Parallel Algorithms for Data Mining

Peter Christen
Computer Sciences Laboratory, RSISE
Australian National University

peter.christen@anu.edu.au
http://csl.anu.edu.au/~peter

17 May 2000

Funded by grants from the Swiss National Science Foundation and Novartis Stiftung

Parallel Algorithms for Data Mining

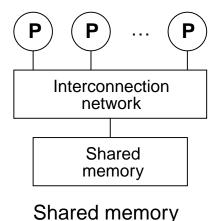
Peter Christen

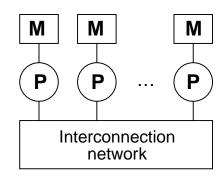
Why Parallel Computing?

- Large data sets and long processing times (e.g. simulations in physics and chemistry, weather forecast, etc.)
- Limitations of sequential computers

 Processor speed, I/O- and memory bandwidth
- Many applications and algorithms contain parallelism (e.g. pipelining, domain decomposition)
- **Data Mining**: Data sets from Giga-Bytes to Peta-Bytes, several scans over data set needed, complex algorithms

Parallel Architectures





Distributed memory

2 17 May 2000

Parallel Algorithms for Data Mining

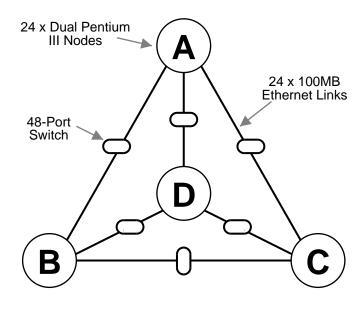
Peter Christen

Parallel Architectures: Two Examples

CSIRO Capricorn ANU DCS Bunyip - Sun Enterprise 4500 Server Beowulf Linux Cluster Shared memory (SMP) - Distributed memory - 12 UltraSPARC 400 MHz RISC - 96 Dual Pentium III 550 MHz (8 Mega-Bytes cache each) - 36,864 Mega-Bytes main memory - 6,912 Mega-Bytes main memory (384 Mega-Bytes per node) - 250 Giga-Bytes disk storage - 1,305.6 Giga-Bytes disk array (RAID) (13.6 Giga-Bytes per node) - 100 Mega-Bit Ethernet network

According to the last www.top500.org (Nov'99) the ANU Beowulf is Australia's fastest supercomputer.

Parallel Architectures: ANU Beowulf Topology



4 17 May 2000

Parallel Algorithms for Data Mining

Peter Christen

Parallel Architectures: ANU Beowulf Implementation





Different Kinds of Parallelism

- Functional Parallelism: Each processor runs a sub-job, the result is passed to the next processor (pipeline principle).
- Data Parallelism: All processors do the same job on different parts of the data (domain decomposition).
- Master-Worker: Master process distributes tasks to worker processes which return result back. Good if workers can operate independently.
- Single-Program Multiple-Data (SPMD): The same program runs on all processors, but on different sub-sets of the data.

6 17 May 2000

Parallel Algorithms for Data Mining

Peter Christen

Parallel Programming

- Message Passing: Calls to communication routines, e.g. SEND(data, P2) or BROADCAST(vector, P0) Mainly on distributed memory architectures \rightarrow PVM, MPI
- Threads: Program parts that can run independently.
 Mainly on shared memory architectures → OpenMP, Pthreads
- Parallel Compilers: Extensions of languages with parallel statements, e.g. DISTRIBUTE A (BLOCK) ONTO P DO IN PARALLEL ...
 - $\rightarrow \mathsf{High} \ \mathsf{Performance} \ \mathsf{Fortran} \ (\mathsf{HPF})$

Parallel Performance

- **Speedup:** Sequential time divided by parallel time: $Sp(p) = T_1/T_p$ Desired: Sp(p) = p (hard to achieve).
- **Efficiency:** Speedup divided by the number of processes: $Ef(p) = \frac{Sp(p)}{p} \le 1$ Sometimes: Super-linear speedup $Sp(p) > p \to Ef(p) > 1$ (Cache, memory and I/O effects, etc.)
- **Scalability:** Efficiency often drops as the number of processes is increased. Scalability gives a measure how much the data size has to be increased to get the same efficiency on more processes.

