## High Performance Computing With Spatial Datasets

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## **Overview**

- Motivation for HPC with Spatial Data
  - Ex. Application: Disaster Relief, Evacuation Planning
  - Ex. Application: Geo-spatial Intelligence
- Case Study 1: Simple to Parallelize
- Case Study 2 Harder
- Case Study 3 Hardest
- Wrap-up



### **Example Application : Situation Assessment**

- Where are the affected people?
- Which roads are navigable?
- Where may relief supplies to air-dropped?
- Where should distribution centers be located?
- What is the environment? What is the impact?







### **Example Application: Evacuation Planning**

#### **Hurricane Andrew**

Florida and Louisiana, 1992



(National Weather Services)

#### Hurricane Rita Gulf Coast, 2005



(National Weather Services)



(www.washingtonpost.com)

- Lack of effective evacuation plans
- Traffic congestions on all highways
- Great confusions and chaos

"We packed up Morgan City residents to evacuate in the a.m. on the day that Andrew hit coastal Louisiana, but in early afternoon the majority came back home. **The traffic was so bad that they couldn't get through Lafayette**."

Mayor Tim Mott, Morgan City, Louisiana (http://i49south.com/hurricane.htm)



Hurricane Rita evacuees from Houston clog I-45.



### **Homeland Defense & Evacuation Planning**

#### PLANNING SCENARIOS Executive Summaries

Created for Use in National, Federal, State, and Local Homeland Security Preparedness Activities

The Homeland Security Council David Howe, Senior Director for Response and Planning

July 2004

- Preparation of response to a chem-bio attack
- Plan evacuation routes and schedules
- Help public officials to make important decisions
- Guide affected population to safety



**Base Map** 



Weather Data



Plume Dispersion



Demographics Information



Transportation Networks

### A Real Scenario



### Monticello Emergency Planning Zone

## Emergency Planning Zone (EPZ) is a 10-mile radius around the plant divided into sub areas.



Monticello EPZ						
Subarea	Population					
2	4,675					
5N	3,994					
5E	9,645					
5S	6,749					
5W	2,236					
10N	391					
10E	1,785					
10SE	1,390					
10S	4,616					
10SW	3,408					
10W	2,354					
10NW	707					
Total	41 950					

Estimate EPZ evacuation time: Summer/Winter (good weather): 3 hours, 30 minutes Winter (adverse weather): 5 hours, 40 minutes

Data source: Minnesota DPS & DHS Web site: http://www.dps.state.mn.us http://www.dhs.state.mn.us

### A Real Scenario (Monticello): Result Routes



### Related Works: Linear Programming Approach



Step 1: Convert evacuation network into time-expanded network with user provided time upper bound **T**.

Step 2: Use time-expanded network  $G_T$  as a flow network and solve it using LP min. cost flow solver (e.g. NETFLO).

(Source of network figures: H. Hamacher, S. Tjandra, Mathmatical Modeling of Evacuation Problems: A state of the art. *Pedestrian and Evacuation Dynamics*, pages 227-266, 2002.)



### **Related Works**

#### Linear Programming Approach

- Optimal solution for evacuation plan
- e.g. EVACNET (U. of Florida), Hoppe and Tardos (Cornell University).

Limitation:

- High computational complexity
- Cannot apply to large transportation networks

Number of Nodes	50	500	5,000	50,000
EVACNET Running Time	0.1 min	2.5 min	108 min	> 5 days

#### **Capacity-ignorant Approach**

- Simple shortest path computation
- e.g. EXIT89(National Fire Protection Association)

#### Limitation:

- Do not consider capacity constraints
- Very poor solution quality

## **Overview**

- Motivation for HPC with Spatial Data
- Case Study 1: Simple to Parallelize
  - Multi-Scale Multi-Granular Classification
  - Motivation, Problem Definition
  - Serial Version
  - Alternative parallelization
  - Evaluation
- Case Study 2 Harder
- Case Study 3 Hardest
- Wrap-up

### Multiscale Multigranular Image Classification

- Applications
  - Land-cover change Analysis
  - Environmental Assessment
  - Agricultural Monitoring
- Challenges
  - Expensive computation of Quality Measure (i.e. likelihood)
  - Large amount of data
  - Many dimensions



