Foundations for Scaling Analytics in Apache[®]Spark[™]

Joseph K. Bradley September 19, 2016





Who am I?

Apache Spark committer & PMC member

Software Engineer @ Databricks (ML team)

Machine Learning Department @ Carnegie Mellon



Talk outline

Intro Apache Spark Machine Learning (and graphs) in Spark Original implementations: RDDs Future implementations: DataFrames



Apache Spark

- General engine for big data computing
- Fast & scalable
- Easy to use
- APIs in Python, Scala, Java & R

Open source

- Apache Software Foundation
- 1000+ contributors
- 250+ companies & universities







- Spark beat Hadoop's Gray Sort record by 3x with 1/10 as many machines
- Largest cluster size of 8000 Nodes (Tencent)





MLlib: Spark's ML library

<u>Goals</u> Scale-out Standard library Extensible API

Data utilities Featurization Statistics Linear algebra

<u>ML tasks</u> Classification Regression Recommendation Clustering Frequent itemsets <u>Workflow utilities</u> Model import/export Pipelines DataFrames Cross validation

Challenges for big data

- Iterative algorithms
- Diverse algorithmic patterns
- Many data types



GraphX and GraphFrames

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<u>Goals</u> Scale-out Standard library Extensible API <u>Graph algorithms</u> Connected components PageRank Label propagation <u>Graph queries</u> Vertex degrees Subgraphs Motif finding

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Challenges for big data

- Iterative algorithms
- Many (big) joins
- Many data types

Talk outline

Intro Apache Spark Machine Learning (and graphs) in Spark Original implementations: RDDs Future implementations: DataFrames



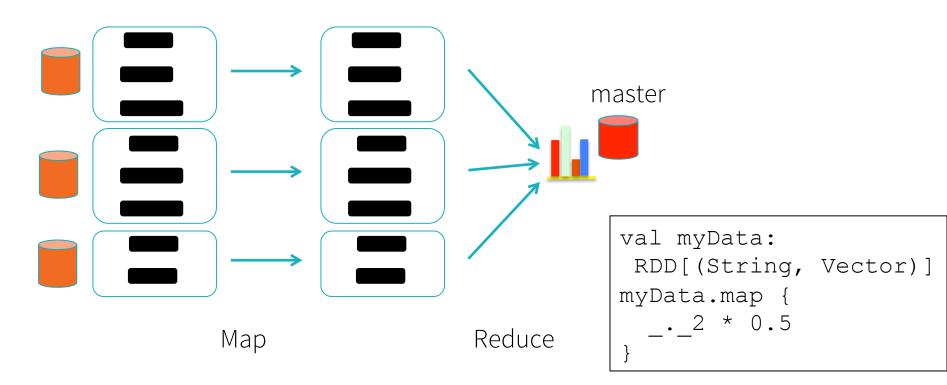
Talk outline

Intro Apache Spark Machine Learning (and graphs) in Spark **Original implementations: RDDs**



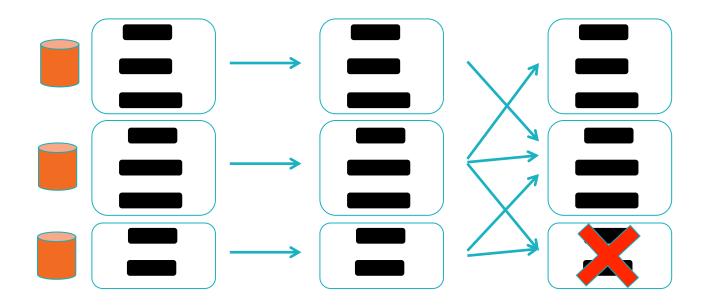


Resilient Distributed Datasets (RDDs)



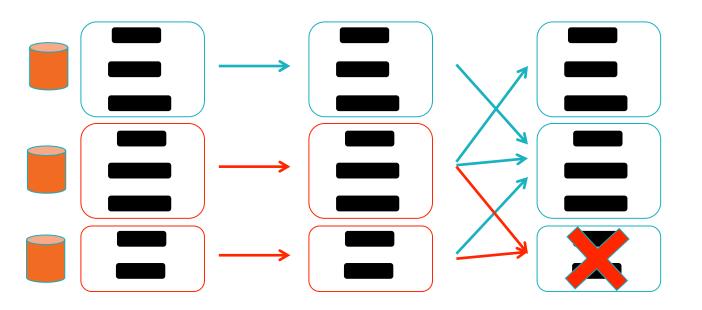


Resilient Distributed Datasets (RDDs)





