Mining Billion-node Graphs: Patterns, Generators and Tools

Christos Faloutsos CMU (on sabbatical at google)

Thank you!



• Jennifer





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Our goal:

Open source system for mining huge graphs:

PEGASUS project (PEta GrAph mining System)

• www.cs.cmu.edu/~pegasus

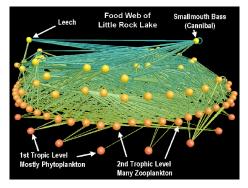


• code and papers

Outline

- Introduction Motivation
 - Problem#1: Patterns in graphs
 - Problem#2: Tools
 - Problem#3: Scalability
 - Conclusions

Graphs - why should we care?



Food Web [Martinez '91]



- (facebook, orkut, ...)
- twitter



Internet Map

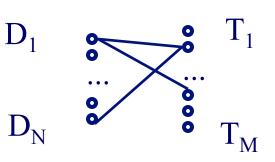
[lumeta.com]

The Social Structure of "Countrysic

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Graphs - why should we care?

• IR: bi-partite graphs (doc-terms)



• web: hyper-text graph

• ... and more:

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Graphs - why should we care?

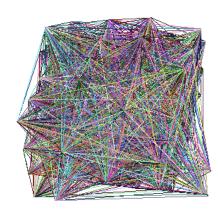
- 'viral' marketing
- web-log ('blog') news propagation
- computer network security: email/IP traffic and anomaly detection

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Outline

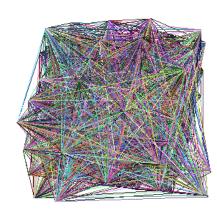
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Problem #1 - network and graph mining



- What does the Internet look like?
- What does FaceBook look like?
- What is 'normal'/'abnormal'?
- which patterns/laws hold?

Problem #1 - network and graph mining

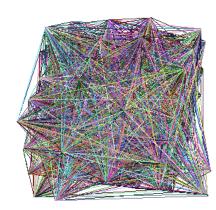


• What does the Internet look like?

- What does FaceBook look like?
- What is 'normal'/'abnormal'?
- which patterns/laws hold?
 - To spot anomalies (rarities), we have to discover patterns

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Problem #1 - network and graph mining



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- What does the Internet look like?
- What does FaceBook look like?
- What is 'normal'/'abnormal'?
- which patterns/laws hold?
 - To spot anomalies (rarities), we have to discover patterns
 - Large datasets reveal patterns/anomalies that may be invisible otherwise...

Graph mining

• Are real graphs random?

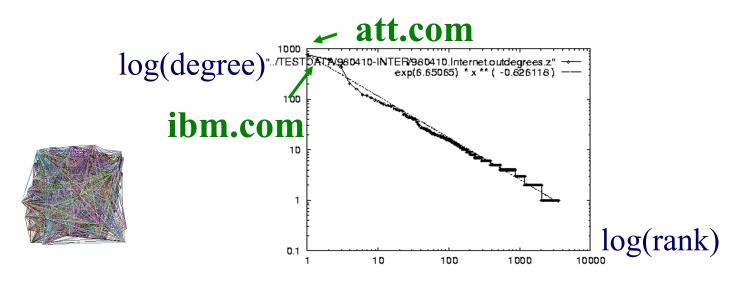
Laws and patterns

- Are real graphs random?
- A: NO!!
 - Diameter
 - in- and out- degree distributions
 - other (surprising) patterns
- So, let's look at the data

Solution# S.1

• Power law in the degree distribution [SIGCOMM99]

internet domains

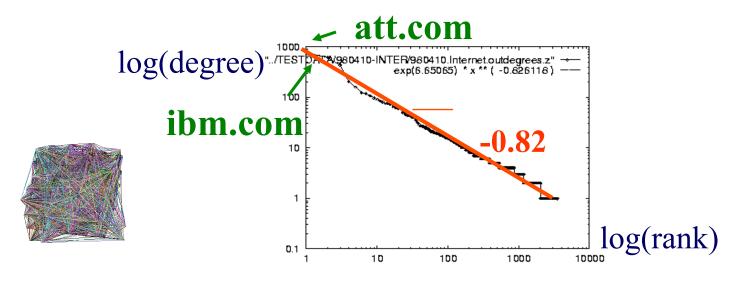


Stanford'11

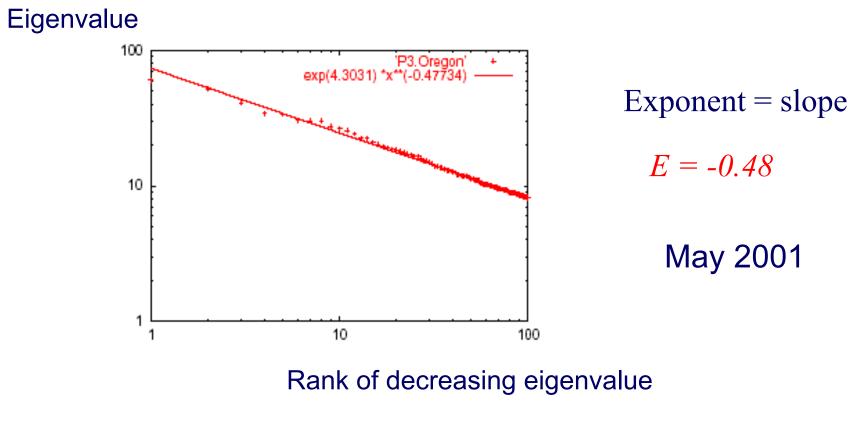
Solution# S.1

• Power law in the degree distribution [SIGCOMM99]

internet domains



Solution# S.2: Eigen Exponent E



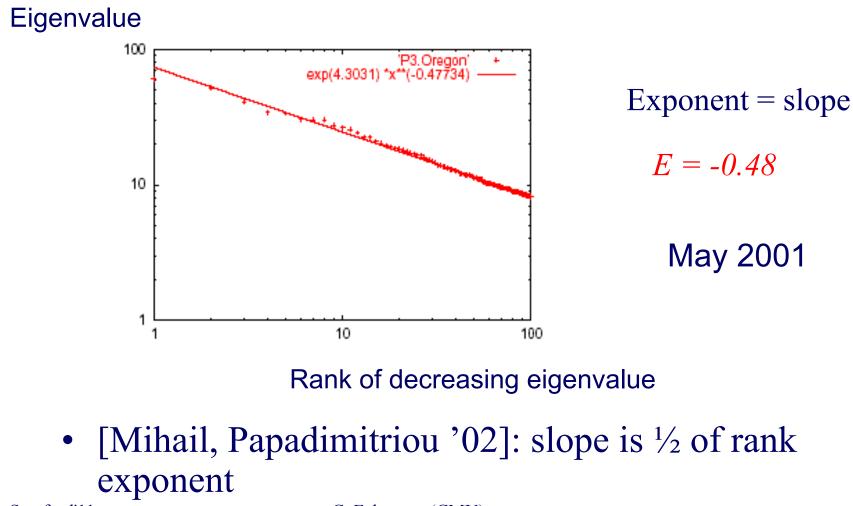
• A2: power law in the eigenvalues of the adjacency matrix

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Solution# S.2: Eigen Exponent E



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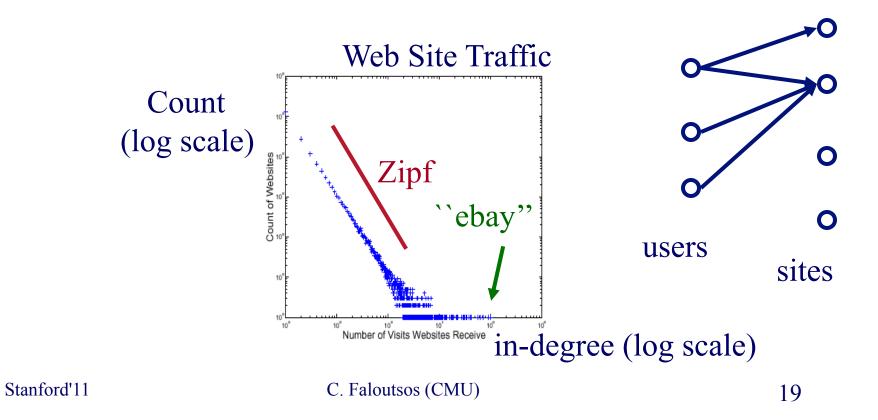
But:

How about graphs from other domains?

