TuX²: Distributed Graph Computation for Machine Learning

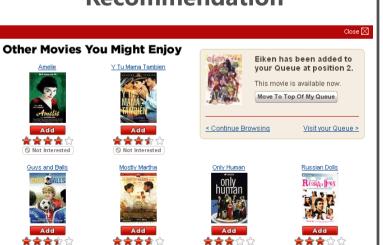
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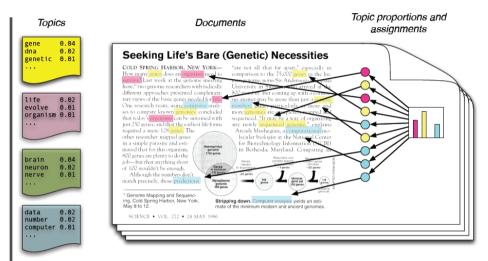
*SKLSDE Lab, Beihang University; \$\times Microsoft Research; *Peking University

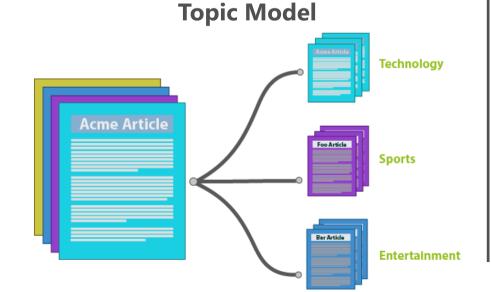
Machine Learning(ML) in real world



Recommendation

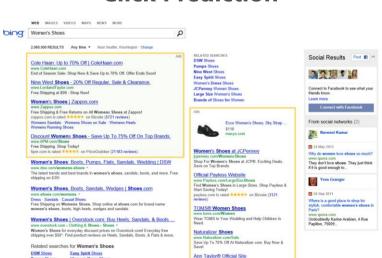








Click Prediction



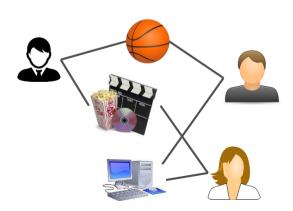
The Perfect Pair Of Shoes For Every Outfit! Shop Flats, Heels & Wedges

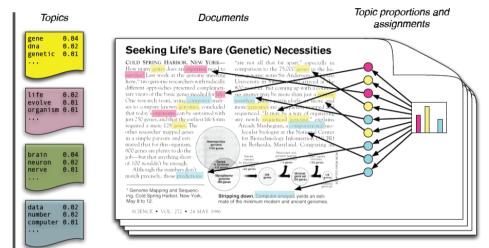
Clo

Graph Structures in Machine Learning

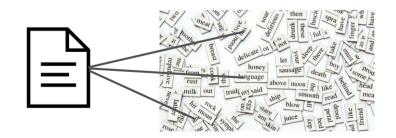


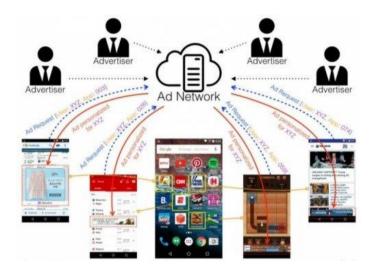
Recommendation



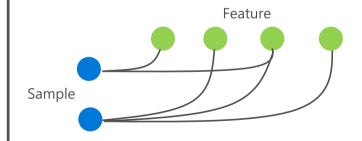


Topic Model









Advantages of Graph Engine

Simple programming model (e.g. GAS)

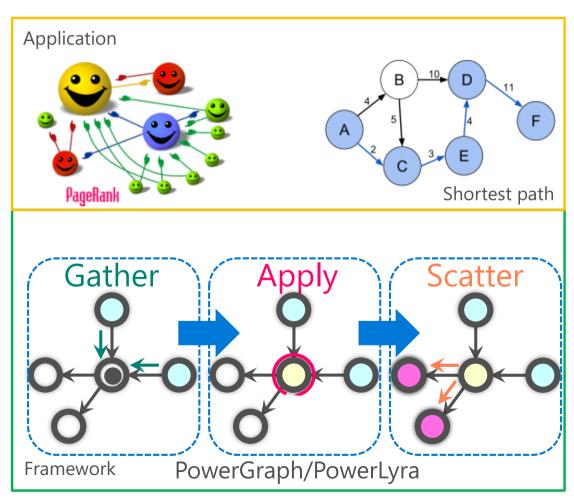
PageRank, Shortest path, etc.

