Algorithms at Scale (Week 11)

Map-Reduce (MPC) Algorithms

Summary

Today: Map-Reduce

Map-Reduce Model

• Cluster computing

Some simple examples

- Word count
- Join

Algorithms

- Bellman-Ford
- PageRank

Last Week: Multicore

Models of Parallelism

- Fork-Join model
- Work and Span
- Greedy schedulers

Algorithms

- Sum
- MergeSort
- Parallel Sets
- BFS
- Prefix-Sum
- (Luby's)

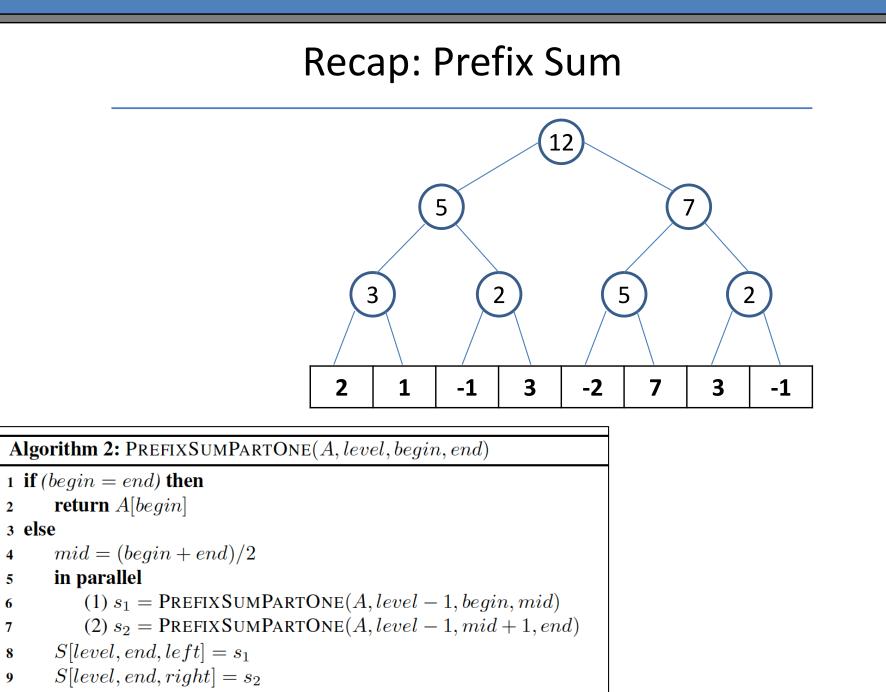
Announcements / Reminders

Today:

MiniProject explanatory section due today.

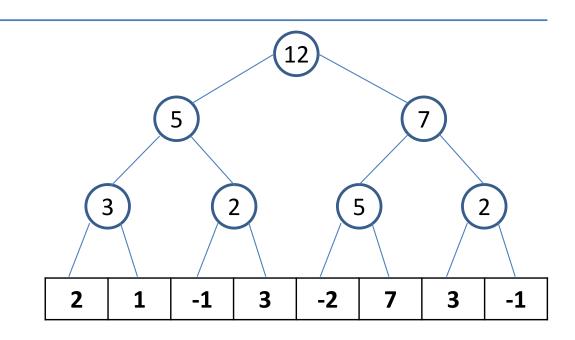
Next week:

MiniProject talk due



10 return $s_1 + s_2$

Recap: Prefix Sum



Algorithm 3: PREFIXSUMPARTTWO(*A*, *level*, *sum*, *begin*, *end*)

- 1 if (begin = end) then
- $2 \qquad A[begin] = sum + A[begin]$

3 else

6

7

- 4 mid = (begin + end)/2
- 5 in parallel
 - (1) **PREFIXSUMPARTTWO**(A, level 1, sum, begin, mid)
 - (2) **PREFIX SUMPART TWO**(A, level 1, sum + S[level, end, left], mid + 1, end)

8 return

Recap: Prefix Sum

Algorithm 3: PREFIXSUMPARTTWO(A, level, sum, begin, end)

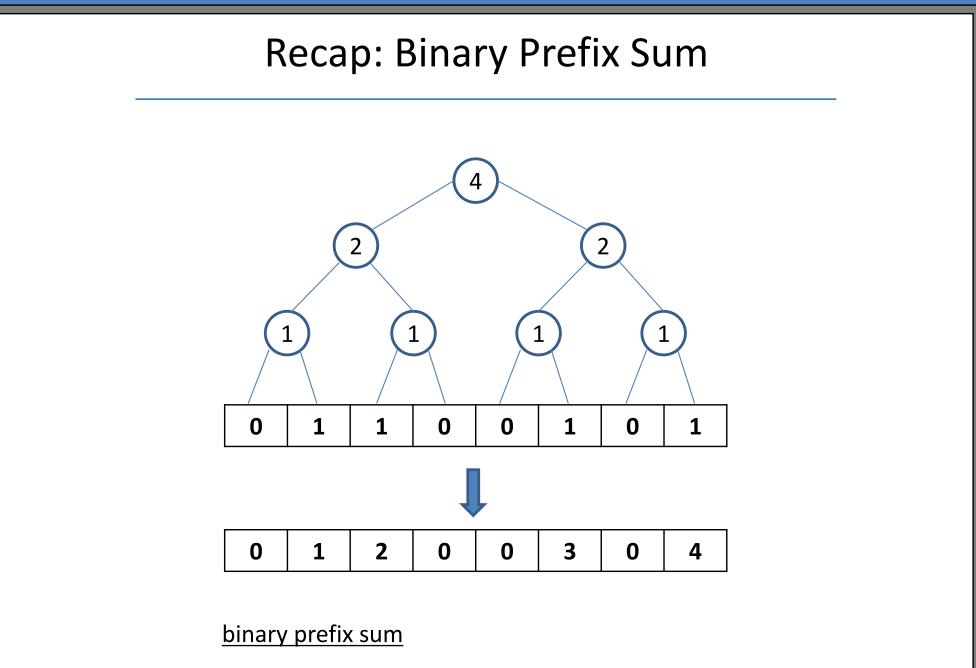
- 1 if (begin = end) then
- $2 \qquad A[begin] = sum + A[begin]$

3 else

4
$$mid = (begin + end)/2$$

- 5 in parallel
 - (1) **PREFIXSUMPARTTWO**(A, level 1, sum, begin, mid)
 - (2) PREFIXSUMPARTTWO(A, level 1, sum + S[level, end, left], mid + 1, end)

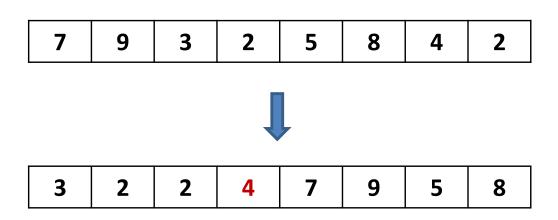
8 return



A[j] = number of 1's in A[1..j]

