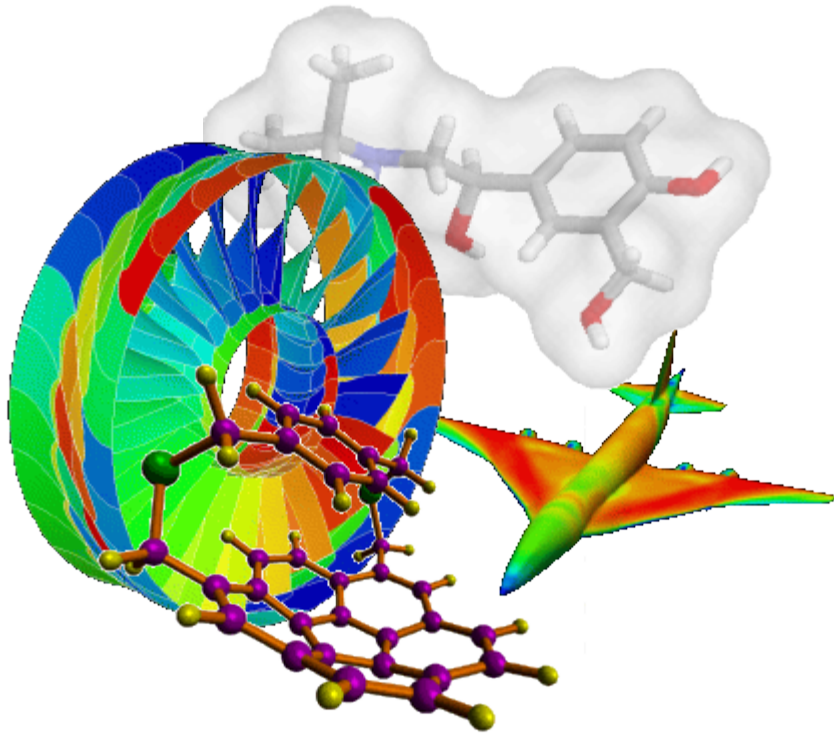


# CME342 - Parallel Methods in Numerical Analysis

## Graph Partitioning Algorithms



*April 21-23, 2014*

*Lectures 7-8*

# Announcements

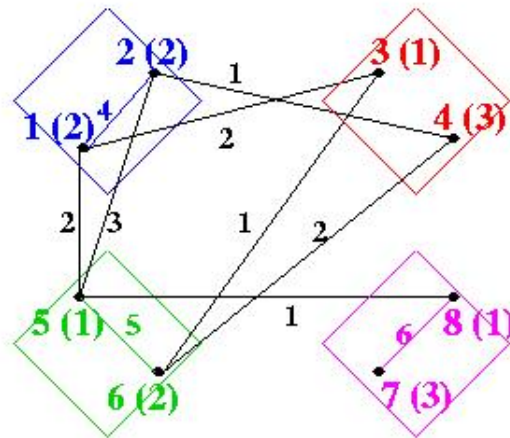
- Homework 2 on web page later today
- With all remaining homeworks, you will be asked to provide a short ( $< 1$  page) writeup regarding your approach to the solution of the problems
- Comments on source code will account for 5% of the grade.
- Graph partitioning (2 lectures)

# Outline

- Definition of graph partitioning problem
- Sample applications
- N-P complete problem
- Available heuristic algorithms (with and without nodal coordinates)
  - Inertial partitioning
  - Breadth first search
  - Kernighan-Lin
  - Spectral bisection
- Multilevel acceleration (multigrid for graph partitioning problems)
- Metis, ParMetis, and others

# Definition of Graph Partitioning

- Given a graph  $G = (N, E, W_N, W_E)$ 
  - $N$  = nodes (or vertices),  $E$  = edges
  - $W_N$  = node weights,  $W_E$  = edge weights
- $N$  can be thought of as tasks,  $W_N$  are the task costs, edge  $(j,k)$  in  $E$  means task  $j$  sends  $W_E(j,k)$  words to task  $k$
- Choose a partition  $N = N_1 \cup N_2 \cup \dots \cup N_p$  such that
  - The sum of the node weights in each  $N_j$  is distributed evenly (load balance)
  - The sum of all edge weights of edges connecting all different partitions is minimized (decrease parallel overhead)
- In other words, divide work evenly and minimize communication
- Partition into two parts is called graph bisection, which recursively applied can be turned into algorithms for complete graph partitioning

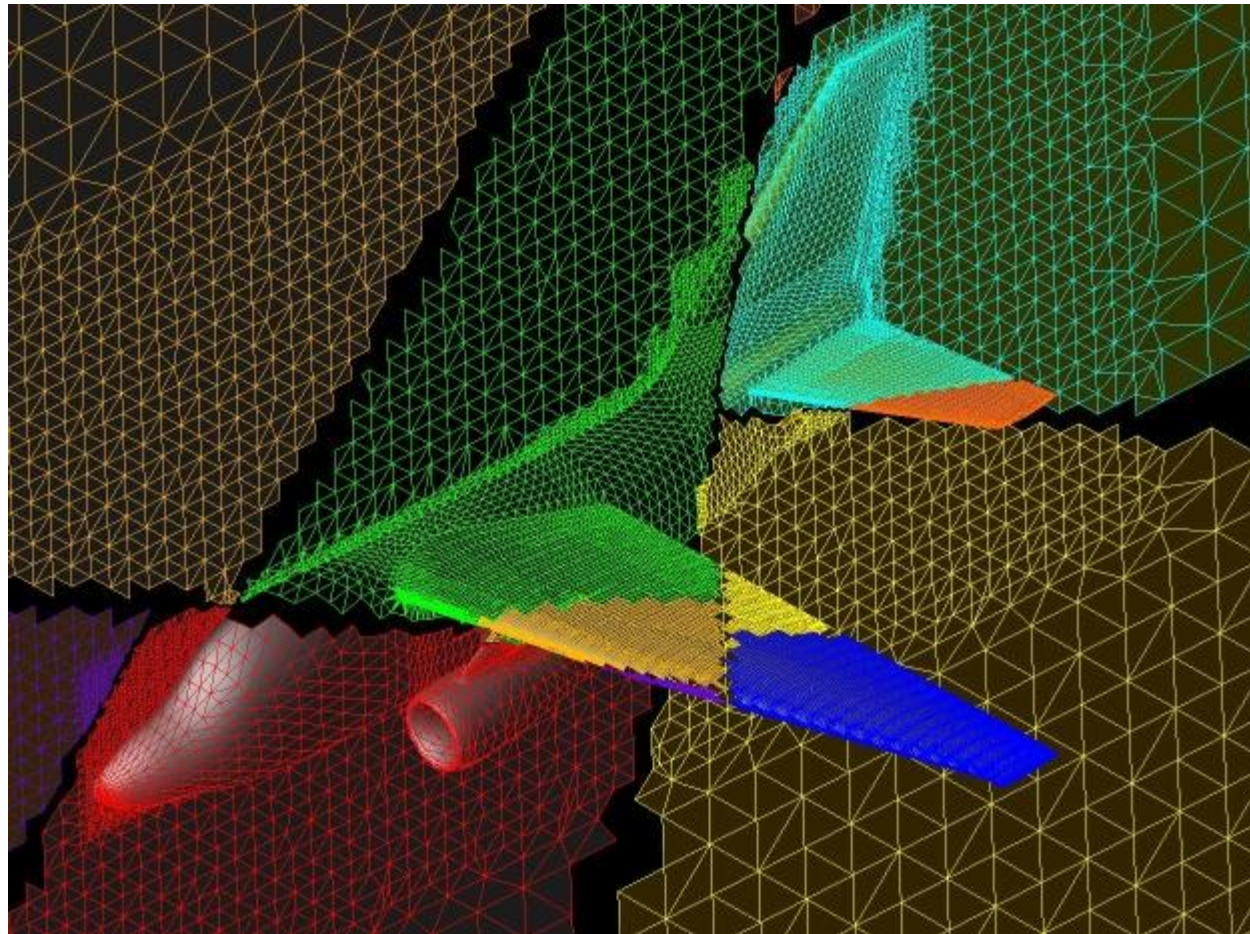


# Applications

- Load balancing while minimizing communication
- Structured and unstructured mesh distribution for distributed memory parallel computing (FEM, CFD, RCS, etc.)
- Sparse matrix times vector multiplication
  - Solving PDEs (above)
  - $N = \{1, \dots, n\}$ ,  $(j, k) \in E$  if  $A(j, k)$  nonzero,
  - $W_N(j) = \text{\#nonzeros in row } j$ ,  $W_E(j, k) = 1$
- VLSI Layout
  - $N = \{\text{units on chip}\}$ ,  $E = \{\text{wires}\}$ ,  $W_E(j, k) = \text{wire length}$
- Telephone network design
  - Original application, algorithm due to Kernighan
- Sparse Gaussian Elimination
  - Used to reorder rows and columns to increase parallelism, decrease “fill-in”