Graph-aware optimization

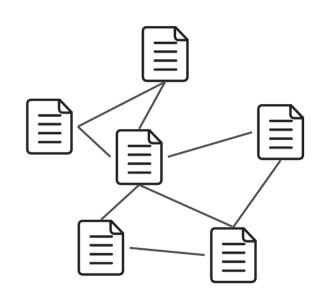
- Data layout [Grace(ATC'12), Naiad(SOSP'13)]
- Partitioning [PowerLyra(EuroSys'15)]

Scalability to trillion-edge

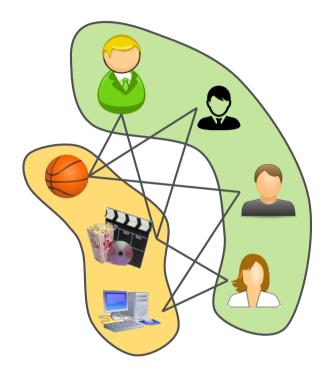
- GraM (SoCC'15)
- Chaos (SOSP'15)
- One Trillion Edges (VLDB'15)



1. Heterogeneous vertices



PageRank for WebPage Ranking

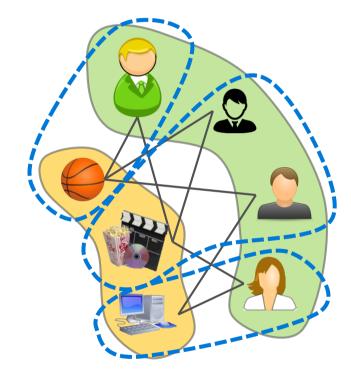


Matrix Factorization(MF) for Recommendation

2. Mini-Batch

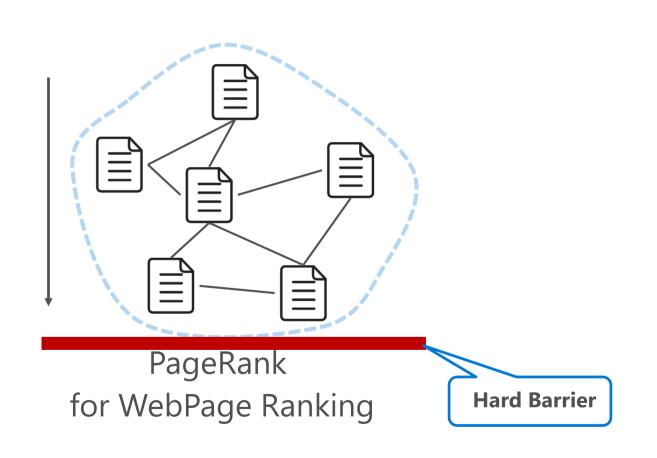


for WebPage Ranking



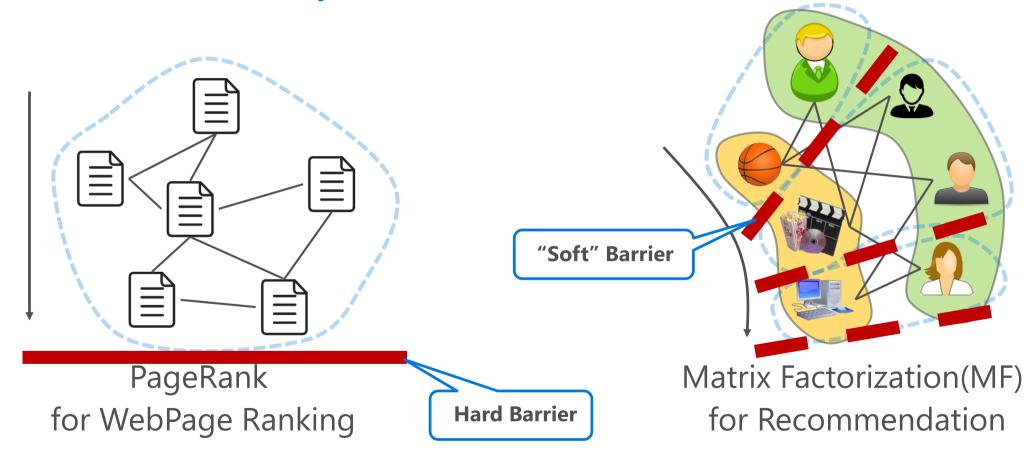
Matrix Factorization(MF) for Recommendation