Resilient Distributed Datasets (RDDs)

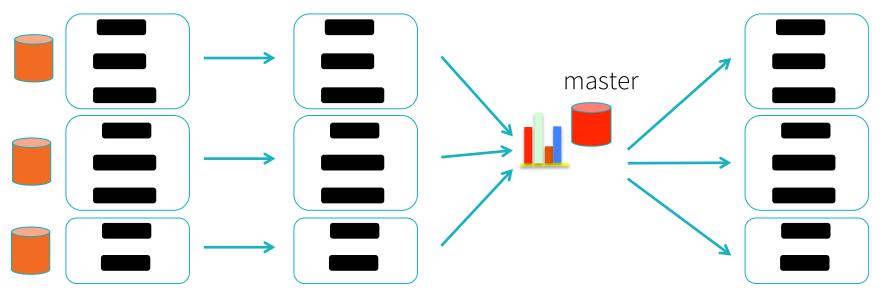


Resiliency

- Lineage
- Caching & checkpointing



ML on RDDs



Compute gradient (Vector) for each row (training example) Aggregate gradient Broadcast gradient



ML on RDDs: the good

Flexible: GLMs, trees, matrix factorization, etc.

Scalable: E.g., Alternating Least Squares on Spotify data (2014)

- 50+ million users x 30+ million songs
- 50 billion ratings
- Cost ~ \$10
- 32 r3.8xlarge nodes (spot instances)
- For rank 10 with 10 iterations, ~1 hour running time.



ML on RDDs: the challenges

Maintaining state

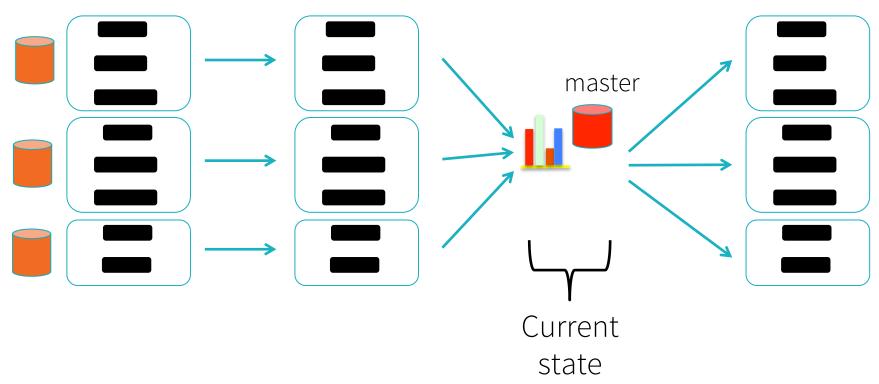
Python API

Iterator model

Data partitioning

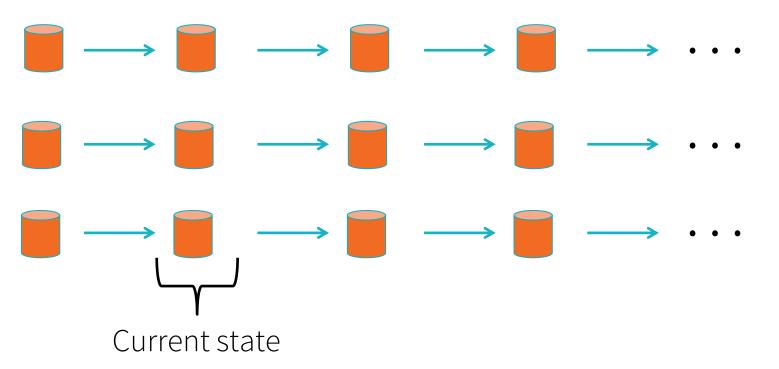


Maintaining state on master





Maintaining state in RDDs





Maintaining state

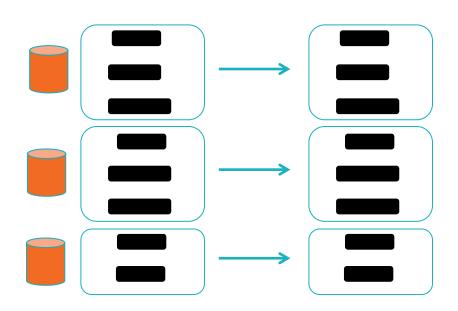
Cons of master

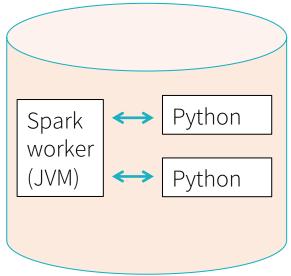
- Single point of failure.
- Cannot support large state (1 billion parameters) Cons of RDDs
- More complex
- Lineage becomes a problem → cache & checkpoint

Unstated con: Developers have to choose 1 option!



