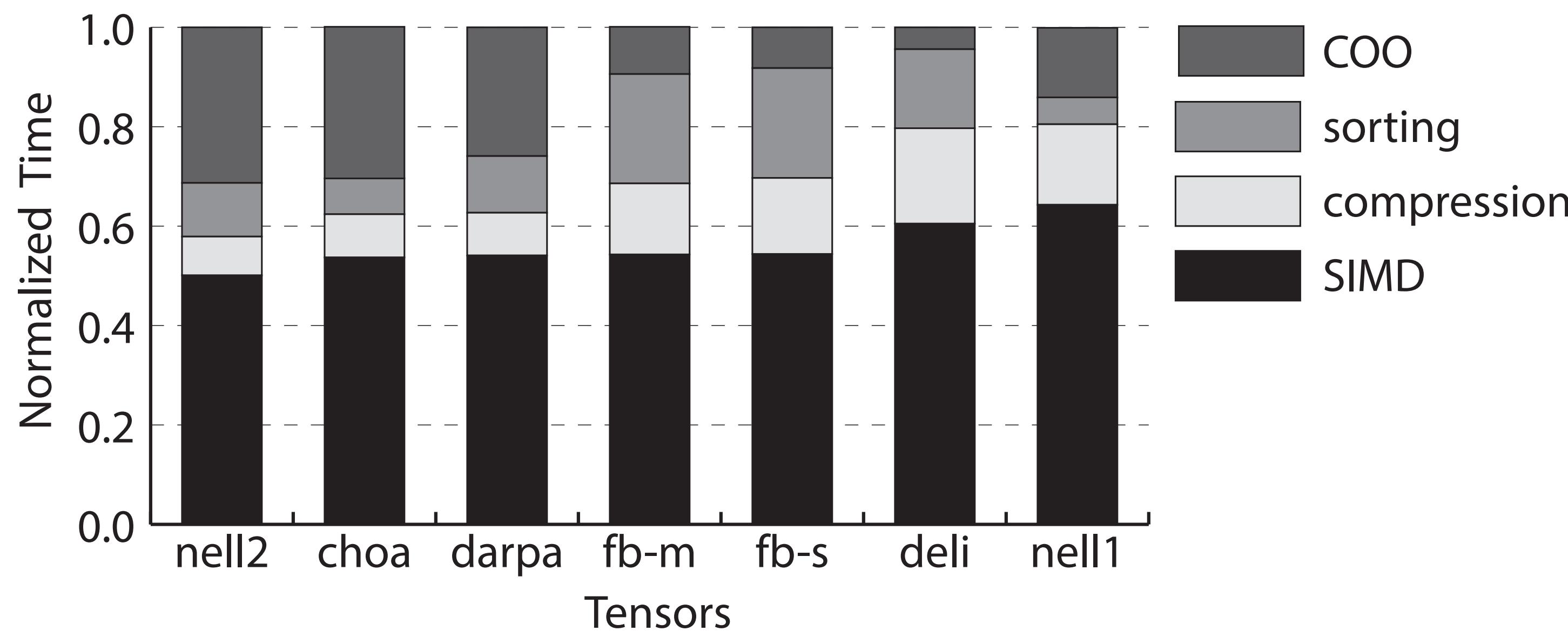
