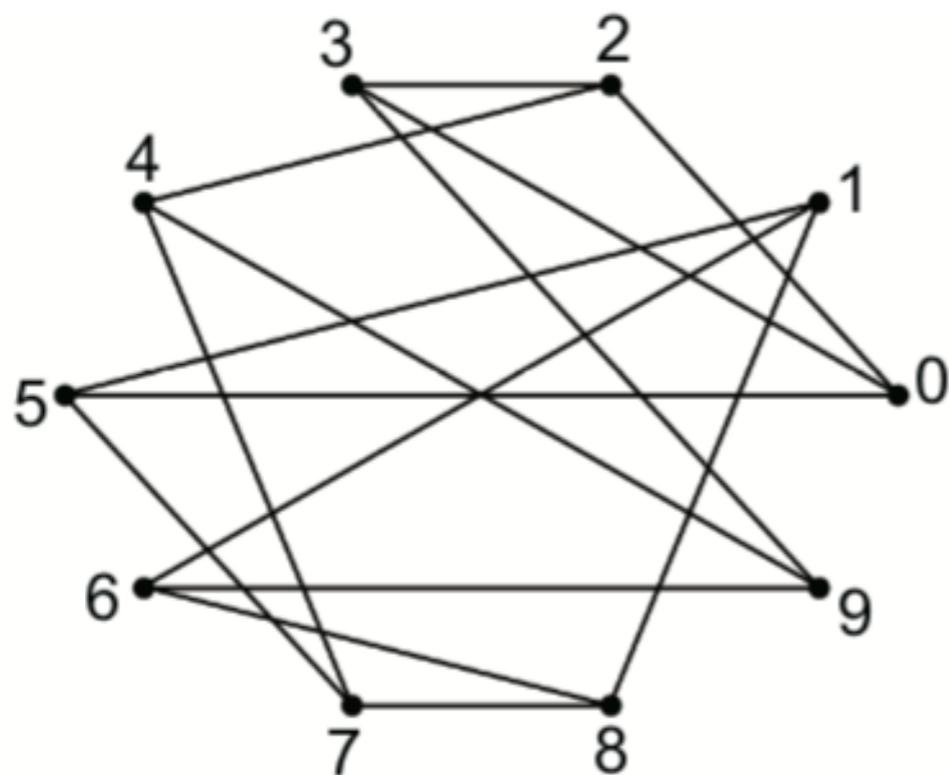


MPI/OpenMP並列によるグラフ対称性と Simulated Annealingを用いた Order/Degree問題の一解法

中尾 昌広, 村井 均, 佐藤三久 (理化学研究所 計算科学研究センター)

Background (1/3)

- **Order/Degree Problem (ODP) in graph theory**
 - Find a graph with smallest **diameter** and **average shortest path length (ASPL)** given an order (n : 頂点数) and a degree (d : 次数)
 - Degree is a number of edges connected to one node
 - ASPL is an average of the distances between all nodes
 - Examples of the graph with $(n, d) = (10, 3)$



	0	1	2	3	4	5	6	7	8	9
0		2	1	1	2	1	3	2	3	2
1	2		3	3	3	1	1	2	1	2
2	1	3		1	1	2	3	2	3	2
3	1	3	1		2	2	2	3	3	1
4	2	3	1	2		2	2	1	2	1
5	1	1	2	2	2		2	1	2	3
6	3	1	3	2	2	2		2	1	1
7	2	2	2	3	1	1	2		1	2
8	3	1	3	3	2	2	1	1		2
9	2	2	2	1	1	3	1	2	2	

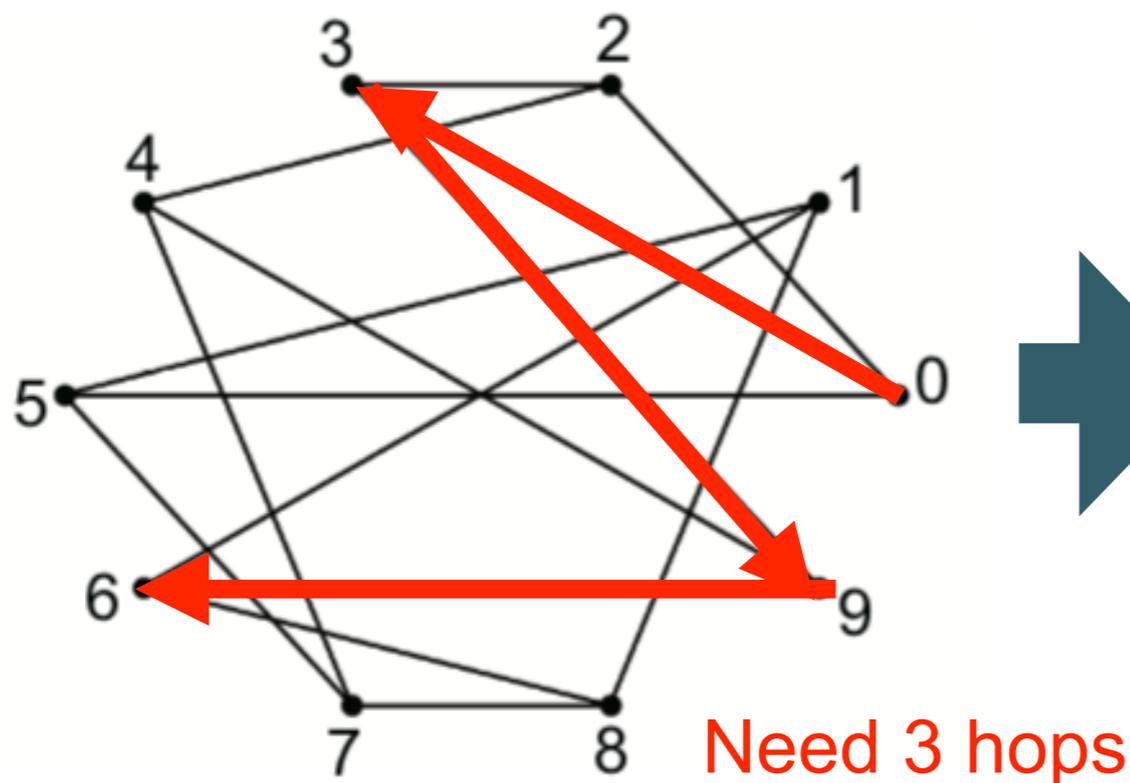
distance matrix

Diameter = 3
(maximum value
in distances)

ASPL = $85/45$
= 1.88...

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	0	1	2	3	4	5	6	7	8	9
0	0	2	1	1	2	1	3	2	3	2
1	2	0	3	3	3	1	1	2	1	2
2	1	3	0	1	1	2	3	2	3	2
3	1	3	1	0	2	2	2	3	3	1
4	2	3	1	2	0	2	2	1	2	1
5	1	1	2	2	2	0	2	1	2	3
6	3	1	3	2	2	2	0	2	1	1
7	2	2	2	3	1	1	2	0	1	2
8	3	1	3	3	2	2	1	1	0	2
9	2	2	2	1	1	3	1	2	2	0

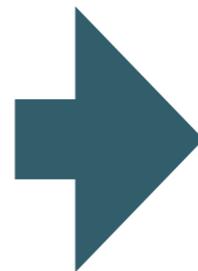
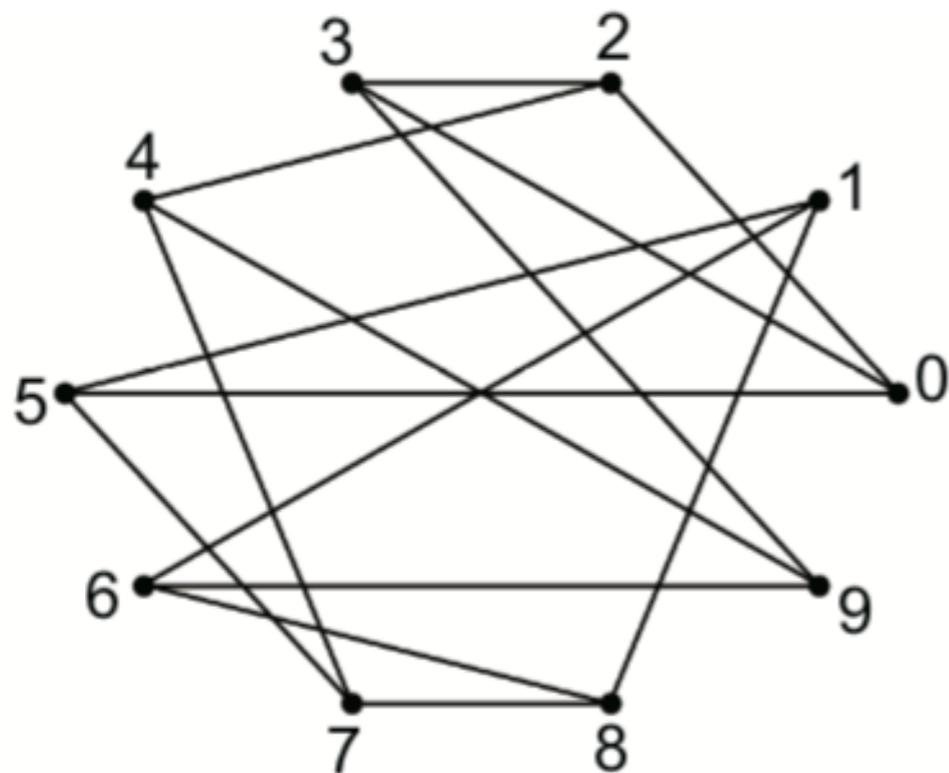
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1	2	0	3	3	3	1	1	2	1	2
2	1	3	0	1	1	2	3	2	3	2
3	1	3	1	0	2	2	2	3	3	1
4	2	3	1	2	0	2	2	1	2	1
5	1	1	2	2	2	0	2	1	2	3
6	3	1	3	2	2	2	0	2	1	1
7	2	2	2	3	1	1	2	0	1	2
8	3	1	3	3	2	2	1	1	0	2
9	2	2	2	1	1	3	1	2	2	0

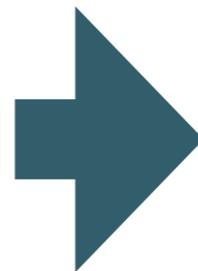
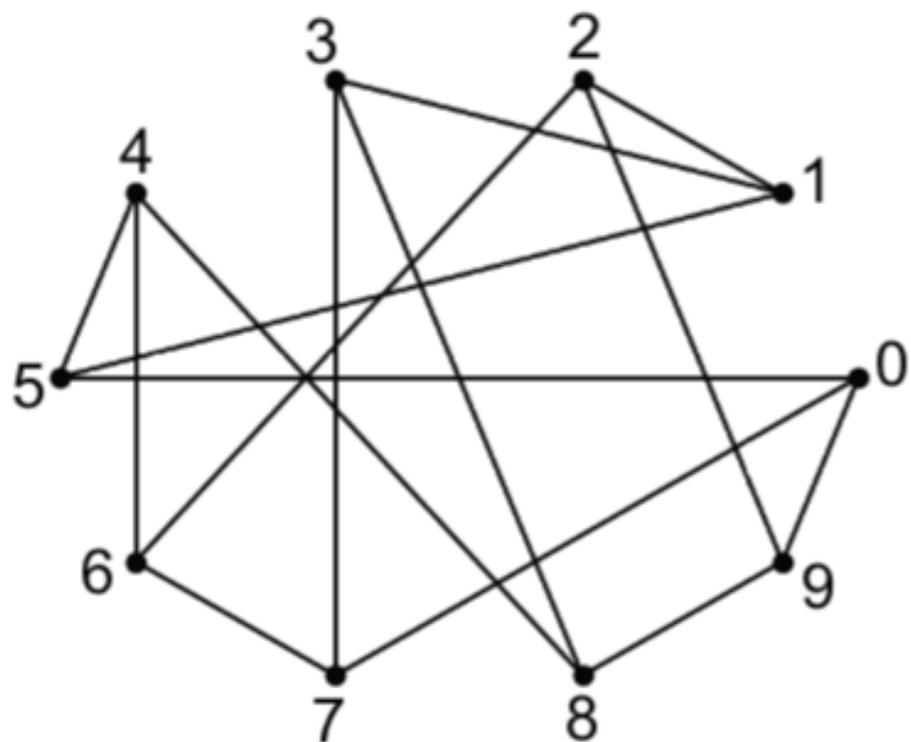
distance matrix

Diameter = **3**
(maximum value
in distances)

ASPL = $85/45$
= 1.88...