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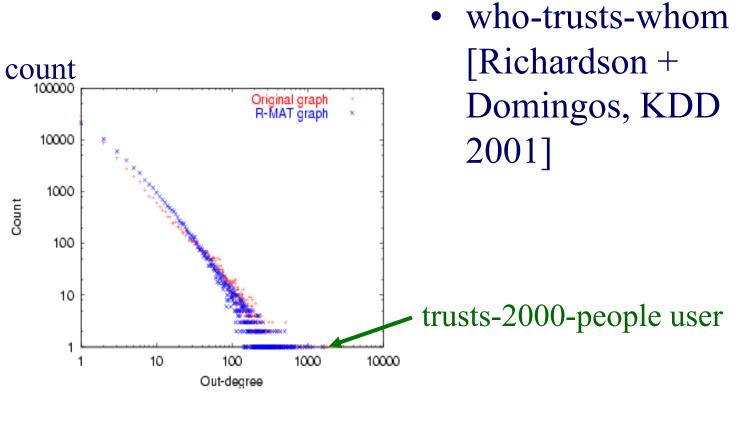
More power laws:

• web hit counts [w/ A. Montgomery]



0

epinions.com



(out) degree

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And numerous more

- # of sexual contacts
- Income [Pareto] –'80-20 distribution'
- Duration of downloads [Bestavros+]
- Duration of UNIX jobs ('mice and elephants')
- Size of files of a user
- •
- 'Black swans'

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 - degree, diameter, eigen,
 - triangles
 - cliques
 - Weighted graphs
 - Time evolving graphs
- Problem#2: Tools

Solution# S.3: Triangle 'Laws'

• Real social networks have a lot of triangles

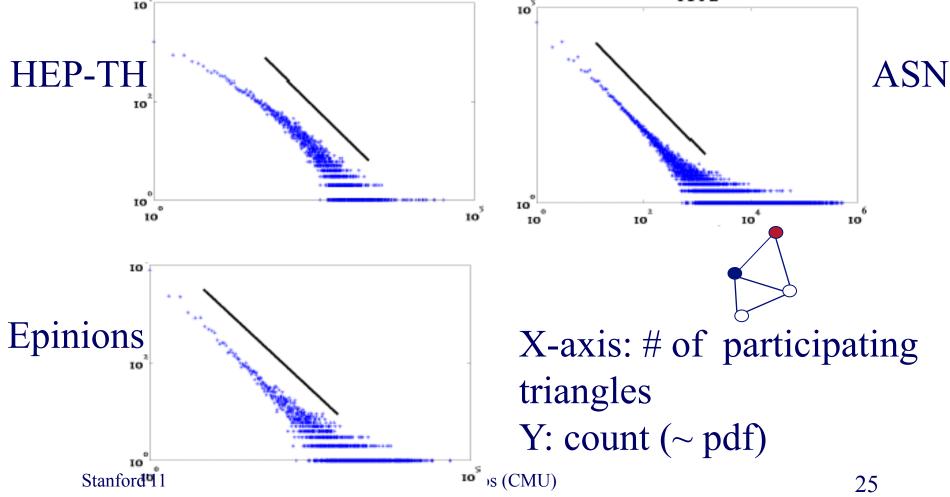
Solution# S.3: Triangle 'Laws'

- Real social networks have a lot of triangles

 Friends of friends are friends
- Any patterns?

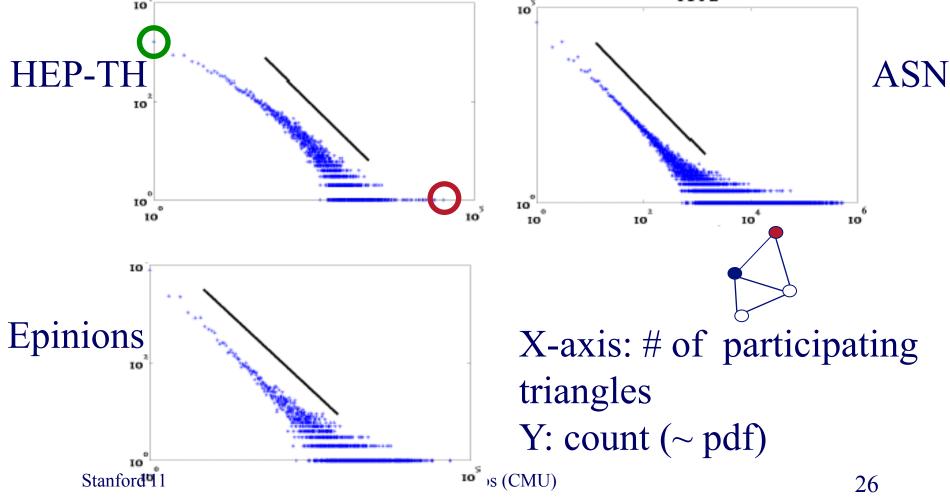
Triangle Law: #S.3 [Tsourakakis ICDM 2008]



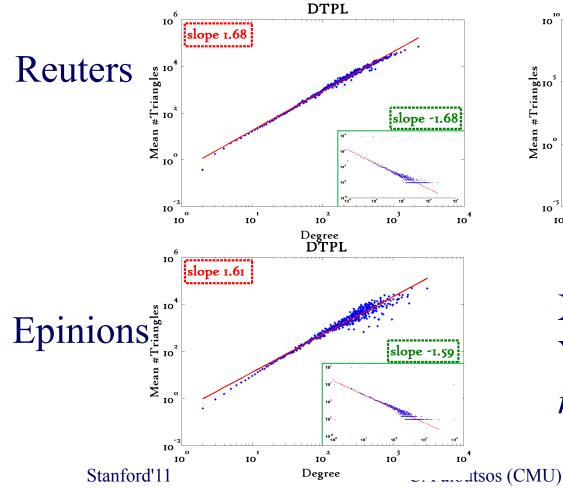


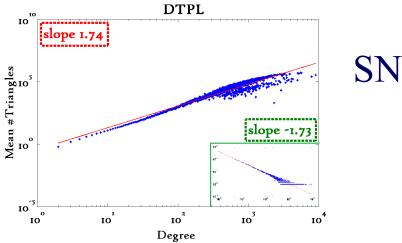
Triangle Law: #S.3 [Tsourakakis ICDM 2008]





Triangle Law: #S.4 [Tsourakakis ICDM 2008]





X-axis: degree Y-axis: mean # triangles *n* friends -> $\sim n^{1.6}$ triangles

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Triangle Law: Computations [Tsourakakis ICDM 2008]

But: triangles are expensive to compute (3-way join; several approx. algos) Q: Can we do that quickly?

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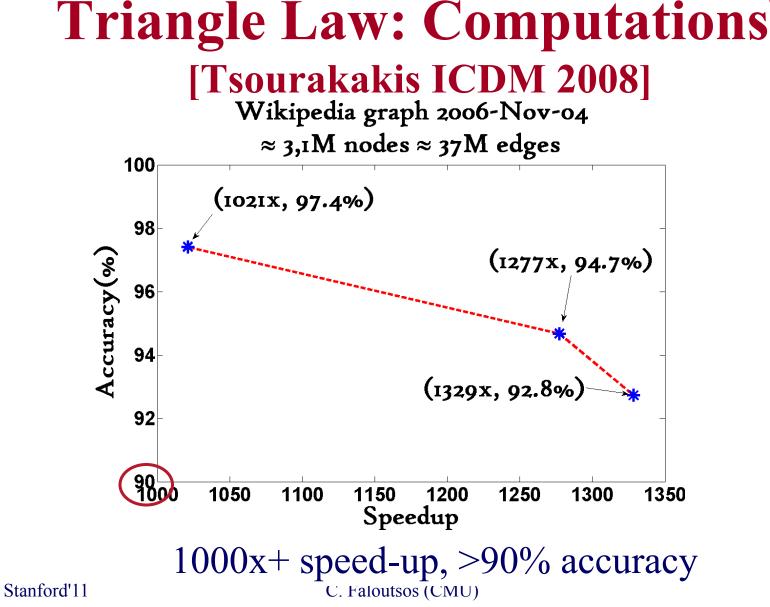
Triangle Law: Computations [Tsourakakis ICDM 2008]

But: triangles are expensive to compute (3-way join; several approx. algos)
Q: Can we do that quickly?
A: Yes!

#triangles = 1/6 Sum (λ_i^3) (and, because of skewness (S2), we only need the top few eigenvalues!

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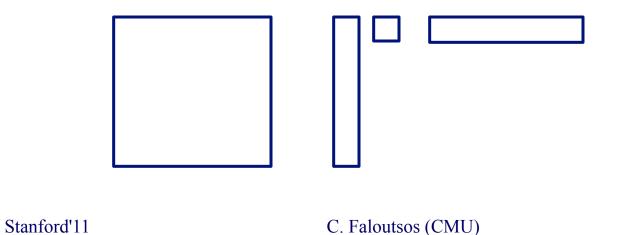
30



B. Aditya Prakash, Mukund Seshadri, Ashwin Sridharan, Sridhar Machiraju and Christos
Faloutsos: *EigenSpokes: Surprising Patterns and Scalable Community Chipping in Large Graphs*, PAKDD 2010, Hyderabad, India, 21-24 June 2010.

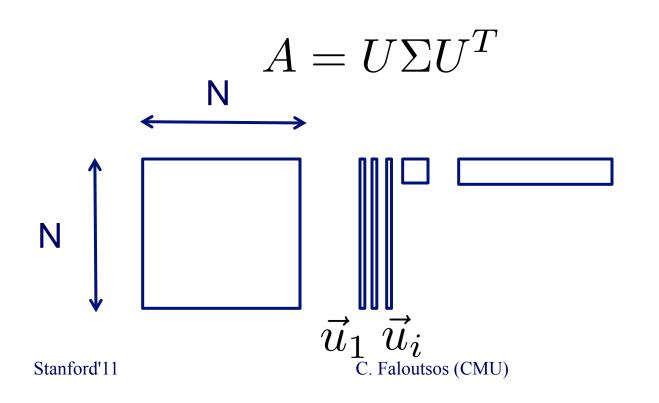
- Eigenvectors of adjacency matrix
 - equivalent to singular vectors (symmetric, undirected graph)