Python API (RDD-based)

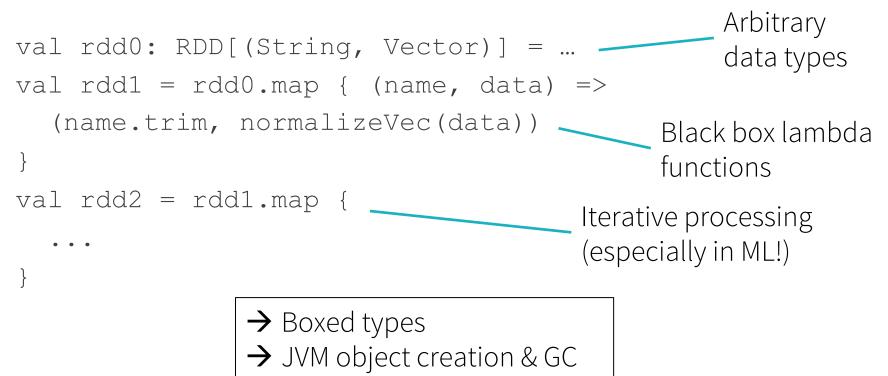




Data stored as Python objects → Serialization overhead

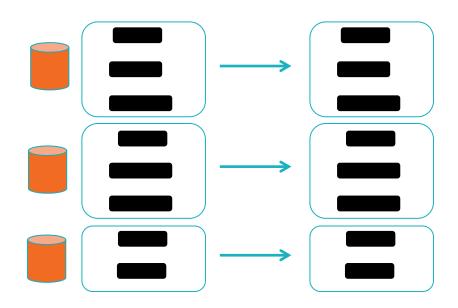


Iterator model





Data partitioning: numPartitions



Selecting numPartitions can be critical.

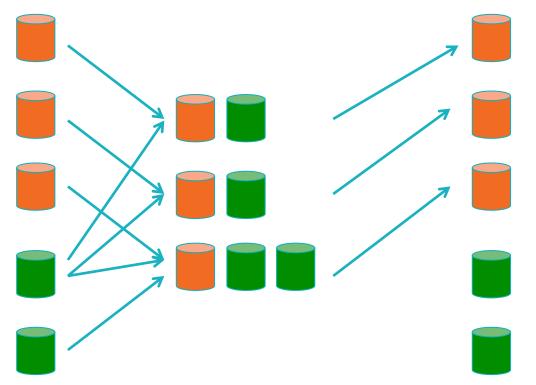
- Each task has overhead.
- Overhead / parallelism trade-off.

Different numPartitions for different jobs:

- SQL: 200+ is reasonable
- ML: 1 per compute core



Data partitioning: co-partitioning



<u>Algorithm</u>

- Join
- Мар
- Iterate

Co-partitioning is critical for

- ALS (matrix factorization)
- Graph algorithms



ML on RDDs: the challenges

Maintaining state (& lineage) Python API Iterator model Data partitioning



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Talk outline

Intro Apache Spark Machine Learning (and graphs) in Spark Original implementations: RDDs Future implementations: DataFrames



Spark DataFrames & Datasets

dept	age	name
Bio	48	H Smith
CS	34	A Turing
Bio	43	B Jones
Chem	61	M Kennedy

Data grouped into named columns

data.groupBy("dept").avg("age")

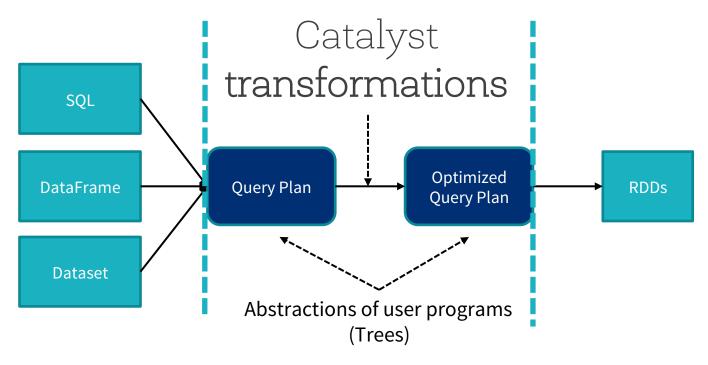
DSL for common tasks

- Project, filter, aggregate, join, ...
- Statistics, n/a values, sketching, ...
- User-Defined Functions (UDFs) & Aggregation (UDAFs)