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	0	1	2	3	4	5	6	7	8	9
0		2	2	2	2	1	2	1	2	1
1	2		1	1	2	1	2	2	2	2
2	2	1		2	2	2	1	2	2	1
3	2	1	2		2	2	2	1	1	2
4	2	2	2	2		1	1	2	1	2
5	1	1	2	2	1		2	2	2	2
6	2	2	1	2	1	2		1	2	2
7	1	2	2	1	2	2	1		2	2
8	2	2	2	1	1	2	2	2		1
9	1	2	1	2	2	2	2	2	1	

distance matrix

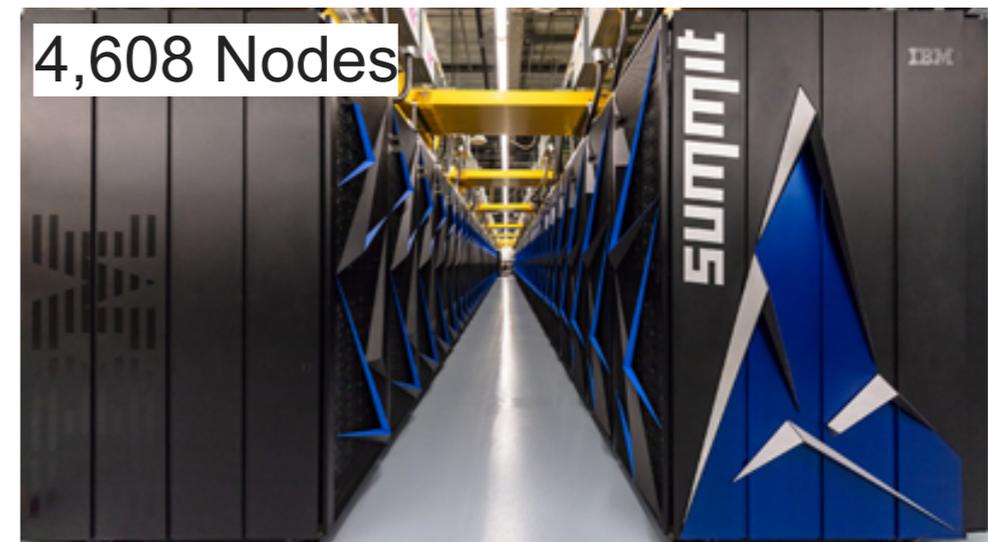
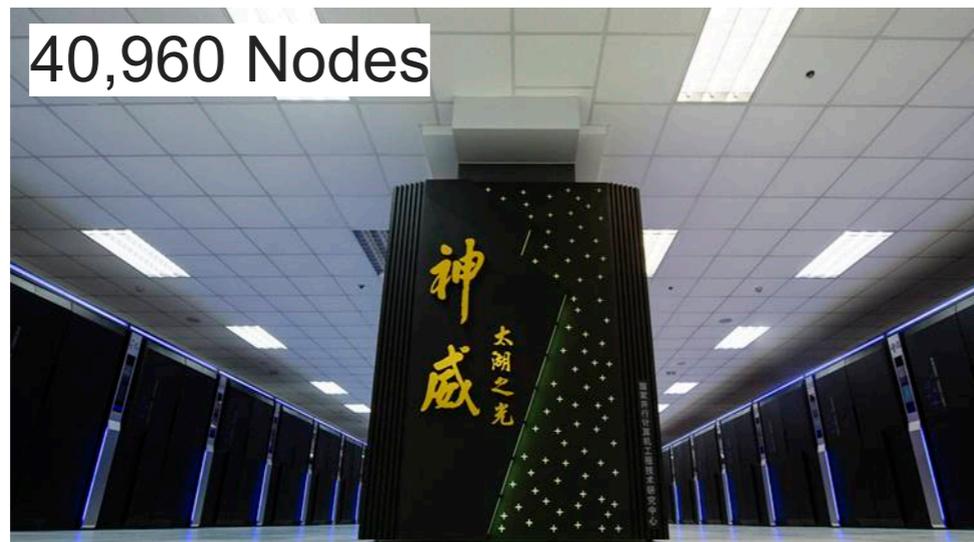
Diameter = **2**
(maximum value
in distances)

ASPL = $75/45$
= **1.67...**

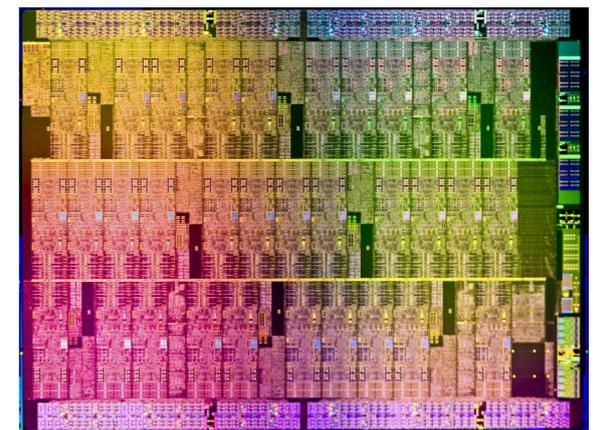
Better !!

Background (2/3)

- ODP is useful for design of network topology with low latency
 - Network topology in HPC systems affects its performance
 - Supercomputers



- Data centers in Google, Amazon etc.
- Processor chip (e.g. Knights Landing has 72 cores)
 - Packet network in many core processor



<https://www.extremetech.com/extreme/171678-intel-unveils-72-core-x86-knights-landing-cpu-for-exascale-supercomputing>

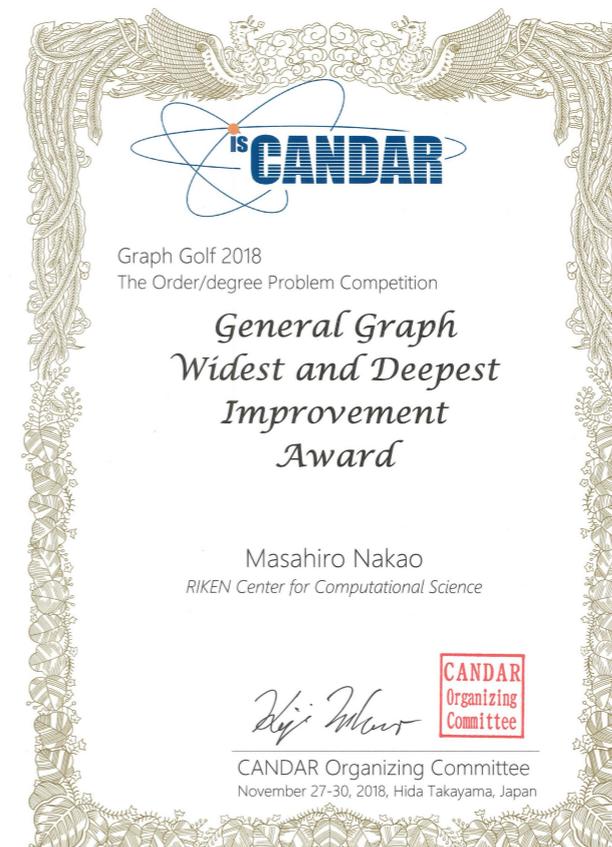
Background (3/3)

- **Graph Golf Competition for ODP**
 - <http://research.nii.ac.jp/graphgolf>
 - Held by National Institute of Informatics, Japan since 2015
 - Rule
 - Find each graph with the smallest **diameter** and **ASPL** in 14 problems in 2018
 - Problems are changed every year
 - Participants uploads their graphs on the official website within a limited period (May 14 to Oct. 14, 2018)

No	Problem (n, d)
1	72, 4
2	256, 5
3	256, 10
4	2300, 10
5	3019, 30
6	4855, 30
7	12000, 7
8	20000, 11
9	40000, 8
10	77000, 6
11	132000, 8
12	200000, 32
13	200000, 64
14	400000, 32

Objective

- Proposes an algorithm for efficiently solving ODP
 - Based on "graph symmetry" and "simulated annealing (SA)"
 - **Evaluate "search performance" and "speed performance"**
 - Won award of Graph Golf 2018



Award ceremony, CANDAR'18, Takayama, Gifu, Japan

Agenda

- Background
- Related works
- Explain our algorithm
- Evaluation of search and speed performances
- Summary

Related Works (3/3)