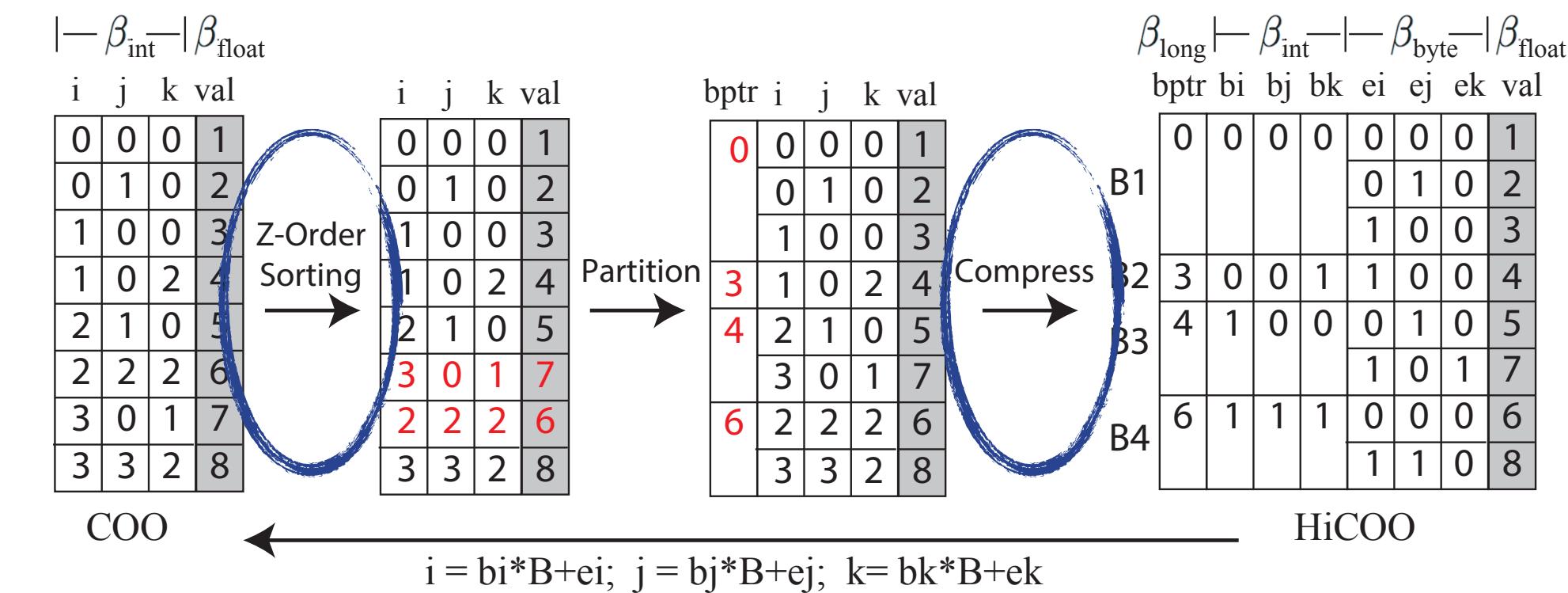