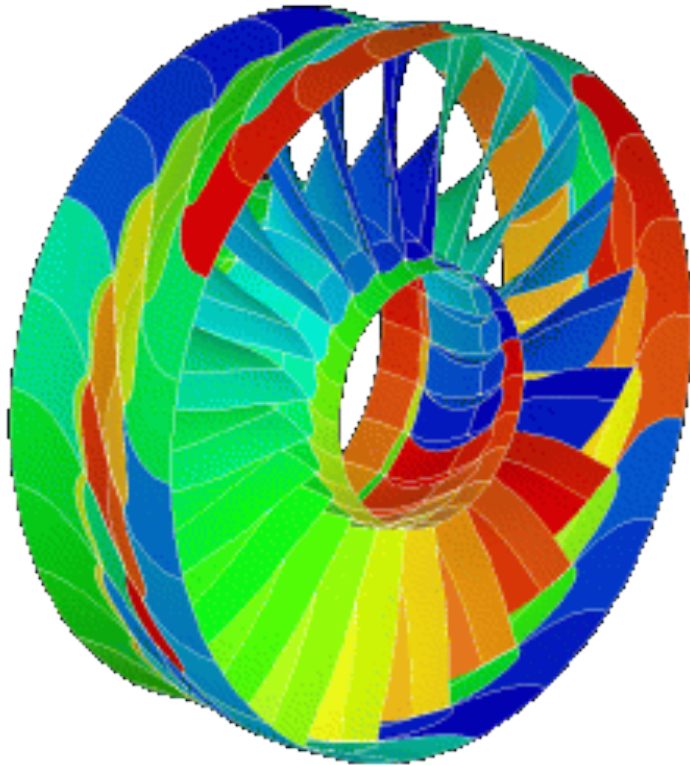
# Applications-Unstructured CFD

Partitioning of an undirected nodal graph for parallel computation of the flow over an S3A aircraft using 16 processors of an IBM SP2 system (1995). Colors denote the partition number. Edge separators not shown. Solution via AIRPLANE code.



# Applications- SUmB Load Balancing

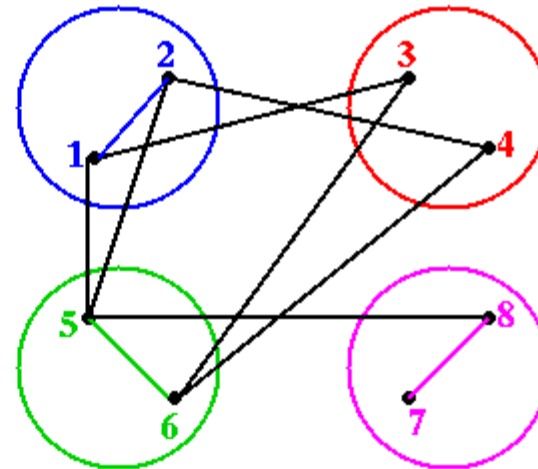
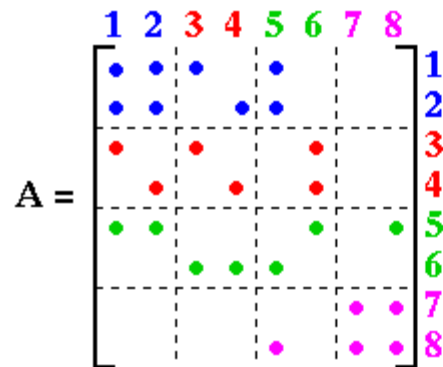
The static load balancing procedure for the multiblock-structured flow solver, SUmB, developed for the ASC project at SU, uses a graph partitioning algorithm where the original graph has nodes corresponding to mesh blocks with weights equal to the total number of cells in the block, and where the edges represent the communication patterns in the mesh; the edge weights are proportional to the surface area of the face that is being communicated



Now, that is where that silly picture comes from!!!!

# Sparse Matrix Vector Multiplication

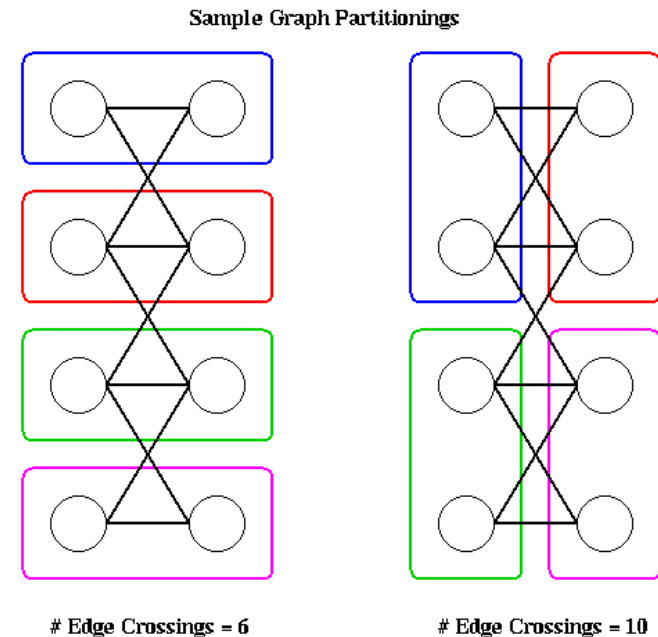
Partitioning a Sparse Symmetric Matrix





# Cost of Graph Partitioning

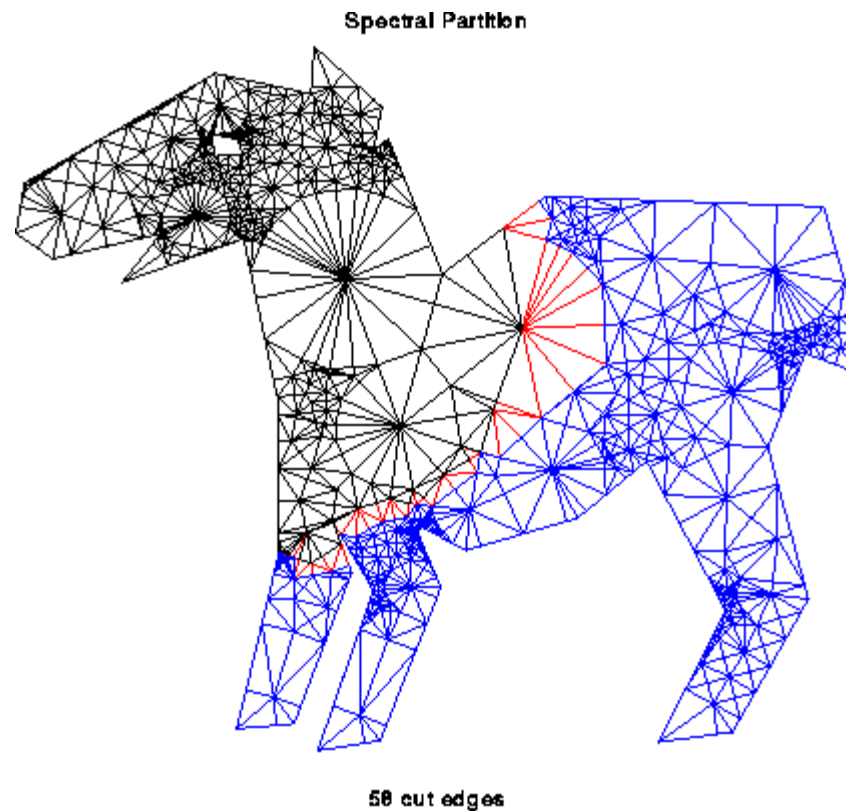
- Many possible partitionings to search:



- $n$  choose  $n/2 \sim \sqrt{2n/\pi} * 2^n$  bisection possibilities
- Choosing optimal partitioning is NP-complete
  - Only known exact algorithms have cost that is exponential in the number of nodes in the graph,  $n$
- We need good heuristics-based algorithms!!

