Multicore Triangle Computations Without Tuning

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Triangle Computations

Triangle Counting

Count = 3

- Other variants:
 - Triangle listing
 - Local triangle counting/clustering coefficients
 - Triangle enumeration
 - Approximate counting
 - Analogs on directed graphs
- Numerous applications...
 - Social network analysis, Web structure, spam detection, outlier detection, dense subgraph mining, 3-way database joins, etc.

Greg Fred Hannah

Carol

Alice

Need fast triangle computation algorithms!

Sequential Triangle Computation **Algorithms**

V = # vertices

E = # edges

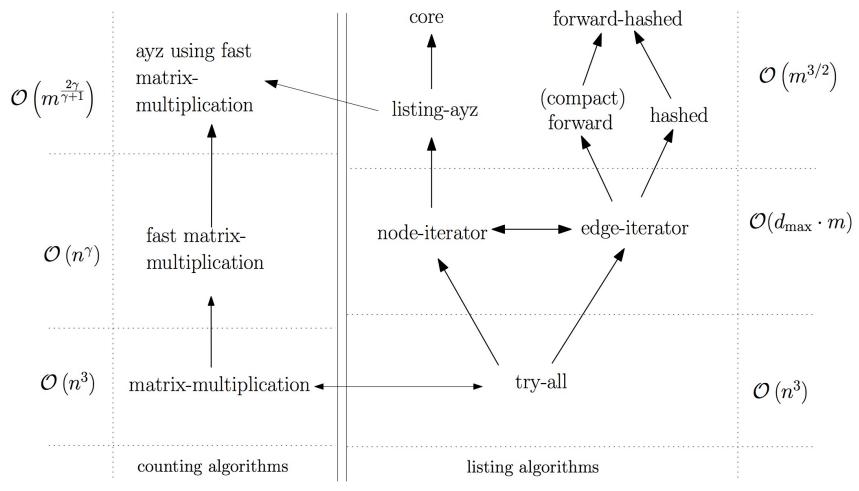
- Sequential algorithms for exact counting/listing
 - Naïve algorithm of trying all triplets $O(V^3)$ work
 - Node-iterator algorithm [Schank] O(VE) work
 - Edge-iterator algorithm [Itai-Rodeh] O(VE) work
 - Tree-lister [Itai-Rodeh], forward/compact-forward [Schank-Wagner, Lapaty

 $O(E^{1.5})$ work

- Sequential algorithms via matrix multiplication
 - O(V^{2.37}) work compute A³, where A is the adjacency matrix
 - O(E^{1.41}) work [Alon-Yuster-Zwick]
 - These require superlinear space

Sequential Triangle Computation Algorithms Source: "Algorithmic Aspects of Triangle-E

Source: "Algorithmic Aspects of Triangle-Based Network Analysis", Dissertation by Thomas Schank



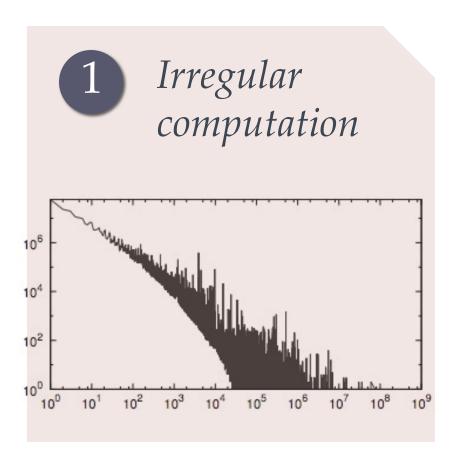
What about parallel algorithms?

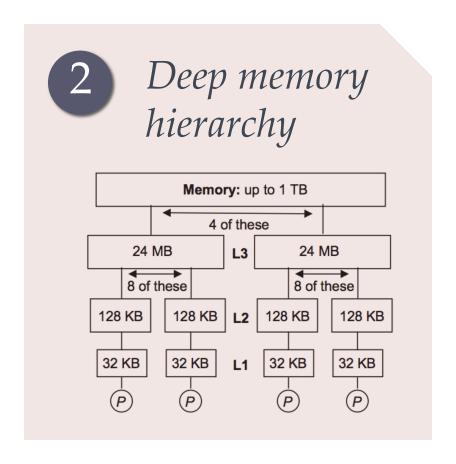
Parallel Triangle Computation Algorithms

- Most designed for distributed memory
 - MapReduce algorithms [Cohen '09, Suri-Vassilvitskii '11, Park-Chung '13, Park et al. '14]
 - MPI algorithms [Arifuzzaman et al. '13, Graphlab]
- What about shared-memory multicore?
 - Multicores are everywhere!
 - Node-iterator algorithm [Green et al. '14]
 - O(VE) work in worst case

• Can we obtain an O(E^{1.5}) work shared-memory multicore algorithm?