$$A = U\Sigma U^T$$



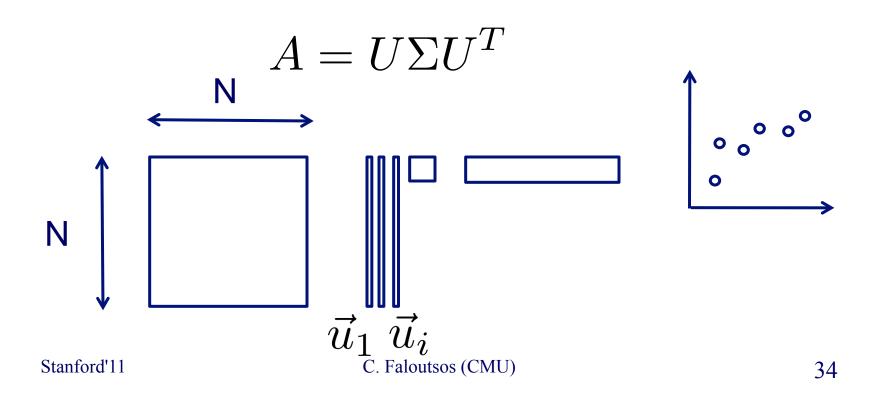


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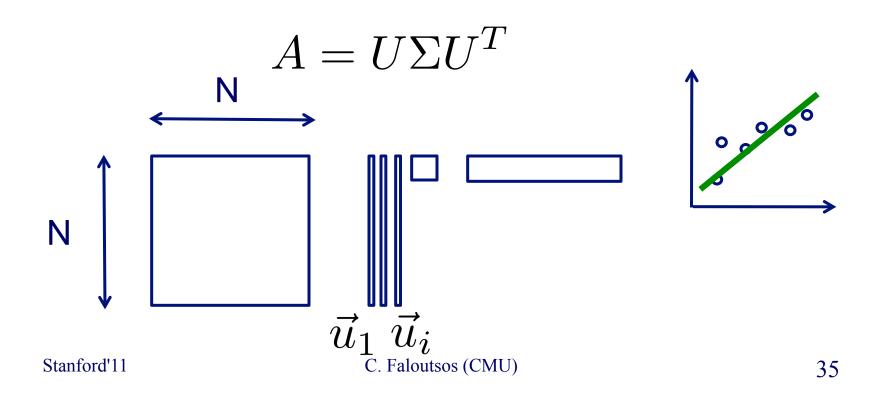


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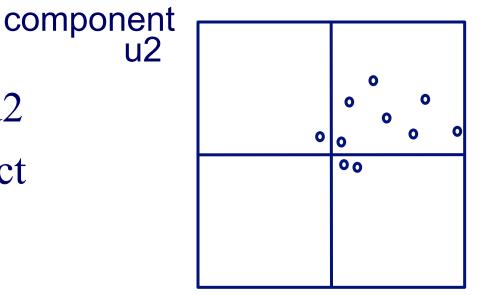


- Eigenvectors of adjacency matrix
 - equivalent to singular vectors (symmetric, undirected graph)



2nd Principal

- EE plot:
- Scatter plot of scores of u1 vs u2
- One would expect
 - Many points @ origin
 - A few scattered
 ~randomly

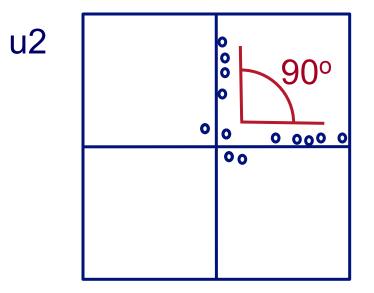


u1 1st Principal component

EigenSpokes

- EE plot:
- Scatter plot of scores of u1 vs u2
- One would expect
 - Many points @ origin





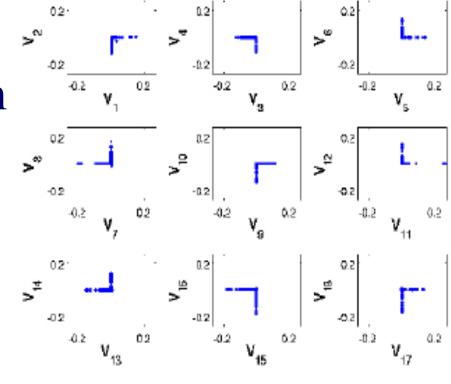
u1

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EigenSpokes - pervasiveness

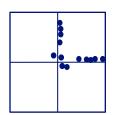
- Present in mobile social graph
 - across time and space

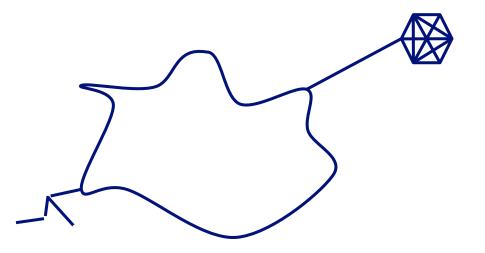




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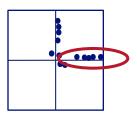
Near-cliques, or nearbipartite-cores, loosely connected

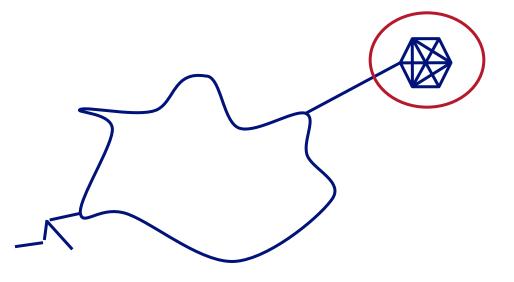




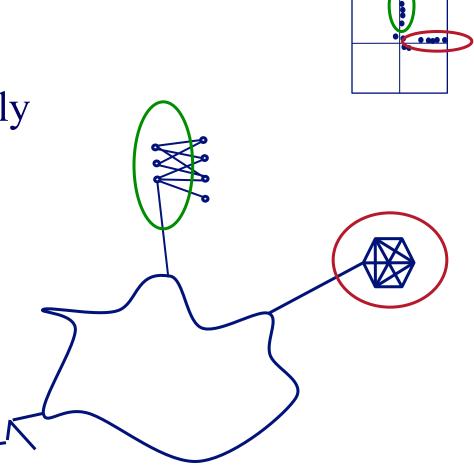
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Near-cliques, or nearbipartite-cores, loosely connected





Near-cliques, or nearbipartite-cores, loosely connected

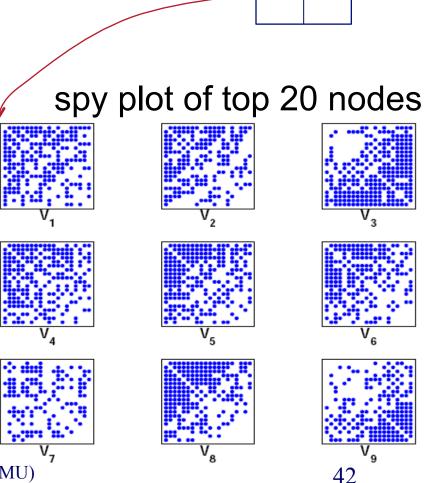


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Near-cliques, or nearbipartite-cores, loosely connected

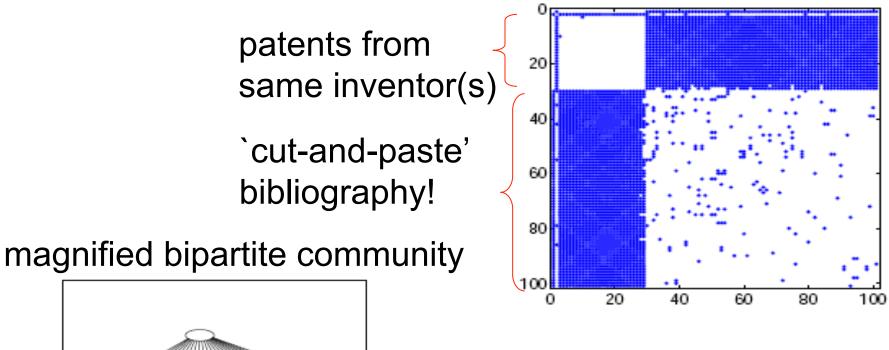
So what?

- Extract nodes with high scores
- high connectivity
- Good "communities"



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Bipartite Communities!



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Observations on weighted graphs?

• A: yes - even more 'laws'!



M. McGlohon, L. Akoglu, and C. Faloutsos Weighted Graphs and Disconnected Components: Patterns and a Generator. SIG-KDD 2008

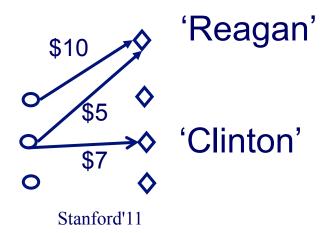
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Observation W.1: Fortification

Q: How do the weights of nodes relate to degree?

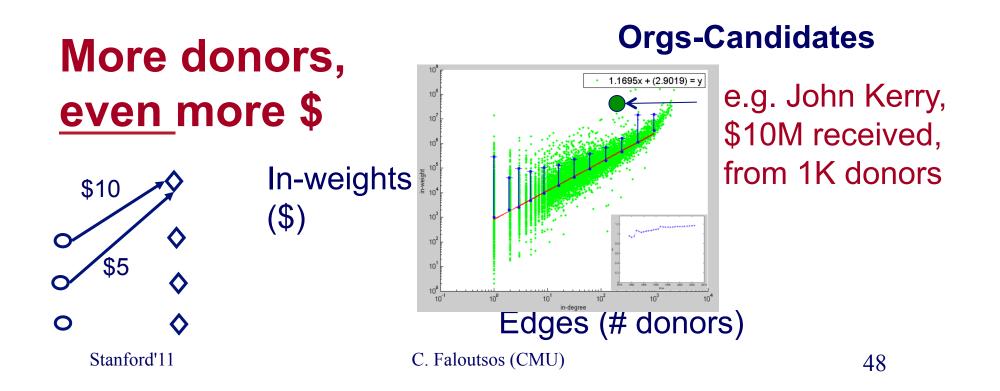
Observation W.1: Fortification

More donors, more \$?