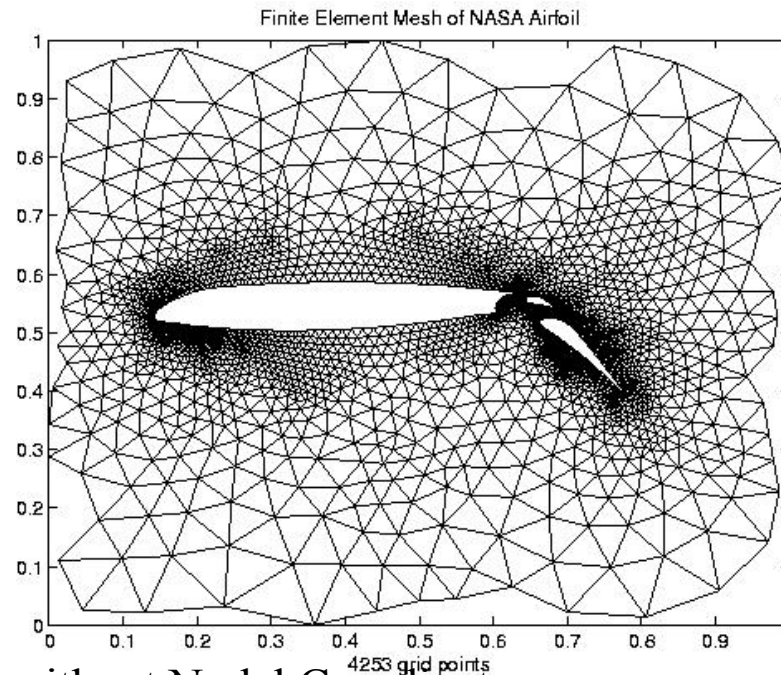
# First Heuristic: Repeated Graph Bisection

- To partition  $N$  into  $2k$  parts, bisect graph recursively  $k$  times
  - Henceforth discuss mostly graph bisection



# Overview of Partitioning Heuristics for Bisection

- Partitioning with Nodal Coordinates
  - Each node has x,y,z coordinates
  - Partition nodes by partitioning space



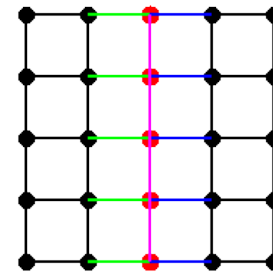
- Partitioning without Nodal Coordinates
  - Sparse matrix of Web:  $A(j,k) = \#$  times keyword  $j$  appears in URL  $k$
- Multilevel acceleration
  - Approximate problem by “coarse graph”, do so recursively

# Edge Separators vs. Vertex Separators of $G(N,E)$

- **Edge Separator:**  $E_s$  (subset of  $E$ ) separates  $G$  if removing  $E_s$  from  $E$  leaves two  $\sim$ -equal-sized, disconnected components of  $N$ :  $N_1$  and  $N_2$
- **Vertex Separator:**  $N_s$  (subset of  $N$ ) separates  $G$  if removing  $N_s$  and all incident edges leaves two  $\sim$ -equal-sized, disconnected components of  $N$ :  $N_1$  and  $N_2$
- **Edge cut:** Sum of the weights of all edges that form an edge separator

Edge Separators and Vertex Separators

$E_s$  = green edges or blue edges  
 $N_s$  = red vertices



- Making an  $N_s$  from an  $E_s$ : pick one endpoint of each edge in  $E_s$ 
  - How big can  $|N_s|$  be, compared to  $|E_s|$  ?
- Making an  $E_s$  from an  $N_s$ : pick all edges incident on  $N_s$ 
  - How big can  $|E_s|$  be, compared to  $|N_s|$  ?
- We will find Edge or Vertex Separators, as convenient

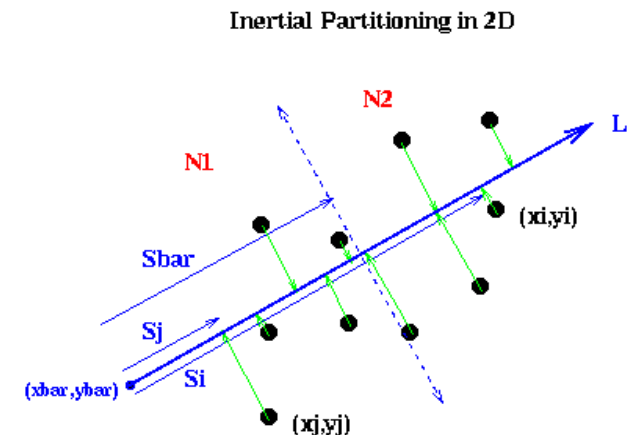
## Graphs with Nodal Coordinates - Planar graphs

- Planar graph can be drawn in plane without edge crossings
- Ex:  $m \times m$  grid of  $m^2$  nodes:  $\exists$  vertex separator  $N_s$  with  $|N_s| = m = \sqrt{|N|}$  (see last slide for  $m=5$  )
- *Theorem* (Tarjan, Lipton, 1979): If  $G$  is planar,  $\exists N_s$  such that
  - $N = N_1 \cup N_s \cup N_2$  is a partition,
  - $|N_1| \leq 2/3 |N|$  and  $|N_2| \leq 2/3 |N|$
  - $|N_s| \leq \sqrt{8 * |N|}$
- Theorem motivates intuition of following algorithms

# Graphs with Nodal Coordinates: Inertial Partitioning

- For a graph in 2D, choose line with half the nodes on one side and half on the other
  - In 3D, choose a plane, but consider 2D for simplicity
- Choose a line  $L$ , and then choose an  $L^\perp$  perpendicular to it, with half the nodes on either side

- 1)  $L$  given by  $a*(x-xbar)+b*(y-ybar)=0$ ,  
with  $a^2+b^2=1$ ;  $(a,b)$  is unit vector  $\perp$  to  $L$
- 2) For each  $n_j = (x_j, y_j)$ , compute coordinate  $S_j = -b*(x_j-xbar) + a*(y_j-ybar)$  along  $L$
- 3) Let  $Sbar = \text{median}(S_1, \dots, S_n)$
- 4) Let nodes with  $S_j < Sbar$  be in  $N_1$ , rest in  $N_2$

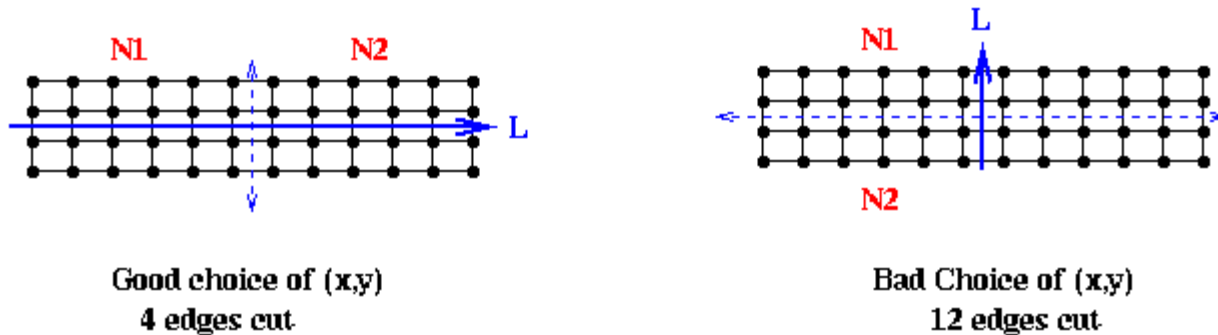


- Remains to choose  $L$

# Inertial Partitioning: Choosing L

- Clearly prefer L on left below

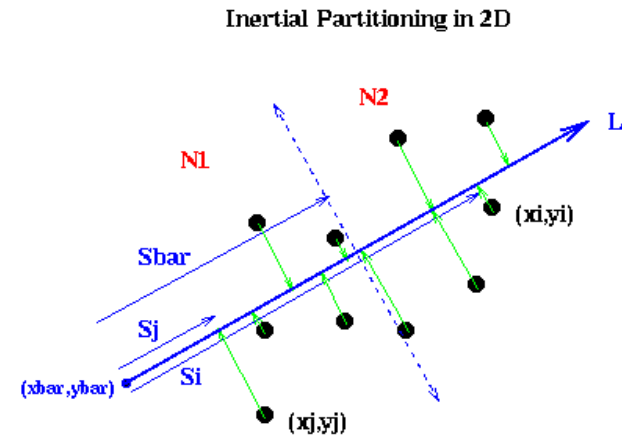
Choosing  $(x,y)$  for inertial partitioning



- Mathematically, choose L to be a **total least squares fit of the nodes**
  - Minimize sum of squares of distances to L (green lines on last slide)
  - Equivalent to choosing L as axis of rotation that minimizes the moment of inertia of nodes (unit weights) - source of name

# Inertial Partitioning: choosing L

(a,b) is unit vector  
perpendicular to L



$$\begin{aligned} & \sum_j (\text{length of } j\text{-th green line})^2 \\ &= \sum_j [ (x_j - \bar{x})^2 + (y_j - \bar{y})^2 - (-b(x_j - \bar{x}) + a(y_j - \bar{y}))^2 ] \\ & \quad \dots \text{Pythagorean Theorem} \\ &= a^2 \sum_j (x_j - \bar{x})^2 + 2*a*b* \sum_j (x_j - \bar{x})*(y_j - \bar{y}) + b^2 \sum_j (y_j - \bar{y})^2 \\ &= a^2 * X1 + 2*a*b* X2 + b^2 * X3 \\ &= [a \ b] * \begin{bmatrix} X1 & X2 \\ X2 & X3 \end{bmatrix} * \begin{bmatrix} a \\ b \end{bmatrix} \end{aligned}$$

