AdaQP: Adaptive Message Quantization and Parallelization for Distributed Full-graph Training

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GNN Message Passing Paradigm



Mathematic Form

 $h_{N(v)}^{l} = \phi^{l} (h_{u}^{l-1} | u \in N(v))$ $h_{v}^{l} = \psi(h_{v}^{l-1}, h_{N(v)}^{l})$

- h^l_v: learned embedding of
 node v at layer l
- > N(v): neighbor set of node v
- > ϕ^l : aggregation function
- > ψ^l : update function

Aggregate information from neighbors to produce node embeddings

Training on Large-scale Graphs





Pinterest: PinSage for web-sacle recommendation

Google Maps: GNN for traffic forecasting

Efficient training on large-scale graphs is challenging but meaningful for industry applications

Sampling-based GNN Training



GraphSAGE

Sampling-based GNN training

- > Use sampled neighbors for training, altering graph topology (lower model accuracy)
- > Transfer k-hop features for a k-layer GNN (**time-consuming**)
- Run (sophisticated) sampling algorithms (extra overhead)

Distributed Full-graph GNN Training



Distributed full-graph training

- > Each worker holds one graph partition and remote 1-hop HALO node indices in GPU
- Large data transfer across devices due to exchanging remote messages [features and embeddings in forward, embedding gradients in backward] for computation in each GNN layer

Communication Bottleneck

Dataset	Partition Setting	Communication Cost	Remote Neighbor Ratio	
Raddit (Hamilton at al. 2017a)	2M-1D	66.78%	41.54%	
Reduit (Hammon et al., 2017a)	2M-2D	75.20%	62.60%	
ashr products (Hu at al. 2020)	2M-2D	75.59%	31.09%	
ogon-products (Hu et al., 2020)	2M-4D	76.67%	40.52%	
Ameron Broducts (Zong et al. 2020)	2M-2D	75.58%	39.75%	
Amazon roducis (Zeng et al., 2020)	2M-4D	78.22%	53.00%	

M – Machines





- Communication cost (dividing average communication time by average per-epoch training time among all devices) can be up to 78.22%
- As parallelism level increases,
 communication overhead
 becomes more severe
- Unbalanced number of messages transferred across difference device pairs

Careful design to alleviate such graph data transfer overhead is the key for training acceleration

SOTA Works





PipeGCN

 hide communication overhead by pipelining computation with communication across epochs

SANCUS

- Check embedding staleness before broadcast in each epoch
- Reuse stale embedding from Results Cache

SOTA works adopt staleness-based communication-hiding design, which hurts training convergence

Opportunity for Hiding Computation Time



- Divide local nodes into *central nodes* (without remote neighbors) and *marginal nodes* (with remote neighbors)
- > Central nodes computation can be hidden within marginal nodes communication

Parallelization + Message Quantization Design



Vanilla Distributed Full-graph Training



...

...

Use adaptive message quantization to

balance and reduce message exchange sizes among devices

Hide central nodes computation within marginal nodes communication

Workflow of AdaQP



- I. Each local graph is decomposed into central graph and marginal graph; computation of the former overlaps with communication of the latter
- II. Each remote message is quantized to certain bit-width set by the Assigner
 III. The Assigner traces input data in each layer and periodically assigns bit-width for remote message quantization

Stochastic Integer Message Quantization

Quantization to compress sending messages

$$\tilde{\mathbf{h}}_{v_b}^l = \tilde{q}_b \left(h_v^l \right) = round_{st} \left(\frac{h_v^l - Z_v^l}{S_{v_b}^l} \right)$$

Dequantization to restore received messages

 $\hat{h}_{\nu}^{l} = dq_{b} \left(\tilde{h}_{\nu_{b}}^{l} \right) = \tilde{h}_{\nu_{b}}^{l} S_{\nu_{b}}^{l} + Z_{\nu}^{l}$

> h^l_v: message of node v at layer l
 > Z^l_v = min(h^l_v): zero point, the minimum value among input vector
 > s^l_{vb} = max(h^l_v)-min(h^l_v)/(2<sup>b_{v-1}): scaling factor, mapping floating point h^l_v to integer h^l_{vb}
</sup>

For message vector h_{ν}^{l} , the reconstructed (after quantization and dequantization) \hat{h}_{ν}^{l} is: > **Unbiased estimation** of input: $E[\hat{h}_{\nu}^{l}] = h_{\nu}^{l}$

> Variance bounded and controlled by bit-width: $Var[\hat{h}_{\nu}^{l}] = \frac{D_{\nu}^{l} s_{\nu_{b}}^{l}}{6}$, D_{ν}^{l} is the dimension of vector h_{ν}^{l}