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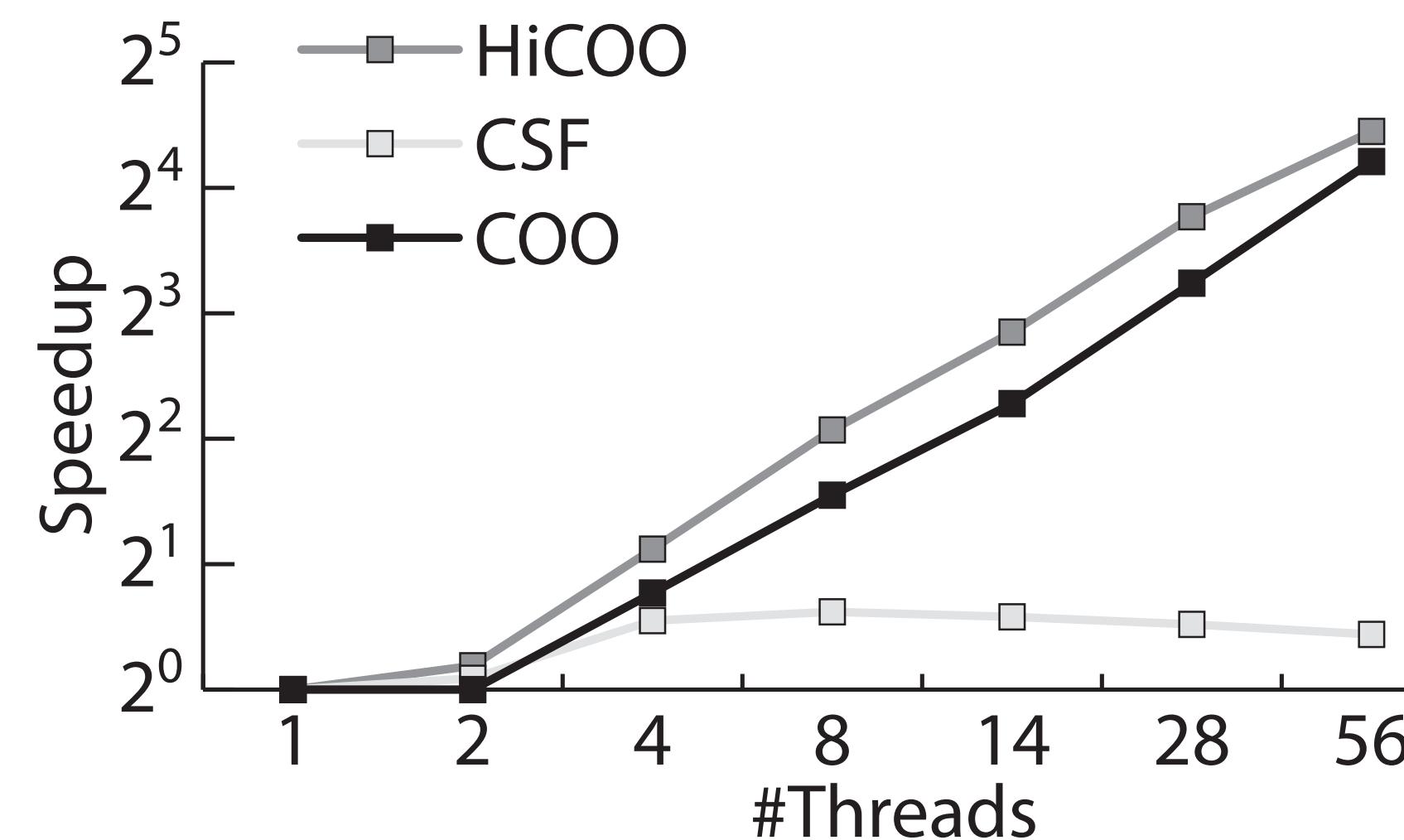
# Optimization Impact