- Are randomized topologies best ? -> No

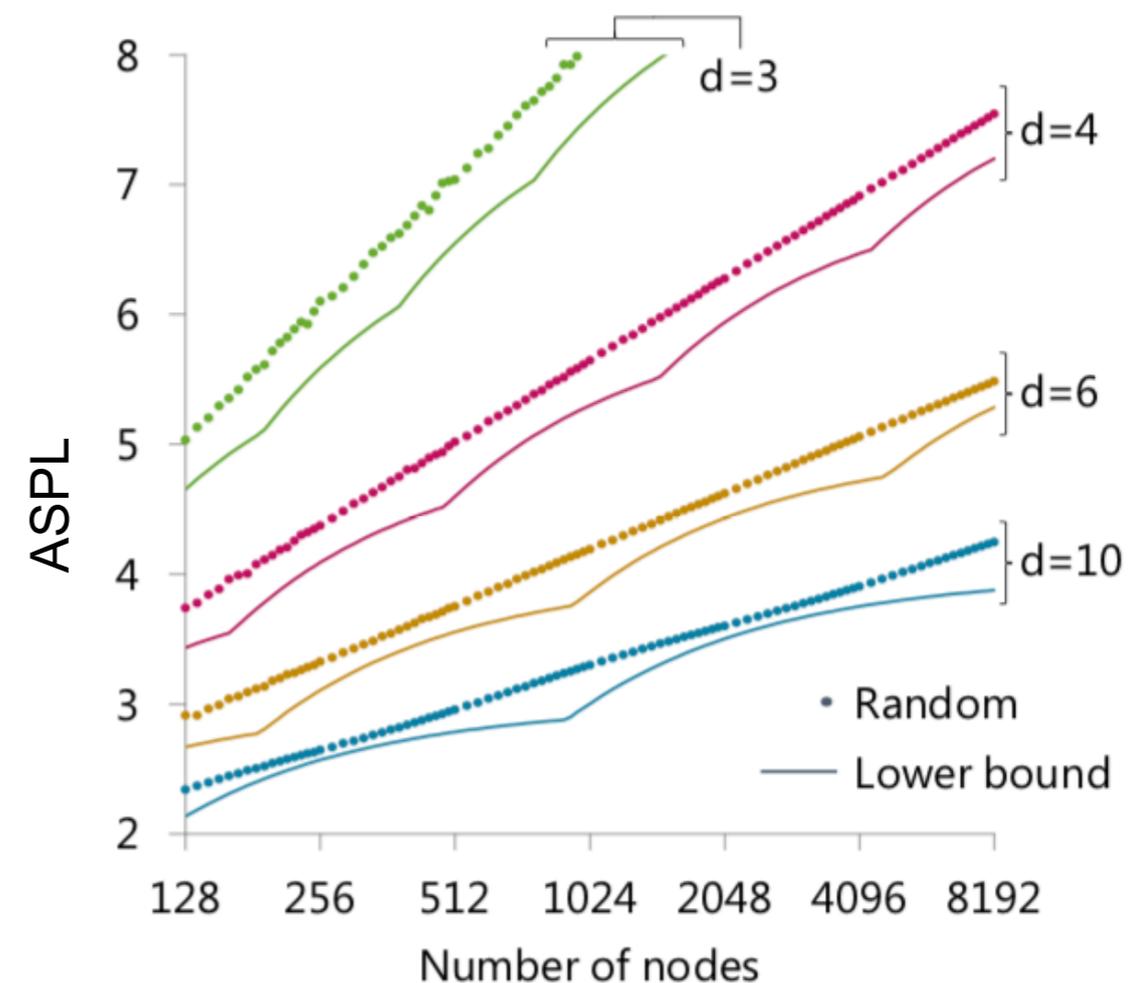
From the numbers of nodes n and degrees d ,
 the theoretical diameter lower bound $K_{\{n,d\}}$
 and the ASPL lower bound $L_{\{n,d\}}$ are calculated

$$K_{n,d} = \begin{cases} \lceil \frac{n-1}{2} \rceil & \text{if } d = 2 \\ \lceil \log_{d-1} \left(\frac{(n-1)(d-2)}{d} \right) + 1 \rceil & \text{if } d > 2 \end{cases}$$

$$L_{n,d} = \begin{cases} 1 & \text{if } K_{n,d} = 1 \\ \frac{S_{n,d} + K_{n,d} R_{n,d}}{n-1} & \text{if } K_{n,d} \geq 2 \end{cases}$$

$$S_{n,d} = \sum_{i=1}^{K_{n,d}-1} id(d-1)^{i-1}$$

$$R_{n,d} = n - 1 - \sum_{i=1}^{K_{n,d}-1} d(d-1)^{i-1}$$



<http://research.nii.ac.jp/graphgolf/2016/candar16/graphgolf2016-fujiwara.pdf>

Difference between ASPL and theoretical lower bound is large

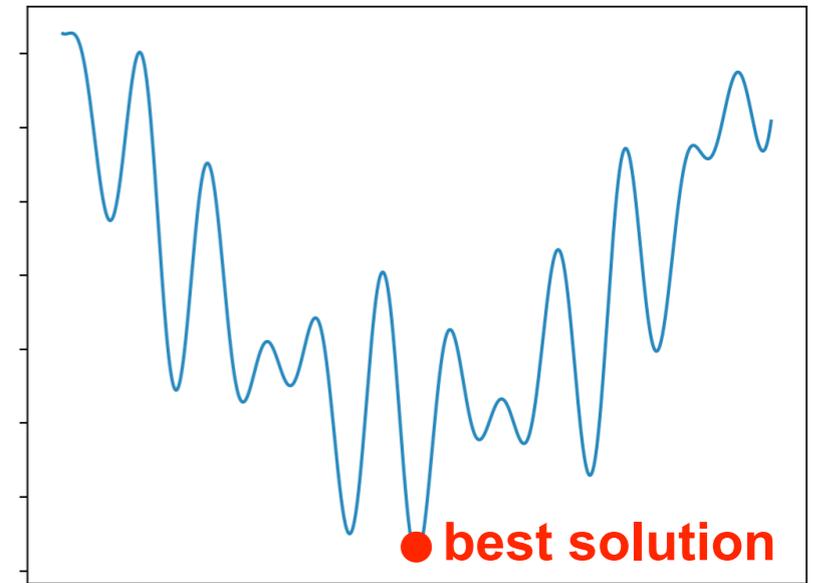
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What are difficult points in ODP ?

(1) The number of graphs satisfying the given number of nodes and degrees is enormous

- Number of graphs satisfying $(n, d) = (12, 4)$ is about 480 Billions
- It is difficult to find the **best solution** because the problem has many local optima

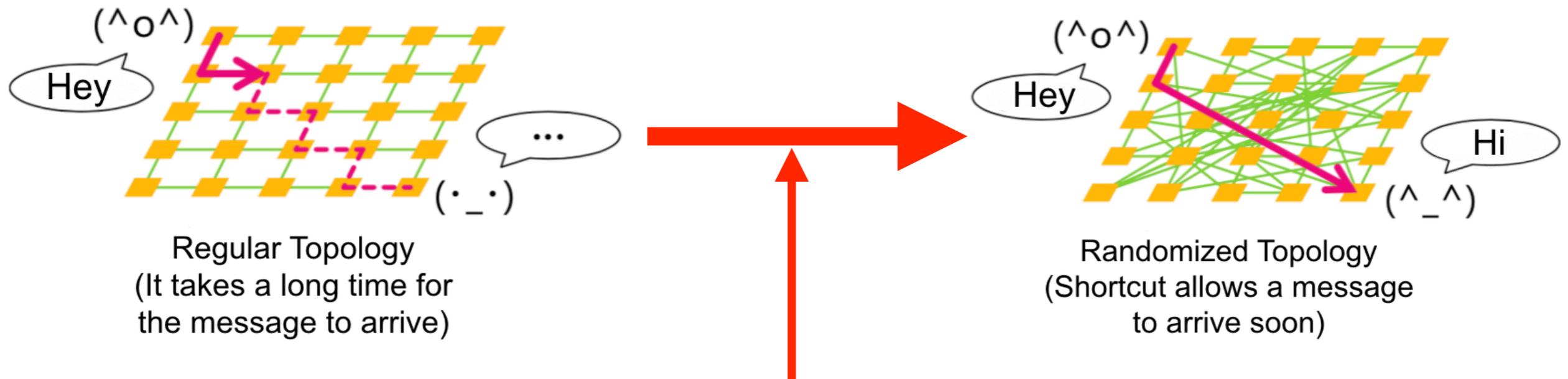


(2) The calculation time required for obtaining ASPL is enormous

- The calculation complexity with n nodes and d degrees is $O(n^2 \cdot d)$
- For the graph with $(n, d) = (400000, 32)$, the calculation time required for obtaining ASPL is **about 5.5 hours** on Xeon Ivy Bridge (Diameter can be calculated simultaneously with ASPL)

Origin of idea

- What kind of topology does small diameter and ASPL have ?
 - Randomized topology is better than regular topology for latency
 - But, randomized topology is not best



Topology with both regular and randomized properties may be better

Approach

(1) Make the network topology **symmetrical**

- SA's search performance may be improved due to reduce search space
- The reason for using SA is that it doesn't easily fall into local optima

(2) Reducing the calculation time of ASPL

- Reduce calculation time of ASPL by the network topology symmetrical (**Up to 10,000 times**)
- Hybrid parallelization with MPI and OpenMP on our cluster system (**Up to 200 times** on 400 CPU cores)
- Calculation time of ASPL decreased from 5.5 hours to 0.01 sec.

Our source code is available at

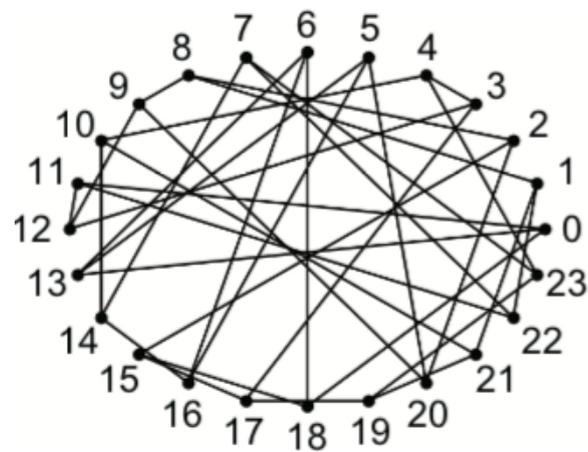
<https://github.com/mnakao/GraphGolf>

about 2,000,000 times faster
(= 10,000 x 200)

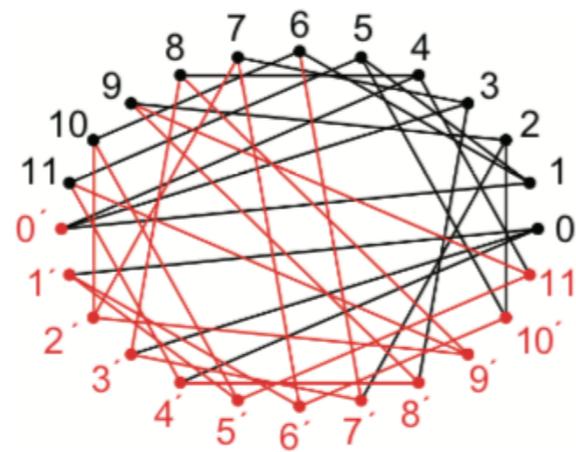


Graph symmetry

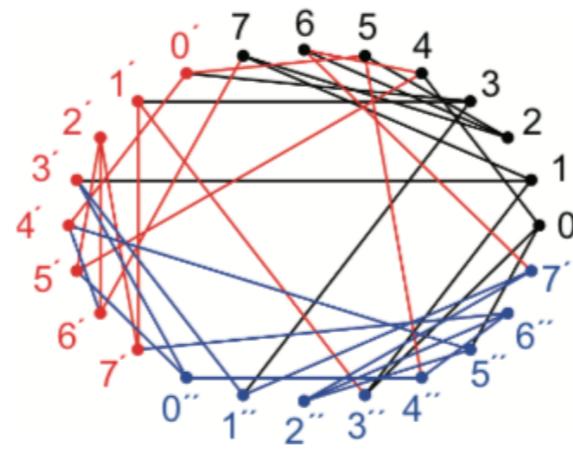
- Examples of the graph symmetry with $(n, d) = (24, 3)$



