Parallel Correlation Clustering on Big Graphs

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Abstract

Given a similarity graph between items, correlation clustering (CC) groups similar items together and dissimilar ones apart. One of the most popular CC algorithms is KwikCluster: an algorithm that serially clusters neighborhoods of vertices, and obtains a 3-approximation ratio. Unfortunately, in practice KwikCluster requires a large number of clustering rounds, a potential bottleneck for large graphs.

We present C4 and ClusterWild!, two algorithms for parallel correlation clustering that run in a polylogarithmic number of rounds, and provably achieve nearly linear speedups. C4 uses concurrency control to enforce serializability of a parallel clustering process, and guarantees a 3-approximation ratio. ClusterWild! is a coordination free algorithm that abandons consistency for the benefit of better scaling; this leads to a provably small loss in the 3 approximation ratio.

We demonstrate experimentally that both algorithms outperform the state of the art, both in terms of clustering accuracy and running time. We show that our algorithms can cluster billion-edge graphs in under 5 seconds on 32 cores, while achieving a $15 \times$ speedup.

1 Introduction

Clustering items according to some notion of similarity is a major primitive in machine learning. Correlation clustering serves as a basic means to achieve this goal: given a similarity measure between items, the goal is to group similar items together and dissimilar items apart. In contrast to other clustering approaches, the number of clusters is not determined a priori, and good solutions aim to balance the tension between grouping all items together versus isolating them.

The simplest CC variant can be described on a complete signed graph. Our input is a graph $G$ on $n$ vertices, with $+1$ weights on edges between similar items, and $-1$ edges between dissimilar ones. Our goal is to generate a partition of vertices into disjoint sets that minimizes the number of disagreeing edges: this equals the number of "+" edges cut by the clusters plus the number of "−" edges inside the clusters. This metric is commonly called the number of disagreements. In Figure 1, we give a toy example of a CC instance.

Entity deduplication is the archetypal motivating example for correlation clustering, with applications in chat disentanglement, co-reference resolution, and spam detection [1, 2, 3, 4, 5, 6]. The input is a set of entities (say, results of a keyword search), and a pairwise classifier that indicates—with some error—similarities between entities. Two results of a keyword search might refer to the same item, but might look different if they come from different sources. By building a similarity
graph between entities and then applying CC, the hope is to cluster duplicate entities in the same group; in the context of keyword search, this implies a more meaningful and compact list of results. CC has been further applied to finding communities in signed networks, classifying missing edges in opinion or trust networks [7, 8], gene clustering [9], and consensus clustering [3].

**KwikCluster** is the simplest CC algorithm that achieves a provable 3-approximation ratio [10], and works in the following way: pick a vertex \( v \) at random (a cluster center), create a cluster for \( v \) and its positive neighborhood \( N(v) \) (i.e., vertices connected to \( v \) with positive edges), peel these vertices and their associated edges from the graph, and repeat until all vertices are clustered. Beyond its theoretical guarantees, experimentally **KwikCluster** performs well when combined with local heuristics [3].

**ClusterWild!** is a coordination-free parallel CC algorithm that waives consistency in favor of speed. We show that **ClusterWild!** achieves a \((3 + \epsilon)\) approximation in a poly-logarithmic number of rounds, with provable nearly linear speedups. Our main theoretical innovation for **ClusterWild!** is analyzing the coordination-free algorithm as a serial variant of **KwikCluster** that runs on a “noisy” graph.

In our experimental evaluation, we demonstrate that both algorithms gracefully scale up to graphs with billions of edges. In these large graphs, our algorithms output a valid clustering in less than 5 seconds, on 32 threads, up to an order of magnitude faster than **KwikCluster**. We observe how, not unexpectedly, **ClusterWild!** is faster than **C4**, and quite surprisingly, abandoning coordination in this parallel setting, only amounts to a 1% of relative loss in the clustering accuracy. Furthermore, we compare against state of the art parallel CC algorithms, showing that we consistently outperform these algorithms in terms of both running time and clustering accuracy.

**Notation**

\( G \) denotes a graph with \( n \) vertices and \( m \) edges. \( G \) is complete and only has \( \pm 1 \) edges. We denote by \( d_v \), the positive degree of a vertex, i.e., the number of vertices connected to \( v \) with positive edges. \( \Delta \) denotes the positive maximum degree of \( G \), and \( N(v) \) denotes the positive neighborhood of \( v \); moreover, let \( C_v = \{ v, N(v) \} \). Two vertices \( u, v \) are termed as “friends” if \( u \in N(v) \) and vice versa. We denote by \( \pi \) a permutation of \( \{ 1, \ldots, n \} \).
Two Parallel Algorithms for Correlation Clustering

The formal definition of correlation clustering is given below.

**Correlation Clustering.** Given a graph \( G \) on \( n \) vertices, partition the vertices into an arbitrary number \( k \) of disjoint subsets \( C_1, \ldots, C_k \) such that the sum of negative edges within the subsets plus the sum of positive edges across the subsets is minimized:

\[
OPT = \min_{1 \leq k \leq n} \min_{\cup_{i=1}^k C_i = \{1, \ldots, n\}} \sum_{i=1}^k E^-(C_i, C_i) + \sum_{i=1}^k \sum_{j=i+1}^k E^+(C_i, C_j)
\]

where \( E^+ \) and \( E^- \) are the sets of positive and negative edges in \( G \).

*KwikCluster* is a remarkably simple algorithm that approximately solves the above combinatorial problem, and operates as follows. A random vertex \( v \) is picked, a cluster \( C_v \) is created with \( v \) and its positive neighborhood, then the vertices in \( C_v \) are peeled from the graph, and this process is repeated until all vertices are clustered. *KwikCluster* can be equivalently executed, as noted by [5], if we substitute the random choice of a vertex per peeling round, with a random order \( \pi \) preassigned to vertices, (see Alg. 1). That is, select a random permutation on vertices, then peel the vertex indexed by \( \pi(1) \), and its friends. Remove from \( \pi \) the vertices in \( C_v \) and repeat this process. Having an order among vertices makes the discussion of parallel algorithms more convenient.