- Z-order sorting: +18%
- Index compression: +20%
- SIMD: +22%

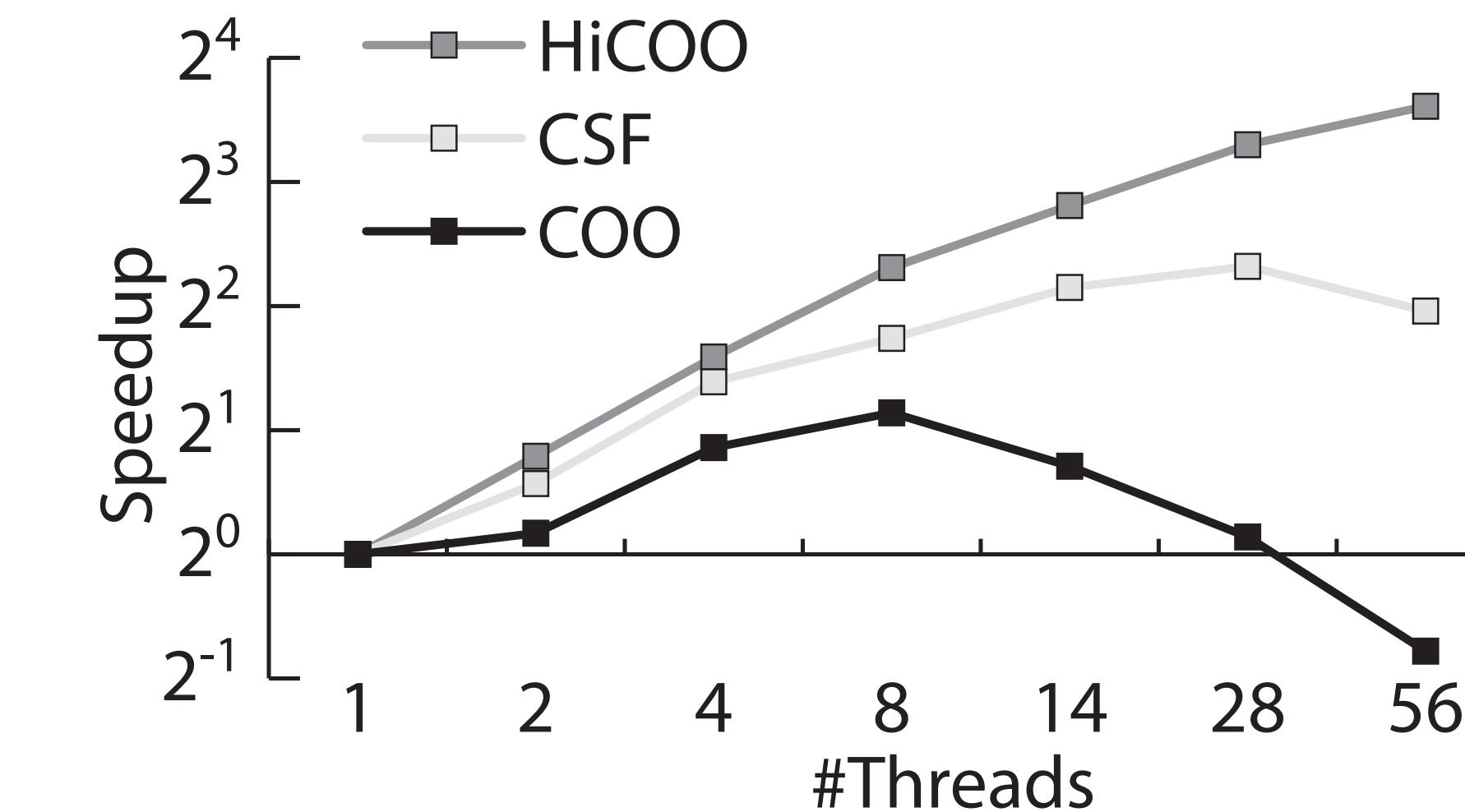


# Thread Scalability

- Thread scalability of parallel COO, CSF, and HiCOO MTTKRPs on two representative cases.
- HiCOO achieves the best scalability.