3. Flexible consistency





3. Flexible consistency



We propose: TuX²

Bridge Graph and ML research in one system

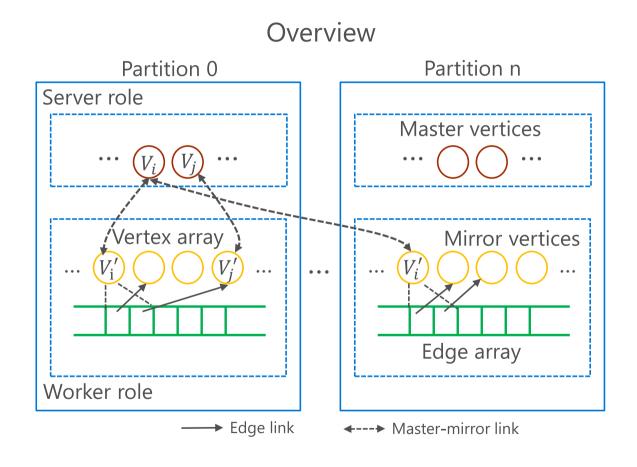
Extend for distributed machine learning

- ⁻ Scheduling: Stale Synchronous Parallel (SSP) based scheduling
- DataModel: Heterogeneous data model
- Programming: MEGA (Mini-batch, Exchange, GlobalSync, and Apply) graph model

Outperform both Graph and ML systems on ML algorithms

- **10x** ✓ vs. PowerGraph/PowerLyra
 - Mainly due to MEGA model and heterogeneity optimization
- **48%** ✓ vs. Petuum/Parameter-Server(P-S)
 - Mainly due to graph-based optimization

System Architecture



Vertex-cut approach

- Effective for power-law graph
- Naturally fits P-S model
 - Master vertices as the global state
 - Mirror vertices as the local cache

Key designs

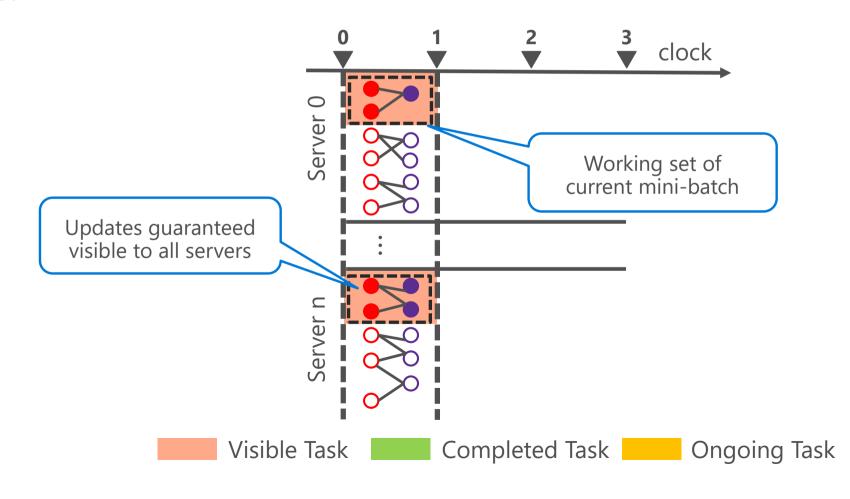
Scheduling: Stale Synchronous Parallel (SSP) based scheduling