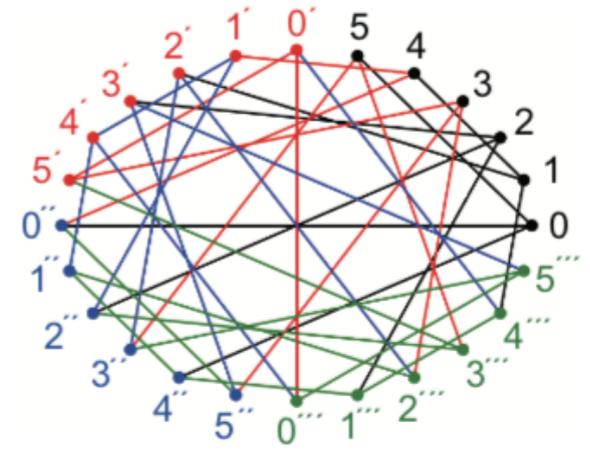
$g=1$



$g=2$



$g=3$

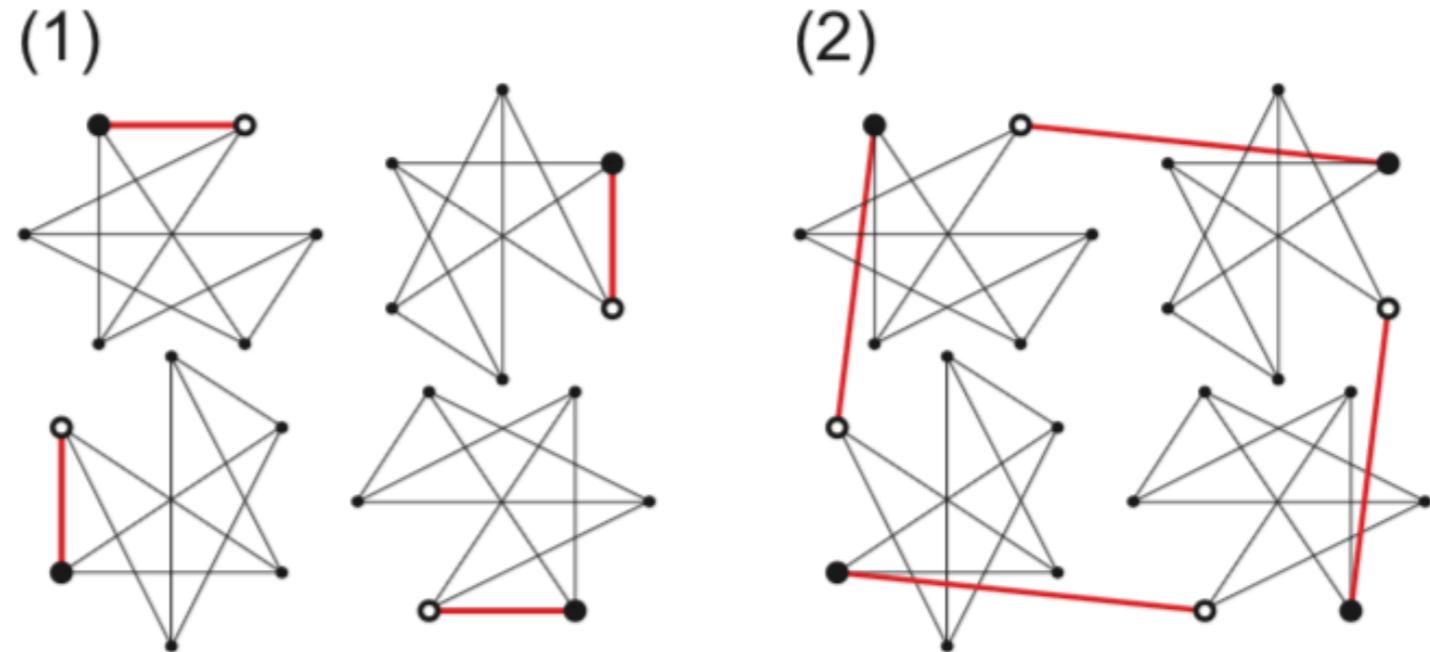
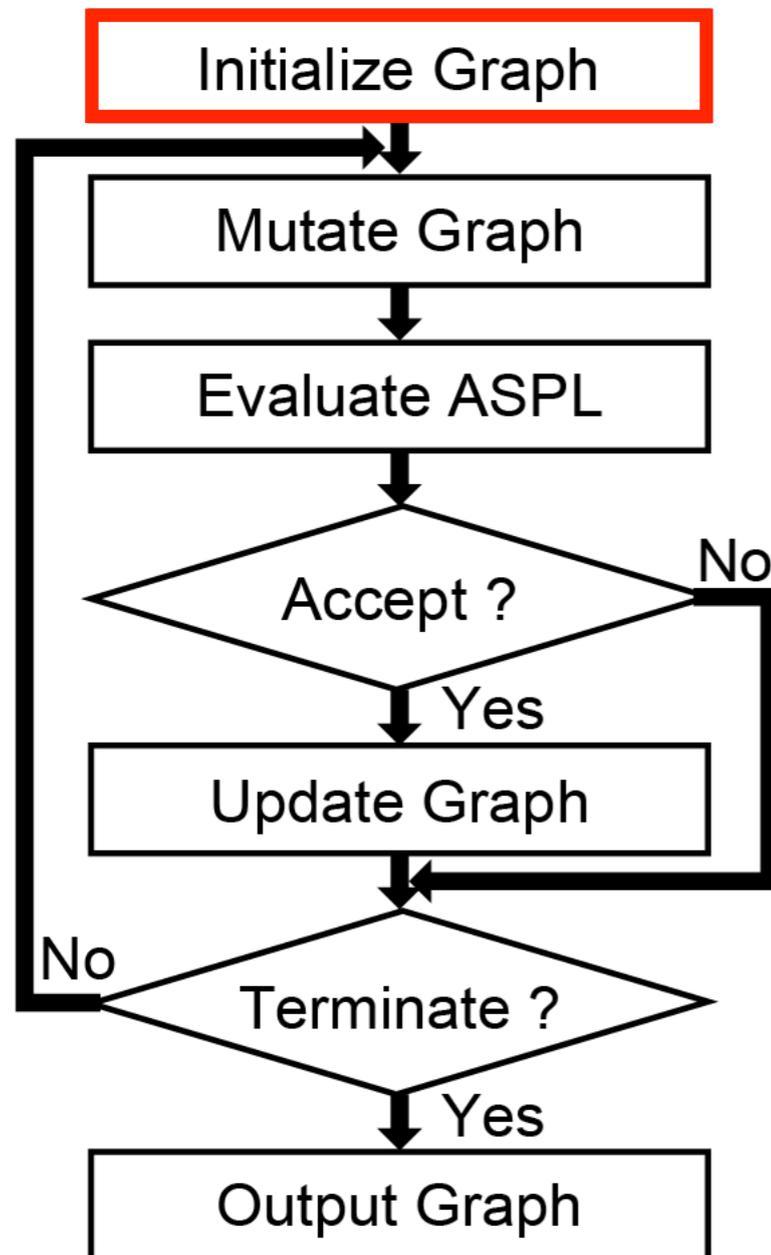


$g=4$

- The variable **g** is the number of groups (g must be a divisor of n)
- When a graph is viewed as a plane, if it is rotated by $360/g$ degrees, the connection relationship between the edge and the node becomes the same graph
- For the case of **$g = 1$** , a normal graph (not symmetrical) is obtained

SA with Graph symmetry

- Initialize a solution $(n, d, g) = (24, 3, 4)$

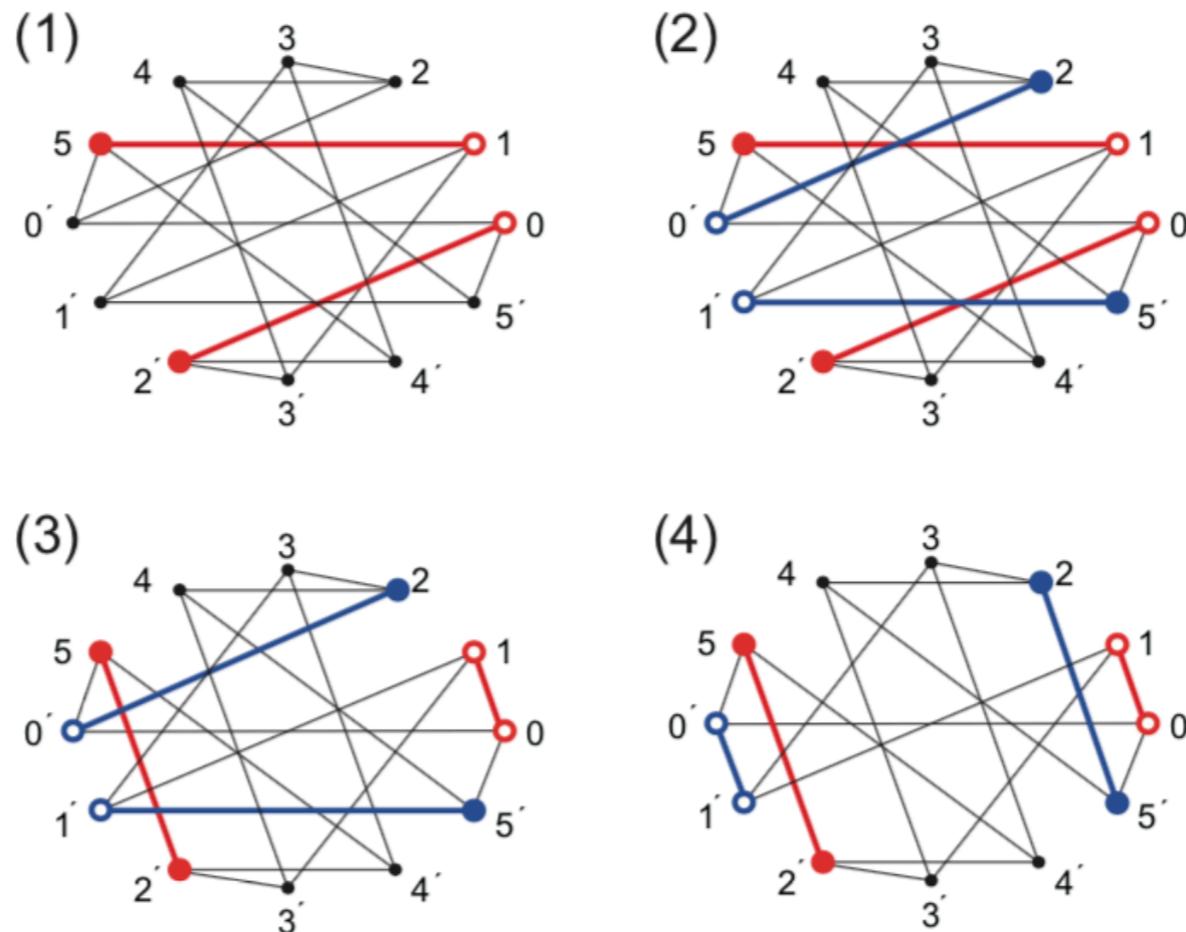
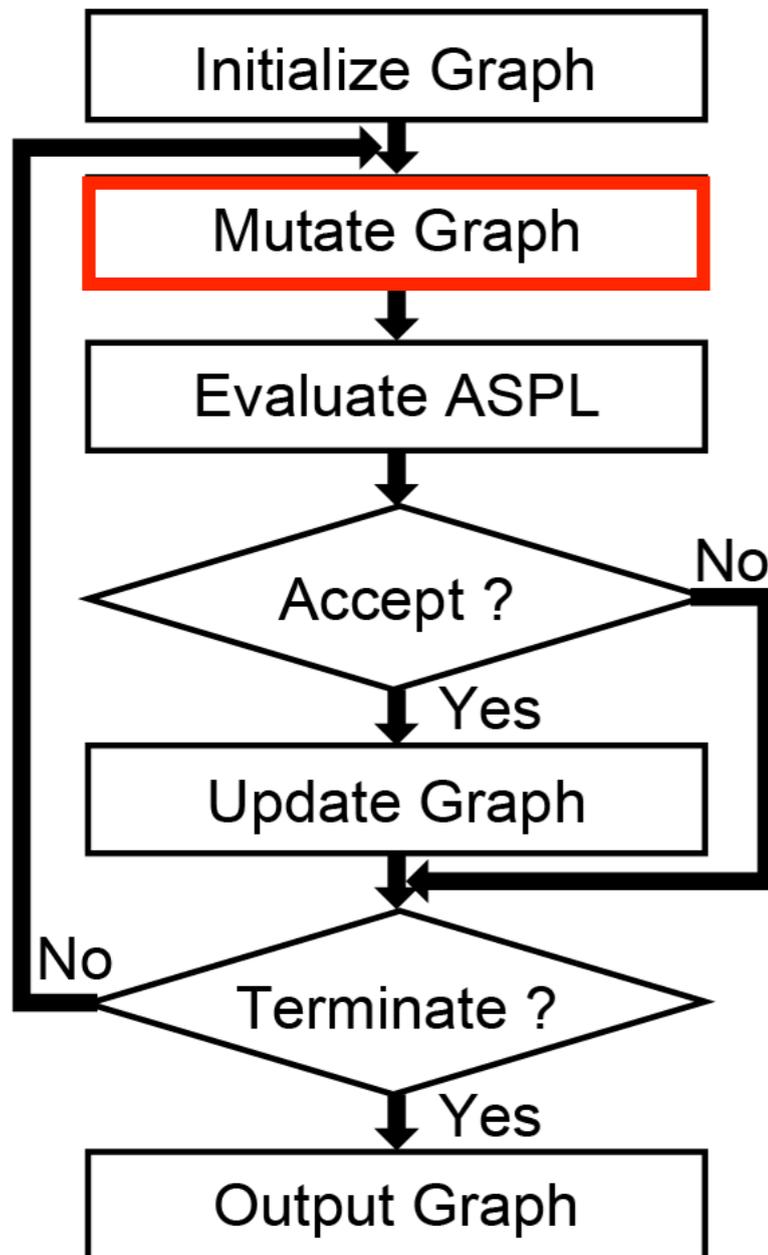