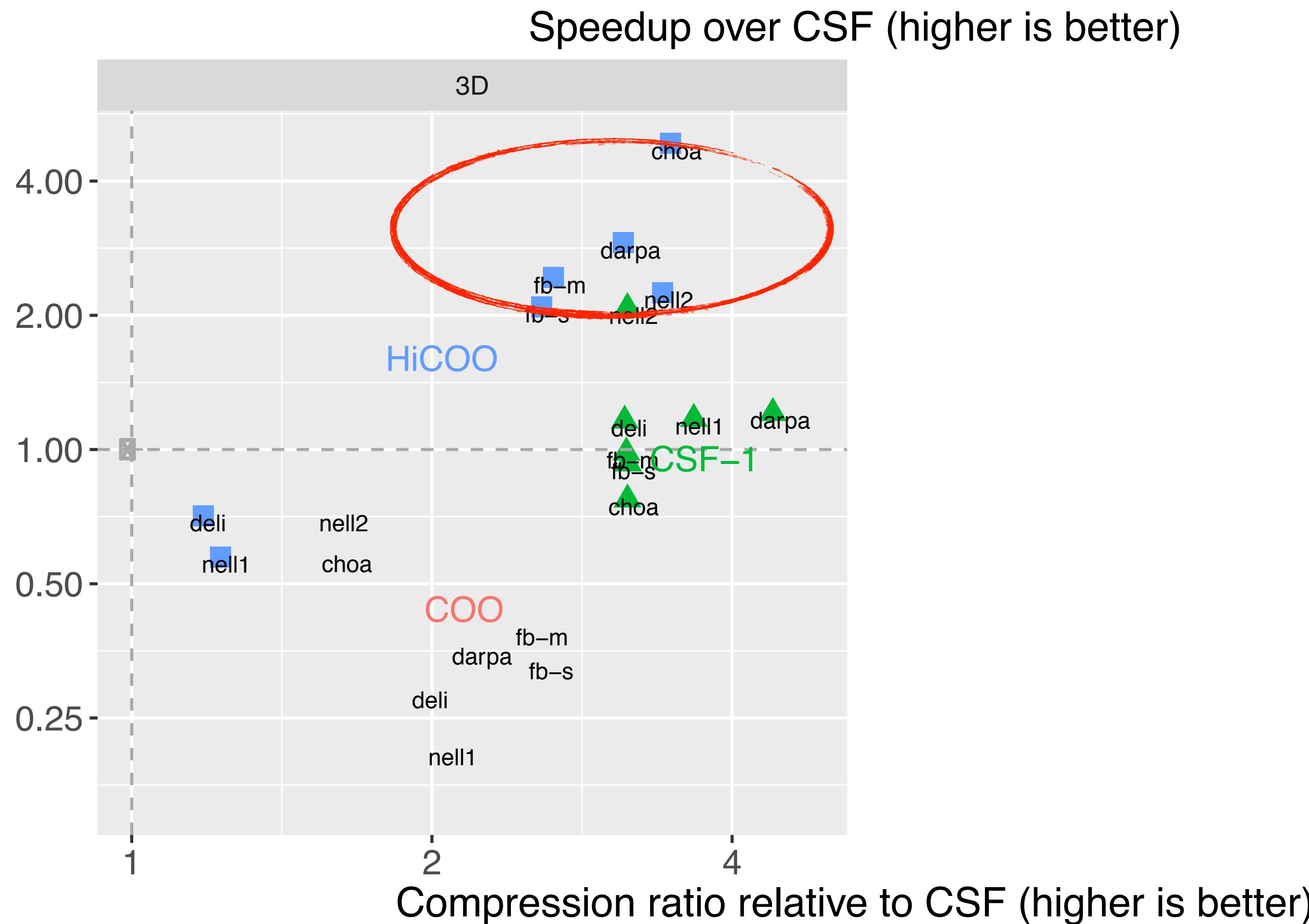
tensor fb-s in mode 3  
(shortest mode)



tensor choa in mode 1  
(longest mode)

