High Performance Computing and Data Mining

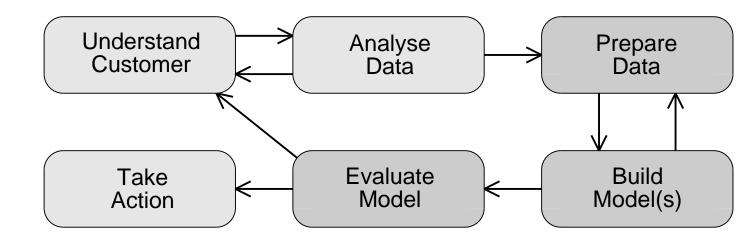
Performance Issues in Data Mining

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- Analysis: Fast data access, large memory, caching
- Preparation: Fast input and output, large memory, fast computing
- Modelling: Fast computing, large memory



Why High Performance Computing

- Large data collections \rightarrow Memory and disk space
- Long processing times \rightarrow Processing speed
- Technical limitations
 - Processor speed
 - Input / output bandwidth
 - Memory size and bandwidth
- Many problems are inherently parallel
- Contemporary high performance computing always involves parallel computing



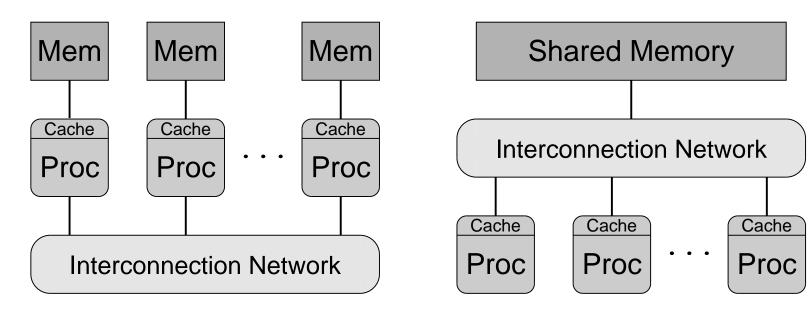
Different Kinds of Parallelism

Functional parallelism

- Each processor runs a sub-job, the result is passed on to the next processor in line
- Pipeline principle (assembly-line)
- Data parallelism
 - All processors do the same job on different sub-sets of the data
 - Data decomposition



Parallel Computer Architectures



Distributed Memory Architecture Shared Memory Architecture



- Goal: Being P times faster with P processors
 - Speedup is usually less than P
 - Sequential parts in a program limit speedup
- Scalability
 - Measurement how well speedup scales with increasing number of processors
- Data distribution and load balancing are critical
- Parallel programs need to be tuned for new architectures



ANU Beowulf Linux Cluster Bunyip

- 96 Dual Pentium III nodes
- 36 Gigabytes main memory
- 1,305 Gigabytes disk space
- Fast-Ethernet network
- Gordon Bell prize winner 2000



Australian Partnership for Advanced Computing (APAC)

- ANU Data Mining is 1 of 13 Expertise Programs
 - Conduct research and development projects
 - Provide high-level user support services
- National Facility at ANU opened in May 2001
 - Peak performance close to 1 Tera-Flops
 - 480 Compaq Alpha processors
 - Each with 1 Gigabyte of main memory
 - Connected by a fast, low latency switch
 - Disk capacity around 10,000 Gigabytes



APAC National Facility





Research at ANU Data Mining Group

DMtools facilitate analysis and preprocessing

- Access to parallel database server
- Caching for fast retrieval
- Uniform interface for parallel data mining algorithms
- Parallel scalable data mining algorithms
 - Predictive modelling
 - Clustering and association rules
- Aim: Harness the power of high performance computing with a flexible toolbox



Parallel database access

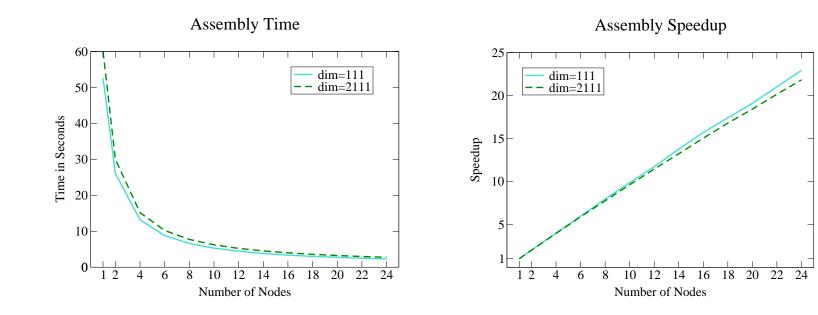
- Many database servers are capable of running queries in parallel
- DMtools start several queries over different tables in parallel, then collect results and process them
- Controlling and steering of parallel data mining applications



- Our algorithms for predictive modelling are scalable with the size of data collections and number of processors
 - Read distributed data in parallel (only once) and build models locally on each processor
 - Combine (reduce) models to final model, then solve the (linear) system
 - Size of the model does not depend on the size of the data, only on the accuracy of the model



Example Timing Results



Assembly of linear systems for additive models
Platform: ANU Beowulf Linux cluster *Bunyip*



Outlook: Current and Future Work

- Integration of parallel data mining algorithms into *DMtools*
- Integration of statistical and graphical packages into DMtools
- Extension of predictive modelling
 - Sparse grids
 - Complex data types (sets, vectors, etc)
- Visit our web site at:

http://csl.anu.edu.au/ml/dm/