(1) Create a random graph with the number of nodes of the target graph divided by g , and duplicate g the graphs (the graph with $(n, d) = (6, 3)$ is created $\times 4$). And select one edge from each graph.

(2) Connect both sides so that it becomes symmetrical

SA with Graph symmetry

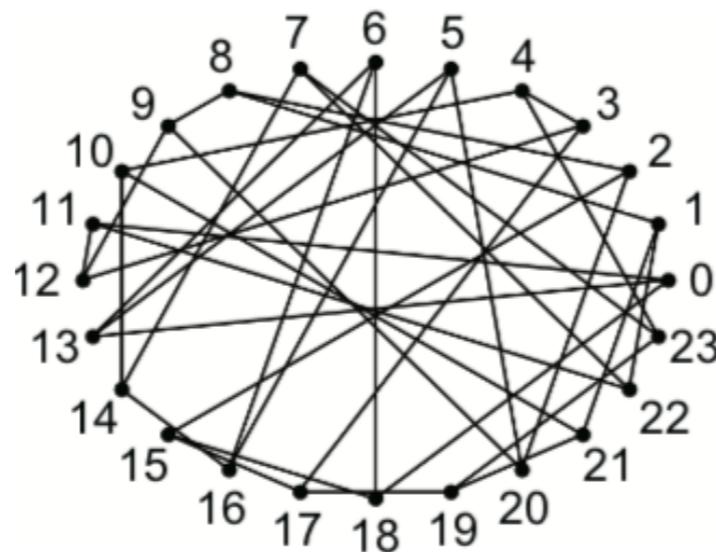
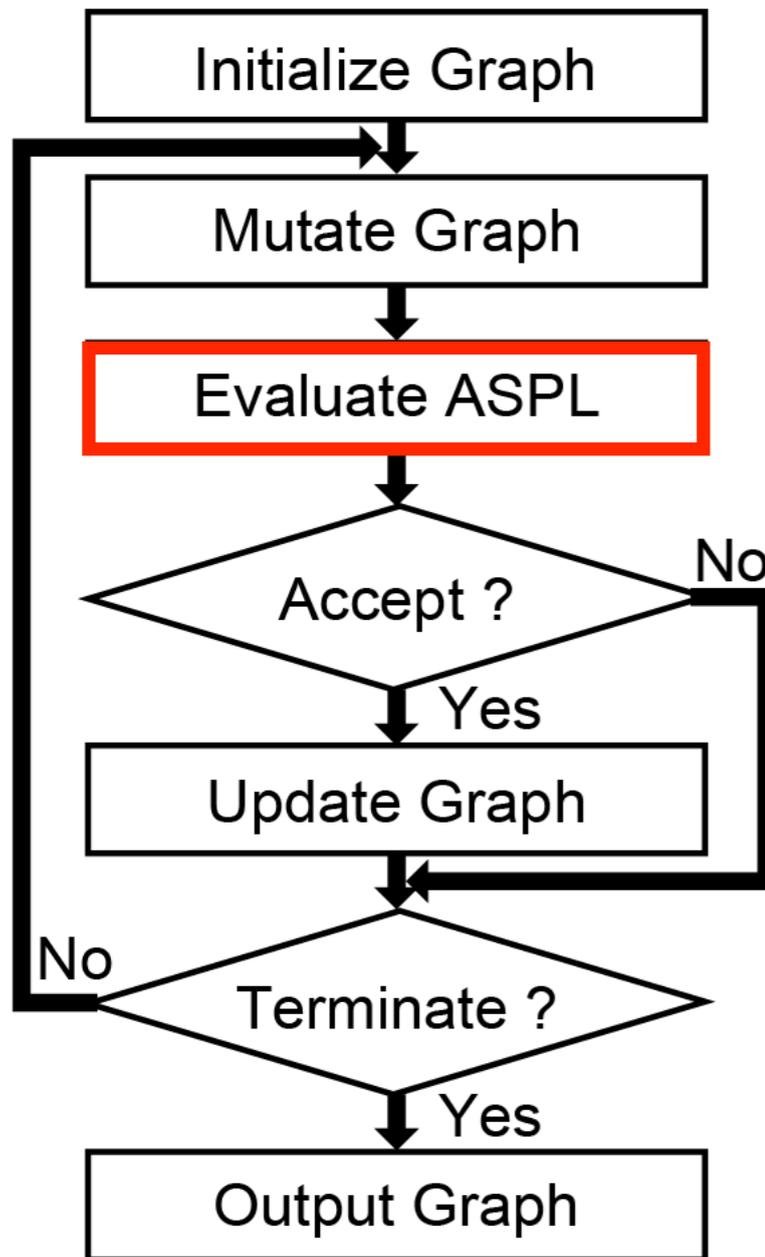
- Mutate a new solution $(n, d, g) = (24, 3, 2)$



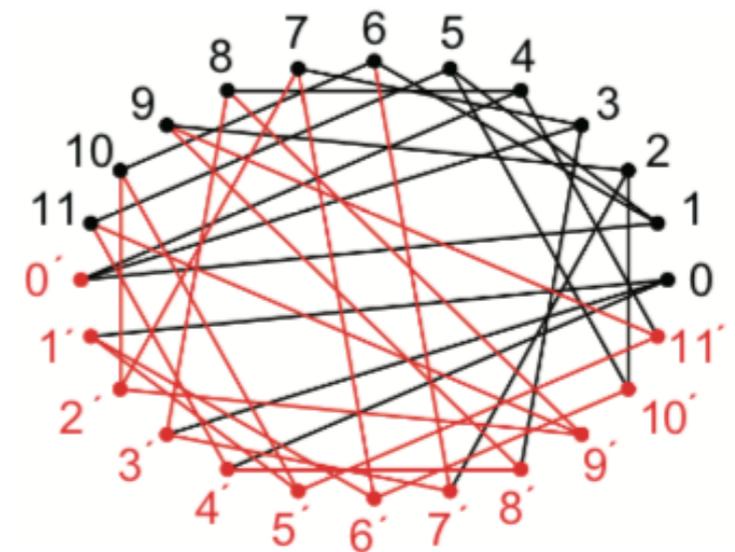
- (1) Randomly select two edges from all the edges
- (2) Select edges symmetrically related to (1)
- (3) Apply the 2-opt method to the edges selected in (1)
- (4) Apply the 2-opt method to (2) in the same way as (3)

SA with Graph symmetry

- Reduce the calculation time for ASPL
 - In general, it calculates the distance from all nodes to all other nodes using BFS
 - However, with graph symmetry, the distances from the node to all other nodes are the same for all symmetrically related nodes
 - Thus, the complexity becomes $O(n^2 \cdot d / g)$ from $O(n^2 \cdot d)$