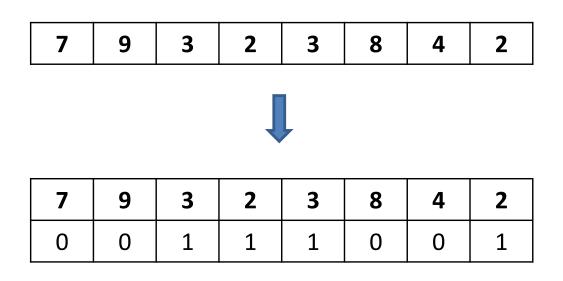
Goal: partition array around key k

Example: k = 4



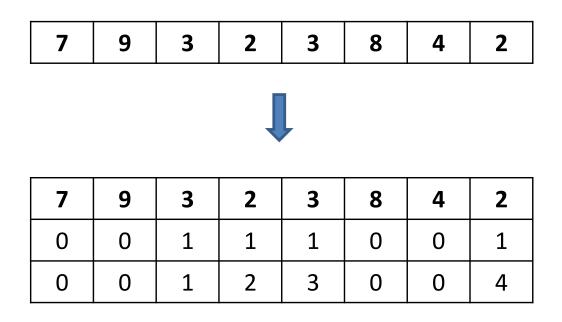
Step 1: mark items < k

Example: k = 4



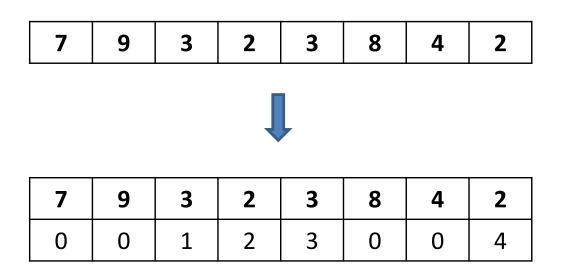
Step 2: prefix sums

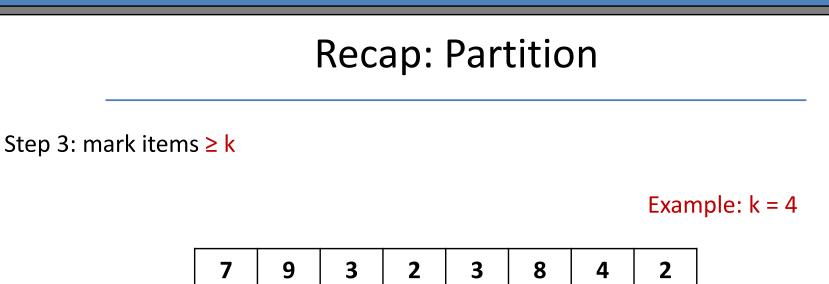
Example: k = 4



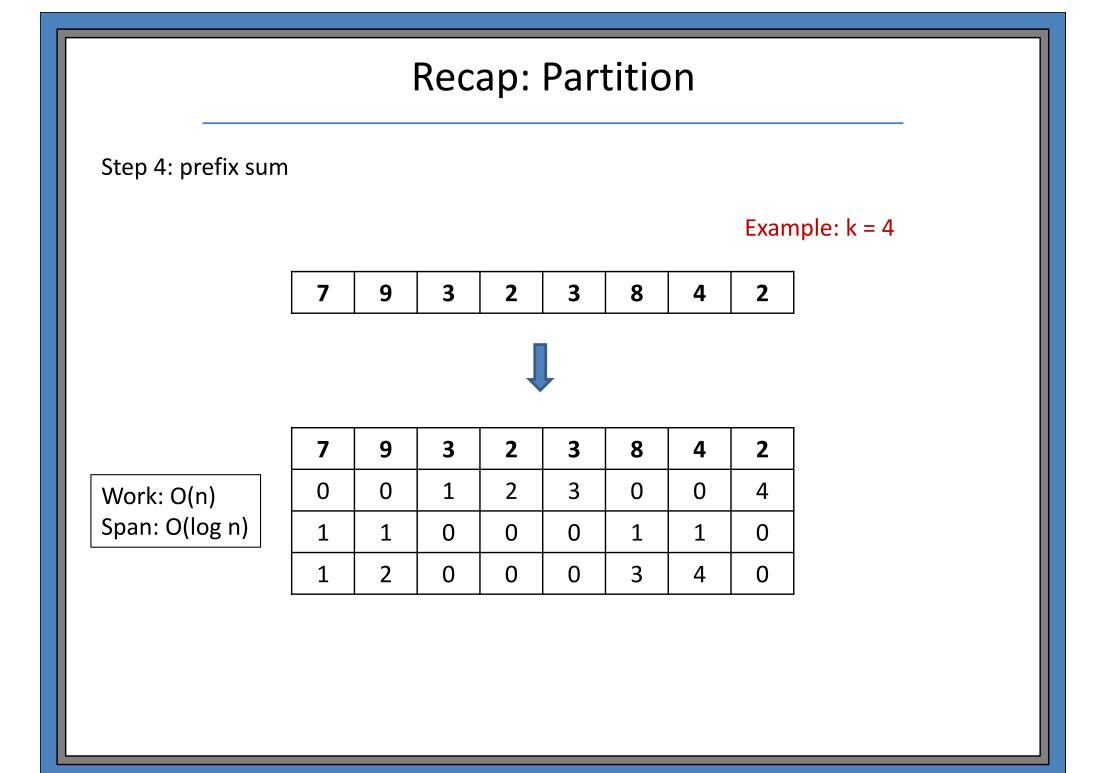
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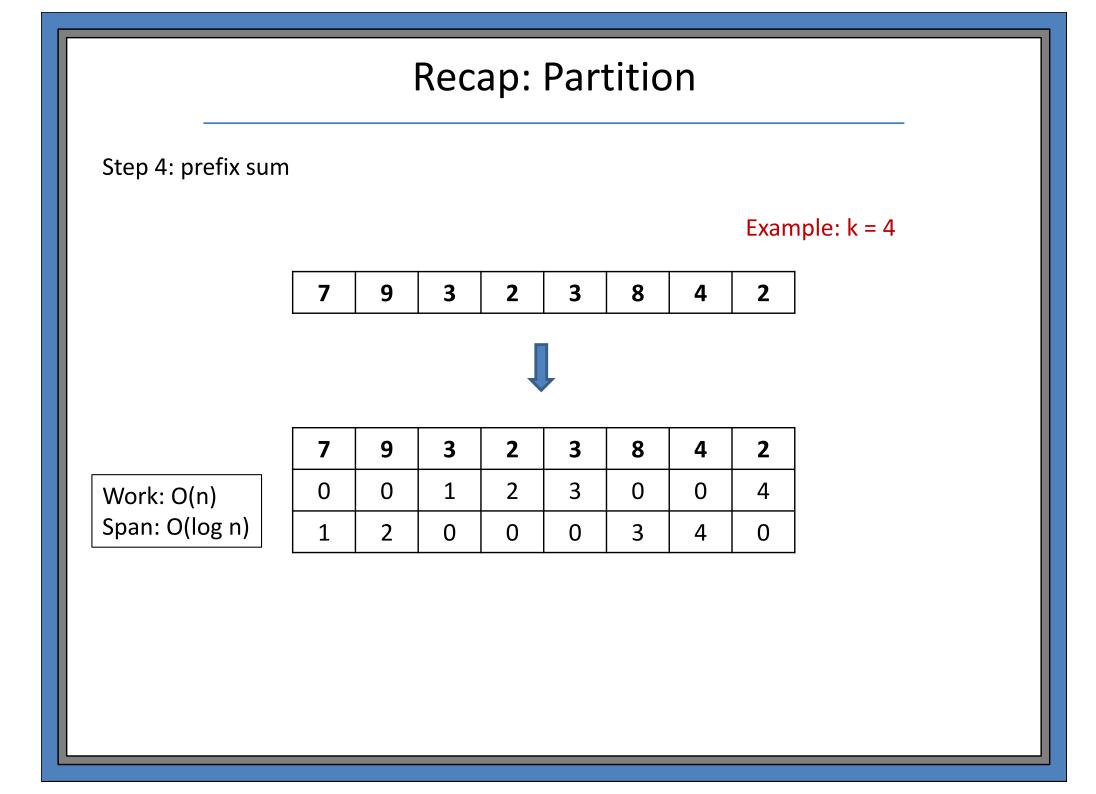
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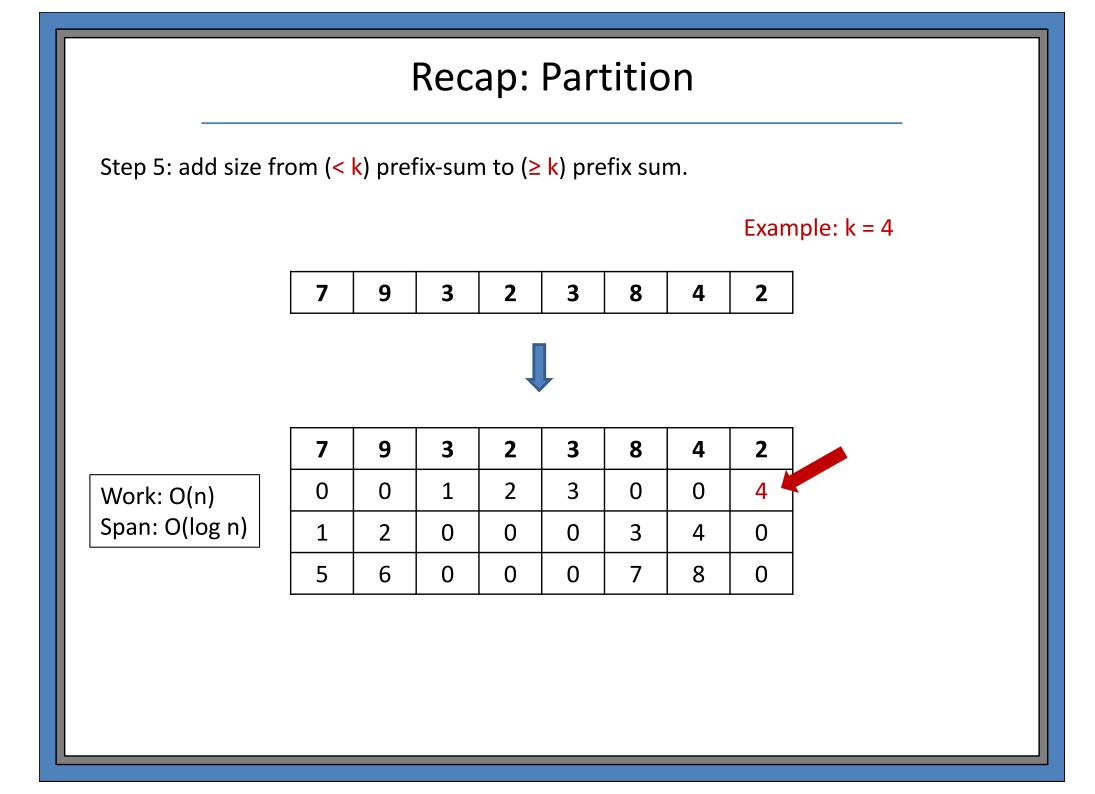


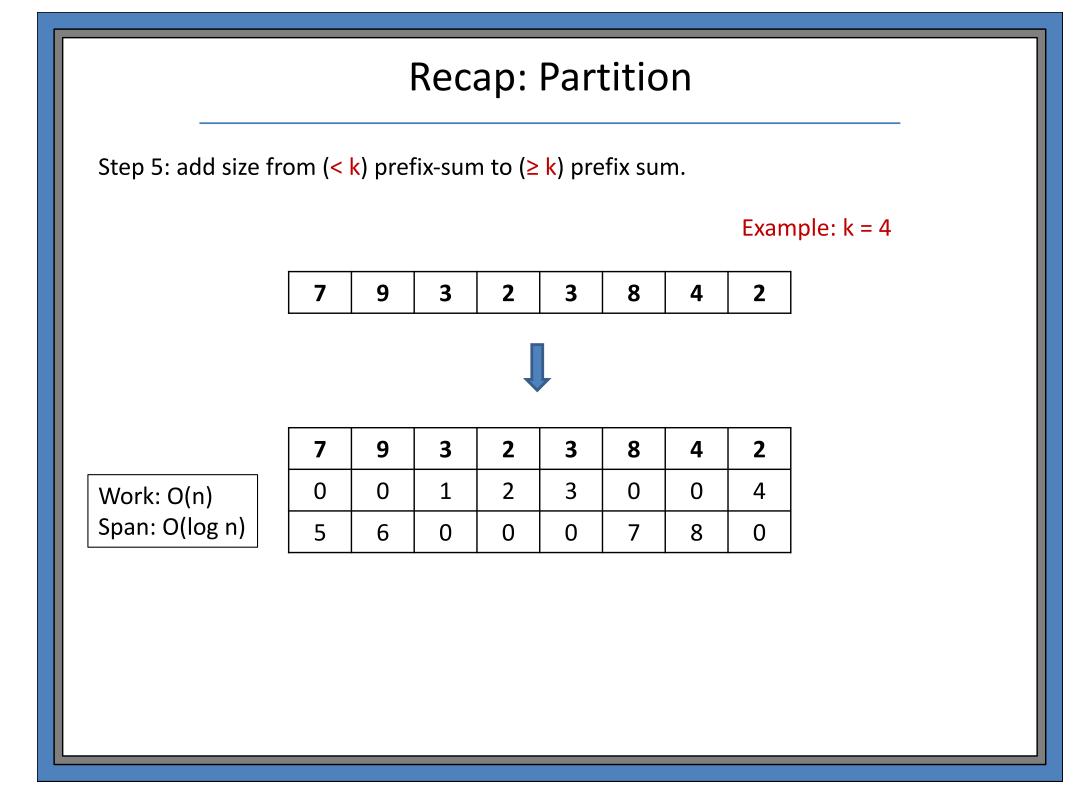


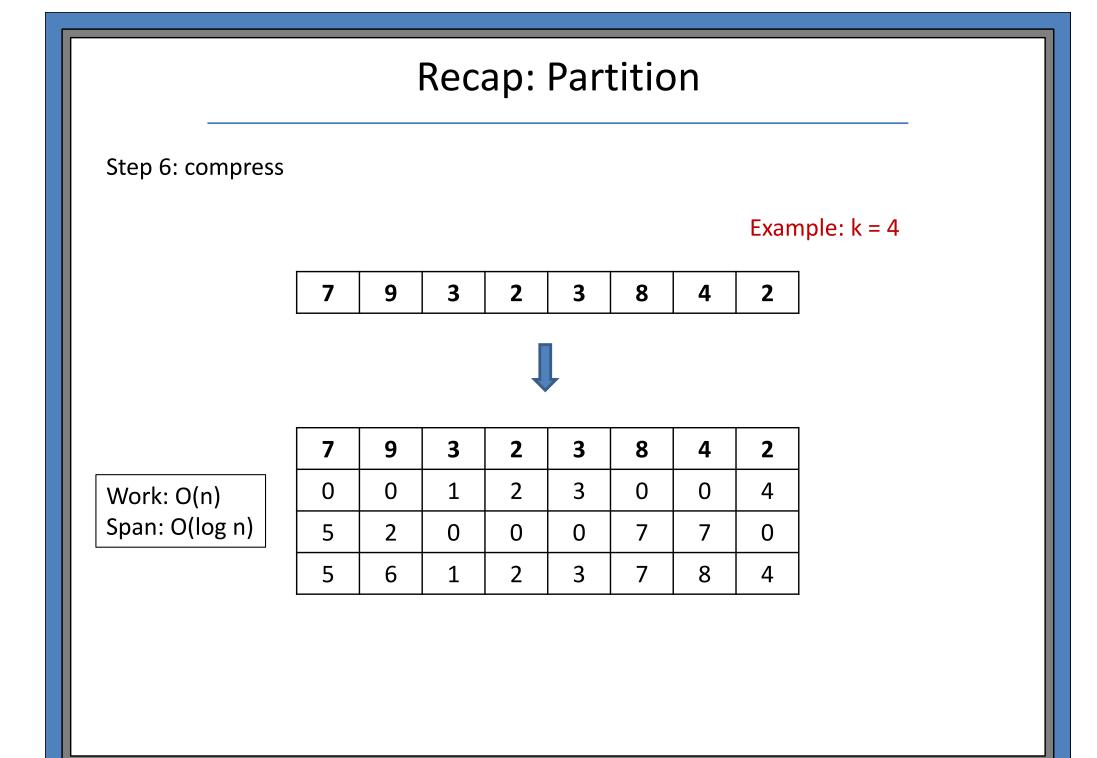
7	9	3	2	3	8	4	2
0	0	1	2	3	0	0	4
1	1	0	0	0	1	1	0