**C4: Parallel CC using Concurency Control.** Suppose we now wish to run a parallel version of *KwikCluster*, say on two threads: one thread picks vertex \( v \) indexed by \( \pi(1) \) and the other thread picks \( u \) indexed by \( \pi(2) \), concurrently. Can both vertices be cluster centers? They can, iff they are not friends in \( G \). If \( v \) and \( u \) are connected with a positive edge, then the vertex with the smallest order wins. This is our concurency rule no. 1. Now, assume that \( v \) and \( u \) are not friends in \( G \), and both \( v \) and \( u \) become cluster centers. Moreover, assume that \( v \) and \( u \) have a common, unclustered friend, say \( w \): should \( w \) be clustered with \( v \), or \( u \)? We need to follow what would happen with *KwikCluster* in Alg. 1: \( w \) will go with the vertex that has the smallest permutation number, in this case \( v \). This is concurrency rule no. 2. Following the above simple rules, we develop C4, our serializable parallel CC algorithm. Since, C4 constructs the same clusters as *KwikCluster* (for a given ordering \( \pi \)), it inherits its 3 approximation. The above idea of identifying the cluster centers in rounds was first used in [12] to obtain a parallel algorithm for maximal independent set (MIS).

C4, shown as Alg. 2, starts by assigning a random permutation \( \pi \) to the vertices, it then samples an active set \( A \) of \( \frac{n}{2} \) unclustered vertices; this sample is taken from the prefix of \( \pi \). After sampling \( A \), each of the \( P \) threads picks a vertex with the smallest order in \( A \), then checks if that vertex can become a cluster center. We first enforce concurrency rule no. 1: adjacent vertices cannot be cluster centers at the same time. C4 enforces it by making each thread check the friends of the vertex, say \( v \), that is picked from \( A \). A thread will check if attemptCluster whether its vertex \( v \) has any preceding friends that are cluster centers. If there are none, it will go ahead and label \( v \) as cluster center, and proceed with creating a cluster. If a preceding friend of \( v \) is a cluster center, then \( v \) is labeled as not being a cluster center. If a preceding friend of \( v \), call it \( u \), has not yet received a label (i.e., \( u \) is currently being processed and is not yet labeled as cluster center or not), then the thread processing \( v \), will wait on \( u \) to receive a label. The major technical detail is in showing that this wait time is bounded; we show that no more than \( O(\log n) \) threads can be in conflict at the same time, using a new subgraph sampling lemma [13]. Since C4 is serializable, it has to respect concurrency rule no. 2: if a vertex \( u \) is adjacency to two cluster centers, then it gets assigned to the one with smaller permutation order. This is accomplished in createCluster. After processing all vertices in \( A \), all threads are synchronized in bulk, the clustered vertices are removed, a new active set is sampled, and the same process is repeated until everything has been clustered. In the following section, we present the theoretical guarantees for C4.
translates to only a relative incurring much loss in the approximation ratio. We show how the error introduced in the accuracy of the
ClusterWild! is faster than C4. Interestingly, abandoning consistency does not incur much loss in the approximation ratio. We show how the error introduced in the accuracy of the solution can be bounded. We characterize this error theoretically, and show that in practice it only translates to only a relative 1% loss in the objective. The main intuition of why ClusterWild! does not introduce too much error is that the chance of two randomly selected vertices being friends is small, hence the concurrency rules are infrequently broken.

3 Theoretical Guarantees

In this section, we bound the number of rounds required for each algorithms, and establish the theoretical speedup one can obtain with $P$ parallel threads. We proceed to present our approximation guarantees. We would like to remind the reader that—as in relevant literature—we consider graphs that are complete, signed, and unweighted. The omitted proofs can be found in the Appendix.

3.1 Number of rounds and running time

Our analysis follows those of [12] and [6]. The main idea is to track how fast the maximum degree decreases in the remaining graph at the end of each round.

Lemma 1. C4 and ClusterWild! terminate after $O \left( \frac{1}{\epsilon} \log n \cdot \log \Delta \right)$ rounds w.h.p.

We now analyze the running time of both algorithms under a simplified BSP model. The main idea is that the running time of each “super step” (i.e., round) is determined by the “straggling” thread (i.e., the one that gets assigned the most amount of work), plus the time needed for synchronization at the end of each round.

Assumption 1. We assume that threads operate asynchronously within a round and synchronize at the end of a round. A memory cell can be written/read concurrently by multiple threads. The time
spent per round of the algorithm is proportional to the time of the slowest thread. The cost of thread synchronization at the end of each batch takes time \( O(P) \), where \( P \) is the number of threads. The total computation cost is proportional to the sum of the time spent for all rounds, plus the time spent during the bulk synchronization step.

Under this simplified model, we show that both algorithms obtain nearly linear speedup, with ClusterWild! being faster than \( C4 \), precisely due to lack of coordination. Our main tool for analyzing \( C4 \) is a recent graph-theoretic result from [13] (Theorem 1), which guarantees that if one samples an \( O(n/\Delta) \) subset of vertices in a graph, the sampled subgraph has a connected component of size at most \( O(\log n) \). Combining the above, in the appendix we show the following result.

**Theorem 2.** The theoretical running time of \( C4 \) on \( P \) cores is upper bounded by \( O \left( \left( \frac{m+n \log n}{p} + P \right) \log n \cdot \log \Delta \right) \) as long as the number of cores \( P \) is smaller than \( \min \{ \frac{n}{\Delta}, \frac{n}{\Delta} \} \), where \( \frac{n}{\Delta} \) is the size of the batch in the \( i \)-th round of each algorithm. The running time of ClusterWild! on \( P \) cores is upper bounded by \( O \left( \left( \frac{m+n}{p} + P \right) \log n \cdot \log \Delta \right) \).

### 3.2 Approximation ratio

We now proceed with establishing the approximation ratios of \( C4 \) and ClusterWild!.

**C4 is serializable.** It is straightforward that \( C4 \) obtains precisely the same approximation ratio as KwikCluster. One has to simply show that for any permutation \( \pi \), KwikCluster and \( C4 \) will output the same clustering. This is indeed true, as the two simple concurrency rules mentioned in the previous section are sufficient for \( C4 \) to be equivalent to KwikCluster.