Minimized by choosing

$(\bar{x}, \bar{y}) = (\sum_j x_j, \sum_j y_j) / N = \text{center of mass}$

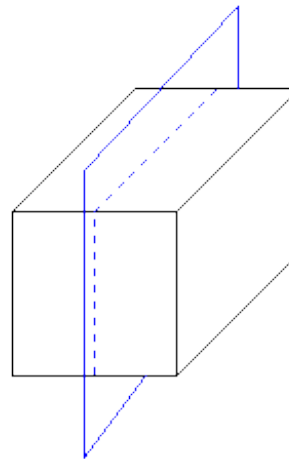
$(a, b) = \text{eigenvector of smallest eigenvalue of } \begin{bmatrix} X1 & X2 \\ X2 & X3 \end{bmatrix}$



# Inertial Partitioning: Three Dimensions

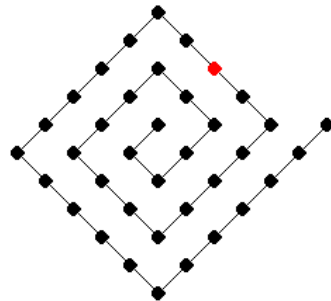
- In 3D, the situation is almost identical only that the line separating the partitions is now a plane, and the vectors and points have three components.
- The matrix problem is simply  $3 \times 3$ , but conclusions are the same:
  - Choose plane that contains the center of mass of the graph, and
  - Has normal vector given by the eigenvector of the  $3 \times 3$  eigenvalue problem
- Repeat recursively

Bisecting a 3D Grid



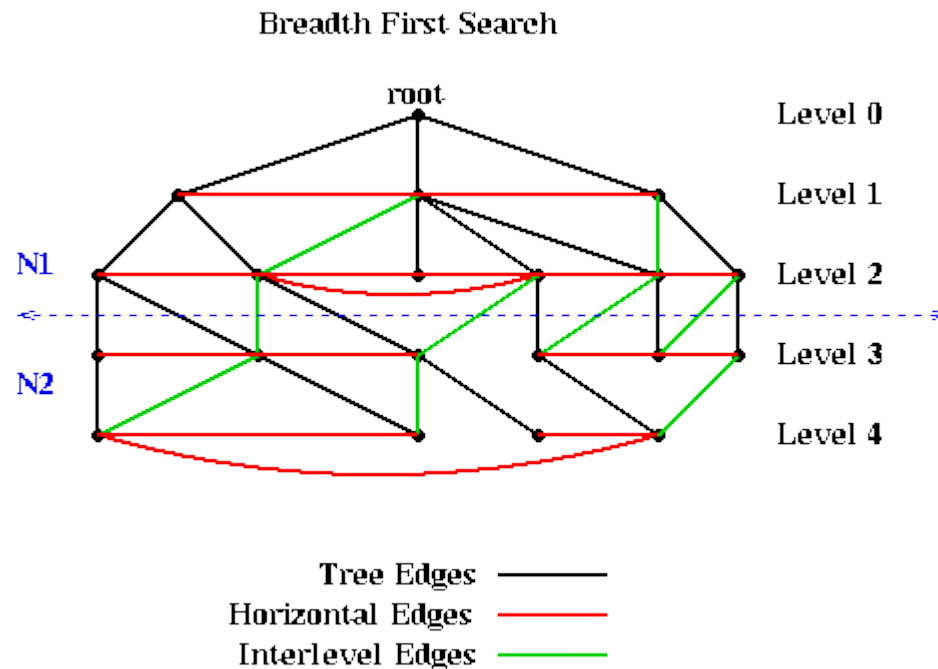
## Partitioning with Nodal Coordinates - Summary

- Other algorithms and variations are available (random spheres, etc.)
- Algorithms are efficient
- Rely on graphs having nodes connected (mostly) to “nearest neighbors” in space
  - algorithm does not depend on where actual edges are!
- Common when graph arises from physical model
- Can be used as good starting guess for subsequent partitioners, which do examine edges
- Can do poorly if graph less connected:



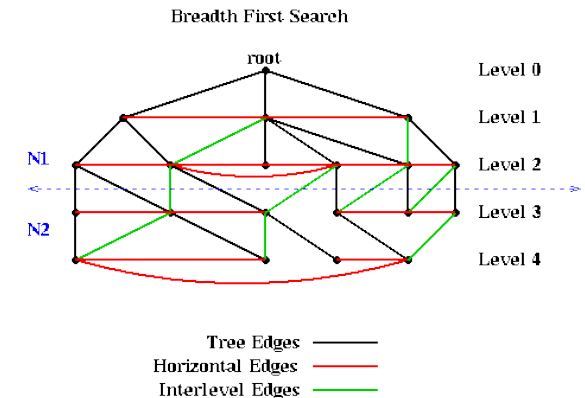
# Partitioning without Nodal Coordinates- Breadth First Search (BFS)

- Given  $G(N,E)$  and a root node  $r$  in  $N$ , BFS produces
  - A subgraph  $T$  of  $G$  (same nodes, subset of edges)
  - $T$  is a tree rooted at  $r$
  - Each node assigned a **level** = distance from  $r$



# Breadth First Search

- Queue (First In First Out, or FIFO)
  - Enqueue(x,Q) adds x to back of Q
  - $x = \text{Dequeue}(Q)$  removes x from front of Q
- Compute Tree  $T(N_T, E_T)$



$N_T = \{(r,0)\}$ ,  $E_T = \text{empty set}$

Enqueue( $(r,0)$ ,Q)

Mark r

While Q not empty

$(n,\text{level}) = \text{Dequeue}(Q)$

    For all unmarked children c of n

$N_T = N_T \cup (c,\text{level}+1)$

$E_T = E_T \cup (n,c)$

        Enqueue( $(c,\text{level}+1)$ ,Q)

        Mark c

    Endfor

Endwhile

... Initially  $T = \text{root } r$ , which is at level 0

... Put root on initially empty Queue Q

... Mark root as having been processed

... While nodes remain to be processed

... Get a node to process

... Add child c to  $N_T$

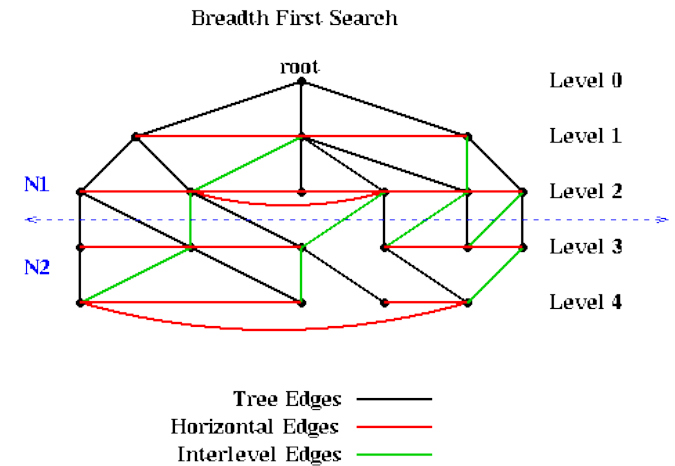
... Add edge  $(n,c)$  to  $E_T$

... Add child c to Q for processing

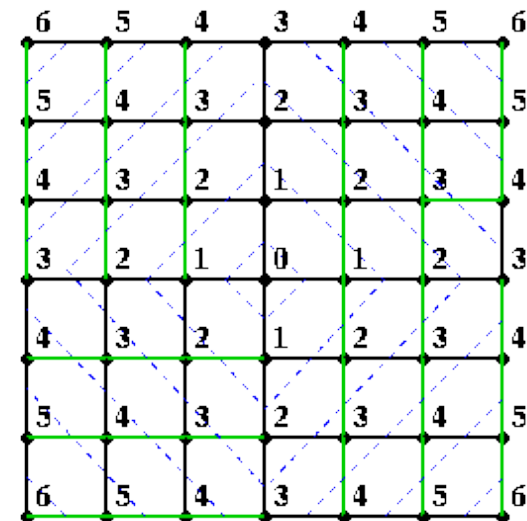
... Mark c as processed

# Partitioning via Breadth First Search

- BFS identifies 3 kinds of edges
  - Tree Edges - part of T
  - Horizontal Edges - connect nodes at same level
  - Interlevel Edges - connect nodes at adjacent levels
- No edges connect nodes in levels differing by more than 1 (why?)
- BFS partitioning heuristic
  - $N = N_1 \cup N_2$ , where
    - $N_1 = \{\text{nodes at level } \leq L\}$ ,
    - $N_2 = \{\text{nodes at level } > L\}$
  - Choose L so  $|N_1|$  close to  $|N_2|$