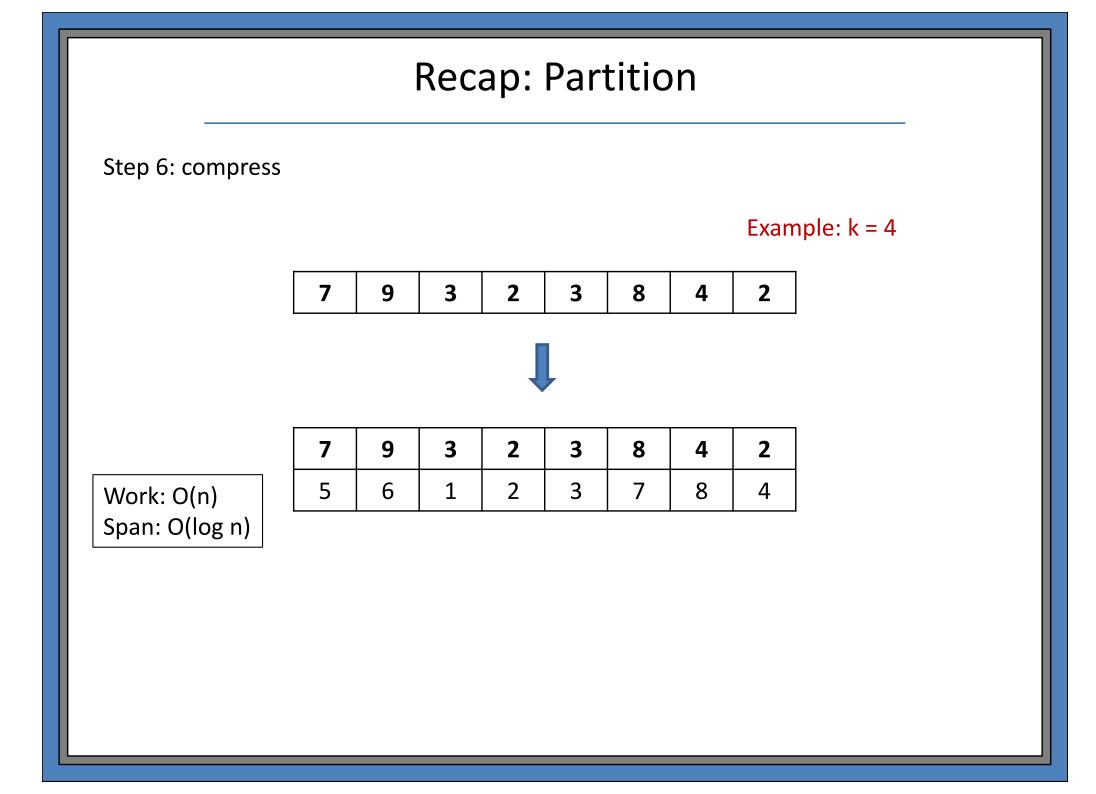


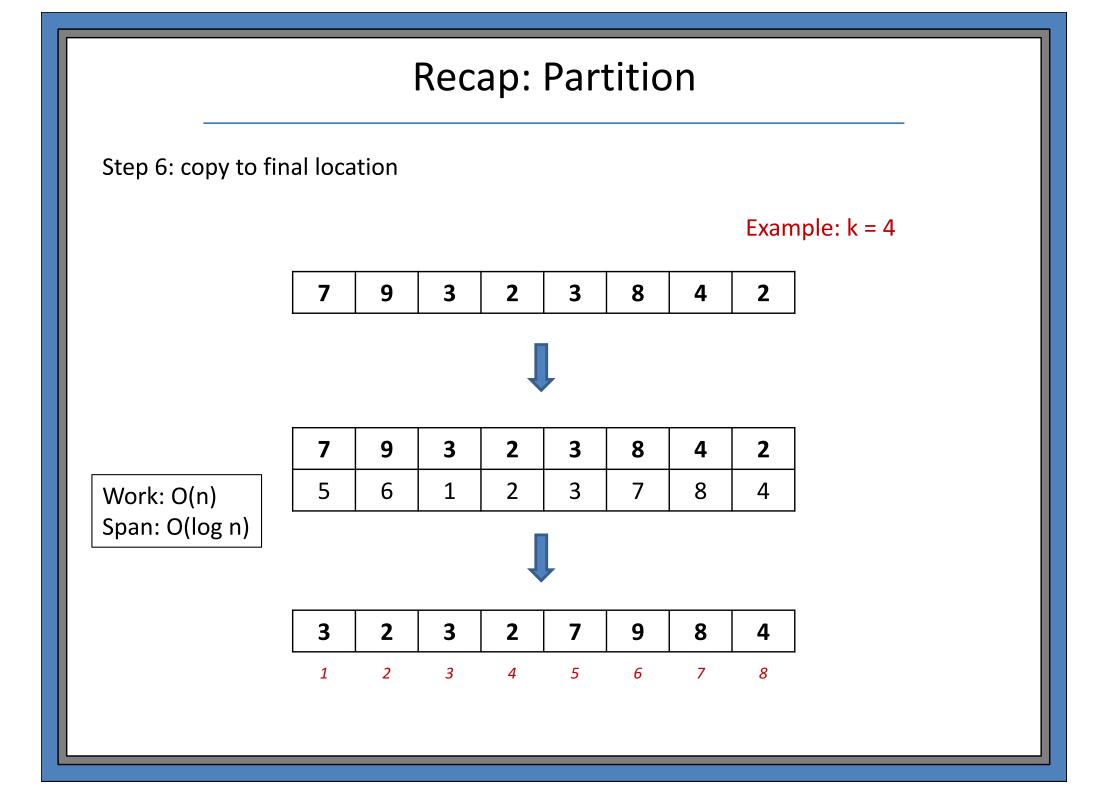


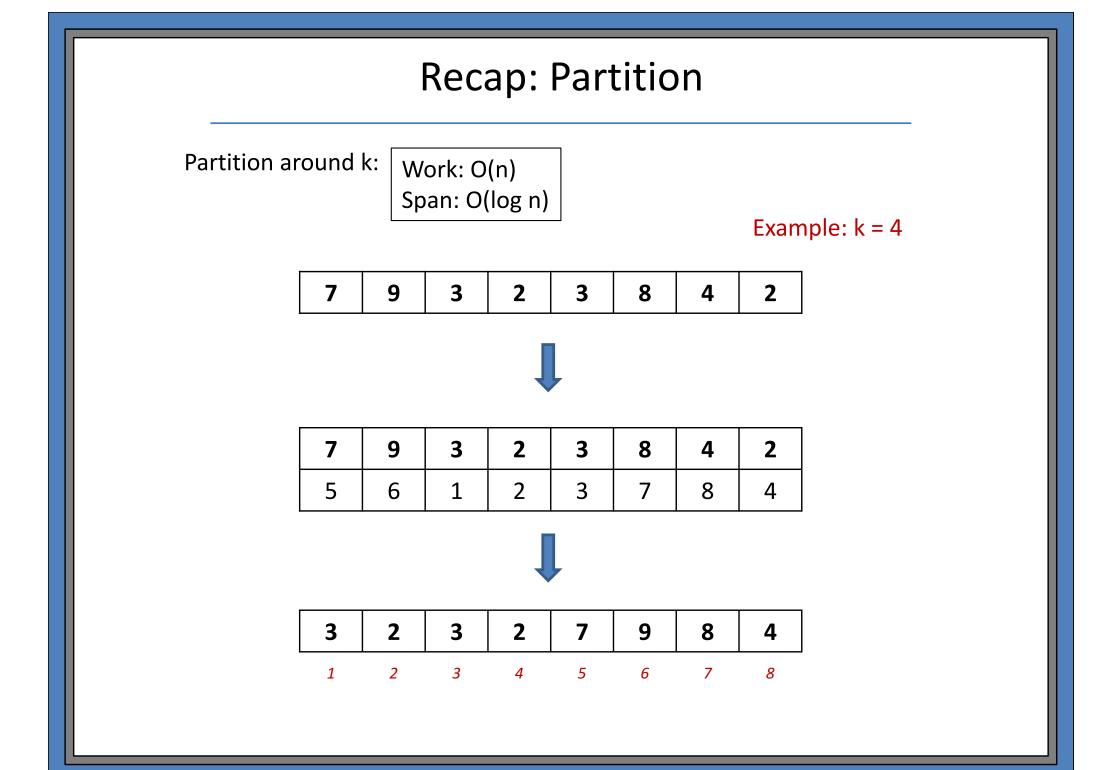








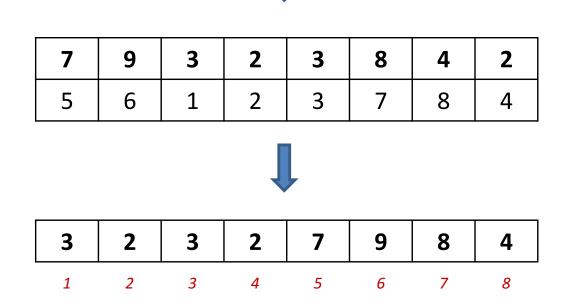




Exercise:

Write down the algorithm precisely for each of the steps. (Combine several steps together!)

Do the work and span analysis.



Recap: QuickSort

```
QuickSort(A, begin, end)
```

```
pivot = random(begin, end)
```

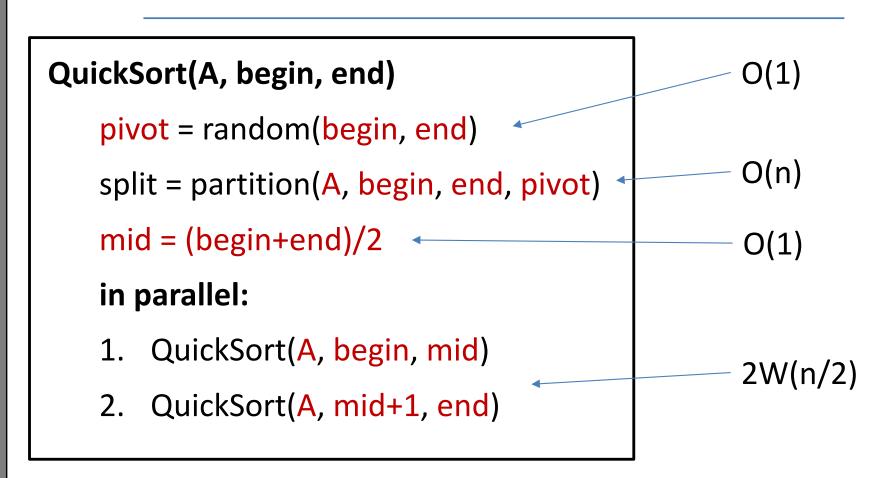
```
split = partition(A, begin, end, pivot)
```

```
mid = (begin+end)/2
```

```
in parallel:
```

- 1. QuickSort(A, begin, mid)
- 2. QuickSort(A, mid+1, end)

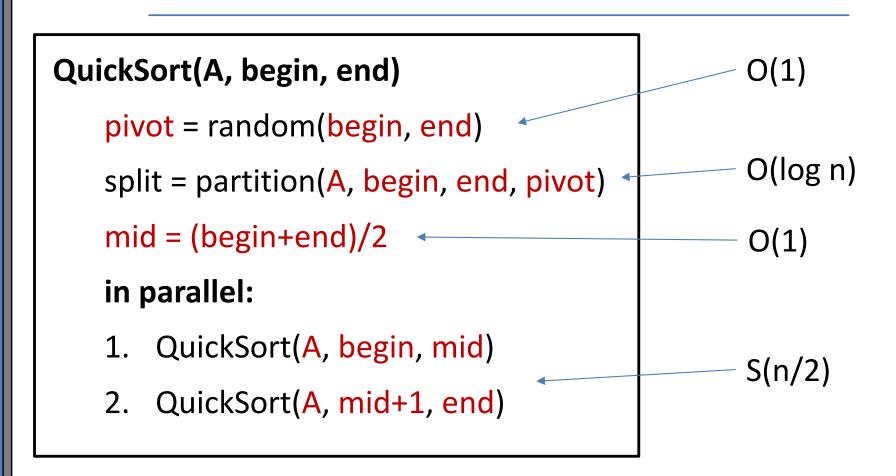
Recap: QuickSort Work



 $W(n) = 2W(n/2) + O(n) = O(n \log n)$

** Assume random pivot is the exact median. Precise randomized analysis is identical to the sequential version.

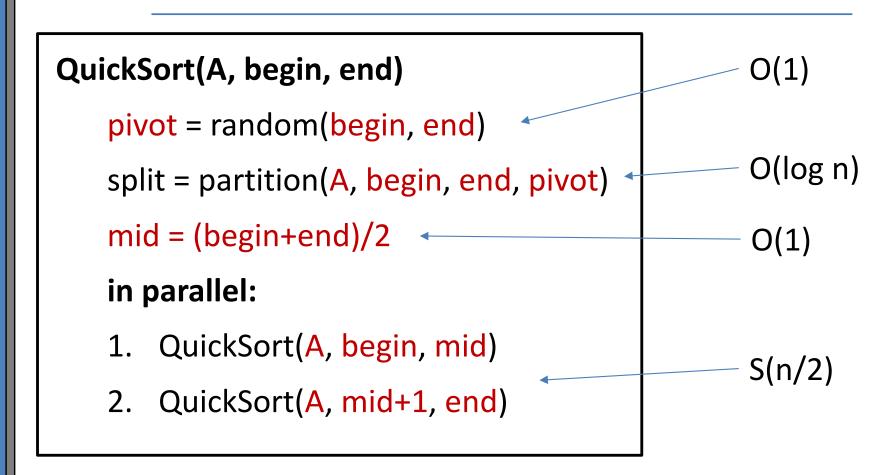
Recap: QuickSort Span



 $S(n) = S(n/2) + O(\log n) = O(\log^2 n)$

** Assume random pivot is the exact median. Precise randomized analysis is identical to the sequential version.

Recap: QuickSort Span



Exercise:

Modify the algorithm to efficiently sort arrays with repeated elements. (As described, this is very slow for an array of all 1's.)

Fork-Join algorithms

Assumptions:

- Tightly synchronized
- Shared memory

Good model for multicore / multithreaded CPUs.

Advantages:

- Simple algorithm design
- Focus on parallelism (computational)
- Easy analysis: work and span is enough!
- Minimizes race conditions, deadlocks, etc.

Yahoo TeraSort:

- Each node has:
 - 8 cores: 2GHz
 - 8 GB RAM
 - 4 disks: 4TB each
- 40 nodes / rack (interconnect: 1GB/s switch)
- 25-100 racks (interconnect: 8GB/s switch)

→ ~ 16,000 cores

Yahoo TeraSort:

- Each node has:
 - 8 cores: 2GHz
 - 8 GB RAM
 - 4 disks: 4TB each
- 40 nodes / rack (interconnect: 1GB/s switch)
- more racks (interconnect: 8GB/s switch)

→ 50,400 cores

2013: Yahoo (Hadoop) sorts 100TB of data in 72 minutes.