**Theorem 3.** \( C4 \) achieves a 3 approximation ratio, in expectation.

**ClusterWild! as a serial procedure on a noisy graph.** Analyzing ClusterWild! is a bit more involved. Our guarantees are based on the fact that ClusterWild! can be treated as if one was running a peeling algorithm on a “noisy” graph. Since adjacent active vertices can still become cluster centers in ClusterWild!, one can view the edges between them as “deleted,” by a somewhat unconventional adversary. We analyze this new, noisy graph and establish our theoretical result.

**Theorem 4.** ClusterWild! achieves a \((3 + \epsilon) \cdot \text{OPT} + O(\epsilon \cdot n \cdot \log^2 n)\) approximation, in expectation.

We provide a sketch of the proof, and delegate the details to the appendix. Since ClusterWild! ignores the edges among active vertices, we treat these edges as deleted. In our main result, we quantify the loss of clustering accuracy that is caused by ignoring these edges. Before we proceed, we define bad triangles, a combinatorial structure that is used to measure the clustering quality of a peeling algorithm.

**Definition 1.** A bad triangle in \( G \) is a set of three vertices, such that two pairs are joined with a positive edge, and one pair is joined with a negative edge. Let \( T_b \) denote the set of bad triangles in \( G \).

To quantify the cost of ClusterWild!, we make the below observation.

**Lemma 5.** The cost of any greedy algorithm that picks a vertex \( v \) (irrespective of the sampling order), creates \( C_v \), peels it away and repeats, is equal to the number of bad triangles adjacent to each cluster center \( v \).

**Lemma 6.** Let \( G \) denote the random graph induced by deleting all edges between active vertices per round, for a given run of ClusterWild!, and let \( \tau_{\text{new}} \) denote the number of additional bad triangles that \( G \) has compared to \( G \). Then, the expected cost of ClusterWild! can be upper bounded as \( \mathbb{E} \left\{ \sum_{t \in T_b} 1_{\mathcal{P}_t} + \tau_{\text{new}} \right\} \), where \( \mathcal{P}_t \) is the event that triangle \( t \), with end points \( i, j, k \), is bad, and at least one of its end points becomes active, while \( t \) is still part of the original unclustered graph.

**Proof.** We begin by bounding the second term \( \mathbb{E} \{ \tau_{\text{new}} \} \), by considering the number of new bad triangles \( \tau_{\text{new},i} \) created at each round \( i \):

\[
\mathbb{E} \{ \tau_{\text{new},i} \} \leq \sum_{(u,v) \in E} P(u,v \in A_i) \cdot |N(u) \cup N(v)| \leq \sum_{(u,v) \in E} \left( \frac{\epsilon}{\Delta} \right)^2 \cdot 2 \cdot \Delta_i \leq 2 \cdot \epsilon^2 \cdot \frac{E}{\Delta} \leq 2 \cdot \epsilon^2 \cdot n.
\]
Using the result that ClusterWild! terminates after at most \( O(\frac{1}{\epsilon} \log n \log \Delta) \) rounds, we get that
\[
E \{ \tau_{\text{new}} \} \leq O(\epsilon \cdot n \cdot \log^2 n).
\]

We are left to bound \( E \{ \sum_{t \in T_k} 1_{P_t} \} = \sum_{t \in T_k} p_t \). To do that we use the following lemma.

**Lemma 7.** If \( p_t \) satisfies \( \forall t, \sum_{t \in T_k} p_t \leq 1 \), then, \( \sum_{t \in T_k} p_t \leq \alpha \cdot \text{OPT} \).

**Proof.** Let \( E \) be one (of the possibly many) sets of edges that attribute a +1 in the cost of an optimal algorithm. Then, \( \text{OPT} = \sum_{v \in E} 1 \geq \sum_{e \in E} \sum_{t \in T_k} p_t = \sum_{t \in T_k} |E \cap t| p_t \geq \sum_{t \in T_k} p_t \), \( \square \).

Now, as with [6], we will simply have to bound the expectation of the bad triangles, adjacent to an edge \((u, v)\): \( \sum_{v \in E} 1_{P_t} \). Let \( S_{u, v} = \bigcup_{v \in E} t \) be the union of the sets of nodes of the bad triangles that contain both vertices \( u \) and \( v \). Observe that if some \( w \in S \setminus \{u, v\} \) becomes active before \( u \) and \( v \), then a cost of 1 (i.e., the cost of the bad triangle \{(u, v, w)\}) is incurred. On the other hand, if either \( u \) or \( v \), or both, are selected as pivots in some round, then \( C_{u, v} \) can be as high as \(|S| - 2\), i.e., at most equal to all bad triangles containing the edge \((u, v)\). Let \( A_{uv} = \{u \text{ or } v \text{ are activated before any other vertices in } S_{u, v}\} \). Then,
\[
E[C_{u, v}] = E[C_{u, v}, A_{uv}] \cdot P(A_{uv}) + E[C_{u, v}, \neg A_{uv}] \cdot P(\neg A_{uv}) \\
\leq 1 + (|S| - 2) \cdot P(S \cap A \neq \emptyset) \leq 1 + 2|S| \cdot P(v \cap A \neq \emptyset) \leq \frac{|S|}{n} \text{OPT}.
\]

We know that \(|S| \leq 2 \cdot \Delta + 2\) and also \( \epsilon \leq 1 \). Then, \( 0 \leq \epsilon \cdot \frac{|S|}{\Delta} \leq \epsilon \cdot (2 + \frac{2}{\Delta}) \leq 4 \). Hence, we have
\[
\frac{|S|}{n} \leq \frac{4 \epsilon}{1 - e^{-|S|/\Delta}}.
\]

We would like to note that the analysis under the BSP model can be a useful proxy for the performance of completely asynchronous variants of our algorithms. Specifically, see Alg. 3, where we remove the synchronization barriers.

**3.3 BSP Algorithms as a Proxy for Asynchronous Algorithms**

We would like to note that the analysis under the BSP model can be a useful proxy for the performance of completely asynchronous variants of our algorithms. Specifically, see Alg. 3, where we remove the synchronization barriers.