Breadth First Search on a 7 by 7 Grid  
Starting at the center node  
Nodes labeled by level



# Partitioning without nodal coordinates - Kernighan/Lin

- Take a initial partition and iteratively improve it
  - Kernighan/Lin (1970), cost =  $O(|N|^3)$  but easy to understand, better version has cost =  $O(|E| \log |E|)$
  - Fiduccia/Mattheyses (1982), cost =  $O(|E|)$ , much better, but more complicated (it uses the appropriate data structures)
- Given  $G = (N, E, W_E)$  and a partitioning  $N = A \cup B$ , where  $|A| = |B|$ 
  - $T = \text{cost}(A, B) = \text{edge cut of } A \text{ and } B \text{ partitions}$
  - Find subsets  $X$  of  $A$  and  $Y$  of  $B$  with  $|X| = |Y|$
  - Swapping  $X$  and  $Y$  should decrease cost:
    - $\text{newA} = (A - X) \cup Y$  and  $\text{newB} = (B - Y) \cup X$
    - $\text{newT} = \text{cost}(\text{newA}, \text{newB}) < \text{cost}(A, B)$ , lower edge cut
- Need to compute newT efficiently for many possible  $X$  and  $Y$ , choose smallest

# Kernighan/Lin - Preliminary Definitions

- $T = \text{cost}(A, B)$ ,  $\text{new}T = \text{cost}(\text{new}A, \text{new}B)$
- Need an efficient formula for  $\text{new}T$ ; will use
  - $E(a) = \text{external cost of } a \text{ in } A = \sum \{W(a,b) \text{ for } b \text{ in } B\}$
  - $I(a) = \text{internal cost of } a \text{ in } A = \sum \{W(a,a') \text{ for other } a' \text{ in } A\}$
  - $D(a) = \text{cost of } a \text{ in } A = E(a) - I(a)$
  - $E(b)$ ,  $I(b)$  and  $D(b)$  defined analogously for  $b$  in  $B$
- Consider swapping  $X = \{a\}$  and  $Y = \{b\}$ 
  - $\text{new}A = (A - \{a\}) \cup \{b\}$ ,  $\text{new}B = (B - \{b\}) \cup \{a\}$
- $\text{new}T = T - (D(a) + D(b) - 2 * w(a,b)) = T - \text{gain}(a,b)$ 
  - $\text{gain}(a,b)$  measures improvement gotten by swapping  $a$  and  $b$
- Update formulas
  - $\text{new}D(a') = D(a') + 2 * w(a',a) - 2 * w(a',b)$  for  $a'$  in  $A$ ,  $a' \neq a$
  - $\text{new}D(b') = D(b') + 2 * w(b',b) - 2 * w(b',a)$  for  $b'$  in  $B$ ,  $b' \neq b$

# Kernighan/Lin Algorithm

Compute  $T = \text{cost}(A,B)$  for initial  $A, B$  ... cost =  $O(|N|^2)$   
Repeat  
  Compute costs  $D(n)$  for all  $n$  in  $N$  ... cost =  $O(|N|^2)$   
  Unmark all nodes in  $N$  ... cost =  $O(|N|)$   
  While there are unmarked nodes ...  $|N|/2$  iterations  
    Find an unmarked pair  $(a,b)$  maximizing  $\text{gain}(a,b)$  ... cost =  $O(|N|^2)$   
    Mark  $a$  and  $b$  (but do not swap them) ... cost =  $O(1)$   
    Update  $D(n)$  for all unmarked  $n$ ,  
      as though  $a$  and  $b$  had been swapped ... cost =  $O(|N|)$   
  Endwhile  
  ... At this point we have computed a sequence of pairs  
  ...  $(a_1,b_1), \dots, (a_k,b_k)$  and gains  $\text{gain}(1), \dots, \text{gain}(k)$   
  ... for  $k = |N|/2$ , ordered by the order in which we marked them  
  Pick  $j$  maximizing  $\text{Gain} = \sum_{k=1}^j \text{gain}(k)$  ... cost =  $O(|N|)$   
  ... Gain is reduction in cost from swapping  $(a_1,b_1)$  through  $(a_j,b_j)$   
  If  $\text{Gain} > 0$  then ... it is worth swapping  
    Update  $\text{newA} = (A - \{a_1, \dots, a_k\}) \cup \{b_1, \dots, b_k\}$  ... cost =  $O(|N|)$   
    Update  $\text{newB} = (B - \{b_1, \dots, b_k\}) \cup \{a_1, \dots, a_k\}$  ... cost =  $O(|N|)$   
    Update  $T = T - \text{Gain}$  ... cost =  $O(1)$   
  endif  
Until  $\text{Gain} \leq 0$

- One pass greedily computes  $|N|/2$  possible  $X$  and  $Y$  to swap, picks best



# Comments on Kernighan/Lin Algorithm

- Most expensive line show in red
- Some gain(k) may be negative, but if later gains are large, then final Gain may be positive
  - can escape “local minima” where switching no pair helps
- How many times do we Repeat?
  - K/L tested on very small graphs ( $|N| \leq 360$ ) and got convergence after 2-4 sweeps
  - For random graphs (of theoretical interest) the probability of convergence in one step appears to drop like  $2^{-|N|/30}$

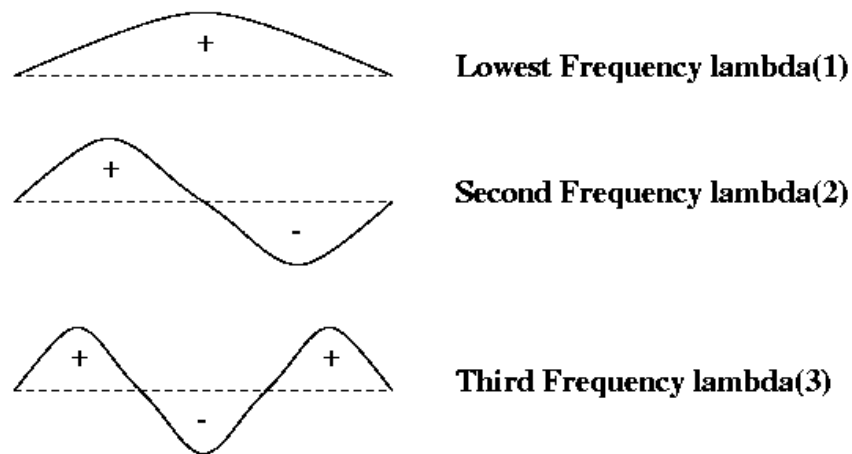
# Partitioning without nodal coordinates - Spectral Bisection

- Based on theory of Fiedler (1970s), popularized by Pothen, Simon, Liou (1990)
- Motivation, by analogy to a vibrating string
- Basic definitions
- Implementation via the Lanczos Algorithm
  - To optimize sparse-matrix-vector multiply, we graph partition
  - To graph partition, we find an eigenvector of a matrix associated with the graph
  - To find an eigenvector, we do sparse-matrix vector multiply
  - No free lunch ...

# Motivation for Spectral Bisection: Vibrating String

- Think of  $G = 1D$  mesh as masses (nodes) connected by springs (edges), i.e. a string that can vibrate
- Vibrating string has **modes of vibration**, or **harmonics**
- Label nodes by whether mode - or + to partition into  $N_-$  and  $N_+$
- Same idea for other graphs (eg planar graph  $\sim$  trampoline)

**Modes of a Vibrating String**

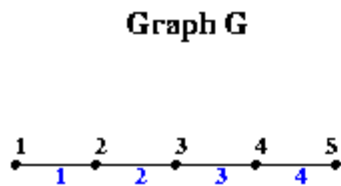


# Basic Definitions

- *Definition:* The **incidence matrix**  $In(G)$  of a graph  $G(N,E)$  is an  $|N|$  by  $|E|$  matrix, with one row for each node and one column for each edge. If edge  $e=(i,j)$  then column  $e$  of  $In(G)$  is zero except for the  $i$ -th and  $j$ -th entries, which are  $+1$  and  $-1$ , respectively.
- Slightly ambiguous definition because multiplying column  $e$  of  $In(G)$  by  $-1$  still satisfies the definition, but this won't matter...
- *Definition:* The **Laplacian matrix**  $L(G)$  of a graph  $G(N,E)$  is an  $|N|$  by  $|N|$  symmetric matrix, with one row and column for each node. It is defined by
  - $L(G)(i,i) = \text{degree of node } i \text{ (number of incident edges)}$
  - $L(G)(i,j) = -1$  if  $i \neq j$  and there is an edge  $(i,j)$
  - $L(G)(i,j) = 0$  otherwise