DataBricks TeraSort:

- 206 nodes
- 6,592 cores

Record (2014):

DataBricks (Spark) sorts 100TB of data in 23 minutes.

DataBricks PetaSort:

- 190 nodes
- 6,080 cores

Record (2014): DataBricks (Spark) sorts 1PB of data in 234 minutes.

Assumptions:

- Loosely synchronized
- No shared memory

Fork/Join is not a good model for clusters.

– Data exchanged over fast interconnect

Assumptions:

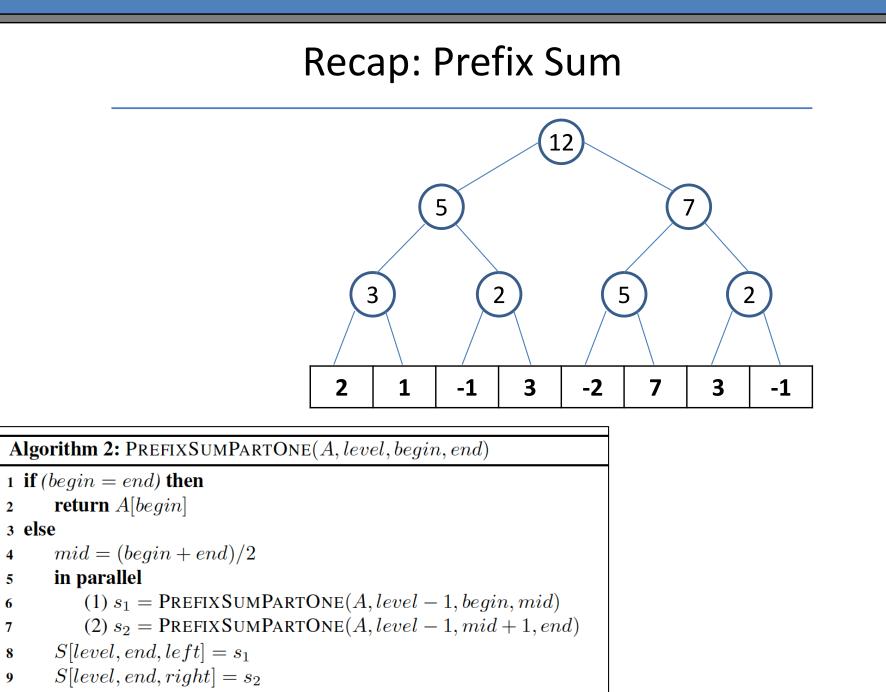
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Fork/Join is not a good model for clusters.

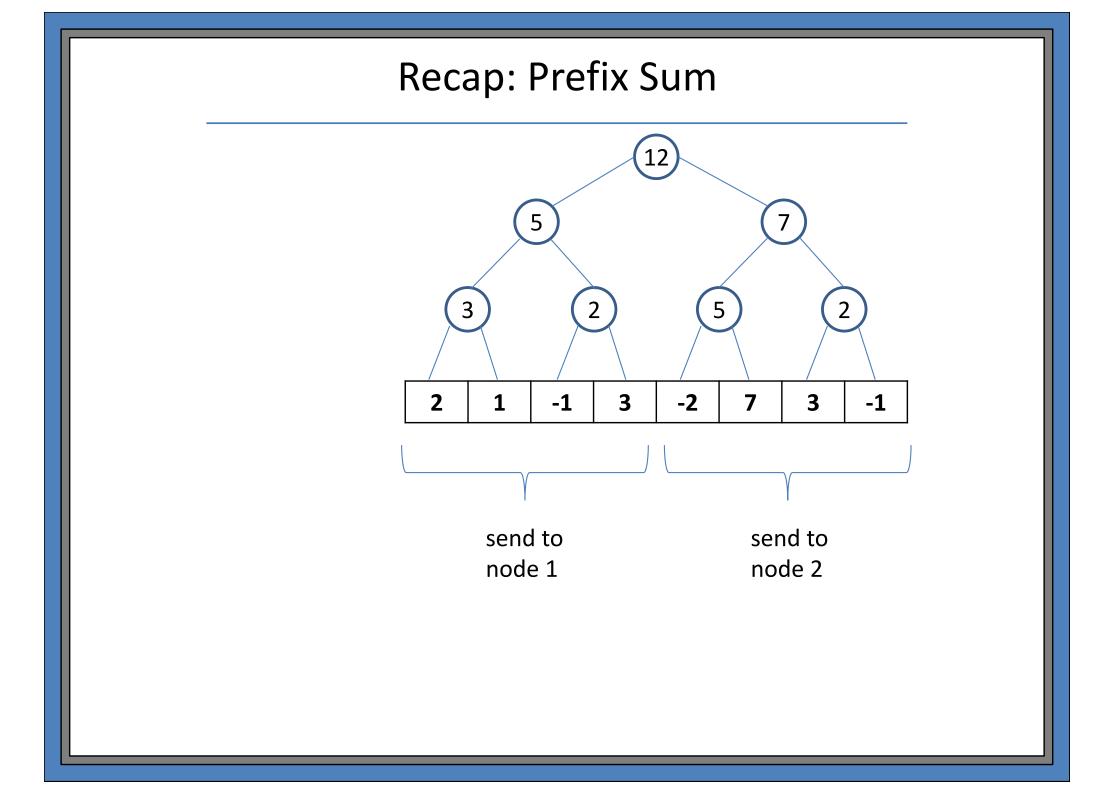
– Data exchanged over fast interconnect

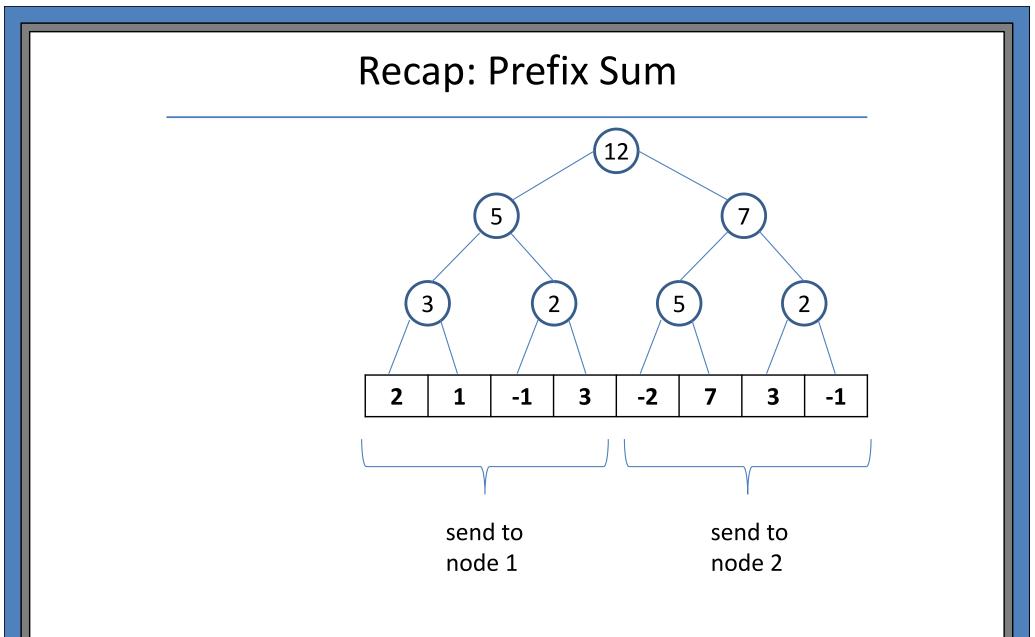
Issues:

- Communication cost?
- Coordination among cores?
- Fine-grained parallelism?



10 return $s_1 + s_2$





Open question:

Could a scheduler translate fork-join algorithms to a cluster?

Assumptions:

- Loosely synchronized
- No shared memory

Fork/Join is not a good model for clusters.

– Data exchanged over fast interconnect

Issues:

- Communication cost?
- Coordination among cores?
- Fine-grained parallelism?

Map-Reduce Model:

- Target: high-performance clusters
- Focus: data (not computation)

Inventor: Google

processing web data

Today: ubiquitous (Amazon, Yahoo, Facebook, etc,.)

– Hadoop, etc.

Map-Reduce Model

Data: (key, value) pairs

- All data is stored as key/value pairs.
- Initially stored on some shared disk.
 - e.g., GFS (Google File System), HDFS (Hadoop FS)
- During the computation, route (key/value) pairs to different servers to perform the computation.

Map-Reduce Model

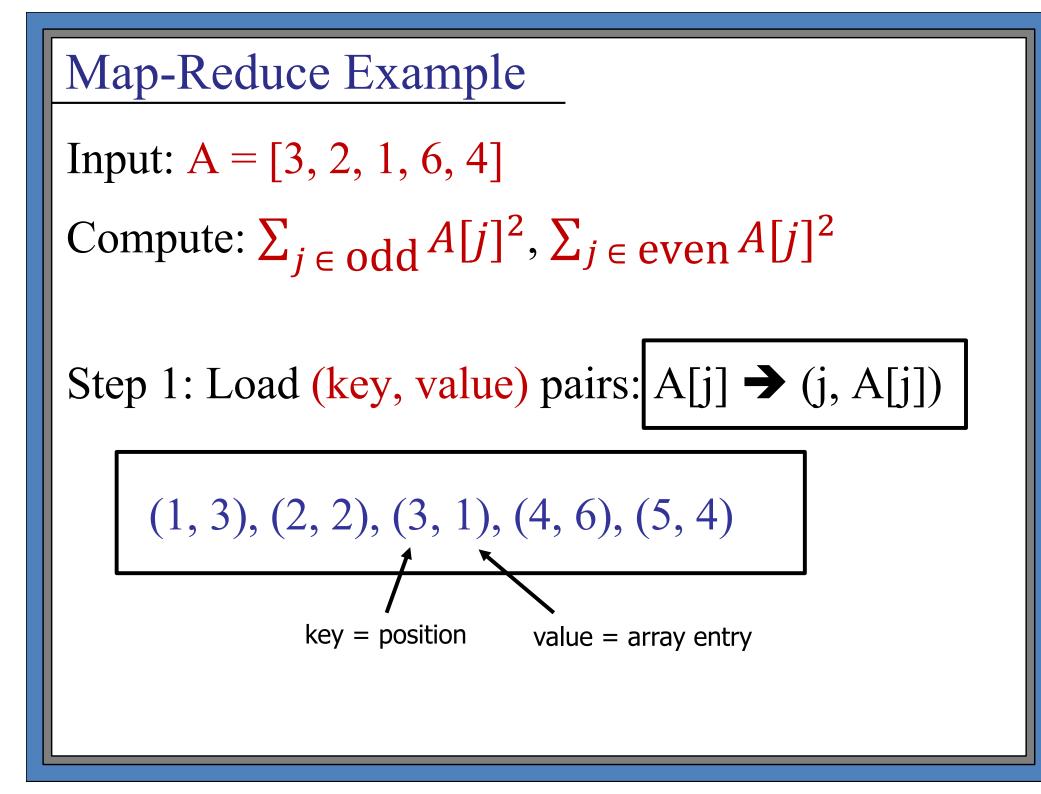
Basic round:

- 1. Map: process each (key, value) pair
- 2. Shuffle: group items by key
- 3. Reduce: process items with same key together

Plan:

- Load data from disk.
- Execute several rounds.
- Save (key, value) pairs, sorted by key.