Observation W.1: fortification: Snapshot Power Law

- Weight: super-linear on in-degree
- exponent 'iw': 1.01 < iw < 1.26



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Problem: Time evolution

 with Jure Leskovec (CMU -> Stanford)



• and Jon Kleinberg (Cornell – sabb. @ CMU)



T.1 Evolution of the Diameter

- Prior work on Power Law graphs hints at **slowly growing diameter**:
 - diameter $\sim O(\log N)$
 - diameter $\sim O(\log \log N)$



• What is happening in real data?

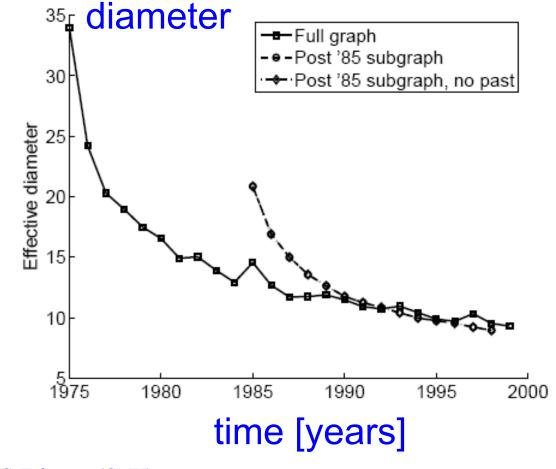
T.1 Evolution of the Diameter

- Prior work on Power Law graphs hints at slowly growing diameter:

 - $\text{ diameter} \sim (\ln n)$ $\text{ diameter} \sim O(\log n)$
- What is happening in real data?
- Diameter shrinks over time

T.1 Diameter – "Patents"

- Patent citation network
- 25 years of data
- @1999
 - 2.9 M nodes
 - 16.5 M edges



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T.2 Temporal Evolution of the Graphs

- N(t) ... nodes at time t
- E(t) ... edges at time t
- Suppose that

N(t+1) = 2 * N(t)

• Q: what is your guess for E(t+1) =? 2 * E(t)

T.2 Temporal Evolution of the Graphs

- N(t) ... nodes at time t
- E(t) ... edges at time t
- Suppose that

N(t+1) = 2 * N(t)

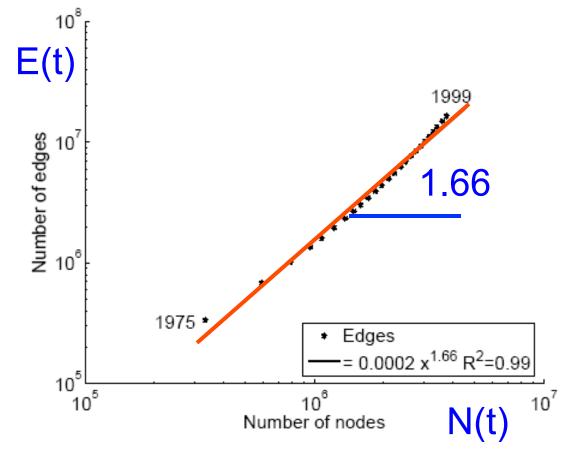
- Q: what is your guess for E(t+1) * E(t)
- A: over-doubled!

– But obeying the ``Densification Power Law''

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T.2 Densification – Patent Citations

- Citations among patents granted
- @1999
 - 2.9 M nodes
 - 16.5 M edges
- Each year is a datapoint



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Outline

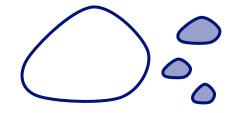
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More on Time-evolving graphs

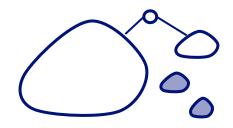
M. McGlohon, L. Akoglu, and C. Faloutsos Weighted Graphs and Disconnected Components: Patterns and a Generator. SIG-KDD 2008

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- *Q: How do NLCC's emerge and join with the GCC?*
- (``NLCC'' = non-largest conn. components)
- -Do they continue to grow in size?
- or do they shrink?
- or stabilize?



- *Q: How do NLCC's emerge and join with the GCC?*
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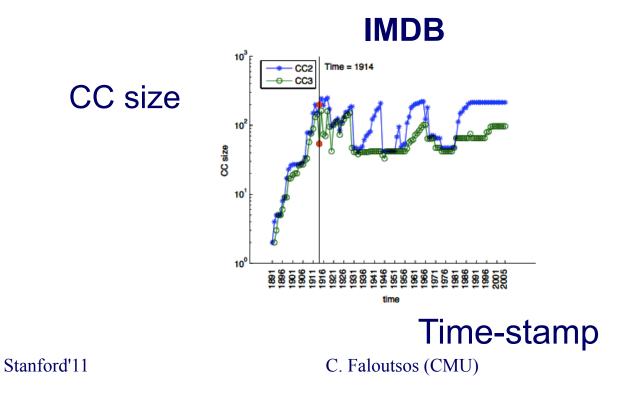


Q: How do NLCC's emerge and join with the GCC?

(``NLCC'' = non-largest conn. components)
YES - Do they continue to grow in size?
YES - or do they shrink?
YES - or stabilize?

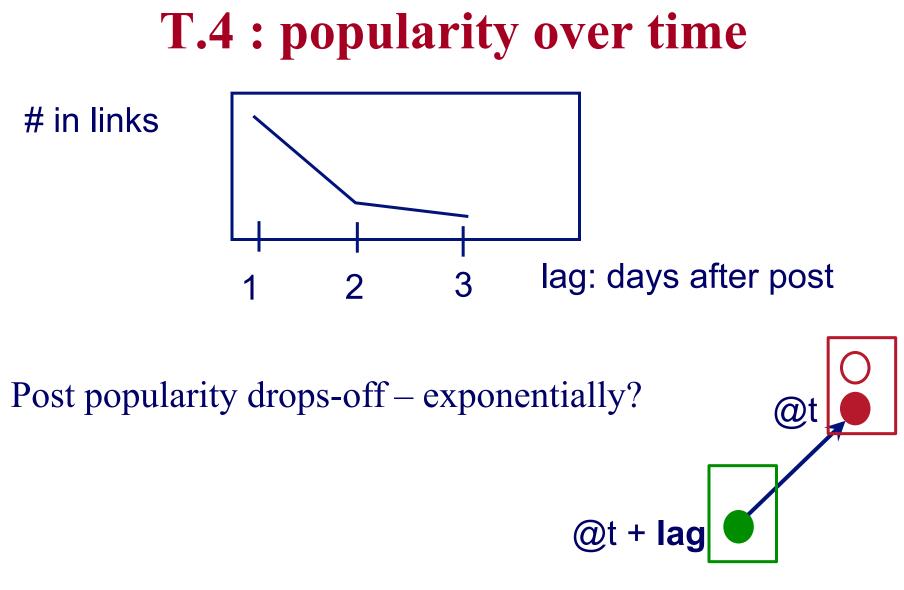
• After the gelling point, the GCC takes off, but NLCC's remain ~constant (actually, **oscillate**).

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Timing for Blogs

- with Mary McGlohon (CMU->google)
- Jure Leskovec (CMU->Stanford)
- Natalie Glance (now at Google)
- Mat Hurst (now at MSR)
 [SDM'07]

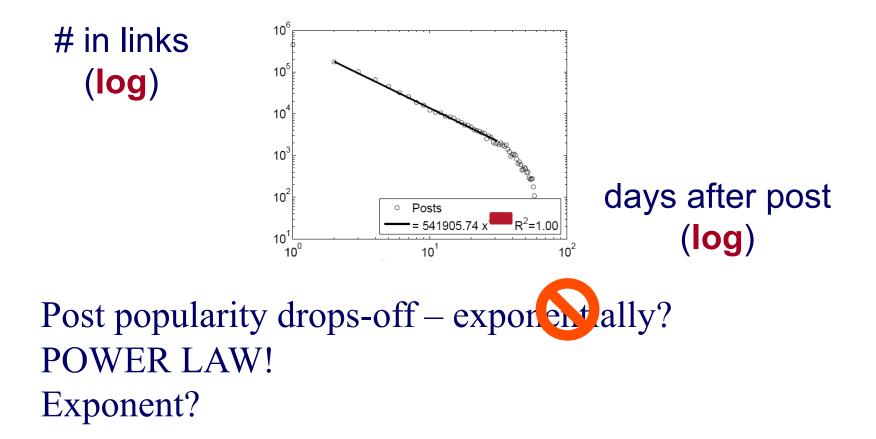


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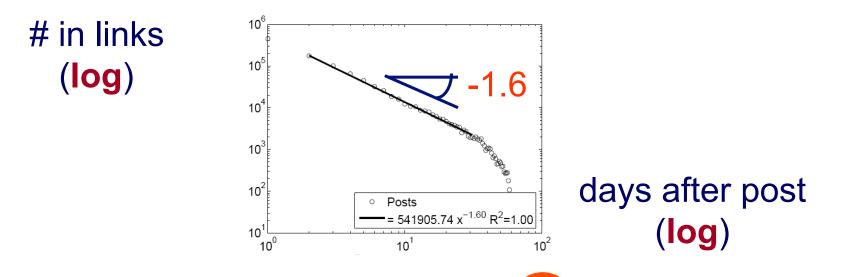
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T.4 : popularity over time

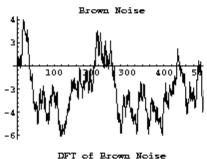


T.4 : popularity over time



Post popularity drops-off – exporentially? POWER LAW! Exponent? -1.6

- close to -1.5: Barabasi's stack model
- and like the zero-crossings of a random walk _{Stanford'11} C. Faloutsos (CMU)



50£

66

-1.5 slope

J. G. Oliveira & A.-L. Barabási Human Dynamics: The Correspondence Patterns of Darwin and Einstein. *Nature* **437**, 1251 (2005) . [PDF]