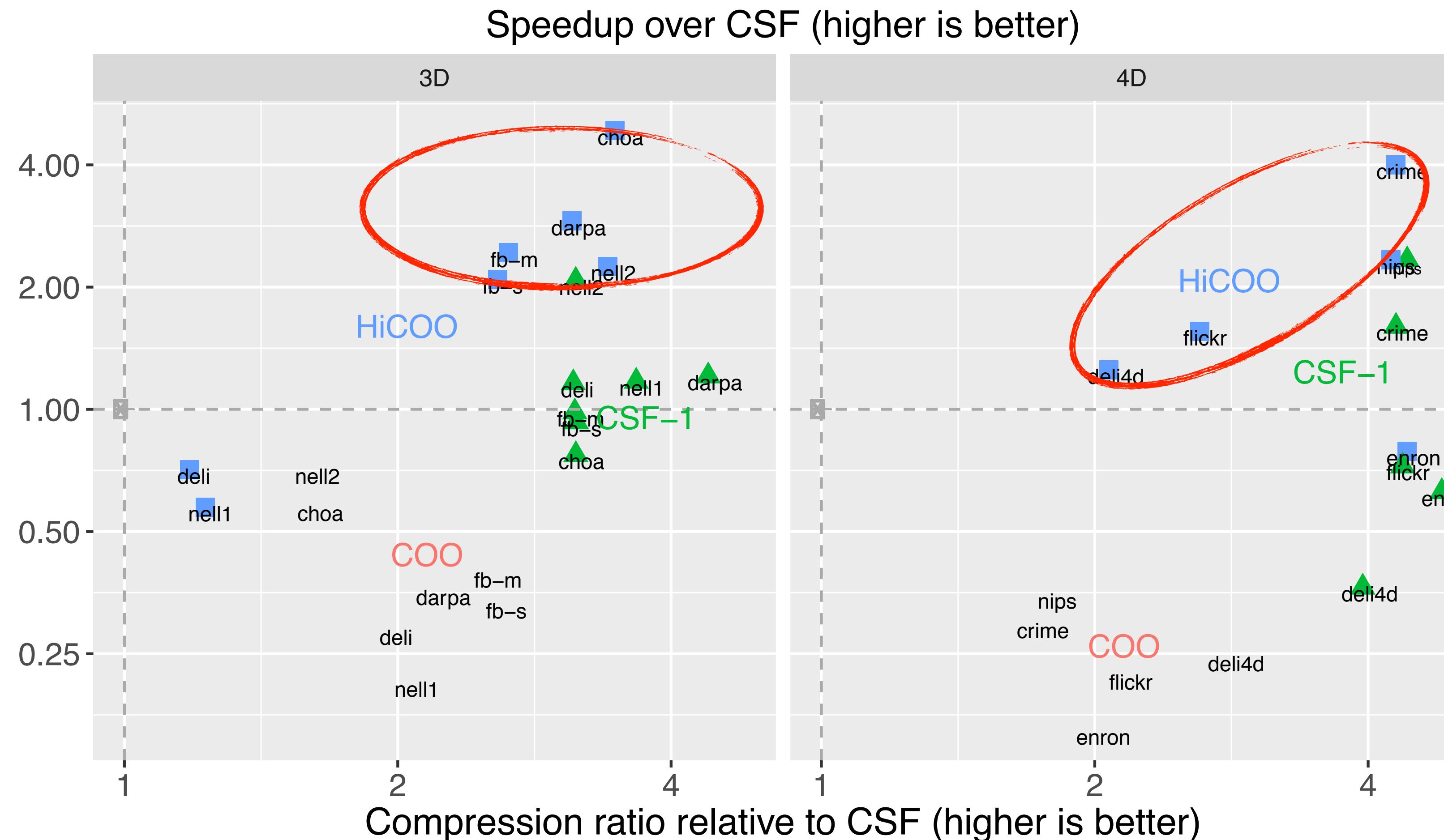
# Multicore CP-ALS

- HiCOO outperforms COO by 6.2x and CSF up to 2.1x on average.