### **Spatial Applications: An Example**



Multiscale Multigranular Image Classification

Inputs



Output Images at Multiple Scales 14

## **MSMG Classification – Formulation**

• Model

$$\hat{M} \equiv \operatorname{trgmax}_{M} \{ l(x | M) - !pen(M) \}$$

- *x* : observations
- *M* : a classification model
- I(x / M) : log-likelihood (Quality Measure) of M
- *pen* : Penalty function
- Calculation of log-likelihood of M
  - Uses Expectation Maximization
  - Computationally Expensive
    - 7 hours of Computation time for an input image of size
       512 x 512 pixels with 4 Classes

## **Pseudo-code : Serial Version**

- 1. Initialize parameters.
- 2. for each Class
- 3. for each Spatial Scale
- 4. for each Quad
- 5. Calculate Quality Measure (i.e., log-likelihood)
- 8. end for Quad
- 9. end **for** Spatial Scale
- 10. end for Class
- 11. Post-processing

Q? What are the options for parallelization?

## **Parallelization – Problem Definition**

- Given
  - Serial version of a Spatial Data Mining Algorithm
  - Likelihood of each specific class at each pixel
  - Class-hierarchy
  - Maximum Spatial Scale
- Find
  - Parallel formulation of the algorithm
- Objective
  - How effective is UPC in parallelizing spatial applications? (Speedup)
  - How effective is UPC in improving productivity of researchers in spatial domain?
- Constraints
  - Platform: Parallel Global Address Space (PGAS), Unified Parallel C (UPC)

## **Challenges in Parallelization**

Description of work

 Compute Quality Measure for combinations of Class-label, Scale, Quad (Spatial Unit)

Challenges

- a) Variable workload across computations of quality measure
- b) Many dimensions to parallelize

i.e. Class-label, Scale, Quad

c) **Dependency** across scales

## **Quad-level Parallelization**

- 1. Initialize parameters and memory
- 2. for each Spatial Scale
- 3. upc\_forall Quad
- 4. **for** each Class
- 5. Calculate Quality Measure
- 6 end **for** Class
- 7. end upc\_forall Quad
- 8. upc\_barrier
- 9. end for Spatial Scale
- 10. Post-processing

## **Quad-level Parallelization**

- Advantages:
  - Workload distribution is more even
  - Greater number of processors can be used
  - Number of Quads = f (Number of pixels)
    - Example
      - Input: 4 Classes, Scale of 6

Input Image Size	Number of Quads
64 x 64	98,304
128 x 128	393,216
512 x 512	6,291,456
1024 x 1024	25,165,824

# **Experimental Design**

Input	<ul> <li>64 x 64 pixels image (Plymouth County, Massachusetts)</li> <li>4 class labels</li> </ul>			
	(Everything, woodland, vegetated, Suburban)			
Language	UPC			
Hardware Platform	Cray X1			
Number of Processors	1-8			

## Workload



Input class hierarchy

#### **Output** Images at Multiple scales

## **Effect of Number of Processors**



- Quad-level parallelization gives better speed-up
- Room for Speed-up for both approaches
- Q? Class-level << Quad-level. Why?

## **Workload Distribution**

**Fixed Parameter** 

• Number of processors: 4



- Quad-level parallelization provides better load-balance
- Probably because of large number of Quads (~100,000)

# Findings - I

- How effective is UPC in parallelizing Spatial applications?
  - Quad-level parallelization
    - Speed-up of 6.65 on 8 processors
    - Large number of Quads (98,304)
  - Class-level parallelization
    - Speed-ups are lower
    - Smaller number of Classes (4)

# Findings - II

- How effective is UPC in improving productivity of researches in spatial domain?
  - Coding effort was reduced
    - 20 lines of new code in program with base size of 2000 lines
    - 1 person-month
  - Analysis effort refocused
    - Identify units of parallel work i.e. Quality Measure
    - Identify dimensions to parallelize i.e. Quad, Class, Scale
    - Selecting dimension(s) to parallelize
      - Dependency Analysis (Ruled out Scale)
      - Number of Units (Larger the better)
      - Load Balancing
    - 6 person-month

## **Future Work**

- Improve Efficiency
  - Explore Dynamic Load Balancing
  - Other parallel formulations