T.5: duration of phonecalls

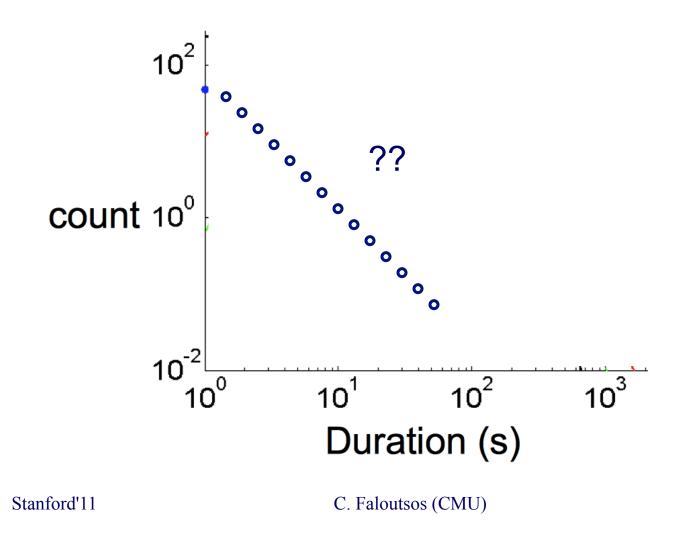
Surprising Patterns for the Call Duration Distribution of Mobile Phone Users



Pedro O. S. Vaz de Melo, LemanAkoglu, Christos Faloutsos, AntonioA. F. LoureiroPKDD 2010

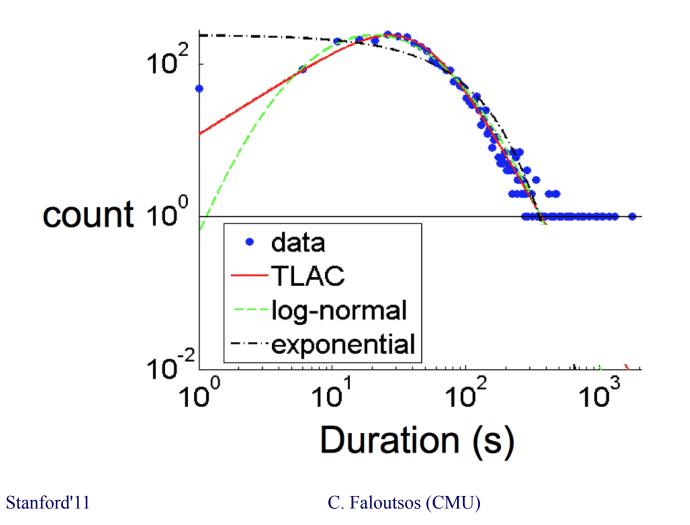
Stanford'11

Probably, power law (?)



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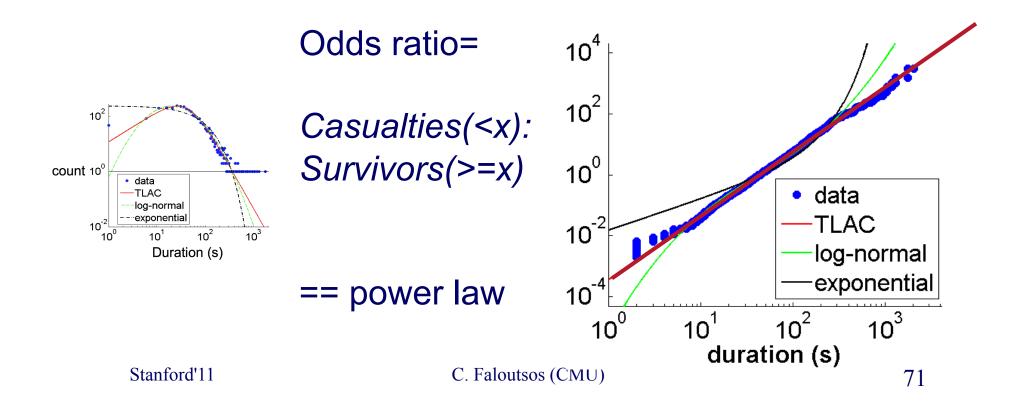
No Power Law!



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'TLaC: Lazy Contractor'

- The longer a task (phonecall) has taken,
- The even longer it will take



Data Description

- Data from a private mobile operator of a large city
 - 4 months of data
 - 3.1 million users
 - more than 1 billion phone records
- Over 96% of 'talkative' users obeyed a TLAC distribution ('talkative': >30 calls)

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 - Belief Propagation
 - Immunization
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OddBall: Spotting Anomalies in Weighted Graphs





Leman Akoglu, Mary McGlohon, Christos Faloutsos

> Carnegie Mellon University School of Computer Science

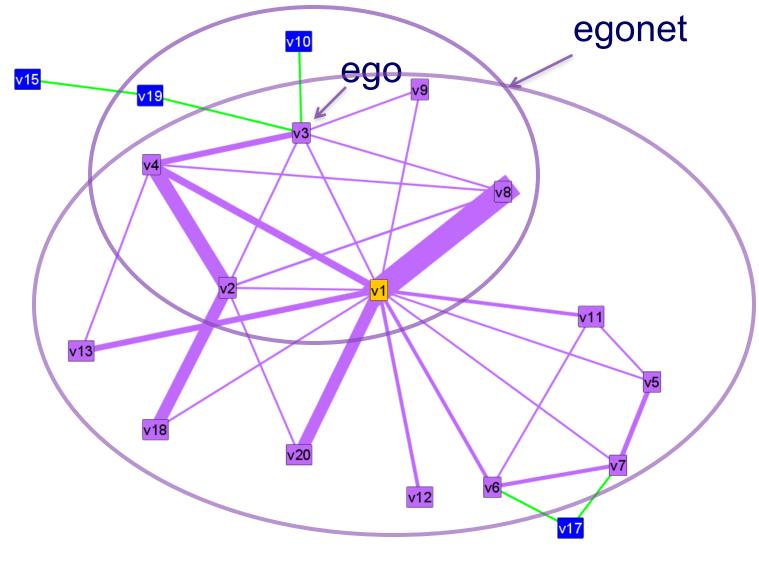
PAKDD 2010, Hyderabad, India

Main idea

For each node,

- extract 'ego-net' (=1-step-away neighbors)
- Extract features (#edges, total weight, etc etc)
- Compare with the rest of the population

What is an egonet?

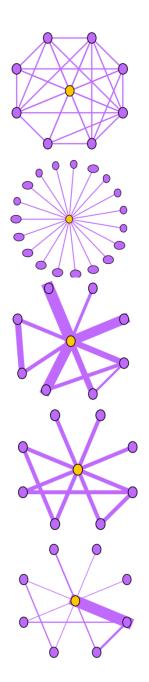


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Selected Features

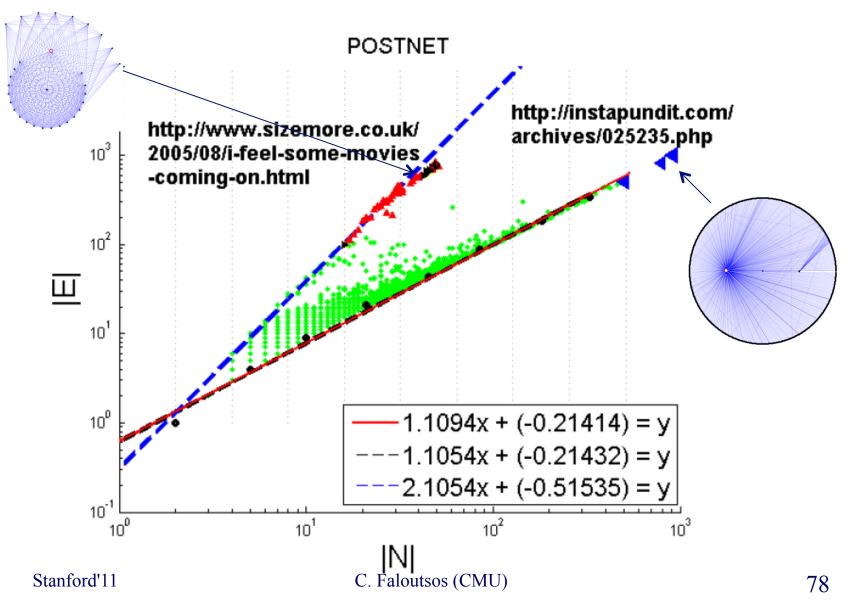
- N_i : number of neighbors (degree) of ego i
- E_i : number of edges in egonet i
- W_i : total weight of egonet *i*
- $\lambda_{w,i}$: principal eigenvalue of the weighted adjacency matrix of egonet *I*



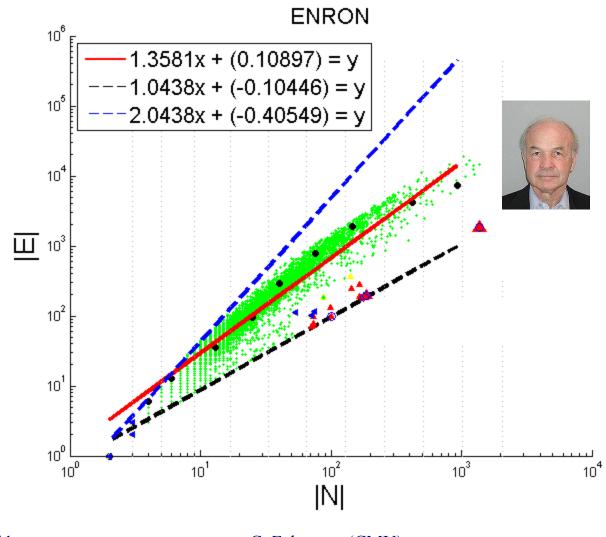
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Near-Clique/Star