# Multicore CP-ALS

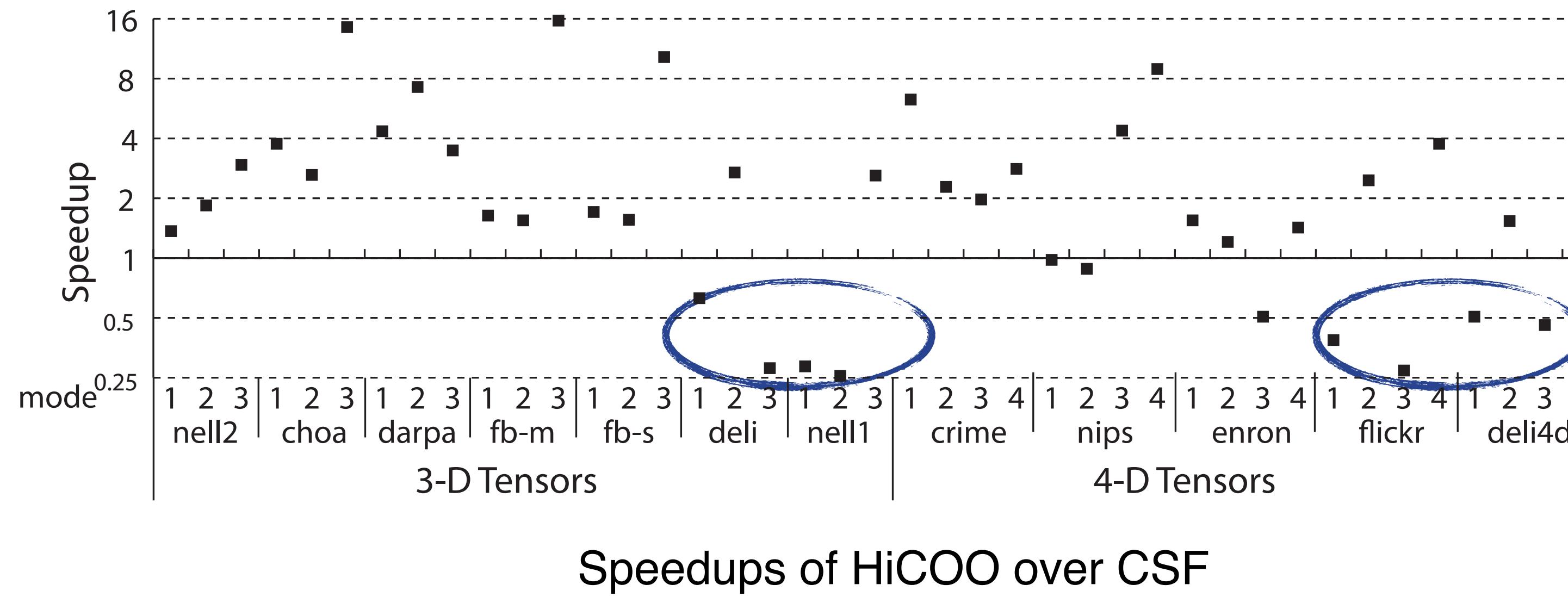
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# Performance and Storage Analysis