DataModel: Heterogeneous data model

Programming: MEGA graph model

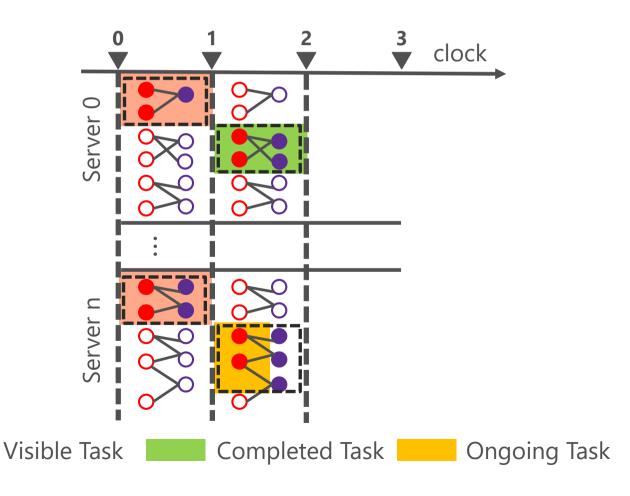
Slack of 1 clock as an example

All servers finish clock1



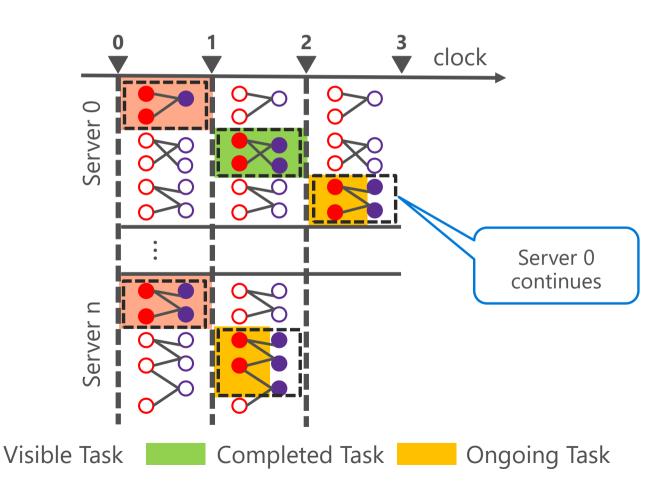
Slack of 1 clock as an example

- Slowest server (n) is in clock2
- Fastest server (0) finishes clock2



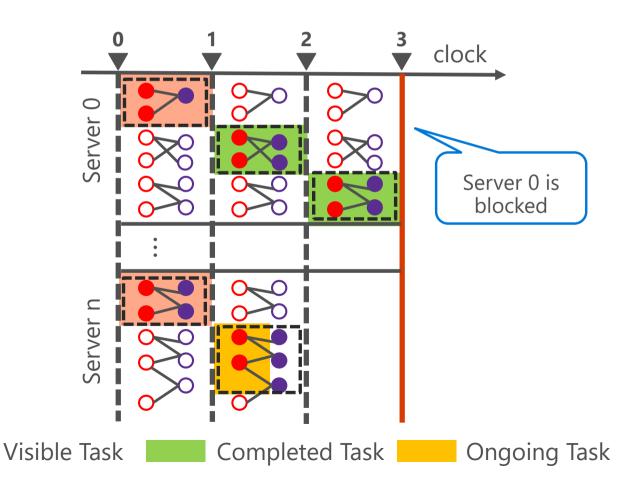
Slack of 1 clock as an example

- Slowest server (n) is in clock2
- Fastest server (0) finishes clock2
 - within the staleness bound
 - continue



Slack of 1 clock as an example

- Slowest server (n) is in clock2
- Fastest server (0) finishes clock3
 - reaching the max slack bound
 - blocked



Key designs

Scheduling: Stale Synchronous Parallel (SSP) based scheduling

DataModel: Heterogeneous data model

Programming: MEGA graph model

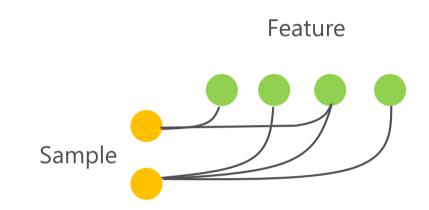
Heterogeneity in ML

Heterogeneous Vertices

- Different properties
 - E.g. Logistic Regression
 - Sample: Label; Feature: Weight, Gradient

Benefit

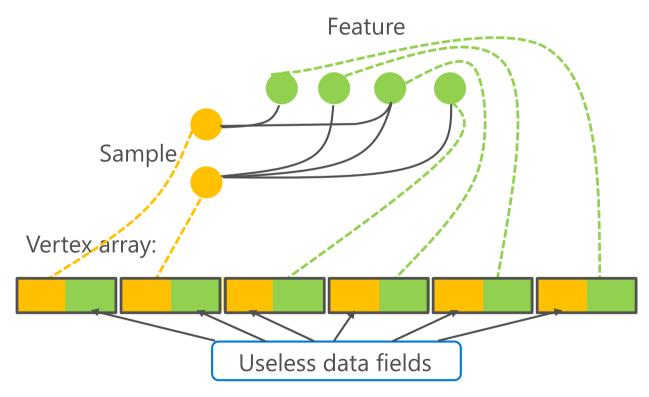
- Heterogeneity for compact data structure
- Heterogeneity for efficient execution
- Heterogeneity for less network traffic