$g=1$

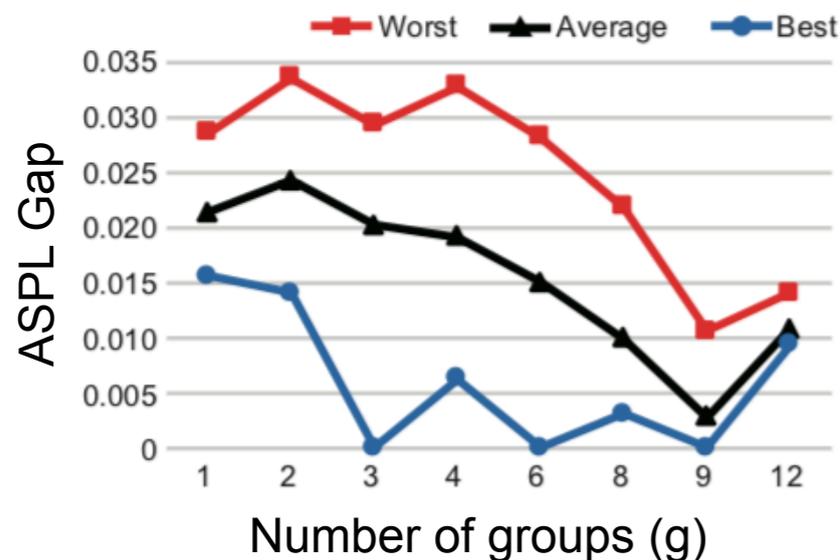


$g=2$

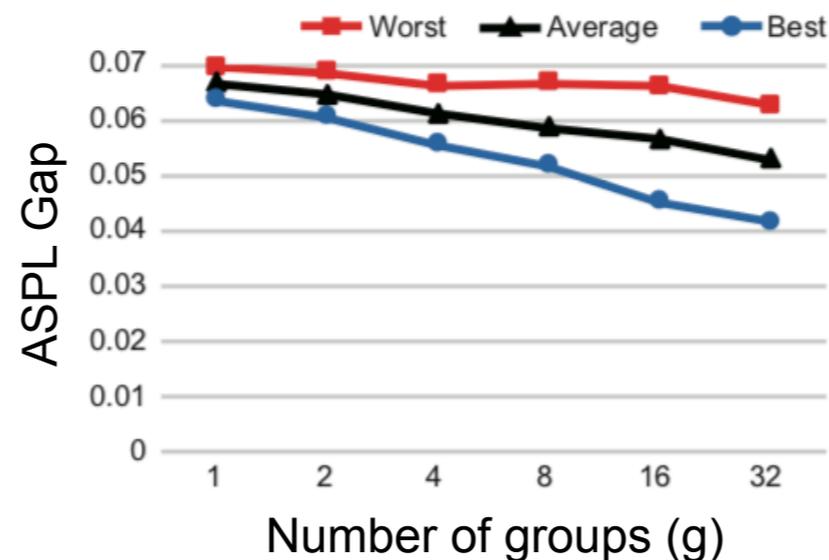
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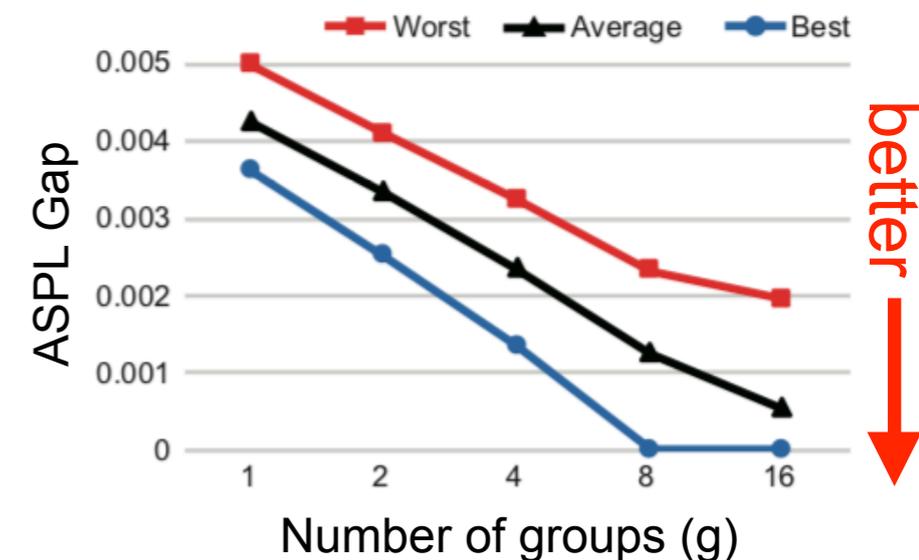
Search Performance



$(n, d) = (72, 5)$



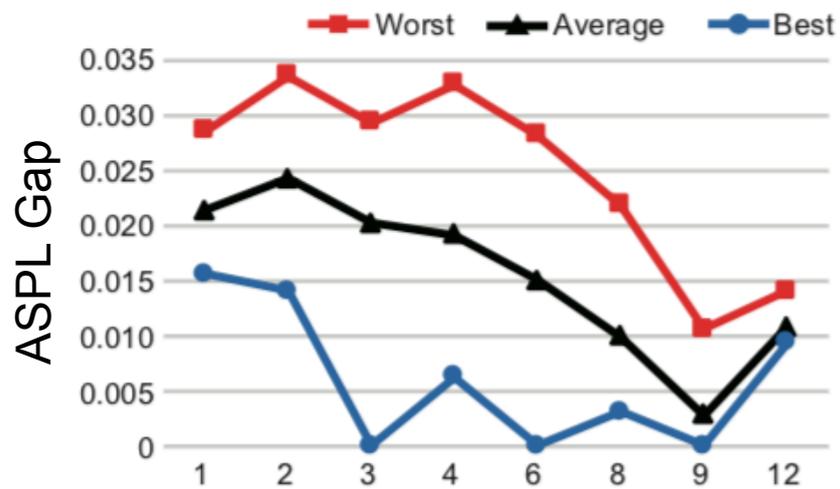
$(n, d) = (256, 5)$



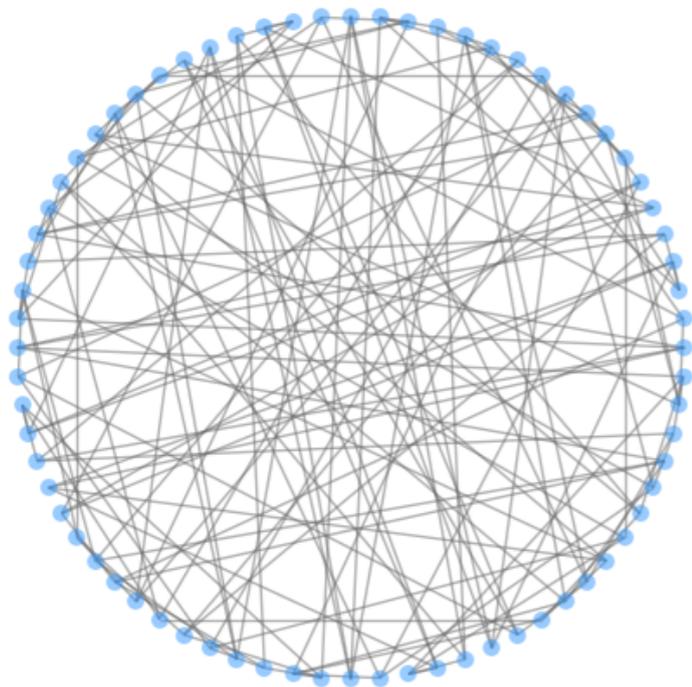
$(n, d) = (256, 10)$

- In vertical axis, **ASPL Gap** is a difference from theoretical lower bound
- Proposed method is executed 100 times with different g
- Search performance tends to increase as the g increases
- However, the problem $(n, d) = (72, 5)$, the search performance is better for $g=9$ than for $g=12$, indicating that the solution performance may deteriorate if the value of g is too large
 - The g expresses the strength of regularity of a graph; regularity becomes stronger as g increases

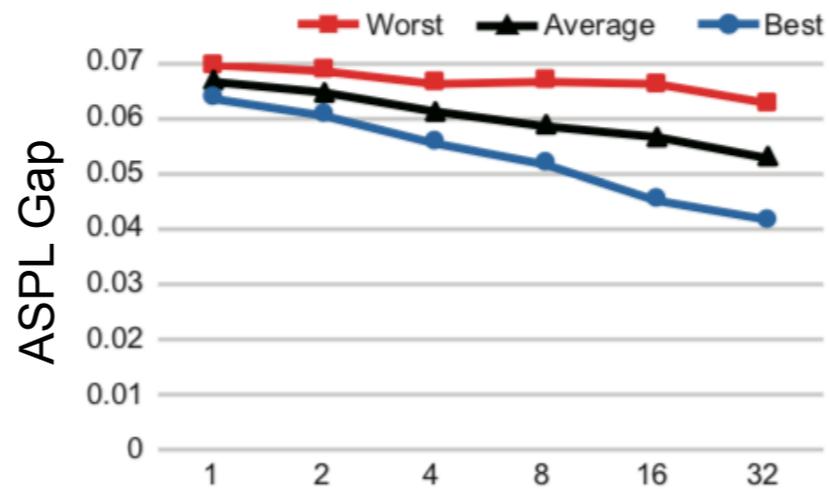
Search Performance



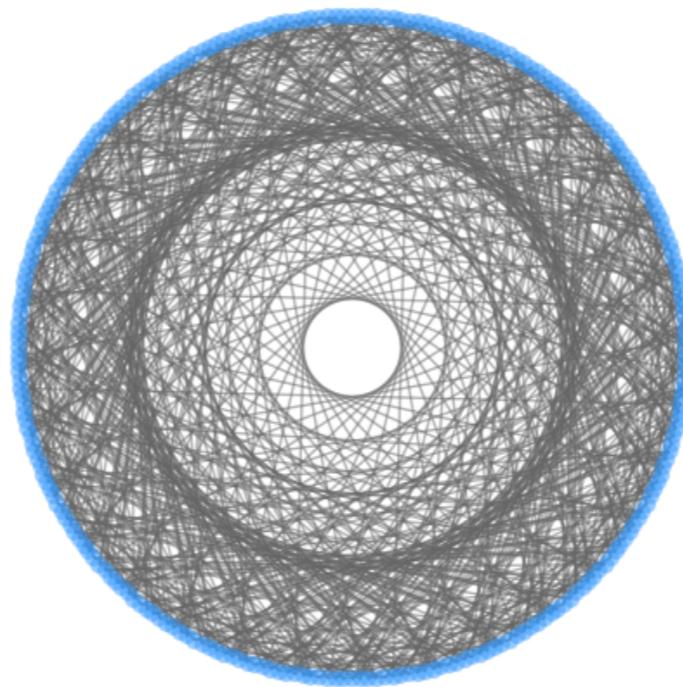
Number of groups (g)
 $(n, d) = (72, 5)$



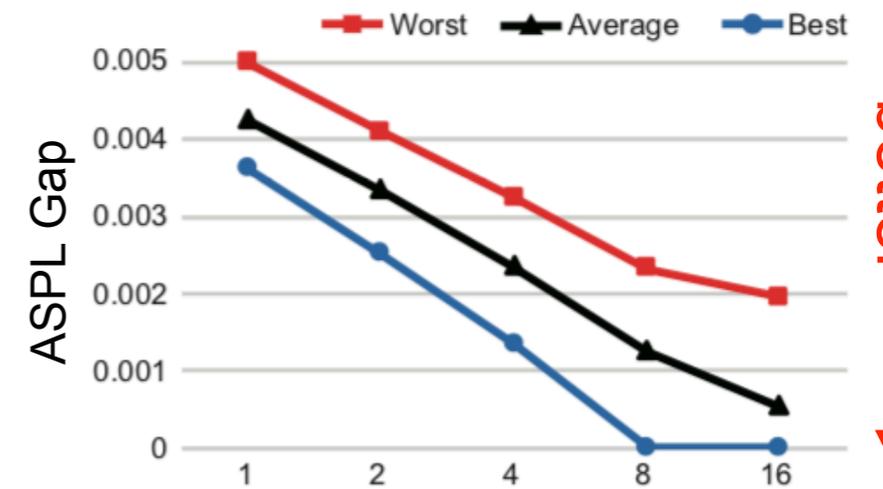
Theoretical lower bound



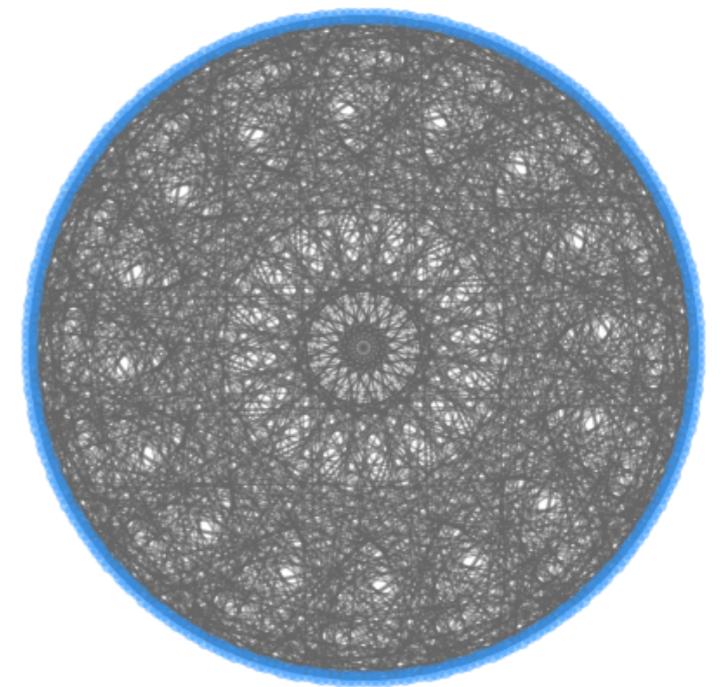
Number of groups (g)
 $(n, d) = (256, 5)$