Impact of Gradient Variance on Convergence

View full-graph training as empirical risk minimization problem

$$min_{\boldsymbol{w}_t \in R^D} E[\mathcal{L}(\boldsymbol{w}_t)] = \frac{1}{N} \sum_{i}^{N} \mathcal{L}_i(\boldsymbol{w}_t) \ \boldsymbol{w}_{t+1} = \boldsymbol{w}_t - \alpha \widetilde{\boldsymbol{g}}_t$$

Convergence guarantee with gradient variance

Theorem. Suppose our distributed full-graph GNN training runs for T epochs using a fixed step size $a \leq \frac{2}{L_2}$. Select t randomly from $\{1, \dots, T\}$. Under Assumption 1, we have

$$E\left[\left|\left|\nabla \mathcal{L}(\bar{\boldsymbol{w}}_{t})\right|\right|^{2}\right] \leq \frac{2(\mathcal{L}(\boldsymbol{w}_{1}) - \mathcal{L}^{*})}{T(2\alpha - a^{2}L_{2})} + \frac{\alpha L_{2}Q^{2}}{2 - \alpha L_{2}}$$

> The convergence rate is $O(T^{-1})$, which is **consistent with** vanilla distributed full-graph training

Training converges to the neighborhood of that of the vanilla distributed full graph training in solution space, whose radius is determined by gradient variance upper bound Q

Connect Quantization to Gradient Variance

Theorem. Given a distributed full-graph (V, E) and optional bit-width set B, for each layer $l \in \{1, \dots, L\}$ in the GNN, the upper bound of the gradient variance Q^l in layer l is:

$$Q^{l} = \sum_{\nu}^{|V|} \left(\sum_{k_{1}}^{N_{R}(\nu)} \sum_{k_{2}}^{N_{R}(\nu)} \alpha_{k_{1,\nu}}^{2} \alpha_{k_{2,\nu}}^{2} \frac{D_{k_{1}}^{l-1} D_{k_{2}}^{l} \left(S_{k_{1b}}^{l-1} S_{k_{2b}}^{l}\right)^{2}}{6} + M^{2} \sum_{k}^{N_{R}(\nu)} \alpha_{k,\nu}^{2} \frac{D_{k}^{l} (S_{k_{b}}^{l})^{2}}{6} + N^{2} \sum_{k}^{N_{R}(\nu)} \alpha_{k,\nu}^{2} \frac{D_{k}^{l-1} (S_{k_{b}}^{l-1})^{2}}{6} \right)$$

M and *N* are constants

$$M \text{ and } N \text{ are constants}$$

$$recall \text{ that: } s_{\nu_{b}}^{l} = \frac{\max(h_{\nu}^{l}) - \min(h_{\nu}^{l})}{2^{b_{\nu}-1}}$$

$$f$$
Bit-width is here!

- (1) Size of remote neighbor set $N_R(v)$: decided by graph topology and partition algorithm
- ② Aggregation coefficient $\alpha_{k,v}$: decided by GNN types (GCN or GraphSAGE)
- ③ Dimension size D_k^l and value range (numerator) in $S_{k_b}^l$: decided by graph datasets and training process
- ④ Choices of bit-width b_{v} : set it to adjust gradient variance upper bound and communication volume

Adaptive Bit-width Assignment

Assigner solves a variance-time bi-objective problem to assign bit-width for remote messages sent in each layer, to strike a **convergence-throughput trade-off**



added gradient variance bound in each communication round when quantizing sending messages

$$\beta_{k} = \frac{\sum_{v}^{N_{T}(k)} \alpha_{k,v}^{2} D_{k}^{l} (\max(h_{k}^{l}) - \min(h_{k}^{l}))^{2}}{6}$$

 β_k reflects the total influence of transferring message k between device pair K_i on gradient variance

- \succ K_i: total number of messages transferred in device pair *i*
- > D_k^l : dimension of the remote message vector h_k^l
- > θ_i and γ_i : the parameters of cost model

convert the problem to an MILP and invoke an off-the-shelf solver to get the solution

Experimental Evaluation

GNN models: GCN, full-batch GraphSAGE (with mean aggregator)

Baselines: Vanilla distributed full-graph training, PipeGCN, SANCUS

Datasets:	Dataset	#Nodes #Edges		#Features	#Classes	Size
	Reddit	232,965	114,615,892	602	41	3.53GB
	Yelp (Zeng et al., 2020)	716,847	6,977,410	300	100	2.10GB
	ogbn-products	2,449,029	61,859,140	100	47	1.38GB
	AmazonProducts	1,569,960	264,339,468	200	107	2.40GB