Input: A = [3, 2, 1, 6, 4] Compute: $\sum_{j \in \text{odd}} A[j]^2, \sum_{j \in \text{even}} A[j]^2$



 $map(key, value) \rightarrow (key, value)$

Step 2:

map(key, value)
if (key is even)
 then emit(2, value*value)
else if (key is odd)
 then emit(1, value*value)

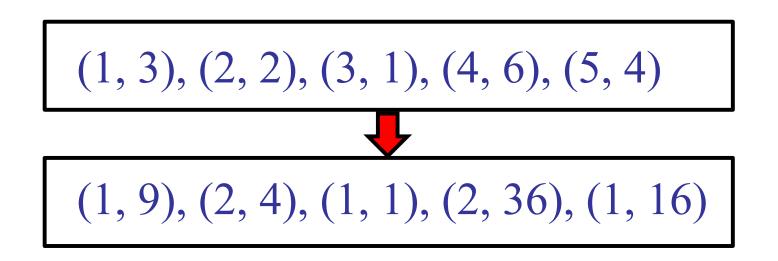
Properties of map function:

- processes one (key, value) pair at a time
- no saved state
- scheduler allocates map processes to cores

map(key, value)
if (key is even)
 then emit(2, value*value)
else if (key is odd)
 then emit(1, value*value)

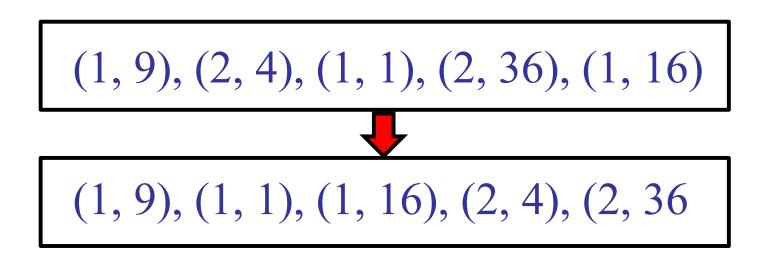
Input: A = [3, 2, 1, 6, 4] Compute: $\sum_{j \in \text{odd}} A[j]^2, \sum_{j \in \text{even}} A[j]^2$

Step 2: Map



Input: A = [3, 2, 1, 6, 4] Compute: $\sum_{j \in \text{odd}} A[j]^2, \sum_{j \in \text{even}} A[j]^2$

Step 3: Shuffle



Map-Reduce Example reduce(key, $[v_1, v_2, ...]$) \rightarrow (key, value) pair(s) Step 3: reduce(key, V[...]) sum = 0for (j = 1 to |V|)sum = sum + V[i]emit(key, sum)

Properties of reduce function:

- processes all values with the same key
- scheduler allocates reduce processes to cores
- scheduler routes all (key, *) pairs to that reducer

```
reduce(key, V[...])

sum = 0

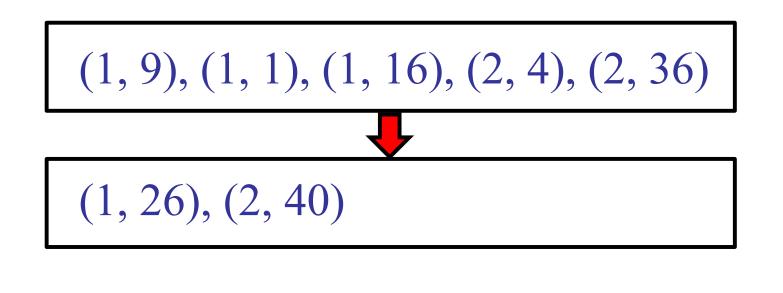
for (j = 1 \text{ to } |V|)

sum = sum + V[j]

emit(key, sum)
```

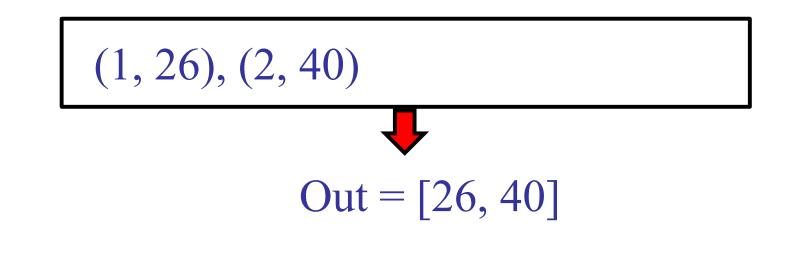
Input: A = [3, 2, 1, 6, 4] Compute: $\sum_{j \in \text{odd}} A[j]^2, \sum_{j \in \text{even}} A[j]^2$

Step 4: Reduce

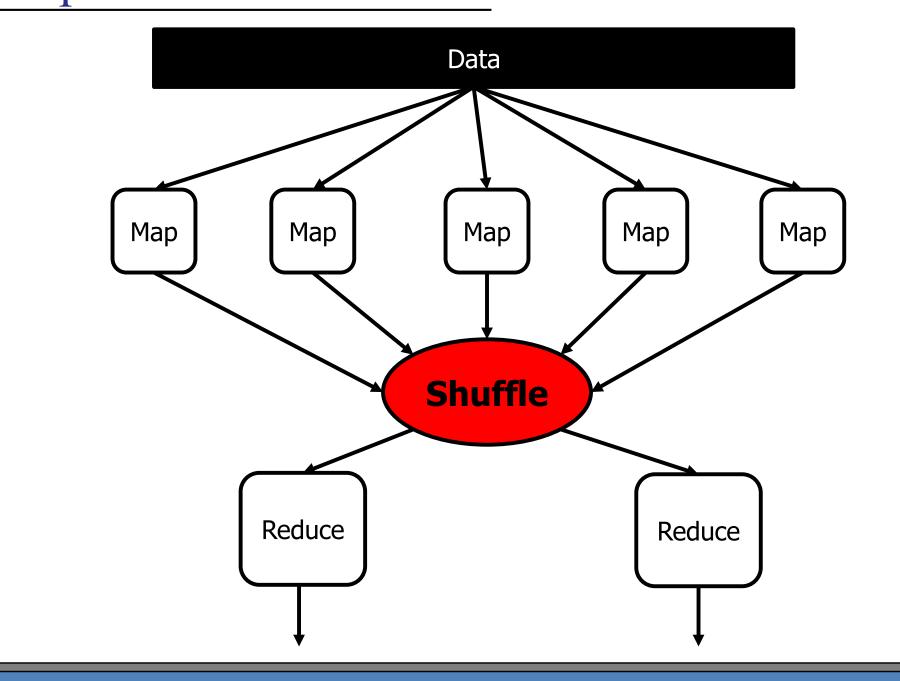


Input: A = [3, 2, 1, 6, 4] Compute: $\sum_{j \in \text{odd}} A[j]^2, \sum_{j \in \text{even}} A[j]^2$

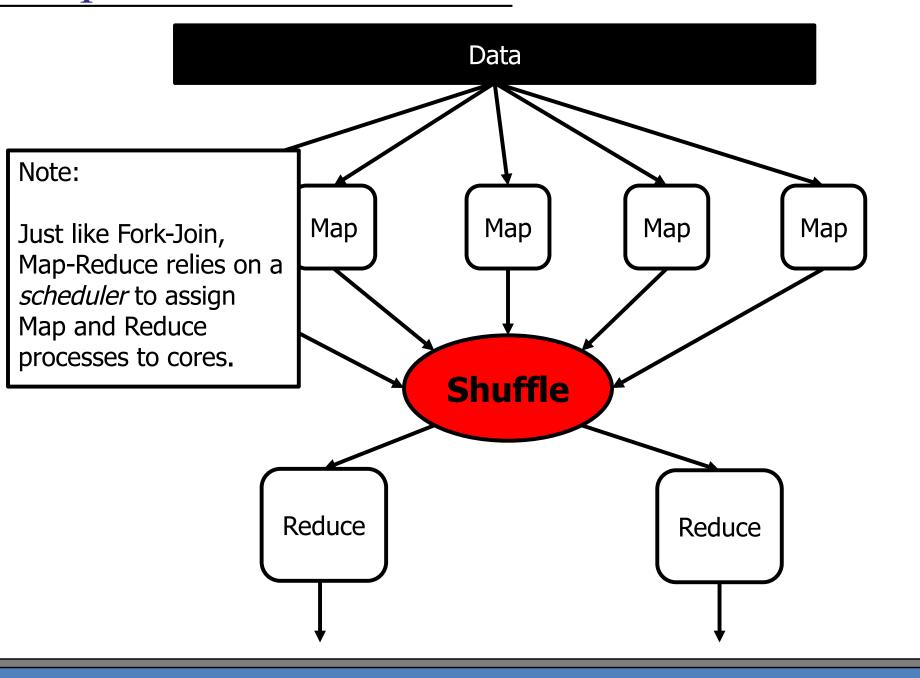
Step 5: Write back to disk

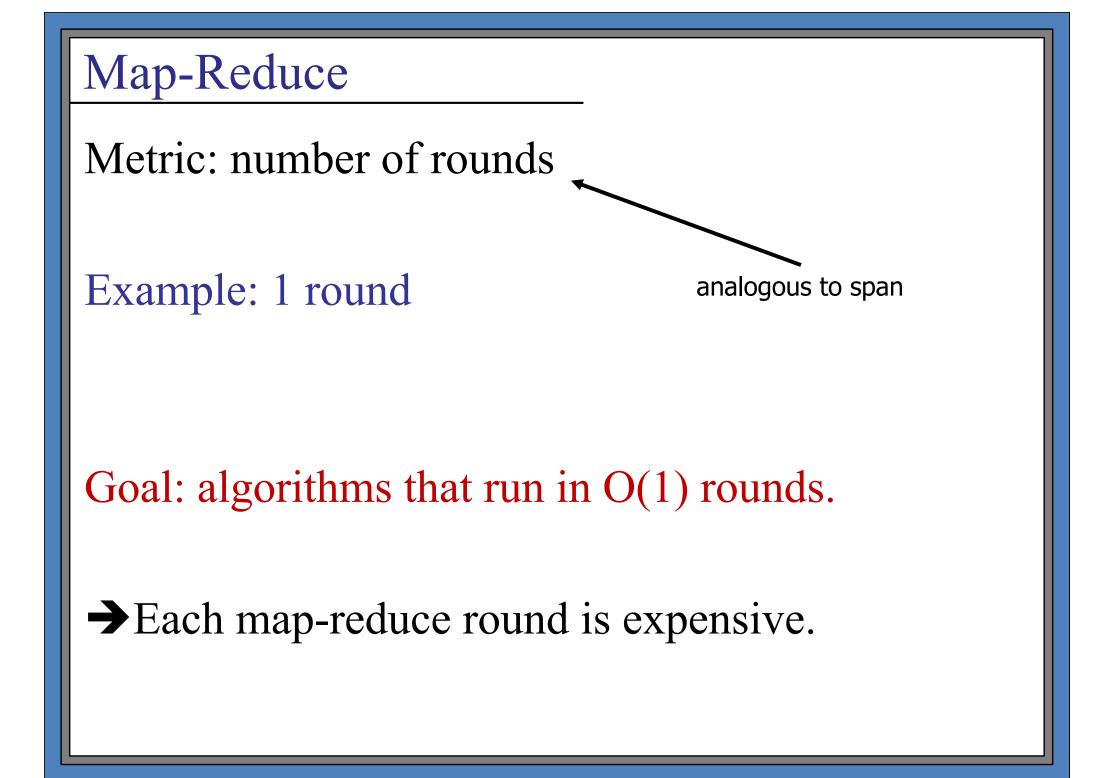


Map-Reduce Schematic



Map-Reduce Schematic





Map-Reduce

There exists a 1 round Map-Reduce algorithm for every computable problem.

Unrestricted Map-Reduce

There exists a 1 round Unrestricted Map-Reduce algorithm for every computable problem.

Algorithm:

- 1. Map all data to key 1.
- 2. Reduce key 1: compute the answer on a single core.

Not very useful!

Not very parallel!

Restrictions:

Restriction on computation:

Each Map and Reduce process should be efficient, fast, polynomial time.

- Cannot solve NP-hard problems.
- Map and Reduce processes should not be expensive.

Restriction on memory:

Each Map and Reduce process should use "sublinear" memory in the size of the problem.

- If the data is initially size n, no map or reduce process should use more than $O(n^{\varepsilon})$ memory.
- For example: no more then $O(\sqrt{n})$ memory.

(Sometimes we relax this restriction, but the memory use should be much smaller than the entire dataset.)

Restriction on communication:

Each Map and Reduce process should input/output a "sublinear" number of (key, value) pairs.

- If the data is initially size n, no map or reduce process should take as input more than $O(n^{\varepsilon})$ pairs.
- If the data is initially size n, no map or reduce process should emit more than $O(n^{\varepsilon})$ pairs.
- For example: no more then $O(\sqrt{n})$ key/value pairs.

(Sometimes we relax this restriction, but the number of keys should be much smaller than the entire dataset.)

Restriction on communication:

Each (key, value) pairs should not be too big.

- A (key, value) pair should be size O(polylog n).
- Should not store too much information in a single key/value pair.

Map-Reduce

What is the speed bottleneck?

- Data movement
- Communication bandwidth
- Shuffling
- Reading / writing from disk

Map-Reduce Model

Basic round:

- 1. Map: process each (key, value) pair
- 2. Shuffle: group items by key
- 3. Reduce: process items with same key together

Plan:

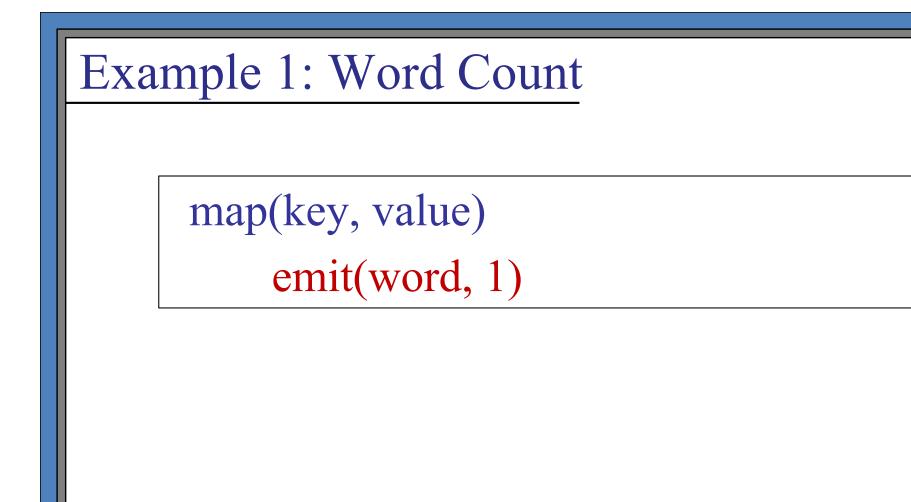
- Load data from disk.
- Execute several rounds.
- Save (key, value) pairs, sorted by key.