## **Overview**

- Motivation for HPC with Spatial Data
- Case Study 1: Simple to Parallelize
- <u>Case Study 2 Harder</u>
  - Spatial Databases: Parallelizing Range Query
  - Basic Concepts & Problem Formulation
  - Declustering Spatial Data
  - Dynamic Load Balancing (DLB) for Spatial Data
- Case Study 3 Hardest
- Wrap-up

## **Range Query - Motivation**

- GIS Based Augmented/Virtual Reality
  - GIS fetches polygons (feature-data plus elevation-data)
  - Transform polygons to 3-D objects (e.g. trees, buildings, etc.)
  - Render 3-D objects
- Other Applications
  - RealTime Terrain Visualization
  - Interactive Situation Assessment
  - Interactive Spatial Decision Making, etc.

# **Range Query Motivation - 2**

- High Performance Requirements (mid-1990s)
  - limit on response time: < 1/2 sec</li>
  - latest processors can process < 1500 polygons in 1/2 sec</li>
  - typical requirement: process more than 10,000 polygons
- An Example Map



- Q?. Are Sequential Approaches Adequate?
- Q?. Can Parallel Solutions Meet the Requirements?

# A Case Study: High Performance GIS

- $\bullet(1/30)$  second Response time constraint on Range Query
- Parallel processing necessary since best sequential computer cannot meet requirement
- Blue rectangle = a range query, Polygon colors shows processor assignment



# A Sequential Algorithm

- Sequential Solution: 3-parts
  - Approximate but Fast Polygon Filtering
    - Point-Data
      - Search Trees: K-d trees, Range-trees [Preparata, Shamos], etc.
      - Access Methods: GridFile [Nievergelt].
    - Polygon-Data
      - Extend plus Customize point-based access methods: R-Trees [Guttman].
- Intersection Computation
  - Edge-Filter and Brute-Force
  - Plane Sweep [Bentley,Ottmann]
  - Iterative-Based [Sugihara]
- Polygonization
  - Scan clipped line-segments
  - Scan intersection points

# Approximate but Fast Polygon Filtering

• Grid-Directory



- Each grid cell contains the list of polygons intersecting the cell
- Indices on both x and y axis

## **Problem Formulation**

- Parallelize range-query
  - Goal: Minimize response time for a set of range-queries
- Alternative Approaches
  - Function-Partitioning
    - each task executes a certain function
    - uses specialized data structures
    - e.g., parallel plane-sweep
  - Data-Partitioning
    - each task executes the same function, but on different data
    - divides data among different processors
    - execute the sequential algorithm at each processor
- Focus: Data-Partitioning Approaches

## **Issues in Data-Partitioning**

- Partitioning the data
  - partition polygons at different levels
    - edges, sub-polygons, polygons
  - partition range-query
    - smaller range-queries, edges
- Focus
  - partition data at polygon level
  - Range-query is not partitioned

#### Options for dividing polygon data

		No Division	Subsets of polygons	Subsets of small polygons	Subsets of edges
e-duery	No Division	I	п	ш	IV
ividing rang	Divide into small boxes	ш	ш	ш	IV
ptions for d	Divide into Edges	IV	IV	IV	IV

## **Data-Partitioning Approach**

- Initial Static Partitioning
- Run-Time dynamic load-balancing (DLB)



## Static-Partitioning & DLB

- Partitioning
  - different from classical parallel computing
  - declustering, not clustering
  - related objects scattered, not grouped
- What is declustering ?

3	4	5	1	2
5	1	2	3	4
2	3	4	5	1
4	5	1	2	з
1	2	3	4	5

2	2	3	з	з
2	2	3	3	4
1	2	4	4	4
1	1	5	5	4
1	1	5	5	5

- What is DLB
  - redistributes work at runtime
  - data may be transferred between processors

## Scope of this Work

- No pre-computation except index
- Main-Memory database
- Each range-query is independent
- Data-partitioning, not function-partitioning
- Granularity of partition is polygon

# **Declustering Polygonal Maps**

#### Example:

- Dividing a Map among 4 processors.
- Polygons within a processor have common color
- Green rectangle = a range query

#### **Goals of declustering**

- balance load acrosss proessors
- for arbitrary range query

#### Challenges

- Large polygons upper right
- Variation in polygon sizes



Similarity - Graph - Method: P = 4

## **Declustering Spatial Data**

- Goal of Declustering
  - partition the data so that each partition imposes exactly the same load for any range-query