Hardware Configurations: 2 servers, each has 4 GPUs

CPU	GPU	Inter-node connection	Intra-node connection
Intel Xeon Gold 6230 2.1GHz	Nvidia Tesla V100 SXM2 32GB	100Gps Ethernet	NVLink

Throughput and Accuracy

Dataset	Partitions	Model	Method	Accuracy(%)	Throughput (epoch/s)	Dataset	Partitions	Model	Method	Accuracy(%)	Throughput (epoch/s)
Reddit —		GCN	Vanilla PipeGCN SANCUS AdaQP	95.36±0.03 † 94.73±0.17 95.36±0.02	0.99 † 1.11 (1.12×) 2.17 (2.19 ×)		2M-2D	GCN	Vanilla PipeGCN SANCUS AdaQP	44.24±0.19 † 20.75±2.44 43.96±0.15	1.18 † 0.80 3.04 (2.58 ×)
	2M-1D	GraphSAGE	Vanilla PipeGCN SANCUS AdaQP	96.50±0.03 96.62±0.00 † 96.49±0.02	0.94 3.72 (3.96×) † 2.13 (2.27×)			GraphSAGE	Vanilla PipeGCN SANCUS AdaQP	64.65±0.08 63.88±0.06 † 64.72±0.13	1.11 2.63 (2.37×) † 3.15 (2.83×)
	2M 2D	GCN	Vanilla PipeGCN SANCUS AdaQP	95.35±0.04 † 94.90±0.02 95.38±0.03	1.13 † 1.48 (1.31×) 2.65 (2.35 ×)	Yelp	2M-4D	GCN	Vanilla PipeGCN SANCUS AdaQP	43.86±0.62 † 20.78±0.2.45 43.84±0.63	1.57 † 0.66 3.64 (2.32 ×)
	2141-210	GraphSAGE	Vanilla PipeGCN SANCUS AdaQP	96.55±0.03 96.67±0.01 † 96.53 ± 0.04	1.16 3.13 (2.70×) † 2.65 (2.28×)			GraphSAGE	Vanilla PipeGCN SANCUS AdaQP	64.67±0.12 63.73±0.14 † 64.78±0.05	1.19 2.32 (1.95×) † 3.58 (3.01 ×)
ogbn-products	214 215	GCN	Vanilla PipeGCN SANCUS AdaQP	75.14±0.41 † 71.52±0.13 75.32±0.28	0.61 † 0.26 1.65 (2.70 ×)		2M-2D	GCN	Vanilla PipeGCN † SANCUS AdaQP	51.45±0.12 † 20.83±0.18 51.50±0.08	0.42 0.32 1.16 (2.76 ×)
	2111-210	GraphSAGE	Vanilla PipeGCN SANCUS AdaQP	78.90±0.17 77.82±0.01 † 78.85±0.20	0.63 1.10 (1.75×) † 1.67 (2.65 ×)			GraphSAGE	Vanilla PipeGCN SANCUS AdaQP	75.69±1.32 71.96±0.00 † 75.69 ± 1.33	0.46 0.99 (2.15×) † 1.21 (2.63×)
	2M-4D -	GCN	Vanilla PipeGCN SANCUS AdaQP	75.11±0.09 † 71.99±0.16 75.30±0.17	0.79 † 0.21 2.18 (2.76 ×)	Amazoni iouucis	2M-4D	GCN	Vanilla PipeGCN SANCUS AdaQP	51.38±0.16 † 21.22±0.07 51.56±0.20	0.58 † 0.27 1.60 (2.76 ×)
		GraphSAGE	Vanilla PipeGCN SANCUS AdaQP	78.89±0.09 76.67±0.01 † 78.90±0.08	0.77 1.10 (1.43×) † 2.15 (2.79×)			GraphSAGE	Vanilla PipeGCN SANCUS AdaQP	75.80±1.16 71.91±0.00 † 75.98±1.18	0.62 1.02 (1.65×) † 1.61 (2.60 ×)

AdaQP achieves highest throughput in most cases (2.19~3.01X faster than Vanilla) & comparable accuracy (within - 0.30% ~ + 0.19% of Vanilla' s accuracy)

Convergence Curve



AdaQP preserves $O(T^{-1})$ convergence rate, verifying theoretical results

Accuracy-Throughput Trade-off and Time Breakdown

2M-2D Vanilla

2M-2D AdaQP

Partitions

Reddit

Adaptive quantization vs. uniform random bitwidth sampling

Per-epoch training time breakdown

0,6

Time (s)

0.2





Yelp

Comm

Quant.