Near-Clique/Star



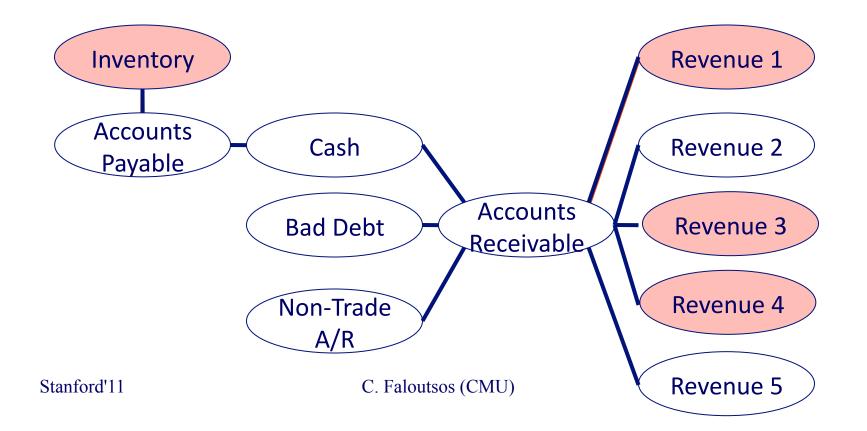
C. Faloutsos (CMU)

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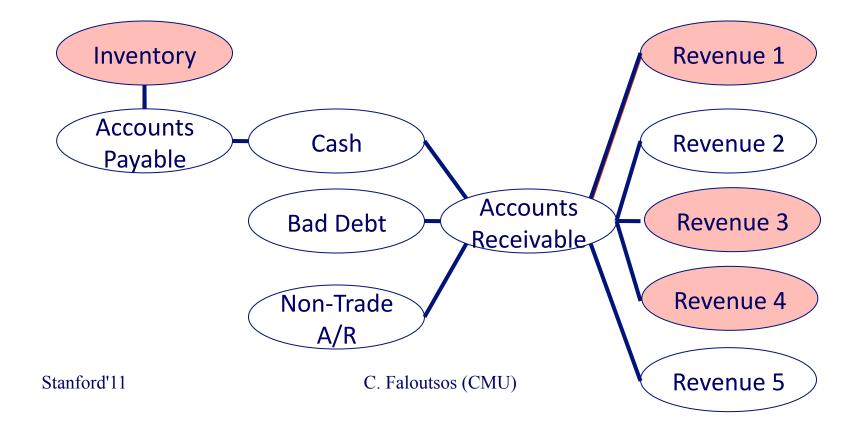
Fraud detection

• Problem: Given network and noisy domain knowledge about weakly-suspicious nodes (flags), which nodes are most risky?



Fraud detection

• Flags: eg, too many round numbers, etc



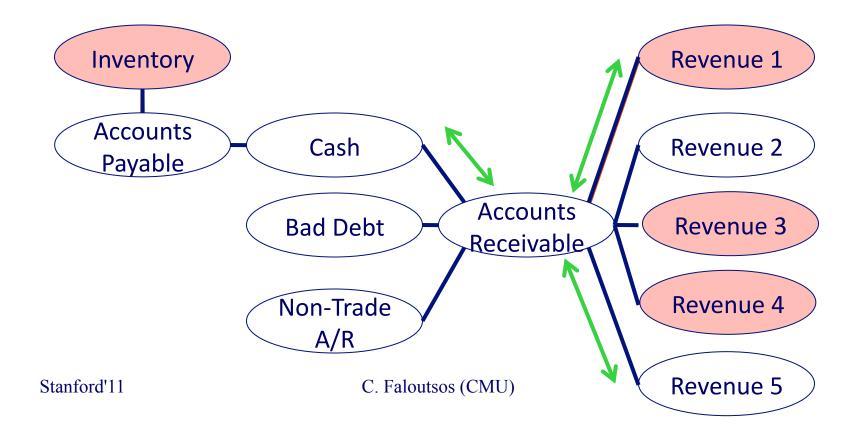
Solution: Belief Propagation

- Solution: Social Network Analytic Risk Evaluation
 - Assume homophily between nodes ("guilt by association")
 - -Use belief propagation (message passing)
 - Upon convergence, determine end risk scores.



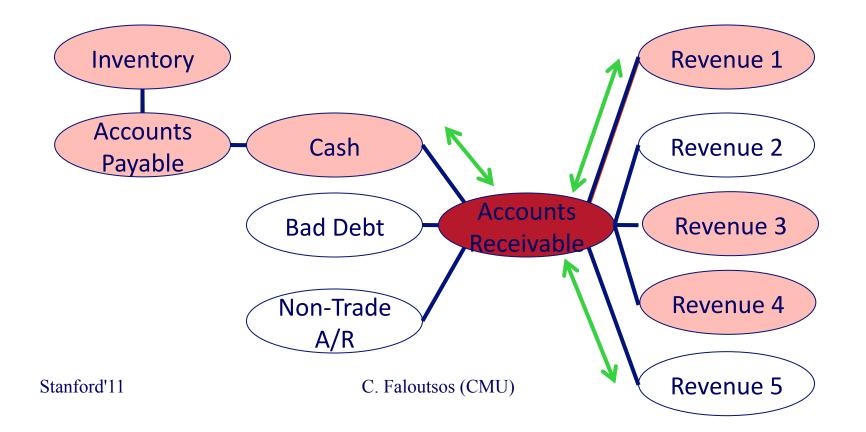
Fraud detection

• **Problem:** Given network and noisy domain knowledge about suspicious nodes (flags), which nodes are most risky?



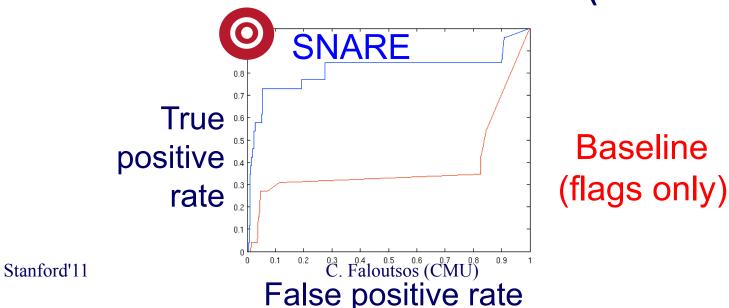
Fraud detection

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BP and 'SNARE'

- Accurate significant improvement over base
- Flexible Can be applied to other domains
- Scalable Linear time
- Robust Works on large range of parameters Results for accounts data (ROC Curve)



How to do B.P. on large graphs? A: [U Kang, Polo Chau, +, ICDE'11], to appear

Outline

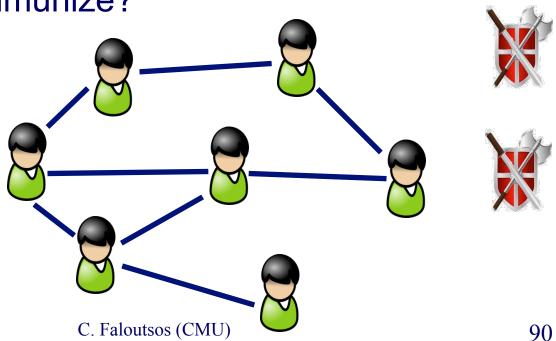
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- Problem#3: Scalability -PEGASUS
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Immunization and epidemic thresholds

- Q1: which nodes to immunize?
- Q2: will a virus vanish, or will it create an epidemic?

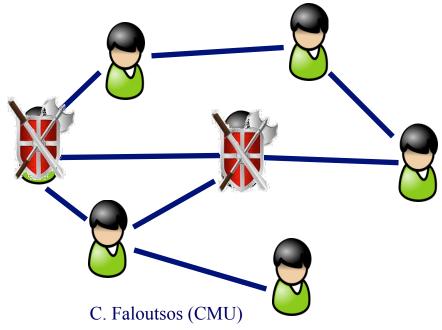
•Given

a network,
k vaccines, and
the virus details
Which nodes to immunize?



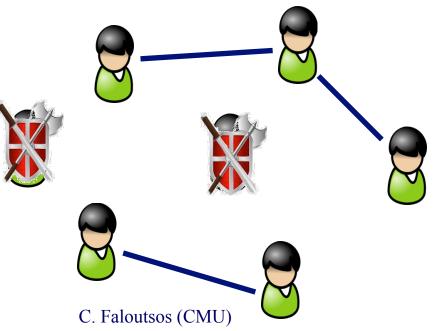
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•Given

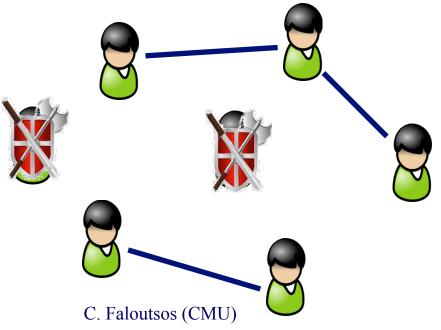
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the virus details
Which nodes to immunize?



•Given

a network,
k vaccines, and
the virus details
Which nodes to immunize?

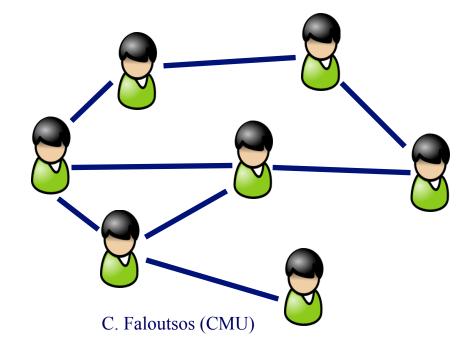
A: immunize the ones that maximally raise the `epidemic threshold' [Tong+, ICDM'10]



Q2: will a virus take over?