Input:

- File IN where IN[j] is a word

Output:

- File OUT where OUT[j] is a (word, count) pair.
- Each pair indicates how many times the word appears in the input file.



map(key, value)
 emit(word, 1)

Notes:

• File is translated into (key, value) pairs.

map(key, value)
 emit(word, 1)

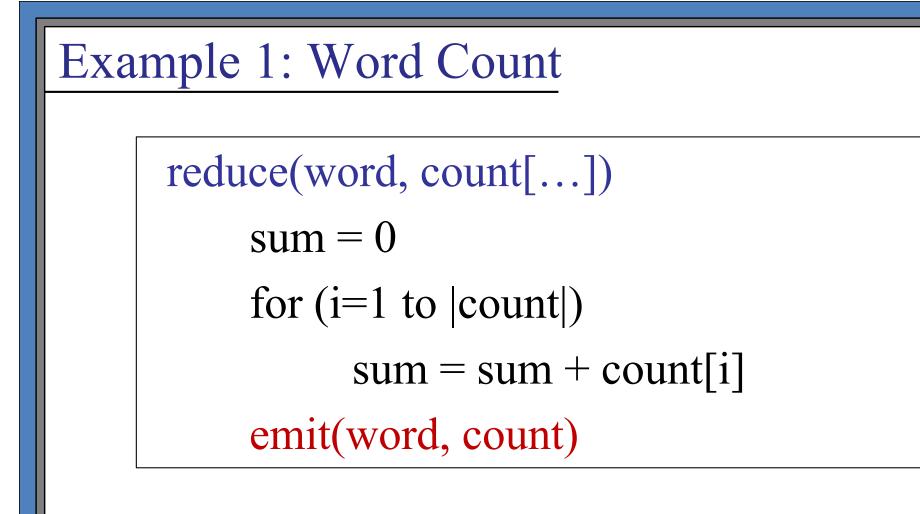
Notes:

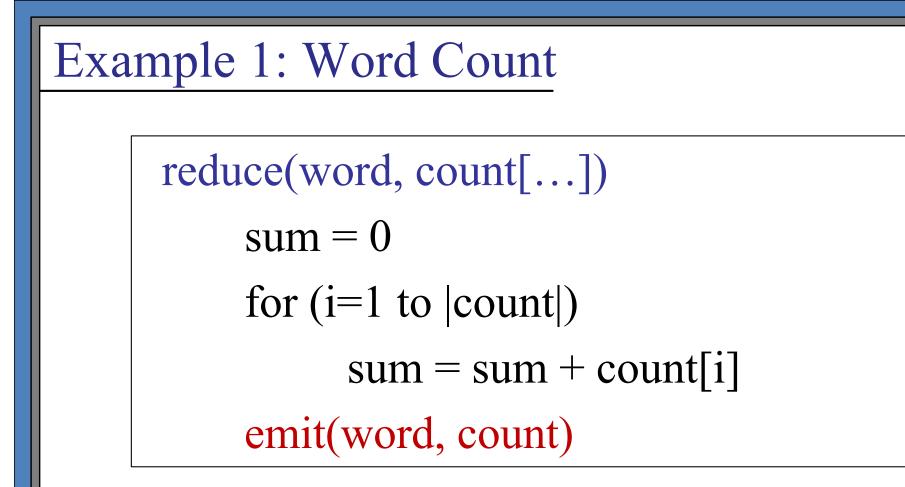
- File is translated into (key, value) pairs.
- Using a string as a key.

map(key, value)
 emit(word, 1)

Notes:

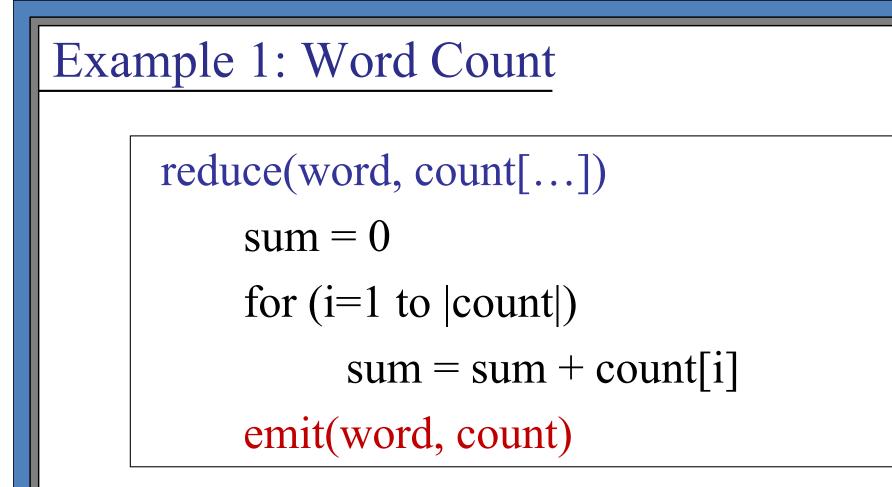
- File is translated into (key, value) pairs.
- Using a string as a key.
- Assumes a hash function translates string to integer.





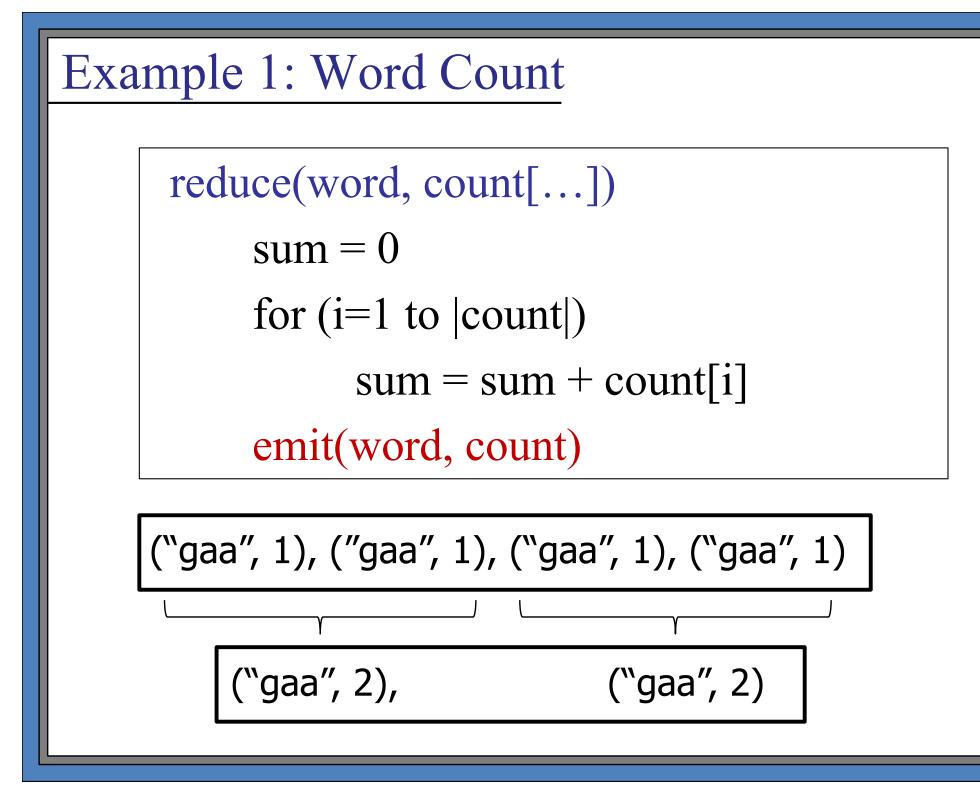
Problem: what if all the words in the input file are the same?

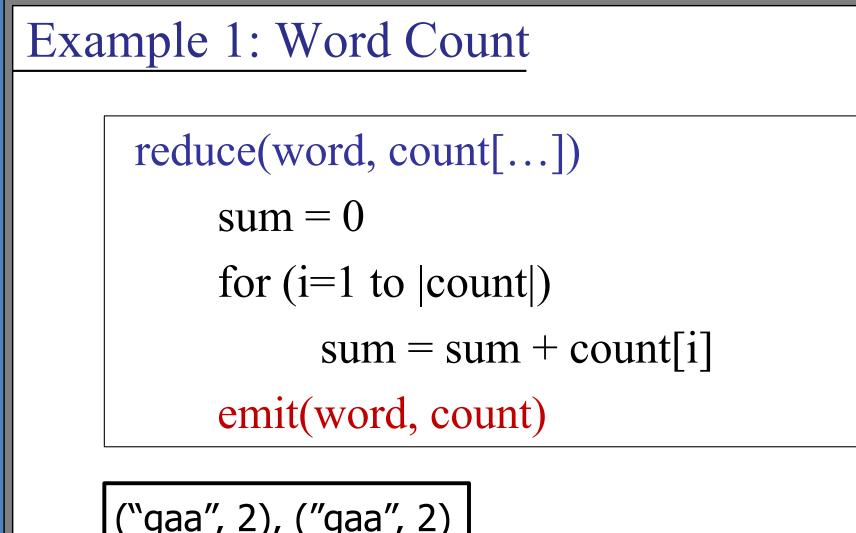
Size is not sublinear!

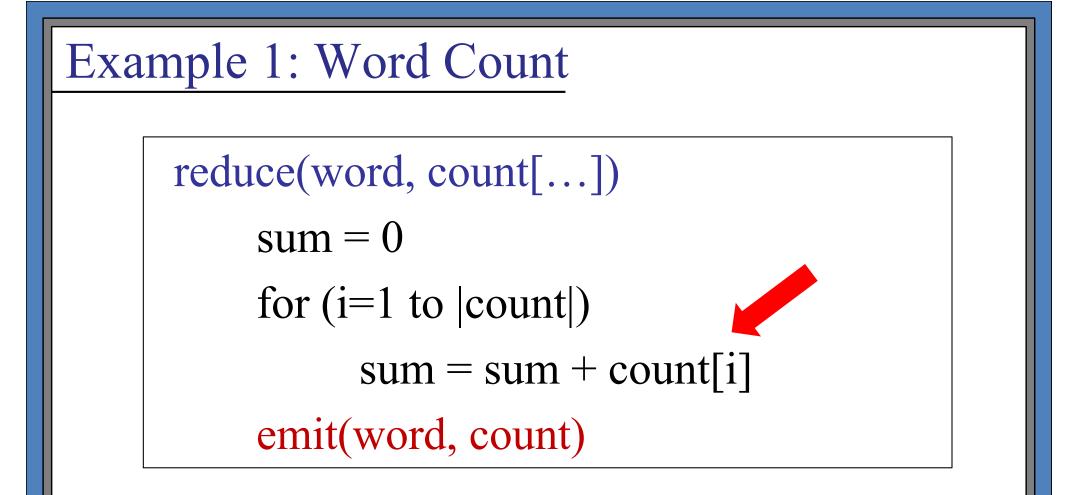


Reduce function is associative!

Scheduler can call reduce function on a few keys at a time.

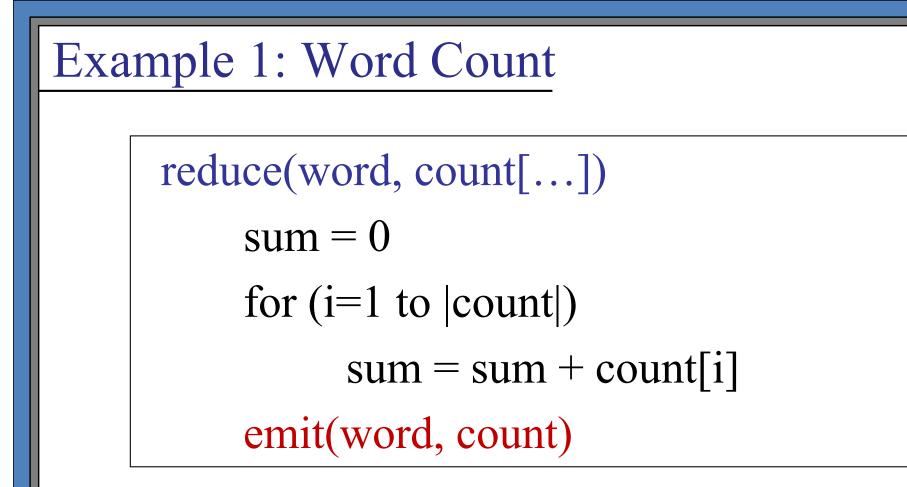






Reduce function is associative!