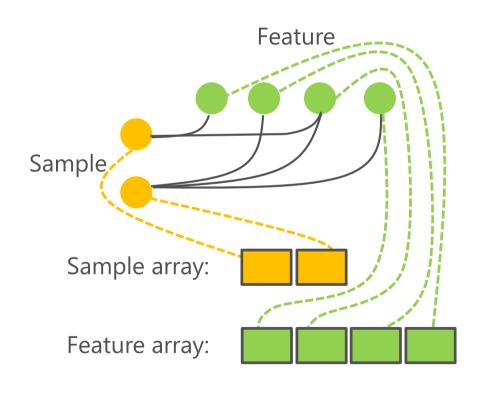
Heterogeneity for compact data structure

E.g. Logistic Regression

- Sample: Label; Feature: Weight, Gradient



Homogeneous Vertex Data Structure

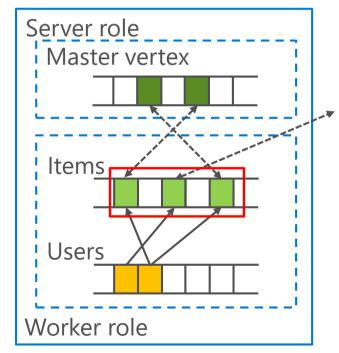


Heterogeneous Vertex Data Structure

Heterogeneity for efficient execution

E.g. Mini-Batch MF for recommendation

- Benefits of scanning items
 - Sequential access for locality when syncing
 - Less overhead tracing the updated vertices



Scan user vertices

Scan item vertices

Key designs

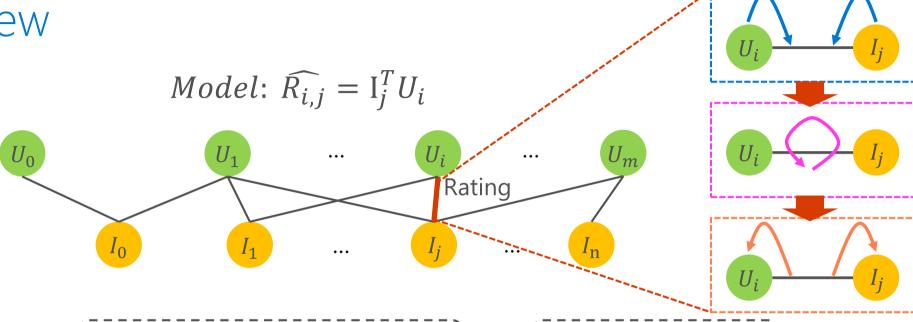
Scheduling: Stale Synchronous Parallel (SSP) based scheduling

DataModel: Heterogeneous data model

Programming: MEGA graph model

MEGA: e.g. Mini-batch MF for recommendation

Graph View



Exchange(v_user, v_item, edge, a_user, a_item, context)

pred=PredictRating(v_user, v_item);

loss=edge.rating-pred;

context.loss+=loss^2;

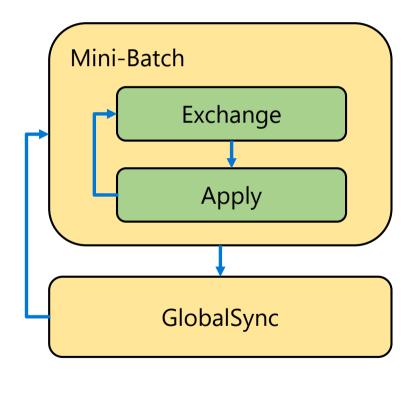
(a_user, a_item)+=Gradient(loss, v_user, v_item);

Apply(ver, accum, context)

ver.data +=accum;

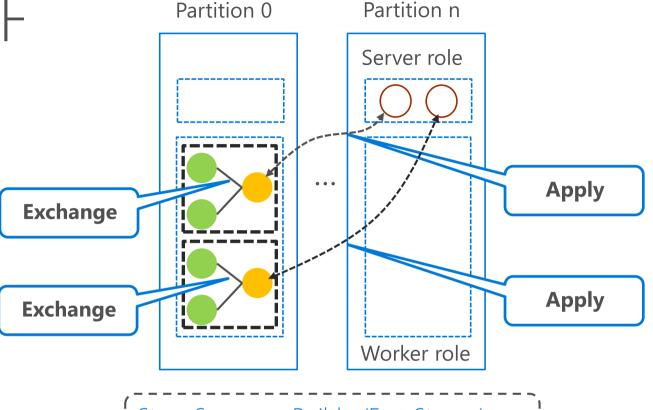
Example: Mini-batch MF

Compose stage



Iteration Stage

Mini-batch Stage



StageSequenceBuilder(ExecStages)

mbStage = new MiniBatchStage();
mbStage.SetBatchSize(100, asEdge);
mbStage.Add(ExchangeStage);
mbStage.Add(ApplyStage);
ExecStages.Add(mbStage);
ExecStages.Add(GlobalSyncStage);

