# Fennel: Streaming Graph Partitioning for Massive Scale Graphs 

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http://www.math.cmu.edu/~ctsourak/

## Motivation

- Big data is data that is too large, complex and dynamic for any conventional data tools to capture, store, manage and analyze.
- The right use of big data allows analysis to spot trends and gives niche insights that help create value and innovation much faster than conventional methods.


Source visual.ly

## Motivation

- We need to handle datasets with billions of vertices and edges
- Facebook: $\sim 1$ billion users with avg degree 130
- Twitter: $\geq 1.5$ billion social relations
- Google: web graph more than a trillion edges (2011)
- We need algorithms for dynamic graph datasets
- real-time story identification using twitter posts
- election trends, twitter as election barometer


## Motivation

\& Newer \& Oider $\rightarrow$


## Rosenborg, Copenhagen

19.365

Rosentorg Castle - where we keep the Kingdoms crown jewels.
This beautiful spot is in the heart of Copenhagen, at the Kings Garden.
The photograph was shot on a nice spring day, with wonderful flicke friends on a Copenhagen walk.

$\square$
2. By michael.dreves

Mchael Dreves Beier + Add Contact
This photo was taken on April 7, 2010 in Tornebuskegade, Copenhagen, Hovedstaden, DK, using a Canon EOS 5D Mark II.


This photo belongs to michael.dreves' photostream (454)


This photo also appears in

- filickr - Most interesting (set)
- Project 365 (set)
, HOR compilations (set)
- Copenhagen (set)
, ...Flickr Global (group)
* At of images...(P1/A3)/ Not... (group)

Danmark (group)

- FickrCentral (group)
- FickrToday (only 1 pic per day) (group)
.and 63 more groups

People in this photo (add a person)
Adding peoplo will thare who is in this photo

## Motivation

- Big graph datasets created from social media data.
- vertices: photos, tags, users, groups, albums, sets, collections, geo, query, ...
- edges: upload, belong, tag, create, join, contact, friend, family, comment, fave, search, click, ...
- also many interesting induced graphs
- What is the underlying graph?
- tag graph: based on photos
- tag graph: based on users
- user graph: based on favorites
- user graph: based on groups


## Balanced graph partitioning

- Graph has to be distributed across a cluster of machines

$$
G=(V, E)
$$

- graph partitioning is a way to split the graph vertices in multiple machines
- graph partitioning objectives guarantee low communication overhead among different machines
- additionally balanced partitioning is desirable
- each partition contains $\approx n / k$ vertices, where $n, k$ are the total number of vertices and machines respectively


## Off-line $k$-way graph partitioning

METIS algorithm [Karypis and Kumar, 1998]

- popular family of algorithms and software
- multilevel algorithm
- coarsening phase in which the size of the graph is successively decreased
- followed by bisection (based on spectral or KL method)
- followed by uncoarsening phase in which the bisection is successively refined and projected to larger graphs
METIS is not well understood, i.e., from a theoretical perspective.


## Off-line $k$-way graph partitioning

problem: minimize number of edges cut, subject to cluster sizes being at most $\nu n / k$ (bi-criteria approximations)

- $\nu=$ 2: Krauthgamer, Naor and Schwartz [Krauthgamer et al., 2009] provide $O(\sqrt{\log k \log n})$ approximation ratio based on the work of Arora-Rao-Vazirani for the sparsest-cut problem $(k=2)$ [Arora et al., 2009]
- $\nu=1+\epsilon$ : Andreev and Räcke [Andreev and Räcke, 2006] combine recursive partitioning and dynamic programming to obtain $O\left(\epsilon^{-2} \log ^{1.5} n\right)$ approximation ratio.
There exists a lot of related work, e.g.,
[Feldmann et al., 2012], [Feige and Krauthgamer, 2002], [Feige et al., 2000] etc.