The only difference between the asynchronous execution in Alg. 3, compared to Alg. 2, is the complete lack of bulk synchronization, at the end of the processing of each active set \( A \). Although the analysis of the BSP variants of the algorithms is tractable, unfortunately analyzing precisely the speedup of the asynchronous C4 and the approximation guarantees for the asynchronous ClusterWild! is challenging. However, in our experimental section we test the completely asynchronous algorithms against the BSP algorithms of the previous section, and observe that they perform quite similarly both in terms of accuracy of clustering, and running times.

\[^1\text{We skip the constants to simplify the presentation; however they are all smaller than 10.}\]
4 Related Work

Correlation clustering was formally introduced by Bansal et al. [14]. In the general case, minimizing disagreements is NP-hard and hard to approximate within an arbitrarily small constant (APX-hard) [14, 15]. There are two variations of the problem: i) CC on complete graphs where all edges are present and all weights are ±1, and ii) CC on general graphs with arbitrary edge weights. Both problems are hard, however the general graph setup seems fundamentally harder. The best known approximation ratio for the latter is $O(\log n)$, and a reduction to the minimum multicut problem indicates that any improvement to that requires fundamental breakthroughs in theoretical algorithms [16].

In the case of complete unweighted graphs, a long series of results establishes a 2.5 approximation via a rounded linear program (LP) [10]. A recent result establishes a 2.06 approximation using an elegant rounding to the same LP relaxation [17]. By avoiding the expensive LP, and by just using the rounding procedure of [10] as a basis for a greedy algorithm yields \textit{KwikCluster}: a 3 approximation for CC on complete unweighted graphs.

Variations of the cost metric for CC change the algorithmic landscape: maximizing agreements (the dual measure of disagreements) [14, 18, 19], or maximizing the difference between the number of agreements and disagreements [20, 21], come with different hardness and approximation results. There are also several variants: chromatic CC [22], overlapping CC [23], small number of clusters CC with added constraints that are suitable for some biology applications [24].

The way $C4$ finds the cluster centers can be seen as a variation of the MIS algorithm of [12]; the main difference is that in our case, we “passively” detect the MIS, by locking on memory variables, and by waiting on preceding ordered threads. This means, that a vertex only “pushes” its cluster ID and status (cluster center/clustered/unclustered) to its friends, versus “pulling” (or asking) for its friends’ cluster status. This saves a substantial amount of computational effort.

5 Experiments

Our parallel algorithms were all implemented$^2$ in Scala—we defer a full discussion of the implementation details to Appendix C. We ran all our experiments on Amazon EC2’s r3.8xlarge (32 vCPUs, 244Gb memory) instances, using 1-32 threads. The real graphs listed in Table 1 were each tested with 100 different random $\pi$ orderings. We measured the runtimes, speedups (ratio of runtime on 1 thread to runtime on $p$ threads), and objective values obtained by our parallel algorithms. For comparison, we also implemented the algorithm presented in [6], which we denote as CDK for short$^3$. Values of $\epsilon = 0.1, 0.5, 0.9$ were used for $C4$ BSP, \textit{ClusterWild!} BSP and CDK. In the interest of space, we present only representative plots of our results; full results are given in our appendix.

$^2$Code available at https://github.com/pxinghao/ParallelCorrelationClustering.

$^3$CDK was only tested on the smaller graphs of DBLP-2011 and ENWiki-2013, because CDK was prohibitively slow, often 2-3 orders of magnitude slower than $C4$, \textit{ClusterWild!}, and even \textit{KwikCluster}.

<table>
<thead>
<tr>
<th>Graph</th>
<th># vertices</th>
<th># edges</th>
<th>Description</th>
</tr>
</thead>
<tbody>
<tr>
<td>DBLP-2011</td>
<td>9,863,324</td>
<td>6,707,236</td>
<td>2011 DBLP co-authorship network [25, 26, 27]</td>
</tr>
<tr>
<td>ENWiki-2013</td>
<td>4,296,785</td>
<td>101,355,853</td>
<td>2013 link graph of English part of Wikipedia [25, 26, 27]</td>
</tr>
<tr>
<td>UK-2005</td>
<td>39,459,925</td>
<td>921,345,078</td>
<td>2005 crawl of the uk domain [25, 26, 27]</td>
</tr>
<tr>
<td>IT-2004</td>
<td>41,291,594</td>
<td>1,135,718,909</td>
<td>2004 crawl of the it domain [25, 26, 27]</td>
</tr>
<tr>
<td>WebBase-2001</td>
<td>118,142,155</td>
<td>1,019,903,190</td>
<td>2001 crawl by WebBase crawler [25, 26, 27]</td>
</tr>
</tbody>
</table>

Table 1: Graphs used in the evaluation of our parallel algorithms.
In this paper, we have presented two parallel algorithms for correlation clustering with nearly linear speedups and provable approximation ratios. Overall, the two approaches support each other—when \( C4 \) is relatively fast relative to \( ClusterWild! \), we may prefer \( C4 \) for its guarantees of accuracy, and when \( ClusterWild! \) is accurate relative to \( C4 \), we may prefer \( ClusterWild! \) for its speed.

In the future, we intend to implement our algorithms in the distributed environment, where synchronization and communication often account for the highest cost. Both \( C4 \) and \( ClusterWild! \) are well-suited for the distributed environment, since they have polylogarithmic number of rounds.

### Conclusions and Future Directions


Figure 2: In the above figures, ‘CW’ is short for \( ClusterWild! \), ‘BSP’ is short for the bulk-synchronous variants of the parallel algorithms, and ‘As’ is short for the asynchronous variants.

### Runtimes & Speedups:

\( C4 \) and \( ClusterWild! \) are initially slower than serial, due to the overheads required for atomic operations in the parallel setting. However, all our parallel algorithms outperform \( KwikCluster \) with 3-4 threads. As more threads are added, the asynchronous variants become faster than their BSP counterparts as there are no synchronization barriers. The difference between BSP and asynchronous variants is greater for smaller \( \epsilon \). \( ClusterWild! \) is also always faster than \( C4 \) since there are no coordination overheads. The asynchronous algorithms are able to achieve a speedup of 13-15x on 32 threads. The BSP algorithms have a poorer speedup ratio, but nevertheless achieve 10x speedup with \( \epsilon = 0.9 \).

### Synchronization rounds:

The main overhead of the BSP algorithms lies in the need for synchronization rounds. As \( \epsilon \) increases, the amount of synchronization decreases, and with \( \epsilon = 0.9 \), our algorithms have less than 1000 synchronization rounds, which is small considering the size of the graphs and our multicore setting.