# Example of $In(G)$ and $L(G)$ for 1D and 2D meshes

## Incidence and Laplacian Matrices

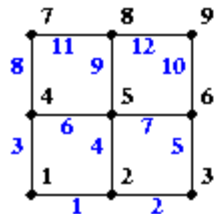


**Incidence Matrix  $In(G)$**

$$\begin{matrix} & \begin{matrix} 1 & 2 & 3 & 4 \end{matrix} \\ \begin{matrix} 1 \\ 2 \\ 3 \\ 4 \\ 5 \end{matrix} & \begin{bmatrix} -1 & & & \\ 1 & -1 & & \\ & 1 & -1 & \\ & & 1 & -1 \\ & & & & 1 \end{bmatrix} \end{matrix}$$

**Laplacian Matrix  $L(G)$**

$$\begin{matrix} & \begin{matrix} 1 & 2 & 3 & 4 & 5 \end{matrix} \\ \begin{matrix} 1 \\ 2 \\ 3 \\ 4 \\ 5 \end{matrix} & \begin{bmatrix} 1 & & & & \\ -1 & 1 & & & \\ -1 & 2 & -1 & & \\ & -1 & 2 & -1 & \\ & & -1 & 2 & -1 \\ & & & -1 & 1 \end{bmatrix} \end{matrix}$$



$$\begin{matrix} & \begin{matrix} 1 & 2 & 3 & 4 & 5 & 6 & 7 & 8 & 9 & 10 & 11 & 12 \end{matrix} \\ \begin{matrix} 1 \\ 2 \\ 3 \\ 4 \\ 5 \\ 6 \\ 7 \\ 8 \\ 9 \end{matrix} & \begin{bmatrix} -1 & & & & & & & & & & & \\ 1 & -1 & & & & & & & & & & \\ & 1 & -1 & & & & & & & & & \\ & & 1 & -1 & & & & & & & & \\ & & & 1 & -1 & & & & & & & \\ & & & & -1 & 1 & -1 & & & & & \\ & & & & & -1 & 1 & -1 & & & & \\ & & & & & & -1 & 1 & -1 & & & \\ & & & & & & & -1 & 1 & -1 & & \\ & & & & & & & & -1 & 1 & -1 & \\ & & & & & & & & & -1 & 1 & \end{bmatrix} \end{matrix}$$

$$\begin{matrix} & \begin{matrix} 1 & 2 & 3 & 4 & 5 & 6 & 7 & 8 & 9 \end{matrix} \\ \begin{matrix} 1 \\ 2 \\ 3 \\ 4 \\ 5 \\ 6 \\ 7 \\ 8 \\ 9 \end{matrix} & \begin{bmatrix} 2 & -1 & -1 & & & & & & \\ -1 & 3 & -1 & -1 & & & & & \\ & -1 & 2 & & -1 & & & & \\ -1 & & & 3 & -1 & -1 & & & \\ & -1 & -1 & 4 & -1 & -1 & & & \\ & & -1 & -1 & 3 & & -1 & & \\ & & & -1 & & 2 & -1 & & \\ & & & & -1 & -1 & 3 & -1 & \\ & & & & & -1 & -1 & 2 & \end{bmatrix} \end{matrix}$$

Nodes numbered in black

Edges numbered in blue

# Properties of Incidence and Laplacian matrices

- *Theorem 1:* Given  $G$ ,  $\text{In}(G)$  and  $L(G)$  have the following properties
- $L(G)$  is symmetric. (This means the eigenvalues of  $L(G)$  are real and its eigenvectors are real and orthogonal.)
  - Let  $\mathbf{e} = [1, \dots, 1]^T$ , i.e. the column vector of all ones. Then  $L(G) * \mathbf{e} = 0$ .
  - $\text{In}(G) * (\text{In}(G))^T = L(G)$ . This is independent of the signs chosen for each column of  $\text{In}(G)$ .
  - Suppose  $L(G) * \mathbf{v} = \lambda * \mathbf{v}$ ,  $\mathbf{v} \neq 0$ , so that  $\mathbf{v}$  is an eigenvector and  $\lambda$  an eigenvalue of  $L(G)$ . Then
 
$$\lambda = \frac{\| \text{In}(G)^T * \mathbf{v} \|^2}{\| \mathbf{v} \|^2} = \frac{\sum \{ (\mathbf{v}(i) - \mathbf{v}(j))^2 \text{ for all edges } \mathbf{e} = (i, j) \}}{\sum_i \mathbf{v}(i)^2}$$
...  $\| \mathbf{x} \|^2 = \sum_k \mathbf{x}_k^2$
  - The eigenvalues of  $L(G)$  are nonnegative:
    - $0 = \lambda_1 \leq \lambda_2 \leq \dots \leq \lambda_n$
  - The number of connected components of  $G$  is equal to the number of  $\lambda_i$  equal to 0. In particular,  $\lambda_2 \neq 0$  if and only if  $G$  is connected.
- *Definition:*  $\lambda_2(L(G))$  is the **algebraic connectivity** of  $G$

# Spectral Bisection Algorithm

- **Spectral Bisection Algorithm:**
  - Compute eigenvector  $v_2$  corresponding to  $\lambda_2(L(G))$
  - For each node  $n$  of  $G$ 
    - if  $v_2(n) < 0$  put node  $n$  in partition  $N_-$
    - else put node  $n$  in partition  $N_+$
- Why does this make sense? First reasons.
- *Theorem 2 (Fiedler, 1975):* Let  $G$  be connected, and  $N_-$  and  $N_+$  defined as above. Then  $N_-$  is connected. If no  $v_2(n) = 0$ , then  $N_+$  is also connected. Proof available.
- Recall  $\lambda_2(L(G))$  is the **algebraic connectivity** of  $G$
- *Theorem 3 (Fiedler):* Let  $G_1(N, E_1)$  be a subgraph of  $G(N, E)$ , so that  $G_1$  is “less connected” than  $G$ . Then  $\lambda_2(L(G_1)) \leq \lambda_2(L(G))$ , i.e. the algebraic connectivity of  $G_1$  is less than or equal to the algebraic connectivity of  $G$ .

# References

- A. Pothen, H. Simon, K.-P. Liou, “Partitioning sparse matrices with eigenvectors of graphs”, SIAM J. Mat. Anal. Appl. 11:430-452 (1990)
- M. Fiedler, “Algebraic Connectivity of Graphs”, Czech. Math. J., 23:298-305 (1973)
- M. Fiedler, Czech. Math. J., 25:619-637 (1975)
- B. Parlett, “The Symmetric Eigenproblem”, Prentice-Hall, 1980



# Review

- Partitioning with nodal coordinates
  - Rely on graphs having nodes connected (mostly) to “nearest neighbors” in space
  - Common when graph arises from physical model
  - Finds a circle or line that splits nodes into two equal-sized groups
  - Algorithm very efficient, does not depend on edges
- Partitioning without nodal coordinates
  - Depends on edges
  - Breadth First Search (BFS)
  - Kernighan/Lin - iteratively improve an existing partition
  - Spectral Bisection - partition using signs of components of second eigenvector of  $L(G)$ , the Laplacian of  $G$

# Introduction to Multilevel Partitioning

- If we want to partition  $G(N,E)$ , but it is too big to do efficiently, what can we do?
  - 1) Replace  $G(N,E)$  by a **coarse approximation**  $G_c(N_c,E_c)$ , and partition  $G_c$  instead
  - 2) Use partition of  $G_c$  to get a rough partitioning of  $G$ , and then iteratively improve it
- What if  $G_c$  still too big?
  - Apply same idea recursively
- This is identical to the **multigrid** procedure that is used in the solution of elliptic and hyperbolic PDEs