Comp.

AdaQP consistently achieves higher accuracy than random sampling with close throughput, striking better accuracy-throughput trade-off quantization/dequantization overhead of AdaQP is small (5.53%~13.88%)

End-to-end Wall-clock Time Breakdown





➤ Two key designs:

Message quantization with time-variance-aware bit-width assignment

Communication-computation parallelization on each local graph

Convergence guarantee and theoretical analysis on relationship between message quantization and gradient variance

Reduce communication cost by 79.98% on average and achieve 2.19~3.01X training throughput improvement

Takeaway: GNNs are robust to quantization, even when loss compression is performed on all messages (features, embeddings, embedding gradients) of each GNN layer



The Artifact of AdaQP:

https://doi.org/10.5281/zenodo.7783787

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Message Transferring Modeling



Implement message exchange with Ring all2all

Objective 1: minimize struggler in each communication round

$$min_{b_k \in B}max_{1 \le i \le N} \theta_i \sum_{i}^{K_i} D_k^l b_k + y_i$$

- > K_i : total number of messages transferred in device pair *i*
- > θ_i and γ_i : the parameters of cost model
- ➢ B: the optional bit-width set, set to [2,4,8] in our work

Variance Upper Bound Modeling

Objective2: minimize **added variance upper bound** in each communication round due to message quantization

$$\min_{b_k \in B} \sum_{i}^{N} \sum_{k}^{K_i} \frac{\beta_k}{(2^{b_k} - 1)^2}$$

$$\beta_{k} = \frac{\sum_{v}^{N_{T}(k)} \alpha_{k,v}^{2} D_{k}^{l} (\max(h_{k}^{l}) - \min(h_{k}^{l}))^{2}}{6}$$

 $N_T(k)$ denotes k' s neighbors in the target device to which k' s message is to be sent

Adaptive Bit-width Assignment



Solve the variance-time bi-objective problem to strike a convergence-efficiency trade-off

GPU Resources Isolation

Quantization Kernel and **Computation Kernel** content for GPU compute resources



Control CUDA kernel launching time to avoid GPU resources contention

End-to-end Wall-clock Time Comparison

Dataset	Partitions	Model	Method	Wall-clock Time (s)	Dataset	Partitions	Model	Method	Wall-clock Time (s)
Reddit	2M-1D	GCN	Vanilla PipeGCN SANCUS AdaQP	505.79 † 447.28 237.24	Yelp	2M-2D	GCN	Vanilla PipeGCN SANCUS AdaQP	846.79 † 1249.89 332.37
		GraphSAGE	Vanilla PipeGCN SANCUS AdaQP	530.46 135.29 † 246.71			GraphSAGE	Vanilla PipeGCN SANCUS AdaQP	897.28 381.11 † 321.54
	2M-2D	GCN	Vanilla PipeGCN SANCUS AdaQP	443.53 † 335.56 218.14		2M-4D	GCN	Vanilla PipeGCN SANCUS AdaQP	767.47 † 1509.41 281.77
		GraphSAGE	Vanilla PipeGCN SANCUS AdaQP	429.85 159.66 † 208.34			GraphSAGE	Vanilla PipeGCN SANCUS AdaQP	839.96 430.63 † 289.23
ogbn-products	2M-2D	GCN	Vanilla PipeGCN SANCUS AdaQP	409.54 † 940.16 162.53	AmazonProducts	2M-2D	GCN	Vanilla PipeGCN SANCUS AdaQP	2874.77 † 3782.44 1053.51
		GraphSAGE	Vanilla PipeGCN SANCUS AdaQP	397.91 229.11 † 155.94			GraphSAGE	Vanilla PipeGCN SANCUS AdaQP	2597.21 1212.65 † 1008.34
	2M-4D	GCN	Vanilla PipeGCN SANCUS AdaQP	317.48 † 1186.68 124.67		2M-4D	GCN	Vanilla PipeGCN SANCUS AdaQP	2057.70 † 3880.68 806.29
		GraphSAGE	Vanilla PipeGCN SANCUS AdaQP	326.05 229.31 † 133.93			GraphSAGE	Vanilla PipeGCN SANCUS AdaQP	1927.85 1171.38 † 771.52

AdaQP Achieve highest shortest wall-clock time (14/16) in most cases



- Empirically, GNN training is robust to stochastic integer quantization, even when it is performed to each part and each layer of GNN
- Stochastic integer quantization can reduce the data transferring overhead in all kinds of GNN training systems



Sampling-based GNN Training

Offloading-based GNN Training