Triangle Computation: Challenges for Shared Memory Machines





External-Memory and Cache-Oblivious Triangle Computation

- All previous algorithms are sequential
- External-memory (cache-aware) algorithms

```
    Natural-join
```

Node-iterator [Dementiev '06]

Compact-forward [Menegola '10]

[Chu-Cheng '11, Hu et al. '13]

 $O(E^3/(M^2 B)) I/O's$

 $O((E^{1.5}/B) \log_{M/B}(E/B)) I/O's$

 $O(E + E^{1.5}/B) I/O's$

 $O(E^2/(MB) + \#triangles/B) I/O's$

- External-memory and cache-oblivious
 - [Pagh-Silvestri '14]

 $O(E^{1.5}/(M^{0.5} B))$ I/O's or cache misses

Parallel cache-oblivious algorithms?

Our Contributions

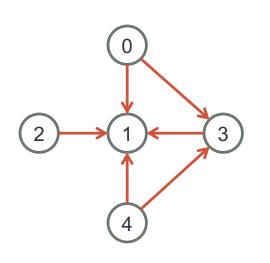
1 Parallel Cache-Oblivious Triangle Counting Algs

Algorithm — —	-Work— — —	Depth —	Cache Complexity
TC-Merge	O(E ^{1.5})	$O(log^2 E)$	$O(E + E^{1.5}/B)$
TC-Hash	$O(V \log V + \alpha E)$	$O(log^2 E)$	$O(sort(V) + \alpha E)$
Par. Pagh-Silvestri	O(E ^{1.5})	O(log ³ E)	$O(E^{1.5}/(M^{0.5} B))$
V = # vertices M = cache size	E = # edges B = line size		arboricity (at most E ^{0.5}) (n) = (n/B) log _{M/B} (n/B)

- 2 Extensions to Other Triangle Computations: Enumeration, Listing, Local Counting/Clustering Coefficients, Approx. Counting, Variants on Directed Graphs
- 3 Extensive Experimental Study

Sequential Triangle Counting (Exact)

(Forward/compact-forward algorithm)



Rank vertices by degree (sorting)
Return A[v] for all v storing higher ranked neighbors

1

for each vertex v:

for each w in A[v]:

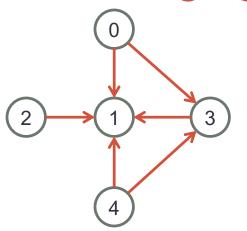
count += intersect(A[v], A[w])

Gives all triangles (v, w, x) where rank(v) < rank(w) < rank(x)

Work = $O(E^{1.5})$ [Schank-Wagner '05, Latapy '08]

Proof of O(E^{1.5}) work bound when intersect

uses merging



Rank vertices by degree (sorting)
Return A[v] for all v storing higher ranked neighbors



for each vertex v:

for each w in A[v]:

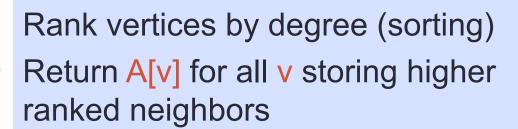
count += intersect(A[v], A[w])

- Step 1: O(E+V log V) work
- Step 2:
 - For each edge (v,w), intersect does O(d+(v) + d+(w)) work
 - For all v, $d^+(v) \le 2E^{0.5}$
 - If d⁺(v) > 2E^{0.5}, each of its higher ranked neighbors also have degree > 2E^{0.5} and total number of directed edges > 4E, a contradiction
 - Total work = $E * O(E^{0.5}) = O(E^{1.5})$

Parallel Triangle Counting (Exact)

```
Step 1
Work = O(E+V log V)
Depth = O(log<sup>2</sup> V)
Cache = O(E+sort(V))
```