## streaming $k$-way graph partitioning

- input is a data stream
- graph is ordered
- arbitrarily
- breadth-first search
- depth-first search
- generate an approximately balanced graph partitioning



## Graph representations

- incidence stream
- at time $t$, a vertex arrives with its neighbors
- adjacency stream
- at time $t$, an edge arrives


## Partitioning strategies

- hashing: place a new vertex to a cluster/machine chosen uniformly at random
- neighbors heuristic: place a new vertex to the cluster/machine with the maximum number of neighbors
- non-neighbors heuristic: place a new vertex to the cluster/machine with the minimum number of non-neighbors


## Partitioning strategies

[Stanton and Kliot, 2012]

- $d_{c}(v)$ : neighbors of $v$ in cluster $c$
- $t_{c}(v)$ : number of triangles that $v$ participates in cluster $c$
- balanced: vertex v goes to cluster with least number of vertices
- hashing: random assignment
- weighted degree: $v$ goes to cluster $c$ that maximizes $d_{c}(v) \cdot w(c)$
- weighted triangles: $v$ goes to cluster $j$ that maximizes $t_{c}(v) /\binom{d_{c}(v)}{2} \cdot w(c)$


## Weight functions

- $s_{c}$ : number of vertices in cluster $c$
- unweighted: $w(c)=1$
- linearly weighted: $w(c)=1-s_{c}(k / n)$
- exponentially weighted: $w(c)=1-e^{\left(s_{c}-n / k\right)}$


## FENNEL algorithm

The standard formulation hits the ARV barrier

$$
\begin{aligned}
\operatorname{minimize}_{\mathcal{P}=\left(S_{1}, \ldots, S_{k}\right)} & |\partial e(\mathcal{P})| \\
\text { subject to } & \left|S_{i}\right| \leq \nu \frac{n}{k}, \text { for all } 1 \leq i \leq k
\end{aligned}
$$

- We relax the hard cardinality constraints

$$
\text { minimize } \mathcal{P}=\left(S_{1}, \ldots, S_{k}\right) \quad|\partial E(\mathcal{P})|+c_{\mathrm{IN}}(\mathcal{P})
$$

where $c_{\text {IN }}(\mathcal{P})=\sum_{i} s\left(\left|S_{i}\right|\right)$, so that objective self-balances

## FENNEL algorithm

- for $S \subseteq V, f(S)=e[S]-\alpha|S|^{\gamma}$, with $\gamma \geq 1$
- given partition $\mathcal{P}=\left(S_{1}, \ldots, S_{k}\right)$ of $V$ in $k$ parts define

$$
g(\mathcal{P})=f\left(S_{1}\right)+\ldots+f\left(S_{k}\right)
$$

- the goal: maximize $g(\mathcal{P})$ over all possible $k$-partitions
- notice:



## Connection

notice

$$
f(S)=e[S]-\alpha\binom{|S|}{2}
$$

- related to modularity
- related to optimal quasicliques [Tsourakakis et al., 2013]


## FENNEL algorithm

## Theorem

- For $\gamma=2$ there exists an algorithm that achieves an approximation factor $\log (k) / k$ for a shifted objective where $k$ is the number of clusters
- semidefinite programming algorithm
- in the shifted objective the main term takes care of the load balancing and the second order term minimizes the number of edges cut
- Multiplicative guarantees not the most appropriate
- random partitioning gives approximation factor $1 / k$
- no dependence on $n$ mainly because of relaxing the hard cardinality constraints


## FENNEL algorithm - greedy scheme

- $\gamma=2$ gives non-neighbors heuristic
- $\gamma=1$ gives neighbors heuristic
- interpolate between the two heuristics, e.g., $\gamma=1.5$


## FENNEL algorithm - greedy scheme



- send $v$ to the partition / machine that maximizes

$$
\begin{aligned}
& f\left(S_{i} \cup\{v\}\right)-f\left(S_{i}\right) \\
&=e\left[S_{i} \cup\{v\}\right]-\alpha\left(\left|S_{i}\right|+1\right)^{\gamma}-\left(e\left[S_{i}\right]-\alpha\left|S_{i}\right|^{\gamma}\right) \\
&=d_{S_{i}}(v)-\alpha \mathcal{O}\left(\left|S_{i}\right|^{\gamma-1}\right)
\end{aligned}
$$

- fast, amenable to streaming and distributed setting


## FENNEL algorithm - $\gamma$

Explore the tradeoff between the number of edges cut and load balancing.