Best solution in Graph Golf



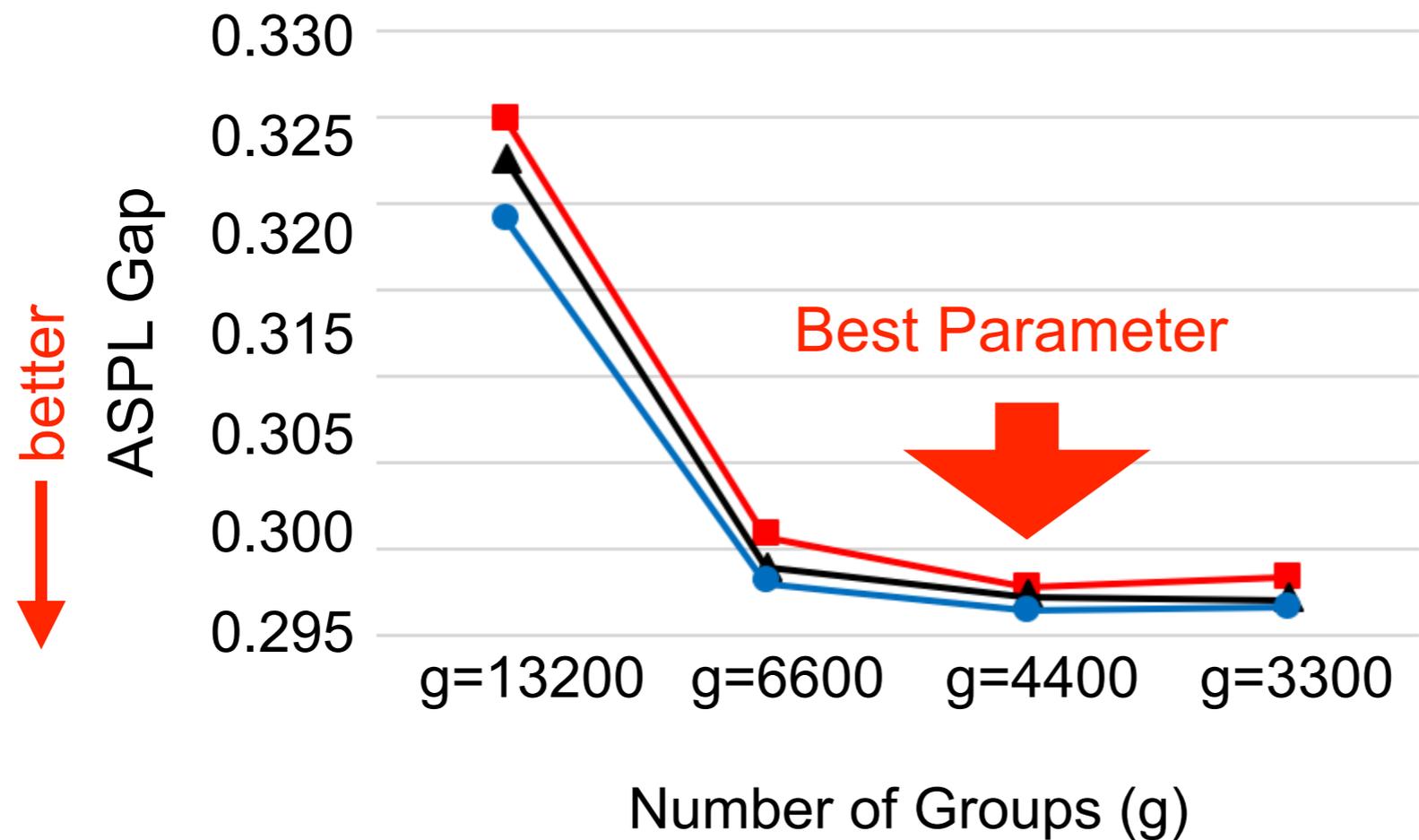
Number of groups (g)
 $(n, d) = (256, 10)$



Theoretical lower bound

How do I set the value of g ?

- Firstly, set a value of g which is as large as possible
- Next, gradually reduce the value of g
- $(n, d) = (132000, 8)$



Speed Performance

- COMA cluster system at University of Tsukuba

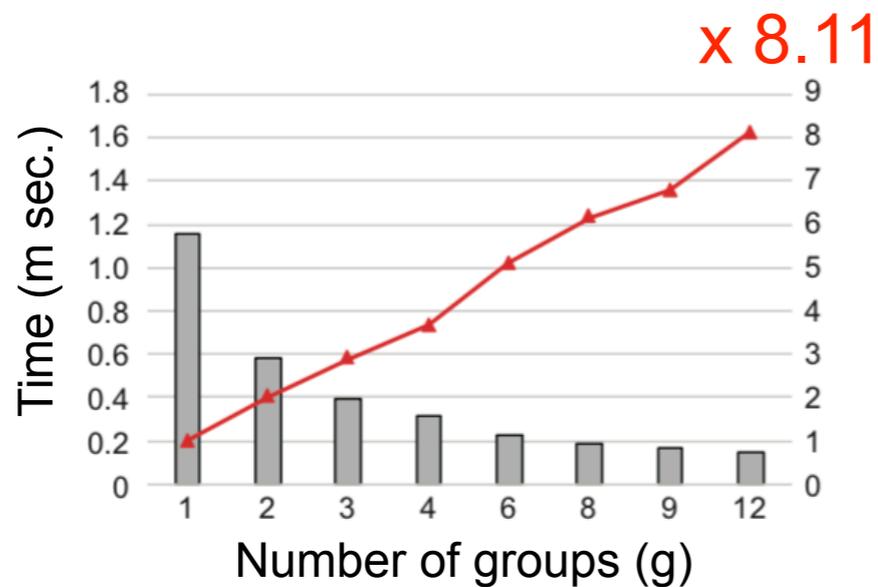
CPU	Intel Xeon-E5 2670v2 2.8 GHz x 2 Sockets
Memory	DDR3 1866MHz 59.7GB/s 64GB
Network	InfiniBand FDR 7GB/s
Software	intel/16.0.2, intelmpi/5.1.1, Omni Compiler 1.2.1 Python 2.7.9, networkx 1.9

- Speed-up techniques
 - Graph symmetry
 - Hybrid parallelization with MPI and OpenMP

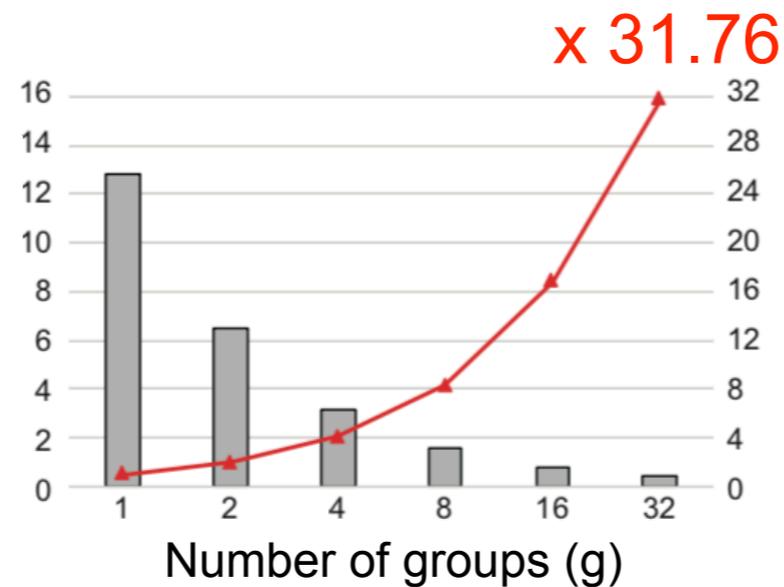


Performance results by Graph Symmetry

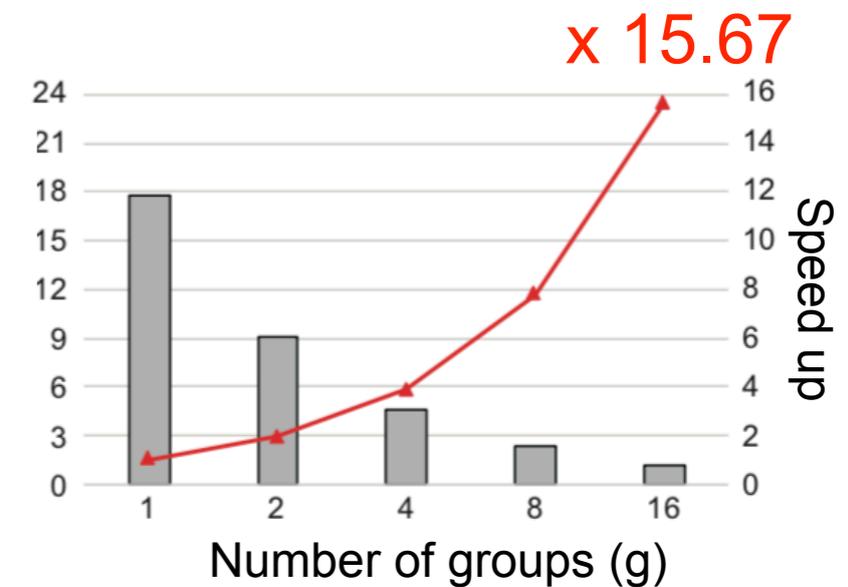
- Measure time to calculate ASPL 100 times