Parallel sort and filter



1

```
parallel for each vertex v:
                            parallel_for each w in A[v]:
                                                count += intersect(A[v], A[w])
     Parallel reduction
                            parfor v \in V
                                                     parfor w \in A[4]
                                         parfor w \in A[3]
               parfor w \in A[1]
                                                               Parallel merge (TC-Merge)
                        parfor w \in A[2]
                                                                                  Safe to
                                                       intersect (A^{\dagger}[4], A^{\dagger}[1])
                                                       inter Parallel hash table (TC-Hash)
intersect (A^{\dagger}[0], A^{\dagger}[1])
                       intersect (A^{\dagger}[2], A^{\dagger}[1])
intersect(A^{\dagger}[0], A^{\dagger}[3])
                                         intersect(A^{+}[3], A^{+}[1])
```

TC-Merge and TC-Hash Details

parallel_for each vertex v: parallel_for each w in A[v]:

2

Parallel reduction



count += intersect(A[v], A[w])

Step 2: TC-Merge Work = $O(E^{1.5})$ Depth = $O(log^2 E)$ Cache = $O(E+E^{1.5}/B)$ Step 2: TC-Hash Work = $O(\alpha E)$ Depth = $O(\log E)$ Cache = $O(\alpha E)$

 $(\alpha = arboricity (at most E^{0.5}))$

Parallel merge (TC-Merge)
or

Parallel hash table (TC-Hash)

- TC-Merge
 - Preprocessing: sort adjacency lists
 - Intersect: use a parallel and cache-oblivious merge based on divideand-conquer [Blelloch et al. '10, Blelloch et al. '11]
- TC-Hash
 - Preprocessing: for each vertex, create parallel hash table storing edges [Shun-Blelloch '14]
 - Intersect: scan smaller list, querying hash table of larger list in parallel

Comparison of Complexity Bounds

Algorithm	Work	Depth	Cache Complexity
TC-Merge	O(E ^{1.5})	O(log ² E)	$O(E + E^{1.5}/B)$ (oblivious)
TC-Hash	$O(V \log V + \alpha E)$	O(log ² E)	O(sort(V) + αE) (oblivious)
Par. Pagh-Silvestri	O(E ^{1.5})	O(log ³ E)	O(E ^{1.5} /(M ^{0.5} B)) <i>(oblivious)</i>
Chu-Cheng '11, Hu et al. '13	O(E log E + E^2/M + αE)		O(E ² /(MB) + #triangles/B) (aware)
Pagh-Silvestri '14	O(E ^{1.5})		O(E ^{1.5} /(M ^{0.5} B)) (oblivious)
Green et al. '14	O(VE)	O(log E)	

V = # vertices M = cache size E = # edges

B = line size

 α = arboricity (at most E^{0.5}) sort(n) = (n/B) log_{M/B}(n/B)

Our Contributions

1 Parallel Cache-Oblivious Triangle Counting Algs

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V = # vertices M = cache size E = # edges B = line size α = arboricity (at most E^{0.5}) sort(n) = (n/B) log_{M/B}(n/B)

- Extensions to Other Triangle Computations:

 Enumeration, Listing, Local Counting/Clustering Coefficients

 Approx. Counting, Variants on Directed Graphs
- 3 Extensive Experimental Study

Extensions of Exact Counting Algorithms

- Triangle enumeration
 - Call emit function whenever triangle is found
 - Listing: add to hash table to list; return contents at the end
 - Local counting/clustering coefficients: atomically increment count of three triangle endpoints
- Directed triangle counting/enumeration
 - Keep separate counts for different types of triangles
- Approximate counting
 - Use colorful triangle sampling scheme to create smaller sub-graph
 [Pagh-Tsourakakis '12]
 - Run TC-Merge or TC-Hash on sub-graph with pE edges (0 and return #triangles/p² as estimate

Approximate Counting

Expected # edges = pE

Colorful triangle counting [Pagh-Tsourakakis '12]

Sampling rate: 0 < p < 1

Parallel scan



Assign random color in {1, ..., 1/p} to each vertex



Parallel filter



Sampling: Keep edges whose endpoints have the same color



Use TC-Merge or TC-Hash



Run exact triangle counting on sampled graph, return $\Delta_{\text{sampled}}/p^2$

3

Steps 1 & 2

Work = O(E)

Depth = $O(\log E)$

Cache = O(E/B)