### Blocked vertices:

Additionally, \( C4 \) incurs an overhead in the number of vertices that are blocked waiting for earlier vertices to complete. We note that this overhead is extremely small in practice—on all graphs, less than 0.2% of vertices are blocked. On the larger and sparser graphs, this drops to less than 0.02% (i.e., 1 in 5000) of vertices.

### Objective value:

By design, the \( C4 \) algorithms also return the same output (and thus objective value) as \( KwikCluster \). We find that \( ClusterWild! \) BSP is at most 1% worse than serial across all graphs and values of \( \epsilon \). The behavior of asynchronous \( ClusterWild! \) worsens as threads are added, reaching 15% worse than serial for one of the graphs. Finally, on the smaller graphs we were able to test CDK on, CDK returns a worse median objective value than both \( ClusterWild! \) variants.
References


A Proofs of Theoretical Guarantees

A.1 Number of rounds for C4 and ClusterWild!

Lemma 1. C4 and ClusterWild! terminate after \( O \left( \frac{1}{\epsilon} \log n \cdot \log \Delta \right) \) rounds w.h.p.

Proof. We split our proof in two parts.

For ClusterWild!, we wish to upper bound the probability

\[
q_t = \mathbb{P} \left\{ v \text{ not clustered by round } i + t \left| \deg_{i+j}(v) \geq \frac{\Delta_i}{2}, 1 \leq j \leq t \right. \right\}.
\]

Observe that the above event happens either if no friends of \( v \) become activated by round \( i + t \), or if \( v \) itself does not become activated. Hence, \( q_t \) can be upper bounded by the probability that no friends of \( v \) become activated by round \( i + t \).

In the following, let \( d_{i+j} \) denote the degree of vertex \( v \) at round \( i + j \); for simplicity we drop the round indices on \( n \) and \( \bar{P} \). The probability, per round, that no friends of \( v \) become activated is equal to\(^4\)

\[
\frac{(n-d_{i+j})!}{(n-P)!} \cdot \frac{(n-d_{i+j})!}{n!} = \prod_{i=1}^{d_{i+j}} \frac{n-d_{i+1}+t-P}{n-d_{i+1}+t} \leq \left( 1 - \frac{P}{n} \right)^{d_{i+j}} \leq \left( 1 - \frac{\epsilon}{\Delta_i} \right)^{\Delta_i/2} = \left[ \left( 1 - \frac{\epsilon}{\Delta_i} \right)^{\frac{\Delta_i}{\epsilon}} \right]^{\epsilon/2} \leq e^{-\epsilon/2},
\]

where the last inequality is due to the fact that

\[
(1-x)^{1/x} < e^{-1} \text{ for all } x \leq 1.
\]

Therefore, the probability of vertex \( v \) failing to be clustered after \( t \) rounds is at most \( q_t \leq e^{-t \cdot \epsilon/2} \).

Hence, we have that for any round \( i \), the probability that any vertex has degree more than \( \Delta_i/2 \) after \( n \cdot e^{-t \cdot \epsilon/2} \), due to a simple union bound. If we want that probability to be smaller than \( \delta \), then

\[
n \cdot e^{-t \cdot \epsilon/2} < \delta \iff \ln n - t \cdot \epsilon/2 < \ln(\delta) \iff t > \frac{2}{\epsilon} \cdot \ln(n/\delta)
\]

Hence, with probability \( 1 - \delta \), after \( \frac{2}{\epsilon} \cdot \ln(n/\delta) \) rounds either all nodes of degree greater than \( \Delta/2 \) are clustered, or the maximum degree is decreased by half. Applying this argument \( \log \Delta \) times yields the result, as the maximum degree of the remaining graph becomes 1.

For C4 the proof follows simply from the analogous proof of [12]. Consider any round of the algorithm, and break it into \( k \) steps (each step, for each vertex in \( \mathcal{A} \) that becomes a cluster center). Let \( v \) be a vertex that has degree at most \( \Delta/2 \), and is not active. During step 1 of round 1, the probability that \( v \) is not adjacent to \( \pi(1) \) is at most \( 1 - \frac{\epsilon}{\Delta} \). If \( v \) is not selected at step 1, then during step 2 of round 1, the probability that \( v \) is not adjacent to the next cluster center is again at most \( 1 - \frac{\epsilon}{\Delta} \). After processing all vertices in \( \mathcal{A} \), during the first round, either \( v \) was clustered, or its degree became strictly less than \( \Delta/2 \), or the probability that neither of the previous happened is at most \( (1 - \frac{\epsilon}{\Delta})^{\Delta/2} \leq 1 - \epsilon/2 \). It is easy to see that after \( O\left( \frac{1}{\epsilon} \log n \right) \) rounds vertex \( v \) will have either been clustered or its degree would be smaller than \( \Delta/2 \). Union bounding for \( n \) vertices and all rounds, we get that the max degree of the remaining graph gets halved after \( O\left( \frac{1}{\epsilon} \log n \right) \) rounds, hence the total number of rounds needed is at most \( O\left( \frac{1}{\epsilon} \log n \log \Delta \right) \), with high probability.

\[\Box\]

\(^{4}\)This follows from a simple calculation on the pdf of the hypergeometric distribution.
A.2 Running times

In this section, we prove the running time theorem for our Algorithms. We first present the following recent graph-theoretic result.

**Theorem A.1** (Krivelevich [13]). Let \( G \) be an undirected graph on \( n \) vertices, with maximum degree \( \Delta \). Let us sample each vertex independently with probability \( p = \frac{1}{\Delta} \) and define as \( G' \) the induced subgraph on the activated vertices. Then, the largest connected component of the resulting graph \( G' \) has size at most \( \frac{1}{e^2} \log n \) with high probability.

To apply Theorem A.1, we first need to convert it into a result for sampling without replacement (instead of i.i.d. sampling).