$(n, d) = (72, 5)$



$(n, d) = (256, 5)$

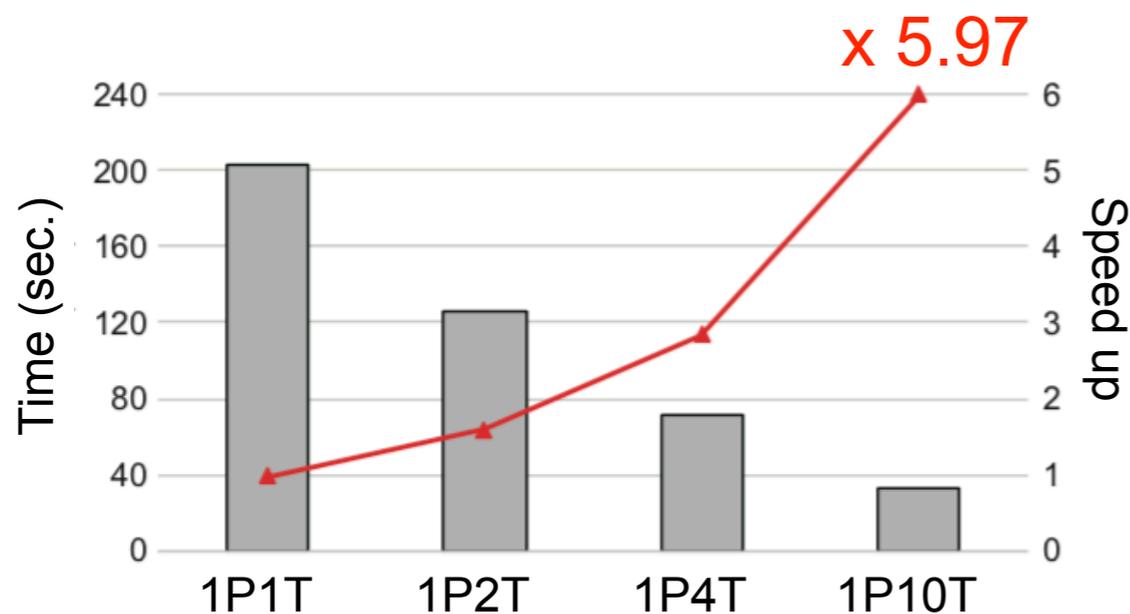
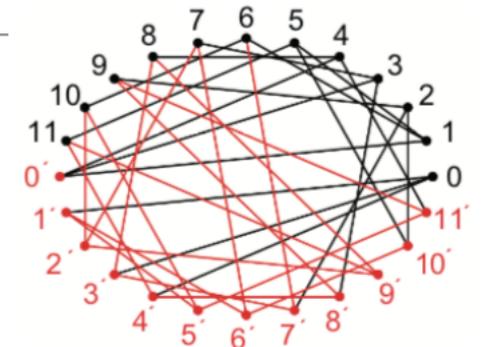


$(n, d) = (256, 10)$

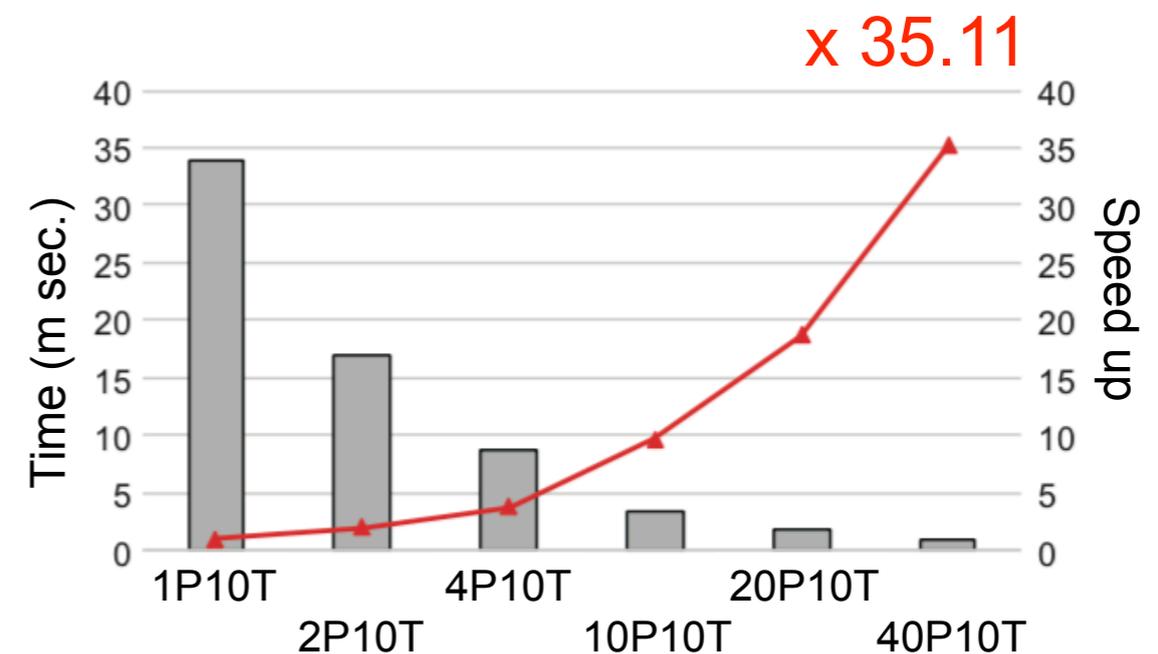
- The bar graph shows the time on the left vertical axis, and the line graph shows the speed up ratio with $g = 1$ on the right vertical axis
- Speed ups of **8.11**, **31.76**, **15.67** times, respectively, were achieved for $(n, d, g) = (72, 4, 12)$, $(256, 5, 32)$, and $(256, 10, 16)$

Performance results by Hybrid Parallelization

- Multiple BFS are simultaneously executed using MPI, and each BFS is executed in parallel using several OpenMP threads
- Number of Process is **P**, and Number of Threads is **T**
- The maximum value **P** is (n/g)
- In problem $(n, d, g) = (400000, 32, 10000)$, the performance obtained with 40P10T is **209.80** (5.97×35.11) times better than that obtained with 1P1T



Thread parallelization with OpenMP



Hybrid parallelization with MPI and OpenMP

Results of Graph Golf 2018

No	Problem (n, d)	Groups	ASPL Gap
1	72, 4	9	0
2	256, 5	32	0.02255
3	256, 10	16	0
4	2300, 10	115	0.03132
5	3019, 30	15	0.00237
6	4855, 30	15	0.00057
7	12000, 7	1000	0.26531
8	20000, 11	1000	0.12263
9	40000, 8	1600	0.12066
10	77000, 6	2200	0.22312
11	132000, 8	4400	0.29266
12	200000, 32	5000	0.01362
13	200000, 64	2500	0.25707
14	400000, 32	10000	0.07890



 : Awarded

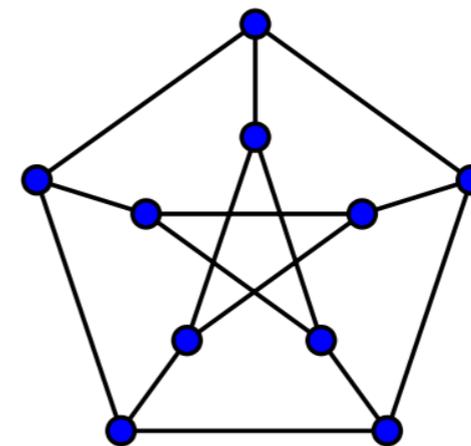
**Proposed method won
8 problems in 14 problems**

Related Work 2

	Rank	Author	Number of best solutions
🏆	1	Masahiro Nakao	8
	2	haruishi masato	6

Haruishi's algorithm uses **voltage graphs**

- Regular topology
- Merit
 - Relatively small diameter and ASPL
 - Calculation time for ASPL using regularity is small
- Demerit
 - Diameter and ASPL may not be small in some cases
 - Specific number of nodes



<http://research.nii.ac.jp/graphgolf/2018/candar18/graphgolf2018-haruishi.pdf>

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Conclusion

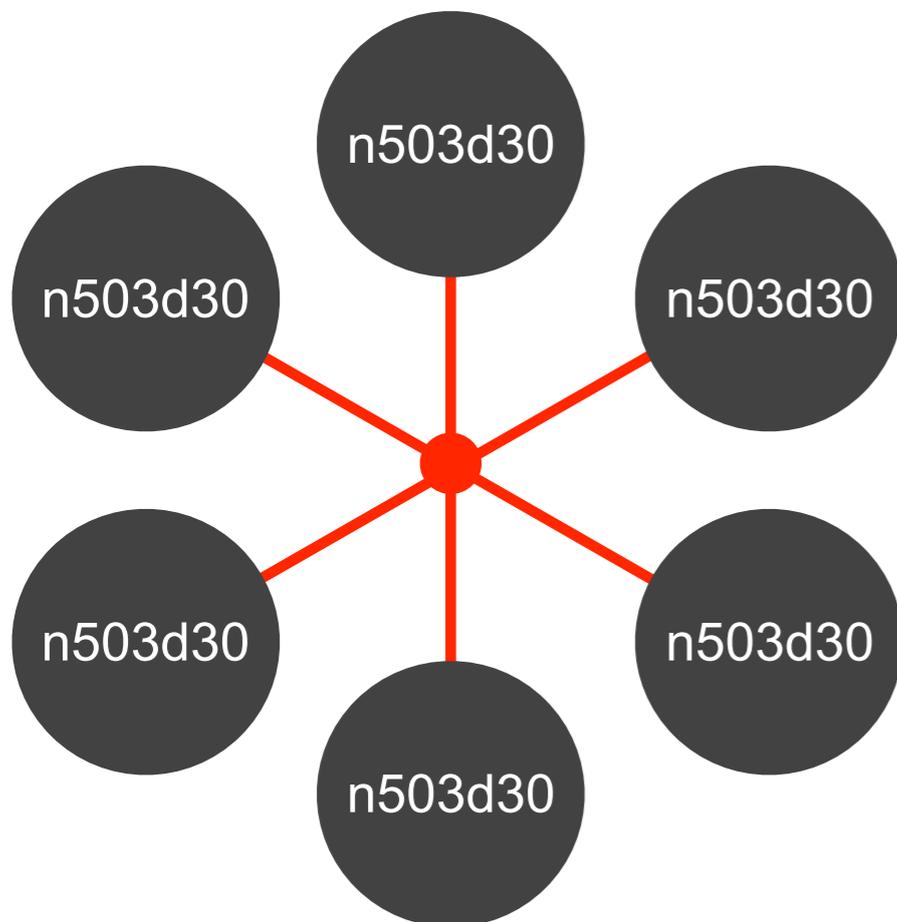
- In the proposed method, the topology is made **symmetrical**, making it possible to efficiently **find a good solution**
- Making the topology of the graph symmetrical reduced the calculation time required for the ASPL
 - Moreover, by utilizing hybrid parallelization with MPI and OpenMP, the calculation time for the ASPL was further reduced
 - A performance improvement of 209.80 times was achieved for the problem $(n, d, g) = (400000, 32, 10000)$ using only the hybrid parallelization
 - In addition, since graph symmetry was also applied, the performance improvement was about **2,098,000** times compared to that obtained with $g=1$
 - The calculation time of ASPL decreased from 5.5 hours to **0.01 seconds**

Future works

- Graph Symmetry is basic idea.
 - It can be combined with optimization algorithm other than SA
 - e.g. Deep Learning, Genetic Algorithms, etc.

When n is a prime number

- In Graph Golf 2018, there is a problem with $(n, d) = (3019, 30)$
- When n is a prime number, g cannot be set in the method explained so far
 - Extend the method to deal with cases where n is a prime number
 - Add **center points** to the graph



$$\underline{n503d30} \times \underline{g6} + \underline{c1} = n3019d30$$

groups = 6 centers = 1

$$(n, d) = (503, 30)$$

$$503 \times 6 + 1 = 3019$$

In addition, the following combinations are possible.

$$n301d30 \times g10 + c9 = n3019d30$$

$$n200d30 \times g15 + c19 = n3019d30$$

$$n100d30 \times g30 + c19 = n3019d30$$

How are parameters of SA set ?

- 最高温度：初期解（ランダムグラフ）に対して100回ランダムにエッジを交換して得られるエネルギーの差を50%で受理
- 最低温度：理論的な最小のエネルギー差 ($2/(n*(n-1))$) を0.01%で受理
- クーリング率：1
- 総計算回数：100万回

詳細は予稿集の4.1「パラメータの設計指針」を参照ください