Step 3: TC-Merge

Work = $O((pE)^{1.5})$

Depth = $O(log^2 E)$

Cache = $O(pE+(pE)^{1.5}/B)$

Step 3: TC-Hash

Work = $O(V \log V + \alpha pE)$

Depth = $O(\log E)$

Cache = $O(sort(V)+p\alpha E)$

Our Contributions

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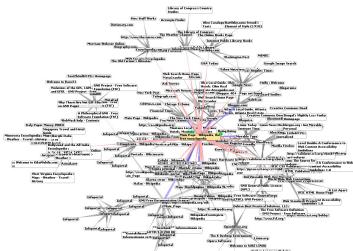
V = # vertices E = # edges $\alpha = \text{arboricity (at most } E^{0.5})$ M = cache size B = line size $\text{sort(n)} = (\text{n/B}) \log_{\text{M/B}}(\text{n/B})$

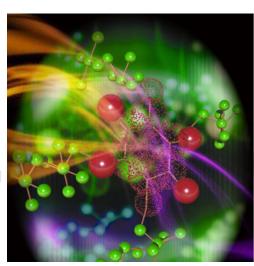
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- **Extensive Experimental Study**

Experimental Setup

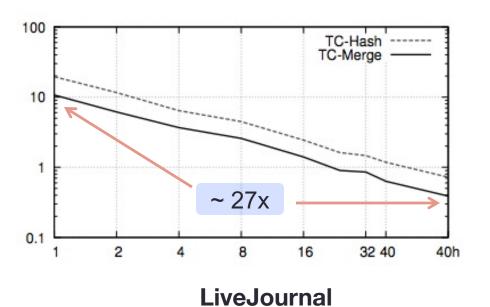
- Implementations using Intel Cilk Plus
- 40-core Intel Nehalem machine (with 2-way hyper-threading)
 - 4 sockets, each with 30MB shared L3 cache, 256KB private L2 caches
- Sequential TC-Merge as baseline (faster than existing sequential implementations)
- Other multicore implementations: Green et al. and GraphLab
- Our parallel Pagh-Silvestri algorithm was not competitive
- Variety of real-world and artificial graphs

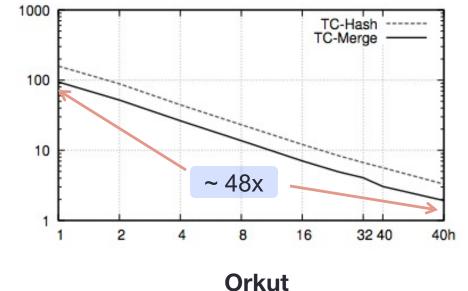






Both TC-Merge and TC-Hash scale well with # of cores:

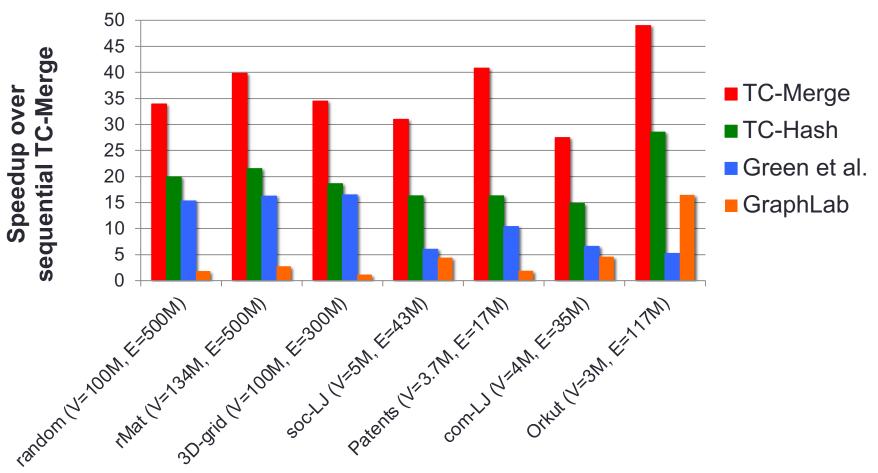




4M vtxes, 34.6M edges

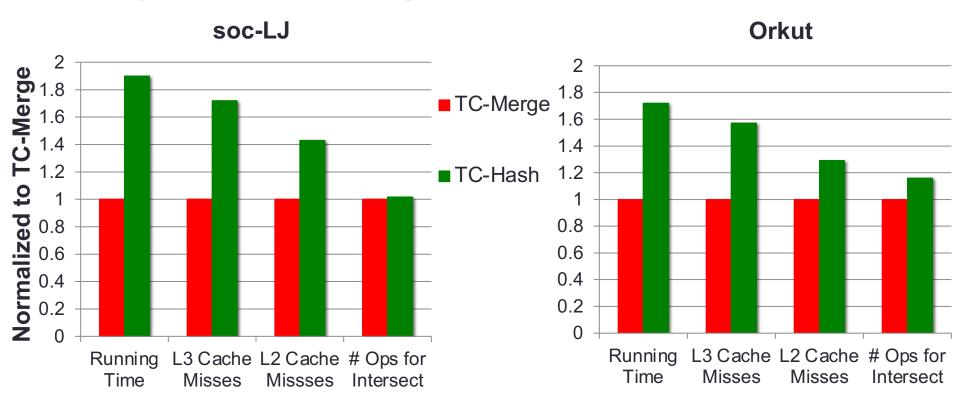
3M vtxes, 117M edges

40-core (with hyper-threading) Performance



- TC-Merge always faster than TC-Hash (by 1.3—2.5x)
- TC-Merge always faster than Green et al. or GraphLab (by 2.1—5.2x)

Why is TC-Merge faster than TC-Hash?



- TC-Hash less cache-efficient than TC-Merge
- Running time more correlated with cache misses than work

Comparison to existing counting algs.

Twitter graph (41M vertices, 1.2B undirected edges, 34.8B triangles)

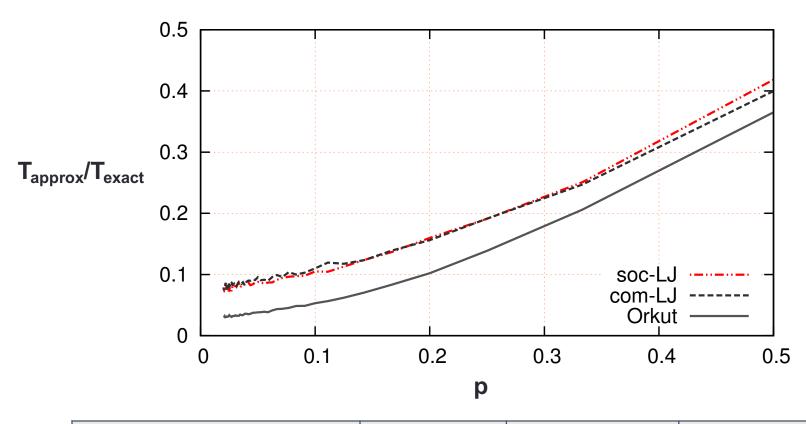
- Yahoo graph (1.4B vertices, 6.4B edges, 85.8B triangles) on 40 cores: TC-Merge takes 78 seconds
 - Approximate counting algorithm achieves 99.6% accuracy in 9.1 seconds

Shared vs. distributed memory costs

- Amazon EC2 pricing
 - Captures purchasing costs, maintenance/operating costs, energy costs

Triangle Counting (Twitter)	Our algorithm	GraphLab	GraphLab
Running Time	0.932 min	3 min	1.5 min
Machine	40-core (256 GB memory)	40-core (256 GB memory)	64 x 16-core
Approx. EC2 pricing	< \$4/hour	< \$4/hour	64 x \$0.928/hour
Overall cost	< \$0.062	< \$0.2	\$1.49

Approximate counting



p=1/25	Accuracy	T _{approx}	T _{approx} /T _{exact}
Orkut (V=3M, E=117M)	99.8%	0.067sec	0.035
Twitter (V=41M, E=1.2B)	99.9%	2.4sec	0.043
Yahoo (V=1.4B, E=6.4B)	99.6%	9.1sec	0.117

Conclusion

Algorithm	Work	Depth	Cache Complexity
TC-Merge	O(E ^{1.5})	$O(log^2 E)$	$O(E + E^{1.5}/B)$
TC-Hash	$O(V \log V + \alpha E)$	$O(log^2 E)$	$O(sort(V) + \alpha E)$
Par. Pagh-Silvestri	O(E ^{1.5})	O(log ³ E)	O(E ^{1.5} /(M ^{0.5} B))

- Simple multicore algorithms for triangle computations are provably work-efficient, low-depth, and cache-efficient
- Implementations require no load-balancing or tuning for cache
- Experimentally outperforms existing multicore and distributed algorithms
- Future work: Design a practical parallel algorithm achieving O(E^{1.5}/(M^{0.5} B)) cache complexity