# Multilevel Partitioning - High Level Algorithm

$(N+, N-) = \text{Multilevel\_Partition}( N, E )$

... recursive partitioning routine returns  $N+$  and  $N-$  where  $N = N+ \cup N-$

if  $|N|$  is small

(1) Partition  $G = (N, E)$  directly to get  $N = N+ \cup N-$   
Return  $(N+, N-)$

else

(2) Coarsen  $G$  to get an approximation  $G_c = (N_c, E_c)$

(3)  $(N_{c+}, N_{c-}) = \text{Multilevel\_Partition}( N_c, E_c )$

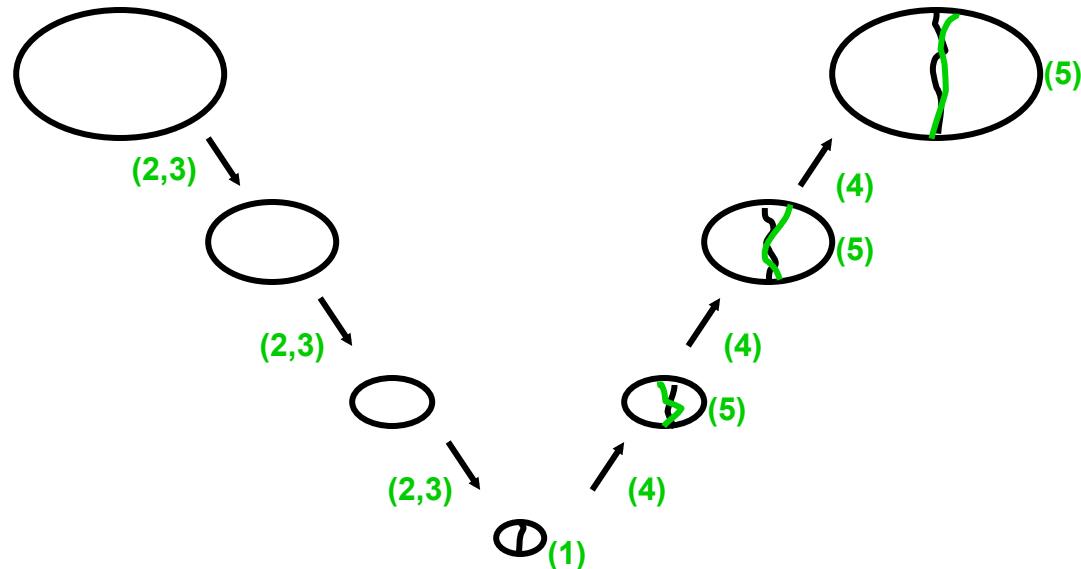
(4) Expand  $(N_{c+}, N_{c-})$  to a partition  $(N+, N-)$  of  $N$

(5) Improve the partition  $(N+, N-)$

Return  $(N+, N-)$

endif

“V - cycle:”



How do we  
Coarsen?  
Expand?  
Improve?

# Multilevel Kernighan-Lin

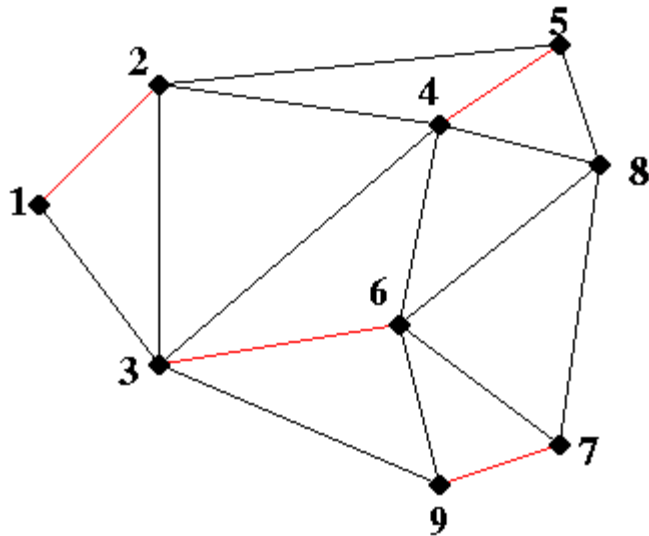
- Coarsen graph and expand partition using maximal matchings
- Improve partition using Kernighan-Lin
- This is the algorithm that is implemented in Metis (see references in web page)

# Maximal Matching

- *Definition:* A **matching** of a graph  $G(N,E)$  is a subset  $E_m$  of  $E$  such that no two edges in  $E_m$  share an endpoint
- *Definition:* A **maximal matching** of a graph  $G(N,E)$  is a matching  $E_m$  to which no more edges can be added and remain a matching
- A simple greedy algorithm computes a maximal matching:

```
let  $E_m$  be empty
mark all nodes in  $N$  as unmatched
for  $i = 1$  to  $|N|$     ... visit the nodes in any order
    if  $i$  has not been matched
        if there is an edge  $e=(i,j)$  where  $j$  is also unmatched,
            add  $e$  to  $E_m$ 
            mark  $i$  and  $j$  as matched
        endif
    endif
endfor
```

# Maximal Matching - Example



Maximal matching  
given by **red** edges:

Any additional edge  
will connect to one of  
the nodes already  
present

# Coarsening using a maximal matching

Construct a maximal matching  $E_m$  of  $G(N,E)$

for all edges  $e=(j,k)$  in  $E_m$

Put node  $n(e)$  in  $N_c$

$W(n(e)) = W(j) + W(k)$  ... gray statements update node/edge weights

for all nodes  $n$  in  $N$  not incident on an edge in  $E_m$

Put  $n$  in  $N_c$  ... do not change  $W(n)$

... Now each node  $r$  in  $N$  is “inside” a unique node  $n(r)$  in  $N_c$

... Connect two nodes in  $N_c$  if nodes inside them are connected in  $E$

for all edges  $e=(j,k)$  in  $E_m$

for each other edge  $e'=(j,r)$  in  $E$  incident on  $j$

Put edge  $ee = (n(e),n(r))$  in  $E_c$

$W(ee) = W(e')$

for each other edge  $e'=(r,k)$  in  $E$  incident on  $k$

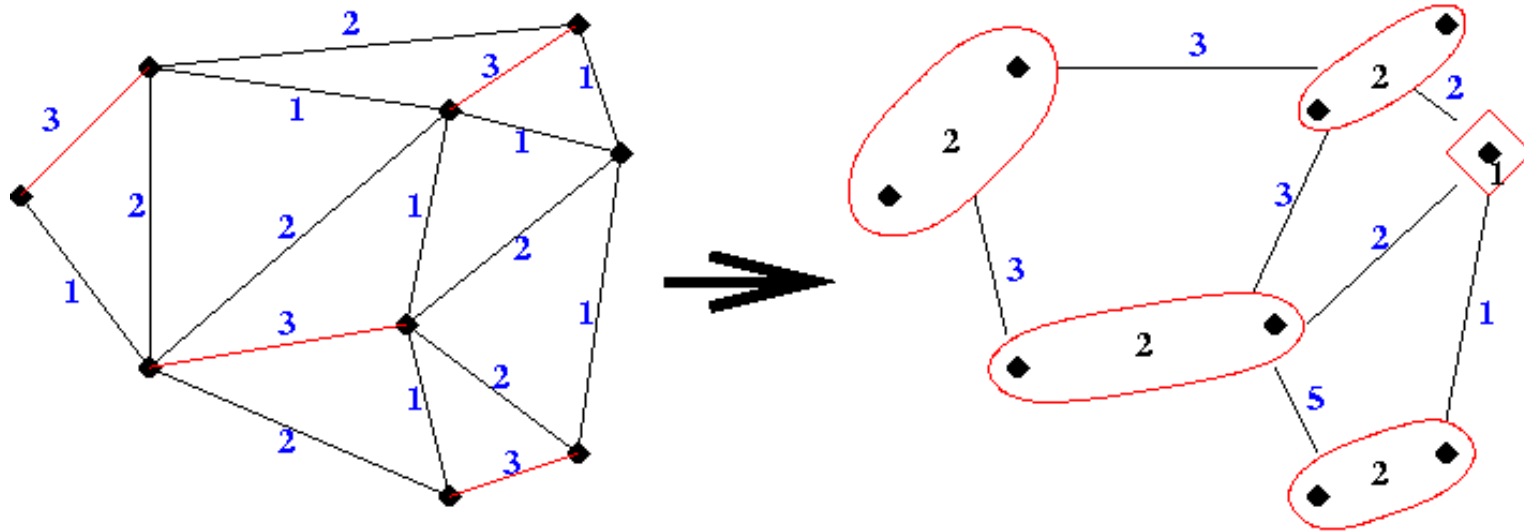
Put edge  $ee = (n(r),n(e))$  in  $E_c$

$W(ee) = W(e')$

If there are multiple edges connecting two nodes in  $N_c$ , collapse them,  
adding edge weights