**Lemma A.2.** Let us define two sequences of binary random variables \( \{X_i\}^{n}_{i=1}, \{Y_i\}^{n}_{i=1} \). The first sequence comprises \( n \) i.i.d. Bernoulli random variables with probability \( p \), and the second sequence a random subset of \( B \) random variables is set to \( 1 \) without replacement, where \( B \) is integer that satisfies
\[
(n + 1) \cdot p - 1 \leq B < (n + 1) \cdot p.
\]

Let us now define \( \rho_X = \mathbb{P}(f(X_1, \ldots, X_n) > C) \) for some \( f \) and some number \( C \), and similarly define \( \rho_Y \) and \( \rho_Z \). Let us further assume that we have an upper bound on the above probability \( \rho_X \leq \delta \). Then, \( \rho_Y \leq n \cdot \delta \).

**Proof.** By expanding \( \rho_X \) using law of total probability we have
\[
\rho_X = \sum_{b=0}^{n} \mathbb{P}(f(X_1, \ldots, X_n) > C \mid \sum_{i=1}^{n} X_i = b) \cdot \mathbb{P}(\sum_{i=1}^{n} X_i = b) = \sum_{b=0}^{n} q_b \cdot \mathbb{P}(\sum_{i=1}^{n} X_i = b)
\]
where \( q_b \) is the probability that \( f(X_1, \ldots, X_n) > C \) given that a uniformly random subset of \( b \) variables was set to \( 1 \). Moreover, we have
\[
\rho_Y = \sum_{b=0}^{n} \mathbb{P}(f(Y_1, \ldots, Y_n) > C \mid \sum_{i=1}^{n} Y_i = b) \cdot \mathbb{P}(\sum_{i=1}^{n} Y_i = b) = \sum_{b=0}^{n} q_b \cdot \mathbb{P}(\sum_{i=1}^{n} Y_i = b)
\]
\[
\tag{1}
\rho_Y = q_B \cdot 1
\]
where \( (i) \) comes form the fact that \( \mathbb{P}(f(Y_1, \ldots, Y_n) > C \mid \sum_{i=1}^{n} Y_i = b) \) is the same as the probability that \( f(X_1, \ldots, X_n) > C \) given that a uniformly random subset of \( b \) variables where set to \( 1 \), and \( (ii) \) comes from the fact that since we sample without replacement in \( Y \), we have that \( \sum_{i=1}^{n} Y_i = B \) always.

If we just keep the \( b = B \) term in the expansion of \( \rho_X \) we get
\[
\rho_X = \sum_{b=0}^{n} q_b \cdot \mathbb{P}(\sum_{i=1}^{n} X_i = b) \geq q_B \cdot \mathbb{P}(\sum_{i=1}^{n} X_i = B) = \rho_Y \cdot \mathbb{P}(\sum_{i=1}^{n} X_i = B)
\]
\[
\tag{2}
\rho_Y \cdot \mathbb{P}(\sum_{i=1}^{n} X_i = B)
\]

since all terms in the sum are non-negative numbers. Moreover, since \( X_i \)'s are Bernoulli random variables, then \( \sum_{i=1}^{n} X_i \) is Binomially distributed with parameters \( n \) and \( p \). We know that the maximum of the Binomial pmf with parameters \( n \) and \( p \) occurs at \( \mathbb{P}(\sum_{i=1}^{n} X_i = B) \) where \( B \) is the integer that satisfies \( (n + 1) \cdot p - 1 \leq B < (n + 1) \cdot p \). Furthermore we know that the maximum value of the Binomial pmf cannot be less than \( \frac{1}{n} \), that is
\[
\mathbb{P}(\sum_{i=1}^{n} X_i = B) \geq \frac{1}{n}.
\]
\[
\tag{3}
\frac{1}{n}
\]
If we combine (2) and (3) we get \( \rho_X \geq \rho_Y / n \Leftrightarrow \rho_Y \leq n \cdot \delta \).

**Corollary A.3.** Let \( G \) be an undirected graph on \( n \) vertices, with maximum degree \( \Delta \). Let us sample \( \epsilon \cdot \frac{1}{\Delta} \) vertices without replacement, and define as \( G' \) the induced subgraph on the activated vertices. Then, the largest connected component of the resulting graph \( G' \) has size at most \( \frac{1}{e^2} \log n \) with high probability.
We use this in the proof of our theorem that follows.

**Theorem 2.** The theoretical running time of C4 on P cores is upper bounded by 
\(O \left( \left( \frac{m+n \log n}{P} + P \right) \log n \cdot \log \Delta \right)\) as long as the number of cores P is smaller than \(\min_i \frac{n_i}{\Delta_i}\), where \(\frac{n_i}{\Delta_i}\) is the size of the batch in the i-th round of each algorithm. The running time of ClusterWild! on P cores is upper bounded by \(O \left( \left( \frac{m+n}{P} + P \right) \log n \cdot \log \Delta \right)\).

**Proof.** We start with analyzing C4, as the running time of ClusterWild! follows from a similar, and simpler analysis. Observe, that we operate on Bulk Synchronous Parallel model: we sample a batch of vertices, \(P\) cores asynchronously process the vertices in the batch, and once the batch is empty there is a bulk synchronization step. The computational effort spent by C4 can be split in three parts: i) computing the maximum degree, ii) creating the clusters, per batch, iii) synchronizing at the end of each batch.

**Computing \(\Delta\) and synchronizing cost.** Computing \(\Delta_i\) at the beginning of each batch, can be implemented in time \(\frac{m_i}{P} + \log P\), where each thread picks \(n_i/P\) vertices and computes locally their degrees, and inserts it to a sorted data structure (e.g., a B-tree that admits parallel operations), and then we get the largest item in logarithmic time. Moreover, the third part of the computation, i.e., synchronization among cores, can be done in \(O(P)\). A little more involved argument is needed for establishing the running time of the second part, where the algorithms create the clusters.

**Clustering cost.** For a single vertex \(v\) sampled by a thread, the time required by the thread to process that vertex is the sum of the time needed to 1) wait inside the attemptCluster for preceding friends (by the order of \(\pi\)), 2) “send” its \(\pi(v)\) to its friends, if \(v\) is a cluster center. 3) if \(v\) is a cluster center, then for each \(u\) friends it will attempt to update clusterID\((u)\); however, this thread potentially competes with other threads that are attempting to write in clusterID\((u)\) at the same time.