Datasets: Strongly typed DataFrames



Catalyst query optimizer





Project Tungsten

Memory management

- Off-heap (Java Unsafe API)
- Avoid JVM GC
- Compressed format

Code generation

- Rewrite chain of iterators into single code blocks
- Operate directly on compressed format



DataFrames in ML and Graphs

API

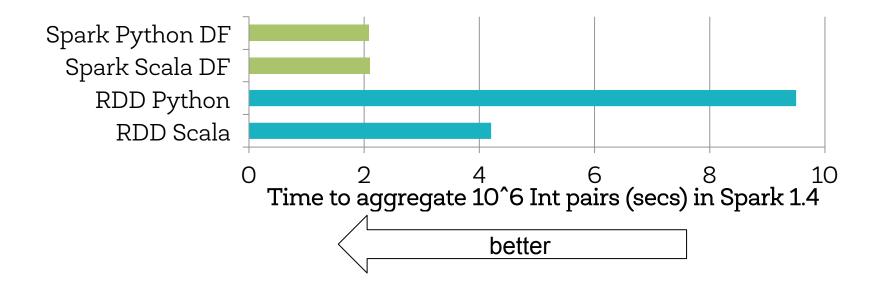
- DataFrame-based API in MLlib (spark.ml package)
- GraphFrames (Spark package)

Transformation & prediction

Training









Transformation/prediction with DataFrames

User-Defined Types (UDTs)

- Vector (sparse & dense)
- Matrix (sparse & dense)

Whole-stage code generation

• Fuse across multiple operators

User-Defined Functions (UDFs)

- Feature transformation
- Model prediction





Future work: model training

<u>Goal</u>: Port all ML/graph algorithms to run on DataFrames for better speed & scalability.

Currently:

- Belief propagation
- Connected components



Catalyst in ML

What's missing?

- Concept of iteration
- Handling caching and checkpointing across *many* iterations
- ML/Graph-specific optimizations for Catalyst query planner



Tungsten in ML

Partly done

- Vector/Matrix UDTs
- UDFs for some operations

What's missing?

- Code generation for critical paths
- Closer integration of Vector/Matrix types with Tungsten





DataFrames automatically spill to disk

→ Classic pain point of RDDs java.lang.OutOfMemoryError

Goal: Smoothly scale, without custom per-algorithm optimizations



To summarize...

MLlib on RDDs

• Required custom optimizations

MLlib with a DataFrame-based API

- Friendly API
- Improvements for prediction

In the future

- Potential for even greater scaling for training
- Simpler for non-experts to write new algorithms



Get started

Get involved

- JIRA <u>http://issues.apache.org</u>
- mailing lists <u>http://spark.apache.org</u>
- Github <u>http://github.com/apache/spark</u>
- Spark Packages <u>http://spark-packages.org</u>

Try out Apache Spark 2.0 in Databricks Community Edition

http://databricks.com/ce

Learn more

New in Apache Spark 2.0
<u>http://databricks.com/blog/2016/06/01</u>

Many thanks to the community for contributions & support!

MOOCs on EdX <u>http://databricks.com/spark/training</u>



Databricks

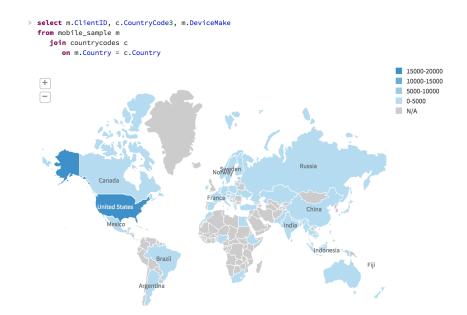
We're hiring!

Founded by the creators of Apache Spark

Offers hosted service

- Spark on EC2
- Notebooks
- Visualizations
- Cluster management
- Scheduled jobs

Mobile Devices by Geography (Sample Data) This is a world map of number of mobile phones by country from a sample dataset





Thank you!

FB group: Databricks at CMU databricks.com/careers