# Example of Coarsening

How to coarsen a graph using a maximal matching



$G = (N, E)$

$E_m$  is shown in red

Edge weights shown in blue

Node weights are all one

$G_c = (N_c, E_c)$

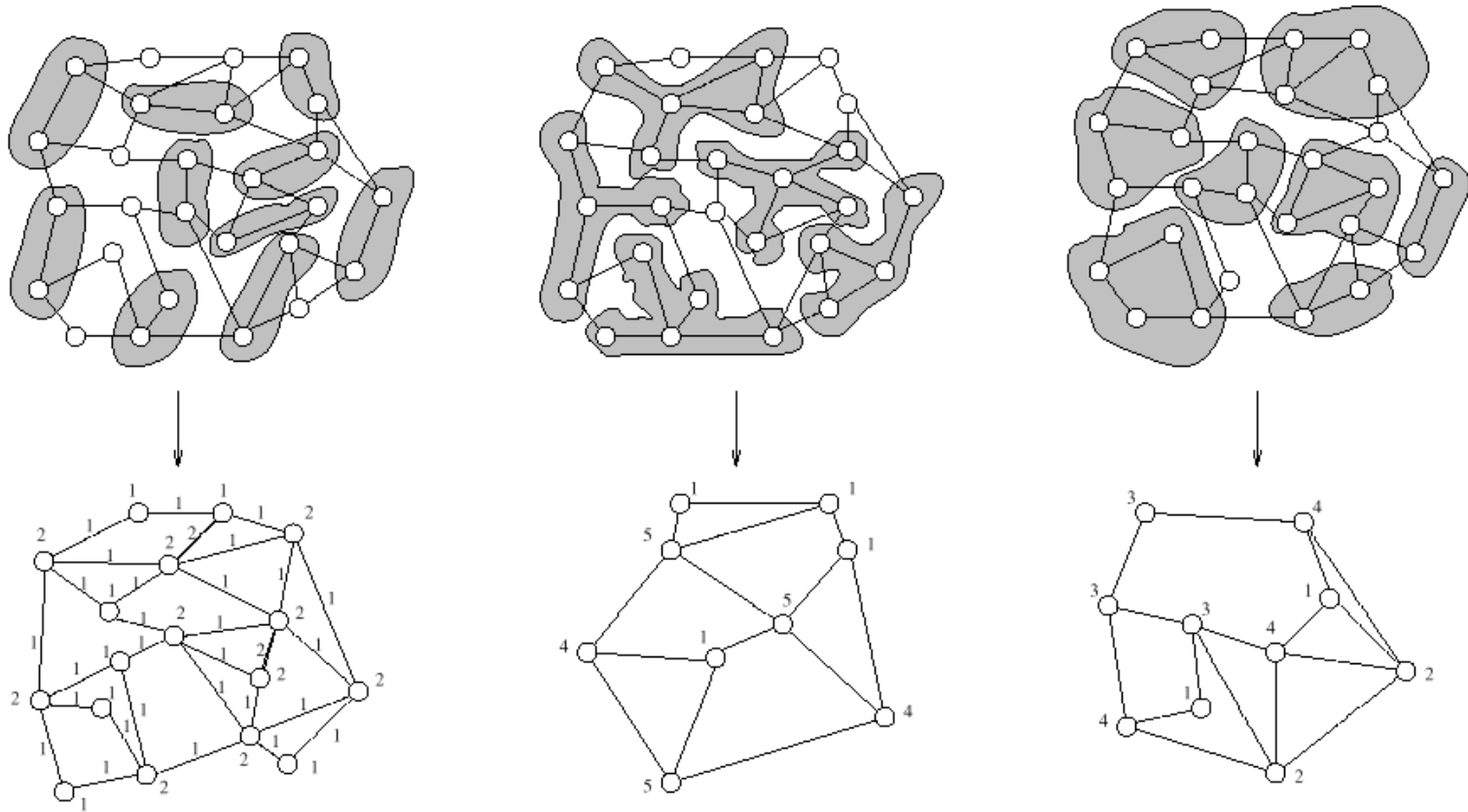
$N_c$  is shown in red

Edge weights shown in blue

Node weights shown in black



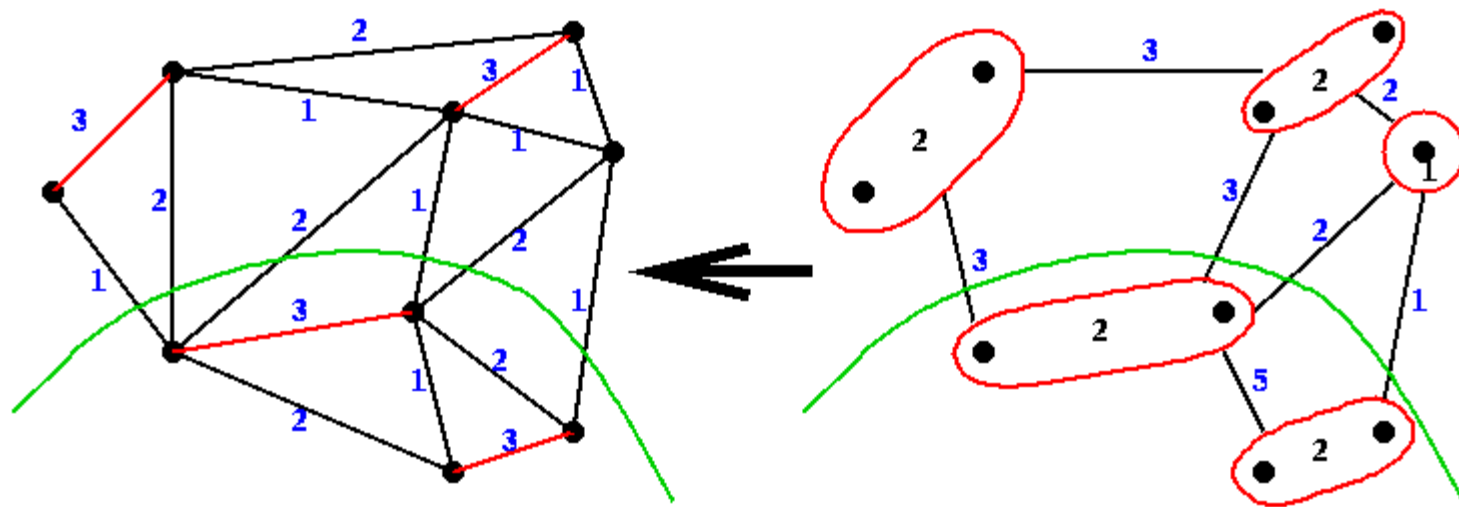
# Example of Coarsening



**Figure 2:** Different ways to coarsen a graph.

# Expanding a partition of $G_c$ to a partition of $G$

Converting a coarse partition to a fine partition



Partition shown in green

# Multilevel Spectral Bisection

- Coarsen graph and expand partition using maximal independent sets
- Improve partition using Rayleigh Quotient Iteration

# Maximal Independent Sets

- *Definition:* An **independent set** of a graph  $G(N,E)$  is a subset  $N_i$  of  $N$  such that no two nodes in  $N_i$  are connected by an edge
- *Definition:* A **maximal independent set** of a graph  $G(N,E)$  is an independent set  $N_i$  to which no more nodes can be added and remain an independent set
- A simple greedy algorithm computes a maximal independent set:

```
let  $N_i$  be empty
for  $i = 1$  to  $|N|$     ... visit the nodes in any order
    if node  $i$  is not adjacent to any node already in  $N_i$ 
        add  $i$  to  $N_i$ 
    endif
endfor
```

Maximal Independent Subset  $N_i$  of  $N$



◆ and ◆ - nodes of  $N$

◆ - nodes of  $N_i$

# Coarsening using Maximal Independent Sets

... Build “domains”  $D(i)$  around each node  $i$  in  $N_i$  to get nodes in  $N_c$

... Add an edge to  $E_c$  whenever it would connect two such domains

$E_c$  = empty set

for all nodes  $i$  in  $N_i$

$D(i) = ( \{i\}, \text{empty set} )$

    ... first set contains nodes in  $D(i)$ , second set contains edges in  $D(i)$

unmark all edges in  $E$

repeat

    choose an unmarked edge  $e = (i,j)$  from  $E$

    if exactly one of  $i$  and  $j$  (say  $i$ ) is in some  $D(k)$

        mark  $e$

        add  $j$  and  $e$  to  $D(k)$

    else if  $i$  and  $j$  are in two different  $D(k)$ 's (say  $D(k_i)$  and  $D(k_j)$ )

        mark  $e$

        add edge  $(k_i, k_j)$  to  $E_c$

    else if both  $i$  and  $j$  are in the same  $D(k)$

        mark  $e$

        add  $e$  to  $D(k)$

    else

        leave  $e$  unmarked

    endif

until no unmarked edges

# Available Implementations

- Multilevel Kernighan/Lin
  - METIS ([www.cs.umn.edu/~metis](http://www.cs.umn.edu/~metis))
  - ParMETIS - parallel version
- Multilevel Spectral Bisection
  - S. Barnard and H. Simon, “A fast multilevel implementation of recursive spectral bisection ...”, Proc. 6th SIAM Conf. On Parallel Processing, 1993
  - Chaco ([www.cs.sandia.gov/CRF/papers\\_chaco.html](http://www.cs.sandia.gov/CRF/papers_chaco.html))
- Hybrids possible
  - Ex: Using Kernighan/Lin to improve a partition from spectral bisection

# Available Implementations

- Multilevel Kernighan/Lin
  - Demonstrated in experience to be the most efficient algorithm available.
- Multilevel Spectral Bisection
  - Gives good partitions but cost is higher than multilevel K/L
- Hybrids possible
  - For example: Using Kernighan/Lin to improve a partition from spectral bisection