8 17 May 2000

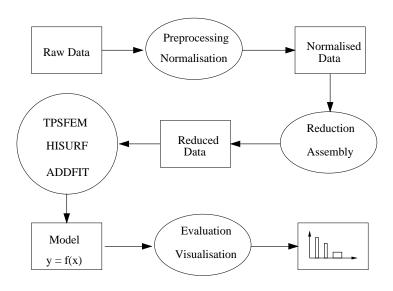
Parallel Algorithms for Data Mining

Peter Christen

Parallel Obstacles

- Amdahl's Law: Most algorithms and programs contain sequential parts, which limit maximal speedup and inhibit scalability, e.g. 10% sequential code
 → Maximal speedup 10!
- Balancing the load (distributing work onto processors) can be hard to achieve.
- Data distribution can become a bottleneck (e.g. if all processors are connected to only one I/O system).
- Parallel programs often have to be adapted to a given architecture to get maximum performance.

Data Mining Cycle



10 17 May 2000

Parallel Algorithms for Data Mining

Peter Christen

Example: Assembly

- Each data record adds some values into a matrix.
- The whole data set has to be read only once.
- The size of the matrix is independent of the number of data records.
- Parallelism is easy to achieve: Each processor only reads a part of the data set and adds into a local matrix.
- Reading and assembling is done in blocks of a given size.

Parallel Assembly - Two Implementations

Master-Worker	SPMD
 Master process controls assembly Master sends messages to workers with start position in file and number of records to assemble After assembling a block, worker sends ready message back to master and gets next task 	 All processes compute distribution Each process reads and assembles n/p data records No communication needed during assembly

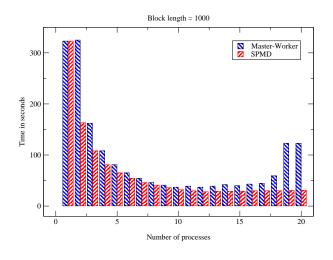
After the assembly is finished, the local matrices are collected and summed on the host-processor (Reduce operation).

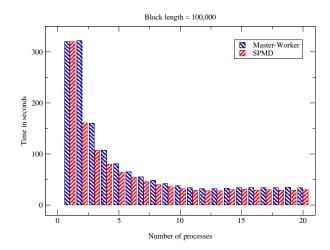
12 17 May 2000

Parallel Algorithms for Data Mining

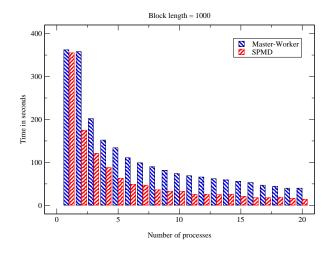
Peter Christen

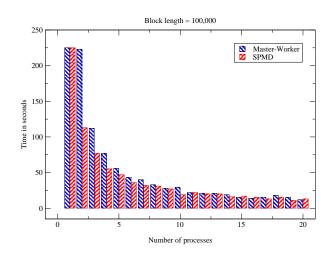
Assembly on Sun Enterprise





Assembly on Beowulf



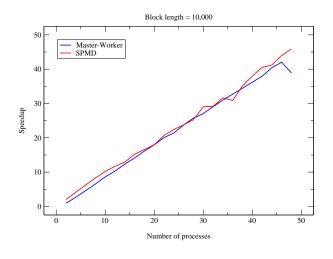


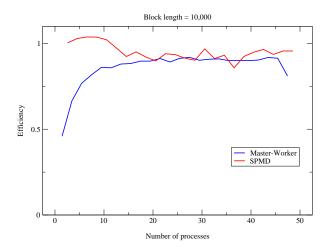
14 17 May 2000

Parallel Algorithms for Data Mining

Peter Christen

Assembly on Beowulf: Speedup and Efficiency





Outlook

- Parallel computing can help to solve bigger and more complex problems.
- It can speed up existing applications.
- Not all applications parallelise well or yield in good speedup and scalability.
- Good parallel programs should be scalable both in data size (number of records) and number of processors.
- Parallel programming is still complicated and cumbersome (run-time effects).