Scheduler can call reduce function on a few keys at a time.



Note: analogous to a summation tree in the fork-join model.

Input:

- Set $A = (x_1, y_1), (x_2, y_2), (x_3, y_3), \dots$

- Set
$$B = v_1, v_2, v_3, v_4, \dots$$

Output:

- Items in A selected by keys in B.
- More precisely:

$$\{y_i : \exists j, x_i = v_j\}$$

Input:

- Set $A = (x_1, y_1), (x_2, y_2), (x_3, y_3),$
- Set $B = v_1, v_2, v_3, v_4, \dots$

Output:

- Items in A selected by keys in B.
- More precisely:

$$\{y_i : \exists j, x_i = v_j\}$$

Sequential solution:

- double-loop
- hashing
- etc.

mapA(key, (x,y))
emit(x, y)

mapB(key, (x,y))
emit(v, BVALUE)

mapA(key, (x,y))
emit(x, y)

mapB(key, (x,y))
emit(v, BVALUE)

- Set A and set B map to different keys.
- Use key to indicate which mapper to use.

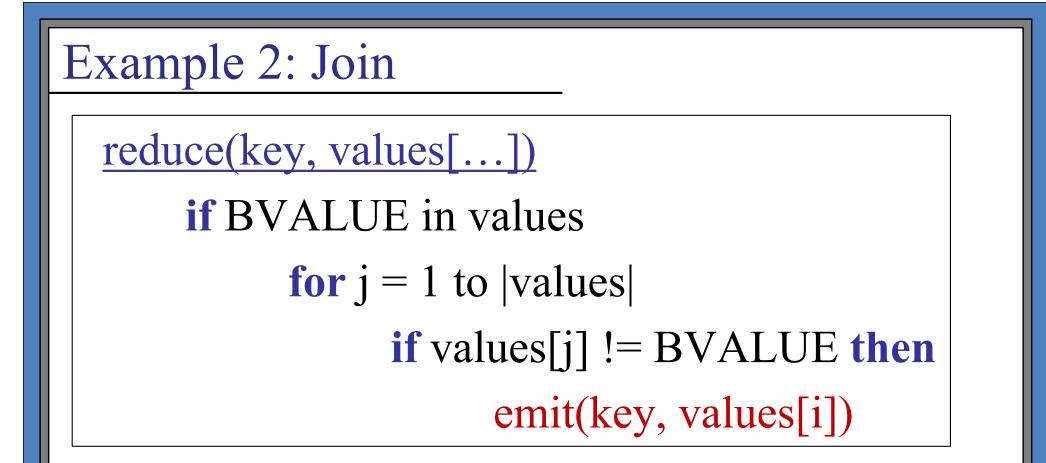
1

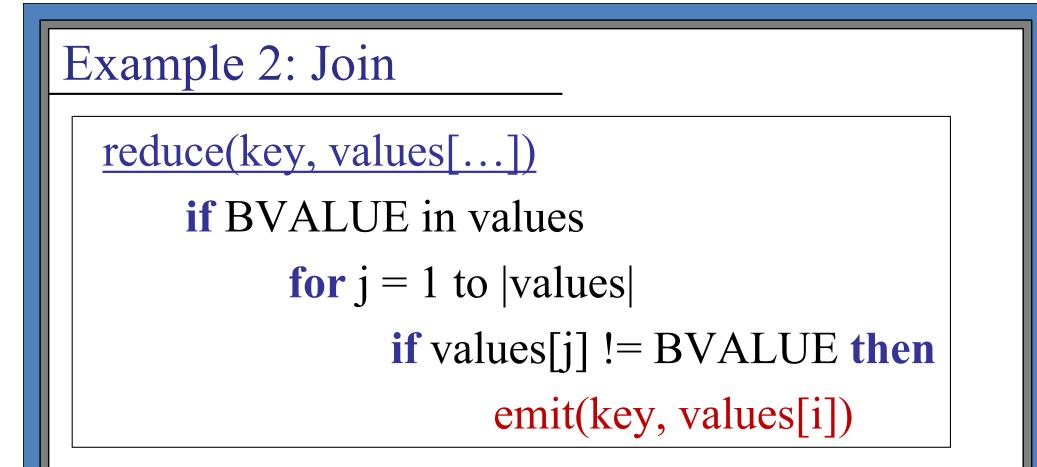
- Set A and set B map to different keys.
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mapA(key, (x,y))
emit(x, y)

mapB(key, (x,y))
emit(v, BVALUE)

- Set A and set B map to different keys.
- Use key to indicate which mapper to use.





Is this associative?

Example 2: Join reduce(key, values[...]) **if BVALUE** in values for j = 1 to |values| if values[j] != BVALUE then emit(key, values[i])

Is this associative?

No! Not as written. If BVALUE is processed by a different reducer, then important values may be lost.

Example 2: Join
reduce(key,
$$v_1, v_2, v_3, ...$$
)
if BVALUE = v_1
for each v_j
if v_j != BVALUE then
emit(key, v_i)

Reducer can process values in a stream:

("gaa", BVALUE"), ("gaa", 2), ("gaa", 7), ("gaa", 1), ...

As long as BVALUE is the first (key, value) pair in stream.

Example 3: Sorting

Input:

- Array $A = [x_1, x_2, x_3, x_4, x_5, x_6, \ldots]$

Output:

- Sorted array



map (key, value)
 emit(value, value)

reduce(key, V) for (v in V) emit(v, v)



map (key, value)
 emit(value, value)

reduce(key, V) for (v in V) emit(v, v)

- Map and Reduce functions do nothing.
- Sorting occurs inside the framework.
- Shuffle and output phases do sort.

Map-Reduce Model

Basic round:

- 1. Map: process each (key, value) pair
- 2. Shuffle: group items by key
- 3. Reduce: process items with same key together

Is your Map-Reduce framework any good?

How fast can it sort?

Plan:

Load data from disk.

Execute several rounds.

Save (key, value) pairs, sorted by key.

Example 3: Bucket Sort

map (key, value) choose $j : (jB \le value < (j+1)B)$ emit(j, value)

reduce(key, V) sort(V) for (j = 1 to |V|) emit(key*B+j, v)

Fix B = number of buckets.

Example 3: Bucket Sort

map (key, value) choose $j : (jB \le value < (j+1)B)$ emit(j, value)

reduce(key, V) sort(V) for (j = 1 to |V|) emit(key*B+j, v)

Only reasonable if: B is large (e.g., n^{1/2}) values are well distributed

Map-Reduce and Graphs

Map-Reduce and Graphs

Single-Source Shortest Paths

- graph G = (V,E), n=|V|, m=|E|
- source $s \in V$
- weights $w: V \rightarrow R$

Output:

For each vertex v: distance d(v) from the source.

```
Map-Reduce and Graphs
Bellman-Ford
 BF(V, E, s, w)
      s.est = 0
      for each node u: u.est = \infty
      repeat |V| times:
            for each node u:
                  for each neighbor v of u:
                       if v.est > u.est + w(u,v)
                            v.est = u.est + w(u,v)
```

Map-Reduce and Graphs

Bellman-Ford

- Time: O(nm)
- Order of edge relaxation does not matter.
- Easy to parallelize: can relax all edges at the same time.

What keys should we use?

- Each node has a nodeID.
- Use nodeID as thekey.

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- Each node has a nodeID.
- Use nodeID as thekey.

What should the value be?

- nodeID
- est
- $nbrIDs = [x_1, x_2, ...]$

Distributed version of adjacency list!

- nbrWeights = $[w_1, w_2, ...]$

What keys should we use?

- Each node has a nodeID.
- Use nodeID as thekey.

What should the value be?

- nodeID
- est
- $nbrIDs = [x_1, x_2, ...]$
- $nbrWeights = [w_1, w_2, ...]$

What if this is too big?

How else do you want to store the adjacency list?

What keys should we use?

- Each node has a nodeID.
- Use nodeID as thekey.

What should the value be?

- nodeID
- est
- $nbrID = [x_1, x_2, ...]$
- $nbrWeight = [w_1, w_2, ...]$

What if this is too big?

How else do you want to store the adjacency list?

Remember how we stored the graph as a list of edges to build cache-efficient algs?

map (nodeID, u)
emit(nodeID, u)
for i = 1 to |u.nbrIDs|
emit(u.nbrID[i], u.est+u.nbrWeight[i])

```
map (nodeID, u)
emit(nodeID, u)
for i = 1 to |u.nbrIDs|
emit(u.nbrID[i], u.est+u.nbrWeight[i])
```

re-output same (key, value) pair

```
map (nodeID, u)
emit(nodeID, u)
for i = 1 to |u.nbrIDs|
emit(u.nbrID[i], u.est+u.nbrWeight[i])
```

re-output same (key, value) pair

Two types of (key, value) pairs emitted:

- 1. Node type
- 2. estimate type

```
map(nodeID, u)
emit(nodeID, u)
for i = 1 to |u.nbrIDs|
emit(u.nbrID[i], u.est+u.nbrWeight[i])
```

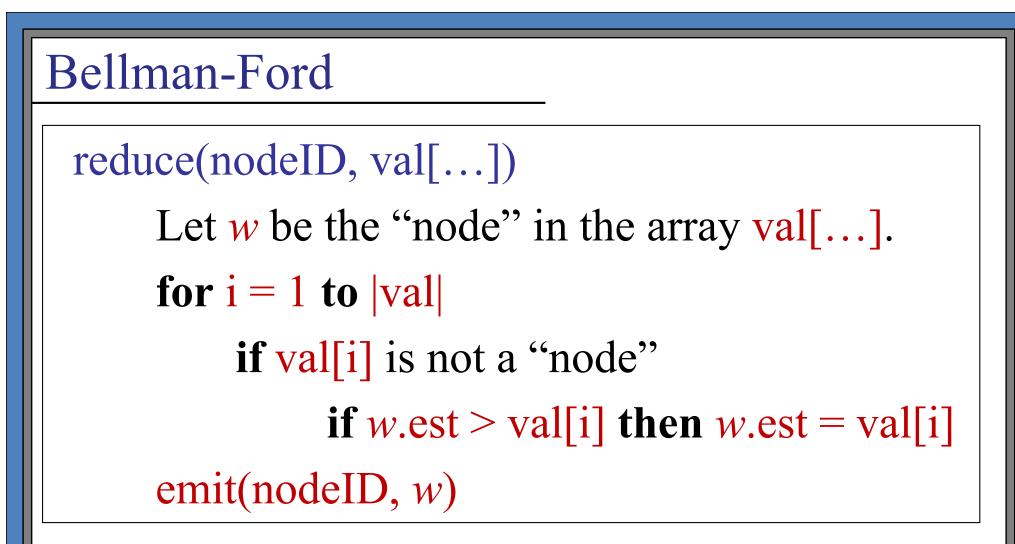
re-output same (key, value) pair

Two types of (key, value) pairs emitted:

- 1. Node type
- 2. estimate type

send (estimate+weight) to neighbor

if (*v.est* > *u.est* + *w*(*u*,*v*)) *then...*



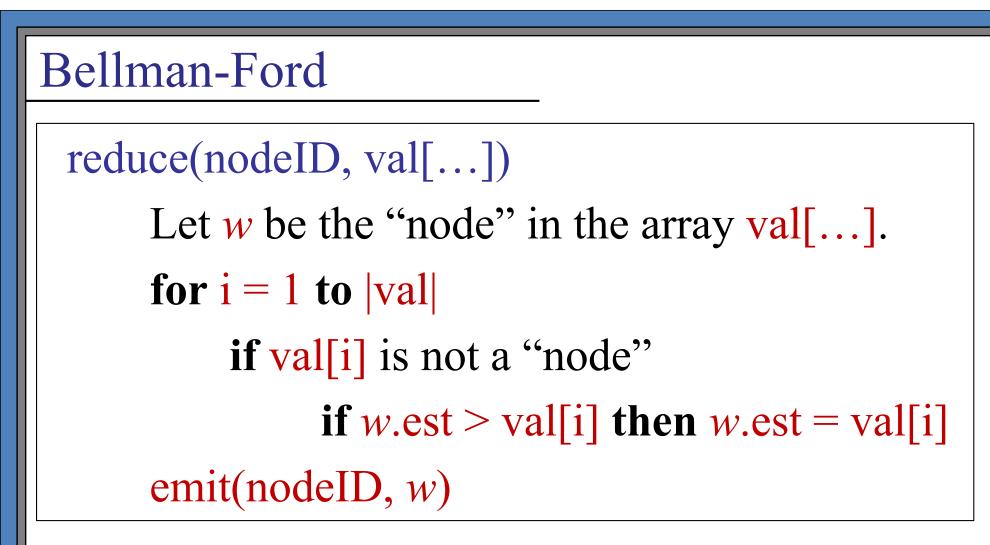
```
Bellman-Ford
 reduce(nodeID, val[...])
      Let w be the "node" in the array val[...].
      for i = 1 to |val|
          if val[i] is not a "node"
               if w.est > val[i] then w.est = val[i]
      emit(nodeID, w)
```

Note: assumes we can distinguish the two different types of (key, value) pairs.