#### Theorem: Declustering is NP-hard

- Definition: Declustering Problem
  - Given:
    - Set S of extended-objects
    - P processors
    - Set  $Q = (Q_1 \dots Q_n)$  of *n* range-queries
  - Partition the set S among P processors
  - Such that:
    - load at each processor is balanced for all  $Q_i \in Q$
  - Where load of an object  $x \in S$  for a given range-query  $Q_i$  is given by
    - $f_Q^i : \rightarrow Z$
    - *Z* is the set of nonnegative integers

# **Issues in Declustering Polygonal Maps**

- Declustering method
- Work-Load metric
- Spatial-Extent of workload
- Distribution of the workload over spatial-extent

# **Declustering Methods**

- Space-Partitioning
  - Hilbert [Bially (69), Jagadish (90)]
- Local Load-Balance [kamel,faloutsos(92)]
  - Geometric-Based, e.g. area, count
  - f(data-distribution, window-size, insertion-order)
- (Dis-)Similarity-Graph [liu(95)]
  - Topological and geometric based
  - f(query, neighbor, window-size, insertion-order)



- Count load-balance: ?X = 4
- Area load-balance: ?X = 3
- (Dis-)Similarity: ?X = 1
- Q. Which is the better choice ?

# **Experiment Design**

- Key Questions
  - Which workload metric is better?
  - How to approximate the spatial-extent?
  - Which declustering method is better?
- Experimental Methodology



• Experiments conducted using vector data

Map	#objects	#edges	range-query	
			size	$\operatorname{number}$
1X	729 polygons	41162	25%	75
2X	1458 polygons	82324	25%	75
4X	2916 polygons	164648	25%	75
8X	5832 polygons	329296	25%	75
16X	11664 polygons	658592	25%	75
Creek	9667 chains	188678	20%	75

### **Comparison of Declustering Methods**

- Fixed Parameters
  - Map = 4X
  - 75 range-queries; each fetching 12KM x 12KM
  - Load-balancing = static only (no DLB)
  - work-load metric = no. of edges, work-load dist. = uniform
  - Spatial-extent = MBR



- Trends
  - [Similarity, PDB] > LLB > Hilbert
  - Efficiency < 75% for P >= 16

### **Comparison of Declustering Methods**



- - [Similarity, PDB] > LLB > Hilbert
  - Efficiency < 75% for P >= 16

number of proceccors

### Effect of Range-Query Size

- Fixed Parameters
- Map = 4X
- Load-balancing = static only (no DLB)
- workload metric = no. of edges, workload dist. = uniform
- Spatial-extent = MBR



# **Dynamic Load-Balancing (DLB)**

- DLB is used if static declustering methods fail to balance the load
- Issues in DLB
  - Methods for transferring work
  - Partitioning method & Granularity of work transfers
  - Which processor should an idle processor ask for more work?

# **DLB: Methods for Transferring Work**

- Extended spatial-objects are large ( ß 1K)
- Cost of transfer ? cost to solve the problem locally
  - cost of transfer is linear
  - cost of solving the problem is sub-linear due to filtering

Time (sec)	$Q_1$	$Q_2$	$Q_3$	$Q_4$	$Q_5$	Avg. over 75 queries
$T_t$	0.78	0.63	1.06	0.84	0.46	$0.764 \pm 0.022$
$T_s$	0.39	0.22	0.53	0.51	0.33	$0.362 \pm 0.086$

- A possible solution?
  - transfer only the polygon IDs
  - selectively duplicate the polygon data at different processors

## **Pool-Size Choice is Challenging!**



Approximate Filtering of the Pool	Process S 1a	Dynamic Load-Balancin	g Idle
Process S 2a			
			,
Process S Pa	Dy Load-l	namic Balancing	Idle

Approxima Filtering of th	te e Pool	Process S <sub>1a</sub>	Dynamic Load-Balancing	
Process S 2a	Idle	Dynamic Load-Balancing		
Process S Pa	Idle	Dynamic Load-Balancing		

## **DLB Methods: Experiment Design**

- Key Questions:
  - What is the chunk size of work transfer ?
  - How to partition work into chunks ?
  - Who to ask for more work ?
- Experimental Methodology