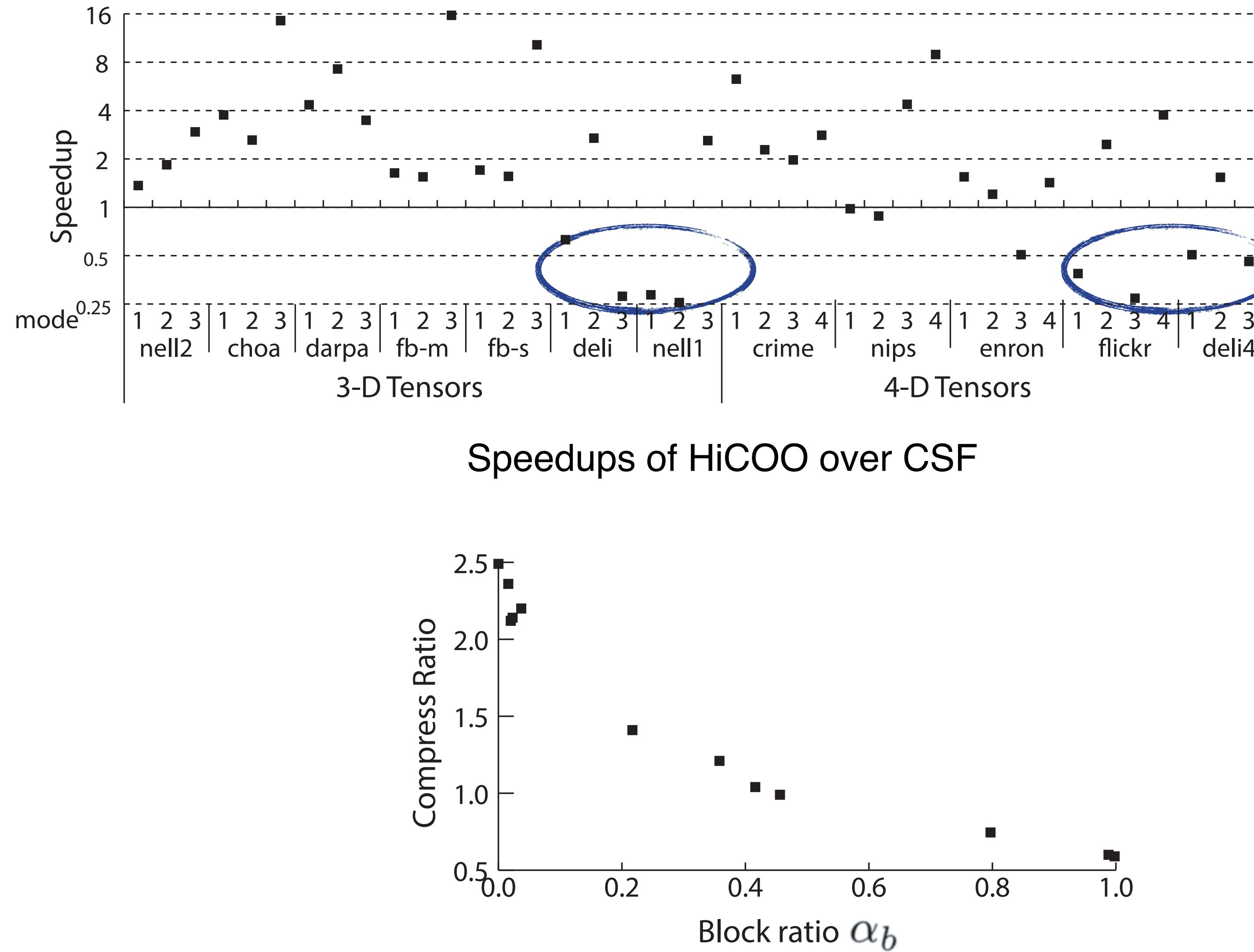
Parameters	Meaning	Effect	Preferable values
$B$	Block size	Data locality	$B \leq \frac{S_{cache}}{NR\beta_{float}}$
$L$	Superblock size	Parallel granularity	depends
$\alpha_b$	Block ratio	Tensor format size	small $\alpha_b < \frac{\beta_{int} - \beta_{byte}}{\beta_{int} + \beta_{long} / N}$
$\bar{c}_b$	Average slice size per tensor block	Amount of Memory traffic	large

# Performance and Storage Analysis cont.



Tensors	$\alpha_b$	$\bar{c}_b$	Compress Ratio
nell2	0.020	0.302	2.12
choa	0.023	0.070	2.14
darpa	0.217	0.016	1.41
fb-m	0.416	0.011	1.04
fb-s	0.456	0.010	0.99
deli	0.988	0.008	0.60
nell1	0.998	0.008	0.59
crime	0.000	666.892	2.49
nips	0.016	0.416	2.36
enron	0.037	0.031	2.20
flickr	0.358	0.014	1.21
deli4d	0.797	0.009	0.74

# Performance and Storage Analysis cont.



# HiCOO: Hierarchical Storage of Sparse Tensors

- Mode-generic format for arbitrary-order sparse tensors.
- Code: <https://github.com/hpcgarage/ParTI> (v1.0.0)
- Future steps:
  - Extend to sparse TTM and Tucker decomposition.
  - Optimize HiCOO-MTTKRP on GPUs.
  - Accelerate tensor reordering and format construction process.

32-bit			
i	j	k	val
0	0	0	1
0	1	0	2
1	0	0	3
1	0	2	4
2	1	0	5
2	2	2	6
3	0	1	7
3	3	2	8

(a) COO

32-bit				8-bit			
bptr	bi	bj	bk	ei	ej	ek	val
0	0	0	0	0	0	0	1
				0	1	0	2
				1	0	0	3
B0	3	0	0	1	1	0	4
B1	4	1	0	0	0	1	5
B2					1	0	7
B3	6	1	1	1	0	0	6
					1	1	8

(b) HiCOO

A haiku for HiCOO

— By Richard W. Vuduc

Flexible format  
Of hierarchical sparse blocks  
Small, and often fast

# Acknowledgement