- Flu-like virus (no immunity, 'SIS')
- Mumps (life-time immunity, 'SIR')
- Pertussis (finite-length immunity, 'SIRS')

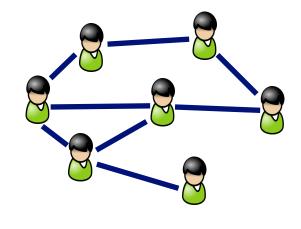
β: attack prob δ: heal prob



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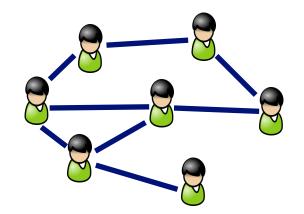
- β: attack prob δ: heal prob
- A: depends on connectivity (avg degree? Max degree? variance? Something else? _{Stanford'11} C. Faloutsos (CMU)



Q2: will a virus take over?

- Flu-like virus (no immunity, 'SIS')
- Mumps (life-time immunity, 'SIR')
- Pertussis (finite-length immunity, 'SIRS')

- β: attack prob δ: heal prob
- A: depends on connectivity: ONLY on first eigenvalue



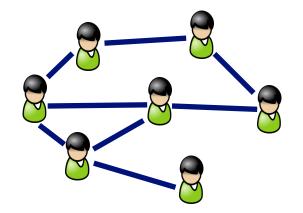
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A2: will a virus take over?

- For **all** typical virus propagation models (flu, mumps, pertussis, HIV, etc)
- The only connectivity easure that matters, is

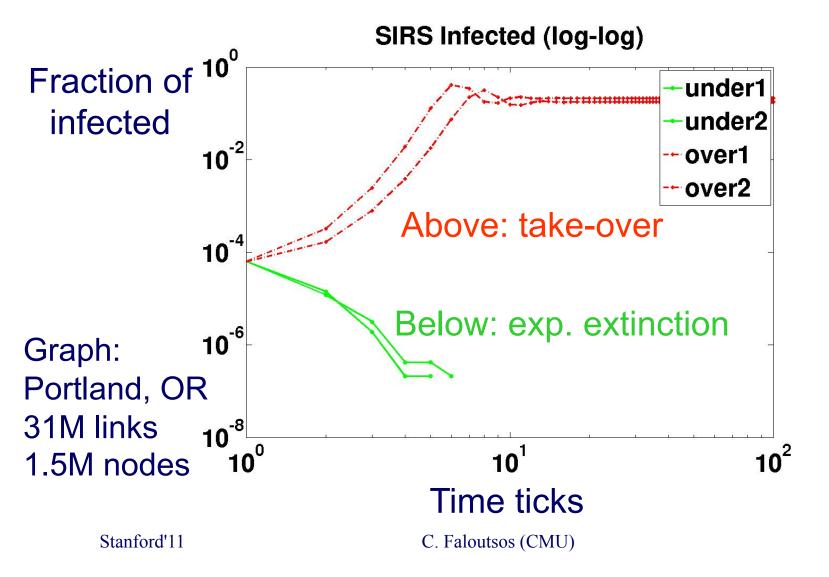
 $1/\lambda_1$

the first eigenvalue of the
 adj. matrix
[Prakash+, arxiv]



A2: will a virus take over?

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Outline

- Introduction Motivation
- Problem#1: Patterns in graphs
- Problem#2: Tools
 - OddBall (anomaly detection)
 - Belief propagation
 - Immunization
- Problem#3: Scalability -PEGASUS
 - Conclusions

Scalability

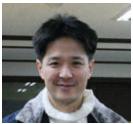
- Google: > 450,000 processors in clusters of ~2000 processors each [Barroso, Dean, Hölzle, "Web Search for a Planet: The Google Cluster Architecture" IEEE Micro 2003]
- Yahoo: 5Pb of data [Fayyad, KDD'07]
- Problem: machine failures, on a daily basis
- How to parallelize data mining tasks, then?
- A: map/reduce hadoop (open-source clone) http://hadoop.apache.org/



Outline – Algorithms & results

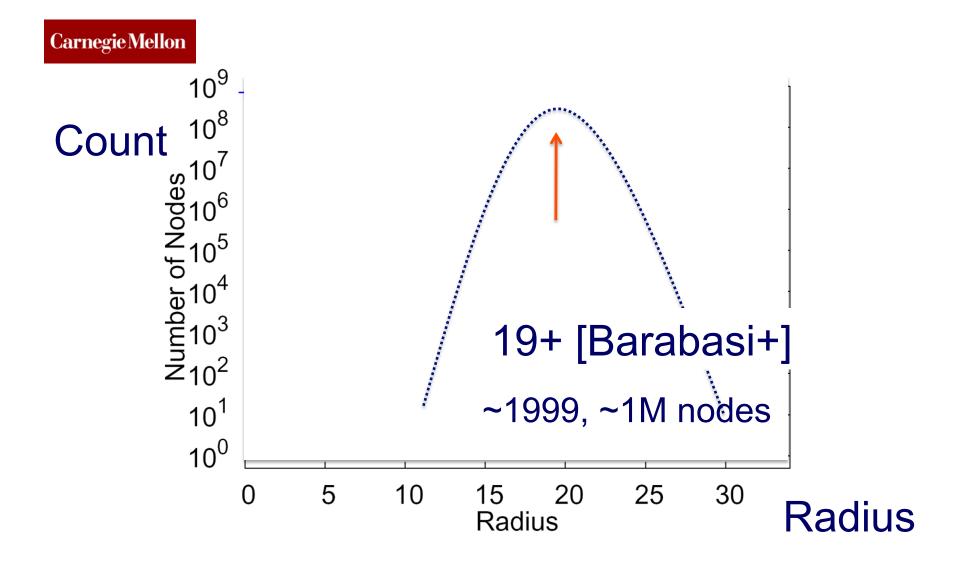
| | Centralized | Hadoop/ PEGASUS |
|---------------|-------------|--------------------|
| Degree Distr. | old | old |
| Pagerank | old | old |
| Diameter/ANF | old | HERE |
| Conn. Comp | old | HERE |
| Triangles | done | |
| Visualization | started | |

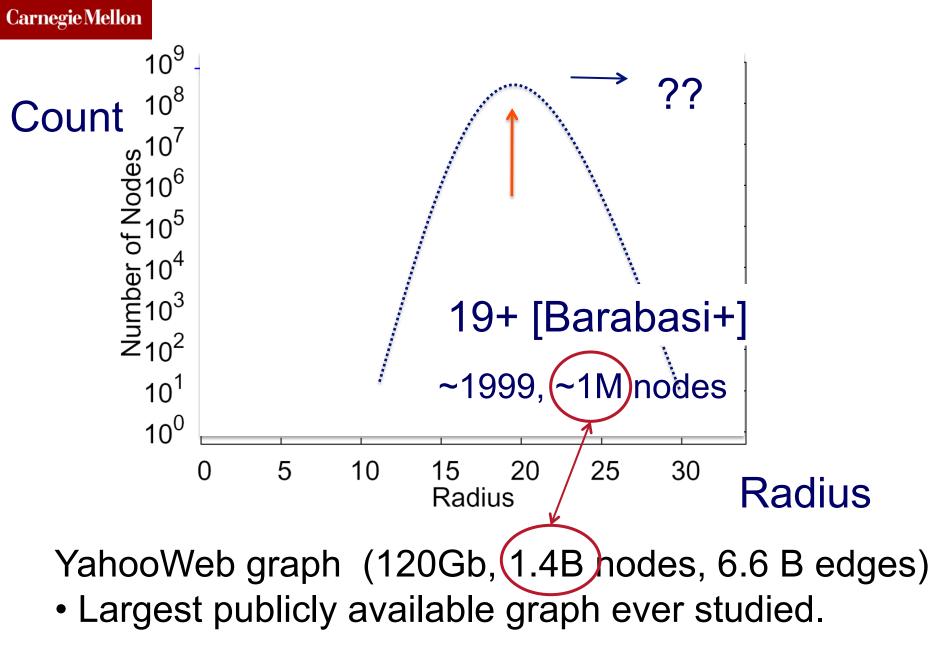
Stanford'11



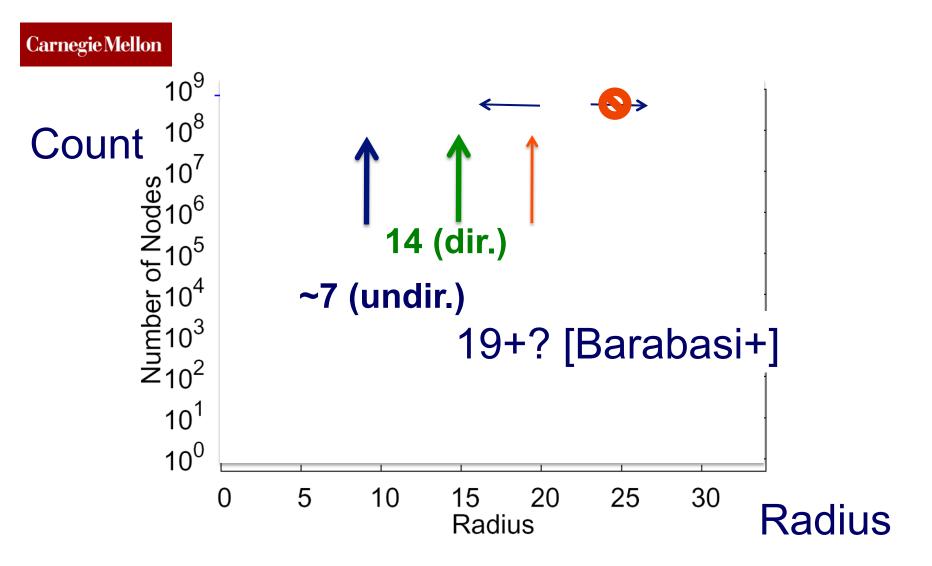
HADI for diameter estimation

- Radius Plots for Mining Tera-byte Scale Graphs U Kang, Charalampos Tsourakakis, Ana Paula Appel, Christos Faloutsos, Jure Leskovec, SDM'10
- Naively: diameter needs O(N**2) space and up to O(N**3) time – prohibitive (N~1B)
- Our HADI: linear on E (~10B)
 - Near-linear scalability wrt # machines
 - Several optimizations -> 5x faster