Using Corollary A.3, we can show that no more than \(O(\log n)\) threads compete with each other at the same time, with high probability. Observe, that in our sampling scheme of batches of vertices, we are taking the first \(B_i = \frac{\Delta_i}{\log \Delta_i} \cdot n\) elements of a random prefix \(\pi\). This is equivalent to sampling \(B_i\) vertices without replacement from the graph \(G_i\) of the current round. A slight modification of Theorem A.1, gives us that the largest connected component in the sampled subgraph is at most \(O(\log n)\), with high probability. This directly implies that a thread cannot be waiting for more than \(O(\log n)\) other threads inside attemptCluster\((v)\). Therefore, the time spent by each thread to wait on other threads in attemptCluster\((v)\) is upper bounded by the number of maximum threads that it can be friends with (which is at most \(O(\log n)\), times the time it takes each of these threads to be done with their execution, which is at most \(\Delta_i \log n\) (even assuming the worst case conflict pattern when updating at most \(\Delta_i\) entries in the clusterID array). Hence, for C4 the processing time of a single vertex is upperbounded by \(O(\Delta_i \cdot \log^2 n)\).

**Job allocation.** Now, observe that when each thread is done processing vertex, it picks the next vertex from \(A\) (if \(A\) is not empty). This process essentially models a classical greedy task assignment to cores, that leads to a 2 approximation, where the optimum allocation leads to a max weight among cores that is at least equal to \(\max(\Delta_i, B_i \Delta_i/P)\). This implies that the running time on \(P\) asynchronous threads of a single batch, is upperbounded by

\[
O \left( \max \left( \Delta_i \log n, \frac{B_i \Delta_i \log^2 n}{P} \right) \right) = O \left( \max \left( \Delta_i \log n, \frac{n_i \log^2 n}{P} \right) \right).
\]

Assuming, that the number of cores, is always less than the batch size (a reasonable assumption, as more cores, would not lead to further benefits), we obtain that the time for a single batch is

\[
O \left( \frac{E_i}{P} + \frac{n_i \log^2 n}{P} + P \right).
\]

Observe that a difference in ClusterWild!, is that waiting is avoided, hence, the running time, per batch of ClusterWild! is

\[
O \left( \frac{E_i}{P} + \frac{n_i}{P} + P \right).
\]
A.3 Approximation Guarantees

One can view the execution of ClusterWild! on $G$ as having KwikCluster run on a “noisy version” of $G$. A main issue is that KwikCluster never allows two friends in the original graph to become cluster centers. Hence, since ClusterWild! ignores these edges among active vertices, one can view these edges as “adversarially” deleted. The major technical contribution of this work is to quantify how these “ignored” edges affect the quality of the output solution.

Before we proceed, let us define the bad combinatorial structures are charged for the cost of our solution.

Definition 2. Let us define as a bad triangle, a set of three vertices in $G$ such that two pairs are joined with a positive edge and one pair is joined with a negative edge.

The following simple lemma is useful in quantifying the cost of the output clustering for any peeling algorithm.

Lemma 5. The cost of any greedy algorithm that picks a vertex $v$ (irrespective of the sampling order), creates $C_v$, peels it away and repeats, is equal to the number of bad triangles adjacent to each cluster center $v$.

Proof. Consider the first step of the algorithm, for simplicity, and without loss of generality. Let us define as $T_{in}$ the number of vertex pairs inside $C_v$ that are not friends (i.e., they are joined by a negative edge). Moreover, let $T_{out}$ denote the number of vertices outside $C_v$ that are friends with vertices inside $C_v$. Then, the number of disagreements (i.e., number of misplaced pairs of vertices) generated by cluster $C_v$, is equal to $T_{in} + T_{out}$.

Observe that all the $T_{in}$ edges are negative, and all $T_{out}$ are positive ones. Let for example $(u, w)$ be one of the $T_{in}$ negative edges inside $C_v$, hence both $u, w$ belong to $C_v$ (i.e., are friends with $v$). Then, $(u, v, w)$ forms a bad triangle. Similarly, for every edge that is incident to a vertex in $C_v$, with one end point say $u' \in C_v$ and one $w' \in V \setminus v$, the triangle formed by $(v, u', w')$, is also a bad triangle.

Hence, all edges that are accounted for in the final cost of the algorithm (i.e., total number of disagreements) are equal to the $T_{in} + T_{out}$ bad triangles that include these edges and each cluster center per round.

Let us now consider the set of all cluster centers generated by ClusterWild!: call these vertices $C_{CW}$. Then, consider the graph $G'$ that is generated by deleting all edges between $C_{CW}$. Observe that this is a random graph, since the set of edges deleted depends on the specific random sampling that is performed in ClusterWild!. Let $E_{del}$ denote the set of edges deleted in this new graph $G'$. We will use the following simple technical proposition to quantify how many more bad triangles $G'$ has compared to $G$.

Proposition A.4. Given any graph $G$ with positive and negative edges, then let us obtain a graph $G_e$ where we have removed a single edge, $e$ from $G$. Then, the $G_e$ has at most $\Delta$ more bad triangles compared to $G$.

Proof. Let $(i, j, k)$ be a bad triangle in $G$ but not in $G_e$. Then it must be the case that $e \in t$. WLOG let $e = (i, j)$, and so $k \in N(i) \cup N(j)$. Since $|N(i) \cup N(j)| \leq m\text{degs}, \text{degs} \leq \Delta$, there can be at most $\Delta$ new bad triangles in $G_e$.

Now, assume a random permutation $\pi$ for which we run ClusterWild!, and let $\hat{A} = \cup_{r=1}^R A_r$ denote the union of all active sets of vertices, for each round $r$ of the algorithm. Moreover, let $\hat{G}$, denote the graph that is missing all edges between the vertices in the sets $A_r$. A simple way to bound the clustering error of ClusterWild!, is splitting it in to two terms: the number of old bad triangles of $G$ adjacent to active vertices, plus the number of all new triangles induced by ignoring edges. Observe that this bound can be loose, since not all new bad triangles of $\hat{G}$ count towards the clustering error. However, this makes the analysis tractable.
Lemma 6 then follows.