Experiment setup

Machine information

⁻ 16 CPU cores, 256GB memory, 54Gbps InfiniBand NIC

Typical ML algorithms

- MF, LDA, BlockPG

Large-scale dataset

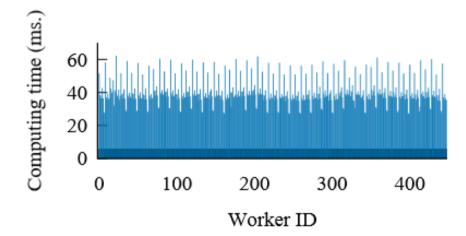
Up to 64 billion edges graph

Dataset name	# of users/ docs/samples	# of items/ words/features	# of edges
NewsData(LDA)	7.3M	418.4K	1.4B
AdsData(BlockPG)	924.8M	209.3M	64.9B
Netflix(MF)	480.2K	17.8K	100.5M
Synthesized(MF)	30M	1M	6.3M

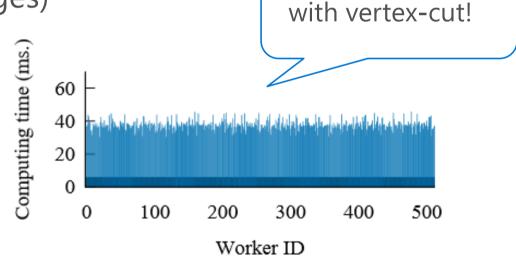
Evaluation

Compare to Parameter Server

- **48%** improvement on 32 servers!
- Algorithm: BlockPG
- Dataset: Microsoft private AdsData (64B edges)



Imbalance in Parameter Server



Balance in TuX2

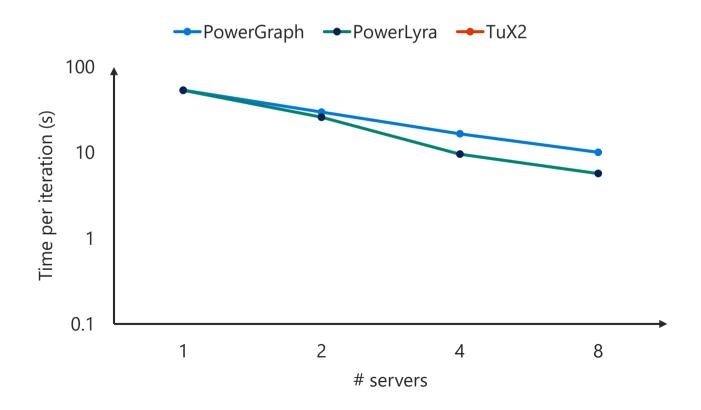
Balance workload

Evaluation

Compare to PowerGraph, PowerLyra

- Algorithm: Matrix Factorization

Dataset: Netflix

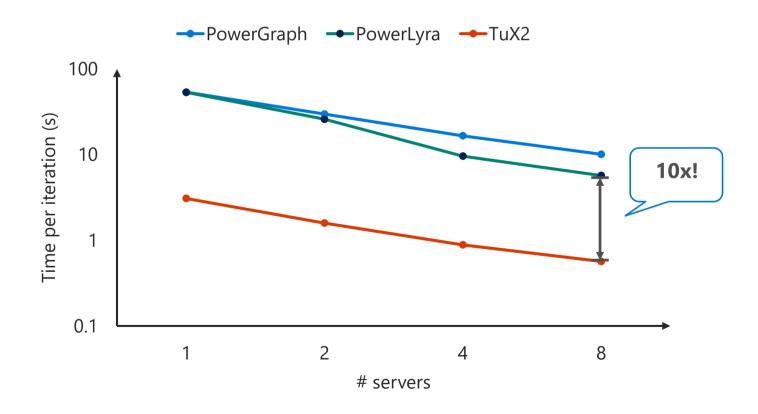


Evaluation

Compare to PowerGraph, PowerLyra

- Algorithm: Matrix Factorization

Dataset: Netflix



Conclusion

TuX²: advocates the convergence of graph computation and distributed machine learning

- Introduce important machine learning concepts to graph computation
- Define a new, flexible graph model to express ML algorithms efficiently
- Demonstrate TuX² outperform existing Graph and ML systems in representative ML algorithms respectively

Thanks! Q&A