• Experiments conducted using vector data

# **DLB: Experiment Design**

- Hardware
  - CrayT3D (mid-1990s)
    - Distributed memory with fast interconnection network
    - Each node is a DEC-Alpha (150MHz)
  - SGI Challenge
    - Shared-Memory with fast bus
    - Each node is a MIPS 4400 (200MHz)
- Software
  - Sequential code (8K lines) plus communication routines
  - C processes with partial shared address space
  - Shared-Memory library (both T3D and SGI)

# Effect of Pool Size on PBM methods

- Fixed Parameters
  - Map size = 4X; Map = Killeen, TX (25KM x 25KM)
  - 75 range-queries; each fetching 12KM x 12KM
  - Load-balancing = static, then dynamic



- Note
  - 0% pool is SLB; 100% pool is pure DLB
- Trends
  - Pool-Size around 40%60% gives peak speedup
  - SLB then DLB >= [SLB, DLB] for speedup

## How to Partition the work into chunks?

- Fixed Parameters
  - Map = 4X; Hardware = Cray T3D
  - 75 range-queries; each fetching 12KM by 12KM
  - Load-balancing = static, then dynamic
  - DLB Method: GRR, SLB method: sim, llb, random



- Trends
  - Similarity ? LLB ? Random (see color maps)
  - Ranking of methods same in DLB and SLB
  - Random declustering is worse than informed declustering
- Other Results
  - DLB has better speedup than SLB: 13 for P=16

## **Research Contributions**

- Static Load-Balancing Declustering Spatial Data
  - proposed new declustering methods outperform traditional methods
  - neither static declustering nor DLB alone are sufficient to provide good speedups
  - declustering can be used to improve the performance of DLB
- Dynamic Load-Balancing (DLB)
  - How to manage work transfers?
    - selectively duplicate the polygons at different processors
    - transfer the polygon lds
  - How to partition the work?
    - Chunks-cheduling is interesting for spatial data
    - declustering can be used to partition the work into chunks
  - DistributedMemory vs SharedMemory
    - Able to solve bigger maps on sharedmemory machine
    - Declustering is interesting for both the architectures

## **Overview**

- Motivation for HPC with Spatial Data
- Case Study 1: Simple to Parallelize
- Case Study 2 Harder
- Case Study 3 Hardest
  - Spatial Data Mining: Parallelizing Spatial Auto-regression
    - Key Concepts & Problem Definition
    - Parallel Spatial Auto-Regression
    - Experimental Results
- Wrap-up

### **Motivation – Location Prediction**



nz = 5372

Distance to open water

**Nest locations** 



Vegetation durability

### Distance to open water

Water depth variation across marshland



Water depth

## **Classical and New Data-Mining Techniques**

Name	Model	Classification Accuracy
Classical Linear Regression	$\mathbf{y} = \mathbf{x} \boldsymbol{\beta} + \boldsymbol{\varepsilon}$	Low
Spatial Auto-Regression	$\mathbf{y} = \rho \mathbf{W} \mathbf{y} + \left[ \mathbf{\beta} + \right]$	High

 $\rho$  the spatial auto - regression (auto - correlation) parameter

W: n - by - n neighborhood matrix over spatial framework

Solving Spatial Auto-regression Model
 > ρ = 0, ε = 0 : Least Squares Problem
 > β = 0, ε = 0 : Eigenvalue Problem
 > General case: Computationally expensive

### • <u>Maximum Likelihood Estimation</u> $\ln(L) = \ln \left| \mathbf{I} - \rho \mathbf{W} \right| - \frac{\ln(2\pi)}{2} - \frac{\ln(\sigma^2)}{2} - \Im E$

Need parallel implementation to scale up

### A Serial Solution



- Compute Eigenvalues (Stage *A*)
  - Produces dense W neighborhood matrix
  - Forms synthetic data y
  - Makes W symmetric
  - Householder transformation
    - Convert dense symmetric matrix to tri-diagonal matrix
  - QL Transformation
  - Compute <u>all</u> eigenvalues of tri-diagonal matrix

### Serial Response Times (sec)

• Stage  $\mathcal{A}$  is the bottleneck & Stage  $\mathcal{B}$  and  $\mathcal{C}$  contribute very small to response time