Fraction of edges cut $\lambda$ and maximum load normalized $\rho$ as a function of $\gamma$, ranging from 1 to 4 with a step of 0.25 , over five randomly generated power law graphs with slope 2.5 . The straight lines show the performance of METIS.

- Not the end of the story ... choose $\gamma^{*}$ based on some "easy-to-compute" graph characteristic.


## FENNEL algorithm - $\gamma^{*}$


$y$-axis Average optimal value $\gamma^{*}$ for each power law slope in the range [1.5, 3.2] using a step of 0.1 over twenty randomly generated power law graphs that results in the smallest possible fraction of edges cut $\lambda$ conditioning on a maximum normalized load $\rho=1.2$, $k=8$. $x$-axis Power-law exponent of the degree sequence. Error bars indicate the variance around the average optimal value $\gamma^{*}$.

## FENNEL algorithm - results

Twitter graph with approximately 1.5 billion edges, $\gamma=1.5$


|  | Fennel |  | Best competitor |  | Hash Partition |  | METIS |  |
| :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: |
| $k$ | $\lambda$ | $\lambda$ | $\lambda$ | $\rho$ | $\lambda$ | $\rho$ | $\lambda$ | $\rho$ |
| 2 | $6.8 \%$ | 1.1 | $34.3 \%$ | 1.04 | $50 \%$ | 1 | $11.98 \%$ | 1.02 |
| 4 | $29 \%$ | 1.1 | $55.0 \%$ | 1.07 | $75 \%$ | 1 | $24.39 \%$ | 1.03 |
| 8 | $48 \%$ | 1.1 | $66.4 \%$ | 1.10 | $87.5 \%$ | 1 | $35.96 \%$ | 1.03 |

Table: Fraction of edges cut $\lambda$ and the normalized maximum load $\rho$ for Fennel, the best competitor and hash partitioning of vertices for the Twitter graph. Fennel and best competitor require around 40 minutes, METIS more than $8 \frac{1}{2}$ hours.

## FENNEL algorithm - results

Extensive experimental evaluation over $>40$ large real graphs [Tsourakakis et al., 2012]


CDF of the relative difference $\frac{\lambda_{\text {fennel }}-\lambda_{c}}{\lambda_{c}} \times 100 \%$ of percentages of edges cut of FENNEL and the best competitor (pointwise) for all graphs in our dataset.

## FENNEL algorithm - "zooming in"

Performance of various existing methods on amazon0312 for $k=32$

|  | BFS |  | Random |  |
| :---: | :---: | :---: | :---: | :---: |
| Method | $\lambda$ | $\rho$ | $\lambda$ | $p$ |
| H | 96.9\% | 1.01 | 96.9\% | 1.01 |
| B [Stanton and Kliot, 2012] | 97.3\% | 1.00 | 96.8\% | 1.00 |
| DG [Stanton and Kliot, 2012] | 0\% | 32 | 43\% | 1.48 |
| LDG [Stanton and Kliot, 2012] | 34\% | 1.01 | 40\% | 1.00 |
| EDG [Stanton and Kliot, 2012] | 39\% | 1.04 | 48\% | 1.01 |
| T [Stanton and Kliot, 2012] | 61\% | 2.11 | 78\% | 1.01 |
| LT [Stanton and Kliot, 2012] | 63\% | 1.23 | 78\% | 1.10 |
| ET [Stanton and Kliot, 2012] | 64\% | 1.05 | 79\% | 1.01 |
| NN [Prabhakaran and et al., 2012] | 69\% | 1.00 | 55\% | 1.03 |
| Fennel | 14\% | 1.10 | 14\% | 1.02 |
| METIS | 8\% | 1.00 | 8\% | 1.02 |

## Conclusions

summary and future directions

- cheap and efficient graph partitioning is highly desired
- new area [Stanton and Kliot, 2012],
[Tsourakakis et al., 2012],
[Nishimura and Ugander, 2013]
- average case analysis
- stratified graph partitioning
[Nishimura and Ugander, 2013]


## thank you!

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## Technical report.