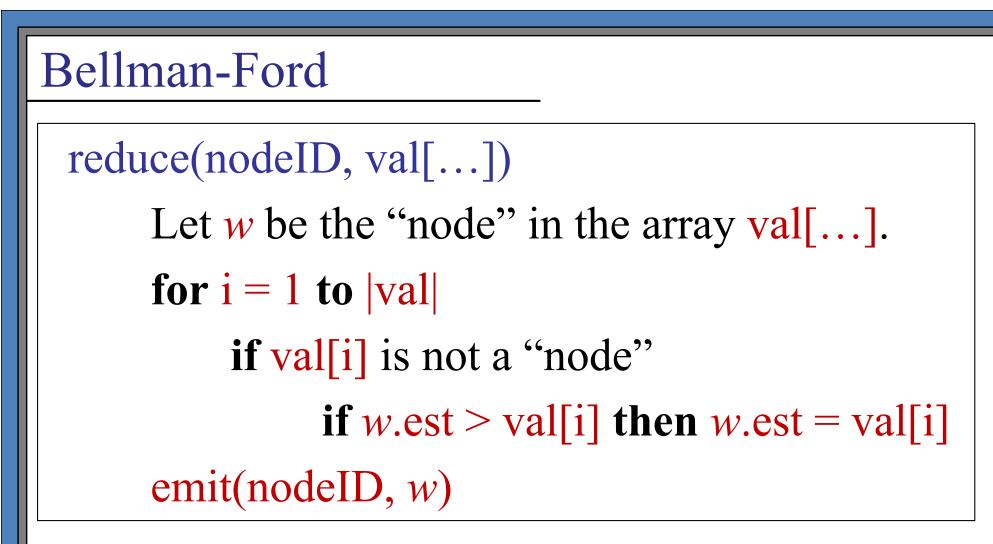
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Bellman-Ford
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      emit(nodeID, w)
```

Each node "receives" possible estimates from all of its neighbors.

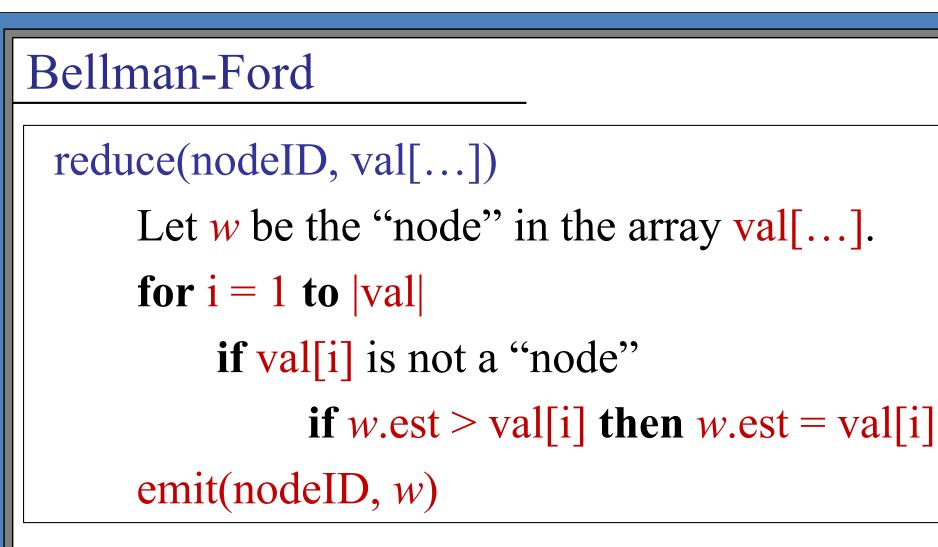
It chooses the minimum possible estimate among them.



At the end, it re-outputs the node.

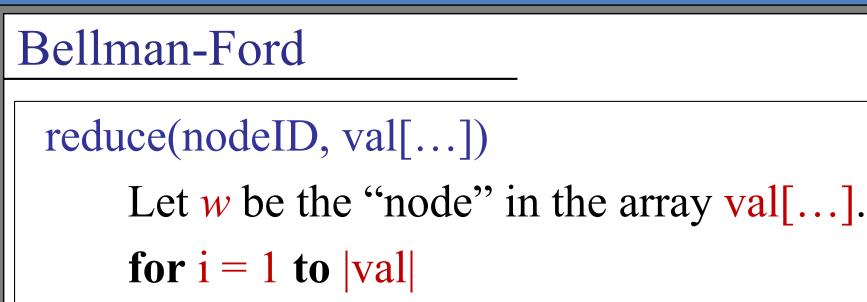


What if the degree is large?



What if the degree is large?

The val array will be too large! Is it associative?



if val[i] is not a "node"
 if w.est > val[i] then w.est = val[i]
emit(nodeID, w)

What if the degree is large?

The val array will be too large! Is it associative? No!

But can handle streams of edges, if the "node" key is first.

Bellman-Ford: one iteration map(nodeID, u) emit(nodeID, u) for i = 1 to |u.nbrIDs|emit(u.nbrID[i], u.est+u.nbrWeight[i]) reduce(nodeID, val[...]) Let *w* be the "node" in the array val[...]. for i = 1 to |val|if val[i] is not a "node" if w.est > val[i] then w.est = val[i]emit(nodeID, w)

Bellman-Ford

How many iterations?

Bellman-Ford

Simple version: n iterations

Running time: n Map-Reduce steps.



Better version: stop early

Can stop if no estimates change during one iteration.

Exercise: design a "termination detection" step.

Bellman-Ford With termination detection Running time: 2D Map-Reduce steps \mathbf{D} = diameter of the graph Is this any good?

Goal:

- graph G = (V,E)
- PageRank assigns a value to each node in the graph

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- graph G = (V,E)
- PageRank assigns a value to each node in the graph

PageRank(v) = probability that a random walks ends at node v.

PageRank(G)

Choose a random node v (uniformly) from G Repeat many times:

- 1. With probability $\frac{1}{2}$: stay at node v.
- With probability ¹/₂: choose a neighbor of v uniformly at random and go to that neighbor.

Assign to each node **u** the probability that you are at node **u** when the process terminates.

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Several equivalent formulations (e.g., related to the second eigenvalue of the Laplacian/adjacency matrix).

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Several equivalent formulations (e.g., related to the second eigenvalue of the Laplacian/adjacency matrix).

Inductive calculation:

- Assume we have already calculated the probability distribution after t steps of the random walk.
- Compute the distribution after step (t+1).

Notation:

 $p(v)_t =$ probability random walk is at v after step t

Initially, uniform distribution:

 $p(v)_0 = 1/n$

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 $p(v)_0 = 1/n$

probability $\frac{1}{2}$, used to be at node u and chose to come to v.

Iterative computation:

$$p(v)_{t+1} = \frac{1}{2}p(v)_t + \frac{1}{2}\sum_{u \in v.nbrs} \frac{p(u)_t}{|v.nbrs|}$$
probability ½, stay at node v

```
PageRank(G)

Initialize, for all v: p(v)_0 = 1/n

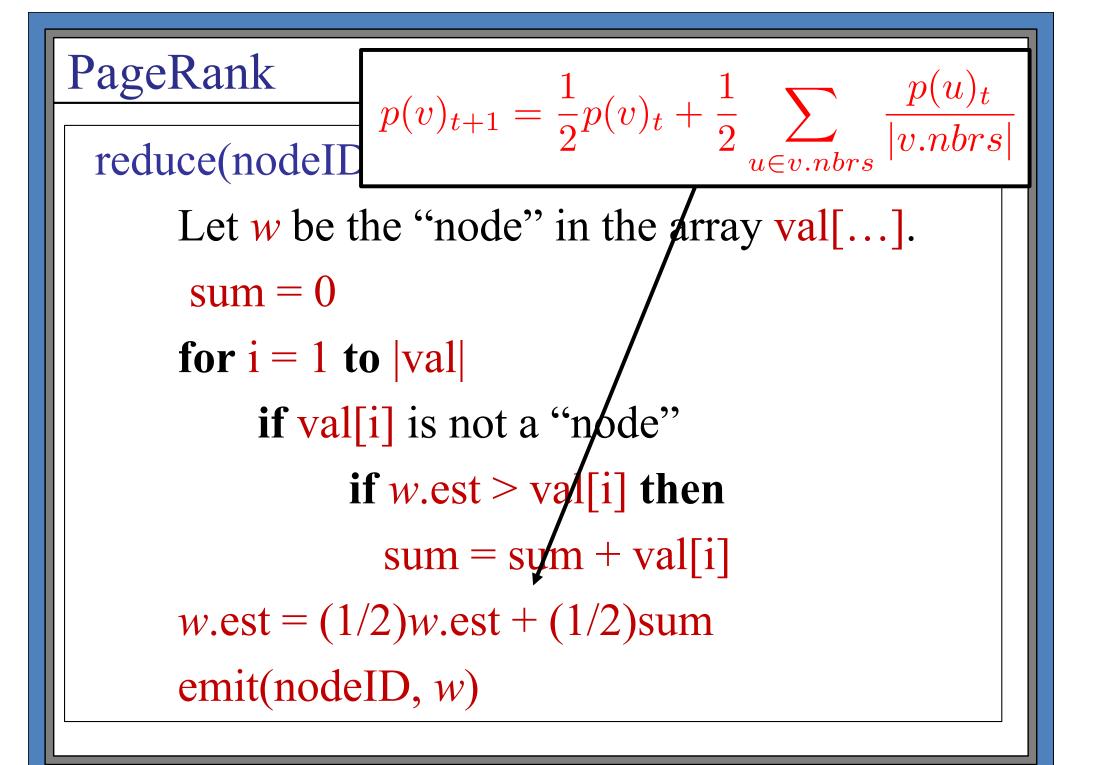
Repeat many times:

For all v do:

p(v)_{t+1} = \frac{1}{2}p(v)_t + \frac{1}{2}\sum_{u \in v.nbrs} \frac{p(u)_t}{|v.nbrs|}
```

```
map(nodeID, u)
         emit(nodeID, u)
         for i = 1 to |u.nbrIDs|
                  emit(u.nbrID[i], u.est/|u.nbrID|)
Estimate est stores probability
random walk is at u.
                                         probability that random walk is at u
                                         and goes to u.nbrID[i]
Send critical info to nbrs.
              p(v)_{t+1} = \frac{1}{2}p(v)_t + \frac{1}{2}\sum_{u \in v.nbr} \left(\frac{p(u)_t}{|v.nbrs|}\right)
```

reduce(nodeID, val[...]) Let *w* be the "node" in the array val[...]. sum = 0for i = 1 to |val|if val[i] is not a "node" if w.est > val[i] then sum = sum + val[i]w.est = (1/2)w.est + (1/2)sumemit(nodeID, w)



Conclusion:

After (enough) iterations, the estimates are equal to the PageRank of the nodes in the graph.

Conclusion:

After (enough) iterations, the estimates are equal to the PageRank of the nodes in the graph.

Depends on the mixing time of the graph.

- For random graphs, O(log n) steps.
- For worst-case graphs, O(n³) steps.
- For cliques, O(log n) steps.

Map-Reduce

Discussion:

Is this a good framework for building highperformance cluster computing solutions?

Pros:

- It has been very successful (e.g., at Google).
- There exist (pretty) good implementations.

Cons:

- Other frameworks may be easier today.
- E.g., SPARK...
- Better for some types of problems than others.

Map-Reduce

Discussion:

Is this a good way to design parallel algorithms?

Pros:

- Simple model of parallelism.
- Easy to analyze, to think about.

Cons:

- Tedious to carefully move data around.
- Does not really capture the costs of data management.
 (See: sorting example.)
- Not easy to adjust parallelism (e.g., high-degree nodes)

Summary

Today: Map-Reduce

Map-Reduce Model

• Cluster computing

Some simple examples

- Word count
- Join

Algorithms

- Bellman-Ford
- PageRank

Last Week: Multicore

Models of Parallelism

- Fork-Join model
- Work and Span
- Greedy schedulers

Algorithms

- Sum
- MergeSort
- Parallel Sets
- BFS
- Prefix-Sum
- (Luby's)

Design Some Algorithms

Design Map-Reduce algorithms for:

BFS (Breadth-First-Search)

Lubys (Maximal Independent Set)

Prefix-Sum

Can you design an MIS algorithm? (Next week...)

What about Dijkstra's? (Open...)

A little more:

Can you design a Map-Reduce algorithm for Bellman-Ford where key/value pairs are small (i.e., do not contain adjacency lists) and all functions are associative or streamable?

How would you add termination detection to Bellman-Ford?

Design a k-median or an (iterative) kmeans clustering algorithm for Map-Reduce.

Map-Reduce

Discussion:

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 (See: sorting example.)
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