**Lemma 6.** Let \( \hat{G} \) denote the random graph induced by deleting all edges between active vertices per round, for a given run of ClusterWild!, and let \( \tau_{\text{new}} \) denote the number of additional bad triangles that \( \hat{G} \) has compared to \( G \). Then, the expected cost of ClusterWild! can be upper bounded as 

\[
E \left\{ \sum_{t \in T_0} \mathbf{1}_{P_t} + \tau_{\text{new}} \right\},
\]

where \( P_t \) is the event that triangle \( t \), with end points \( i, j, k \), is bad, and at least one of its end points becomes active, while \( t \) is still part of the original unclustered graph.
B Implementation Details

A number of implementation tricks were needed to make our parallel algorithms scalable in practice. We discuss these details and any deviation from the theory in this section.

B.1 Atomic and non-atomic variables in Java/Scala.

In Java/Scala, processors maintain their own local cache of variable values, which could lead to spinlocks in $C4$ or greater errors in $ClusterWild!$. It is necessary to enforce a consistent view across all processors by the use of synchronization or AtomicReferences, but doing so will incur high overheads that render the algorithm unscalable.

To mitigate this overhead, we exploit a monotonicity property of our algorithms—the clusterID of any vertex is a non-increasing value. Thus, many of the checks in $C4$ and $ClusterWild!$ may be sufficiently performed using only an outdated version of clusterID. Hence, we may maintain both an inconsistent but cheap clusterID array as well as an expensive but consistent atomic clusterID array. Most reads can be done using the cheap inconsistent array, but writes must propagate to the consistent atomic array. Since each clusterID is written a few times but read often, this allows us to minimize the cost of synchronizing values without any substantial changes to the algorithm itself.

We point out that the same concepts may be applied in a distributed setting to minimize communication costs.

B.2 Estimating but not computing $\Delta$.

As written, the BSP variants require a computation of the maximum degree $\Delta$ at each round. Since this effectively involves a scan of all the edges, it can be an expensive operation to perform at each iteration. We instead use a proxy $\hat{\Delta}$ which is initialized to $\Delta$ in the first round, and halved every $\frac{2}{\epsilon} \ln(n \log \frac{\Delta}{\delta})$ rounds.

With a simple modification to Lemma 1, we can see that w.h.p. any vertex with degree greater than $\hat{\Delta}$ will either be clustered or have its degree halved after $\frac{2}{\epsilon} \ln(n \log \frac{\Delta}{\delta})$ rounds, so $\hat{\Delta}$ upper-bounds $\Delta$ and our algorithms complete in logarithmic number of rounds.

B.3 Lazy deletion of vertices and edges.

In practice, we do not remove vertices and edges as they are clustered, but simply skip over them when they are encountered later in the process. We find that this approach decreases the runtimes and overall complexity of the algorithm. (In particular, edges between spokes may never be touched in the lazy deletion scheme, but must nevertheless be removed in the proactive deletion approach.) Lazy deletions also allow us to avoid expensive mutations of internal data structures.

B.4 Binomial sampling instead of fixed-size batches

Lazy deletion does introduce an extra complication, namely it is now more difficult to sample a fixed-size batch of $n, \epsilon/\Delta$ vertices, where $n$ is the number of remaining unclustered vertices. This is because we do not maintain a separate set of $n$, unclustered vertices, nor explicitly compute the value of $n$.

We do, however, maintain a set of unprocessed vertices, that is, a suffix of $\pi$ containing $n$, unclustered vertices and $m$ clustered vertices that have not been passed through by the algorithm. We may therefore resort to an i.i.d. sampling of these vertices, choosing each with probability $\epsilon/\Delta$.

Since processing an unprocessed but clustered vertex has no effect, we effectively simulate an i.i.d. sampling of the $n$ unclustered vertices.

Furthermore, we do not have to actually sample each vertex—because $\pi$ is a uniform random permutation, it suffices to draw $B \sim Bin(n, m, \epsilon/\Delta)$ and extract the next $B$ elements from $\pi$ for processing, reducing the number of random draws from $n + m$ Bernoullis to a single Binomial.

All of our theorems hold in expectation when using i.i.d. sampling instead of fixed-size batches.
B.5 Comment on CDK Implementation

A crucial difference between the CDK algorithm and our algorithms lies in the fact that CDK might reject vertices from the active set, which are then placed back into the set of unclustered vertices for potential selection at later rounds. Conversely, our algorithms ensure that the active set is always completely processed, so any vertex that has been selected will no longer be selected in an active set again. We are therefore able to exploit a single random permutation $\pi$ and use the tricks with lazy deletions and binomial sampling that are not available to CDK, which instead has to perform the complete i.i.d. sampling. In our opinion, this accounts for the largest difference in runtimes between CDK and our algorithms.
C Full experiment results

Figure 3: Empirical mean runtimes. For short, ‘CW’ is ClusterWild! and ‘As’ refers to the asynchronous variants. On larger graphs, our parallel algorithms on 3-4 threads are faster than serial KwikCluster. On the smaller graphs, the BSP variants have expensive synchronization barriers (relative to the small amount of actual work done) and do not necessarily run faster than serial KwikCluster; the asynchronous variants do outperform serial KwikCluster with 4-5 threads. We were only able to run CDK on the smaller graphs, for which CDK was 2-3 orders of magnitude slower than serial. Note also that the BSP variants have improved runtimes for larger $\epsilon$. 

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Figure 4: Empirical mean speedups. The best speedups (14x on large graphs) are achieved by asynchronous ClusterWild which has the least coordination, followed by asynchronous C4 (13x on large graphs). The BSP variants achieve up to 10x speedups on large graphs, with better speedups as $\epsilon$ increases. On small graphs we obtain poorer speedups as the cost of any contention is magnified as the actual work done is comparatively small. There are a couple of kinks at 10 and 16 threads, which we postulate is due to NUMA and hyperthreading effects—the EC2 r3.8xlarge instances are equipped with 10-core Intel Xeon E5-2670 v2 (Ivy Bridge) processors with 32 vCPUs and hyperthreading.
Figure 5: Empirical objective values relative to mean objective value obtained by serial algorithm.
Figure 6: Empirical percentage of blocked vertices. Generally the number of blocked vertices increases with the number of threads and larger $\epsilon$ values. C4 BSP has fewer blocked vertices than asynchronous C4, but at the cost of more synchronization barriers. We point out that across all 100 runs of every graph, the maximum percentage of blocked vertices is less than 0.25%; for large sparse graphs, the maximum percentage is less than 0.025%, i.e., 1 in 4000.