## **Problem Definition**

<u>Given:</u>

• A Sequential solution procedure: "Serial Dense Matrix Approach" for one-dimensional geo-spaces

### <u>Find:</u>

• Parallel Formulation of Serial Dense Matrix Approach for multi-dimensional geo-spaces

### <u>Constraints:</u>

- $\boldsymbol{\varepsilon} \sim N(0, \sigma^2 \mathbf{I})$  IID
- Reasonably efficient parallel implementation
- Parallel Platform
- Size of W (large vs. small and dense vs. sparse)

### <u>Objective:</u>

Portable & scalable software

### **Related Work & Our Contributions**

- Related work: Li, 1996
  - Limitations: Solved 1-D problem
- Our Contributions
  - Parallel solution for 2-D problems
  - Portable software
    - Fortran 77
    - An Application of Hybrid Parallelism
    - MPI messaging system
    - Compiler directives of OpenMP

### **Our Approach – Parallel Spatial Auto-Regression**

- Function vs. Data Partitioning
  - Function partitioning: Each processor works on the same data with different instructions
  - Data partitioning (applied): Each processor works on different data with the same instructions
- Implementation Platform:
  - Produces dense **W** neighborhood matrix
  - Fortran with MPI & OpenMP API's
- No machine-specific compiler directives
  - Portability
  - Help software development and technology transfer
- Other Performance Tuning
  - Static terms computed once

### Data Partitioning in a Smaller Scale



## **Data Partitioning & Synchronization**



- *A* : Contiguous for rectangular loops
  - & round-robin with chunk-size 4
- B: Contiguous
- C: Contiguous
- The arrows are also synchronization points for parallel solution

 $\mathcal{A} \longrightarrow \mathcal{B} \longrightarrow \mathcal{C}$ 

• There are synchronization points within the boxes as well

### **Experimental Design**

Factor Name	Parameter Domain	
Language	f77 w/ OpenMP & MPI	
Problem Size (n)	2500,6400 and 10000 observation points	
NeighborhoodStructure	2-D w/ 4-neighbors	
Method	Maximum Likelihood for exact SAM	
Auto-regression Parameter	[0,1)	
Load-Balancing	SLB	Contiguous ( <i>B=n/p</i> )
		Round-robin w/ B ={1,4,8,16}
		Combined (Contiguous+Round-robin)
	DLB	Dynamic w/ $B = \{n/p, 1, 4, 8, 16\}$
		Guided w/ B ={1,4,8,16}
	MLB	Affinity w/ B ={n/p ,1,4,8,16}
Hardware Platform	IBM Regatta w/ 47.5 GB Main Memory; 32 1.3 GHz Power4	
	architecture processors	
Number of Processors	1,4, and 8	

### Experimental Results – Effect of Load Balancing



### **Experimental Results- Effect of Problem Size**



### Parallel SAR - Summary

- Developed a parallel formulation of spatial auto-regression model
- Estimates maximum likelihood of regular square tessellation 1-D and 2-D planar surface partitionings for location prediction problems
- Used dense eigenvalue computation and hybrid parallel programming

### Parallel SAR - Future Work

- 1. Understand reasons of inefficiencies
  - Algebraic cost model for speedup measurements on different architectures
- 2. Fine tune implemented parallel formulation
  - Consider alternate parallel formulations
- 3. Parallelize other serial solutions using sparse-matrix techniques
  - Chebyshev Polynomial approximation
  - Markov Chain Monte Carlo Estimator

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# Wrap-Up

- Motivation for HPC with Spatial Data
  - Large volume of data, e.g. geo-spatial intelligence
  - Time-critical applications, e.g. moving targets, disaster response
  - Intellectual Challenges!
- Presented a few case Studies
  - Not all spatial problems are hard to parallelize!
    - Local operations on raster data MSMG Classification
  - Spatial Databases Parallelizing Range Query
    - Partitioning spatial data is different!
  - Spatial Data Mining Parallelizing Spatial Auto-regression
    - Computing determinants (or all Eigenvalues) of large matrices is challenging
- Work has barely begun, many open problems remain!
  - Persistence Surveillance (USDOD)
  - Situation Assessment after a disaster US-DHS (FEMA), ...
  - Predictive analysis, knowledge discovery, ...