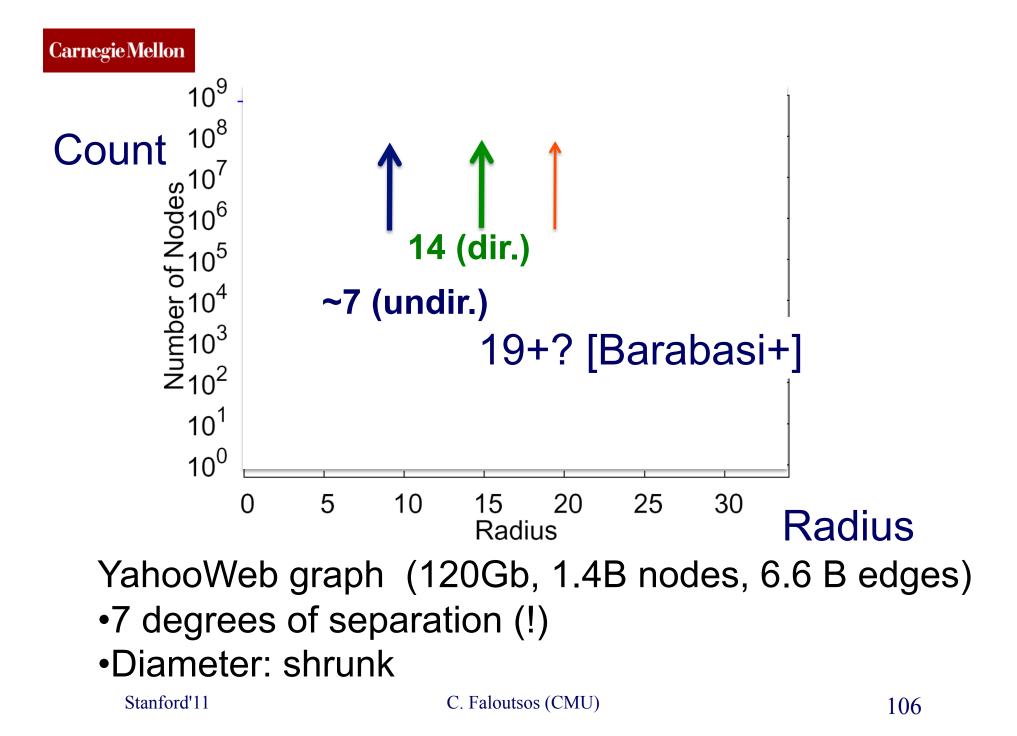


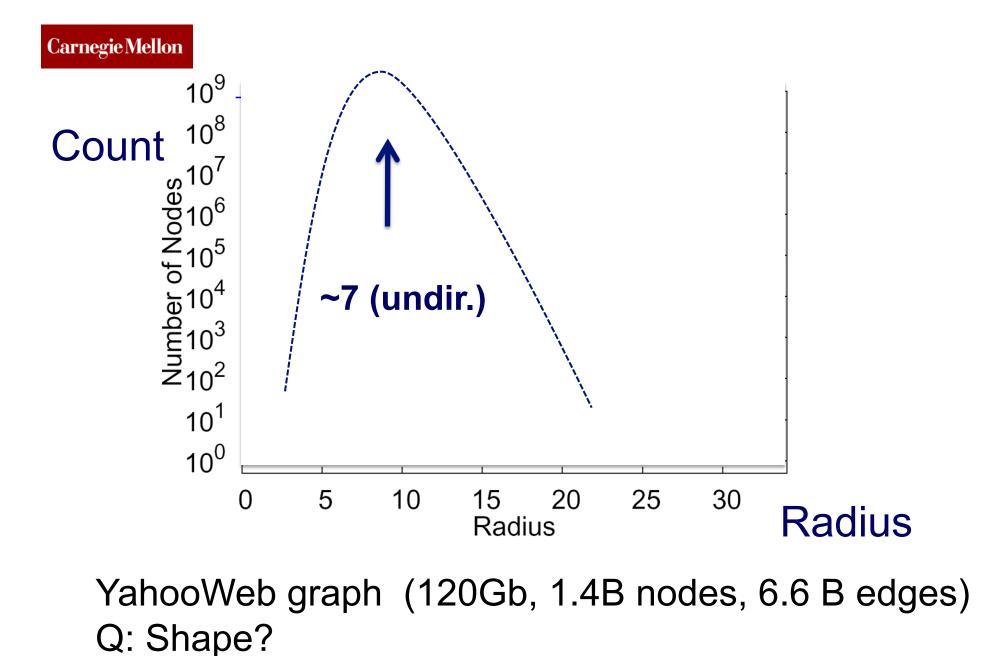
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YahooWeb graph (120Gb, 1.4B nodes, 6.6 B edges)

• Largest publicly available graph ever studied.



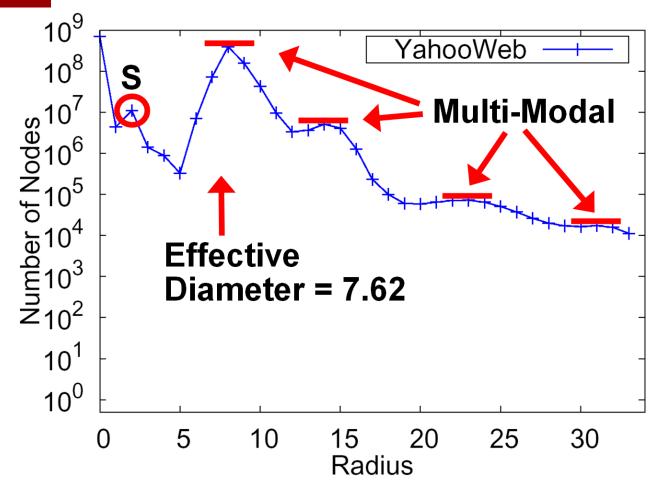


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Carnegie Mellon



YahooWeb graph (120Gb, 1.4B nodes, 6.6 B edges)

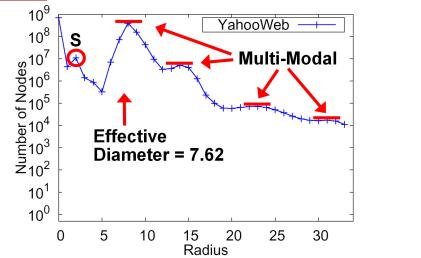
- effective diameter: surprisingly small.
- Multi-modality (?!)

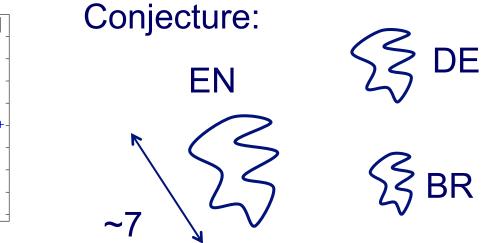
Stanford'11

C. Faloutsos (CMU)

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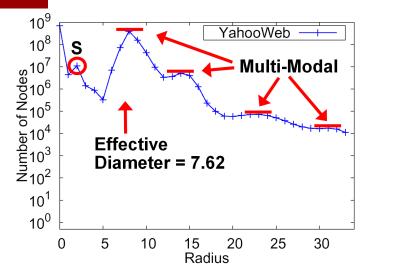


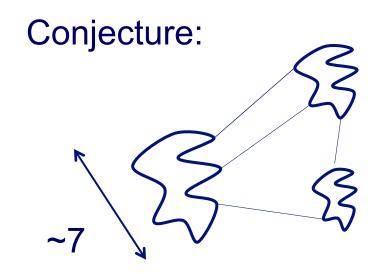
YahooWeb graph (120Gb, 1.4B nodes, 6.6 B edges)

- effective diameter: surprisingly small.
- Multi-modality: probably mixture of cores .

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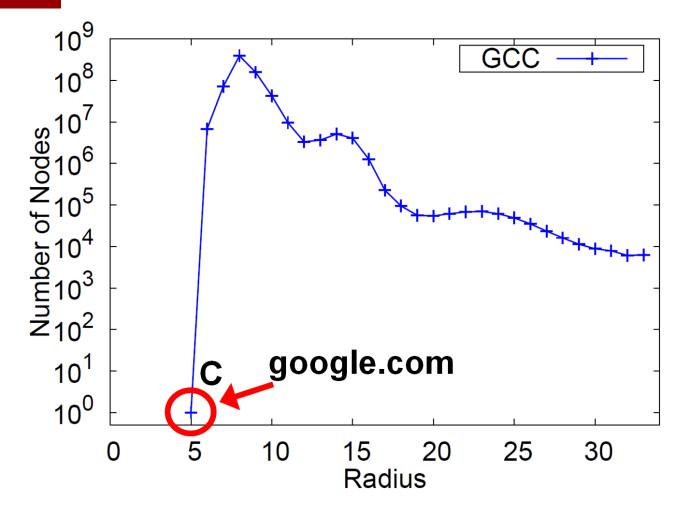


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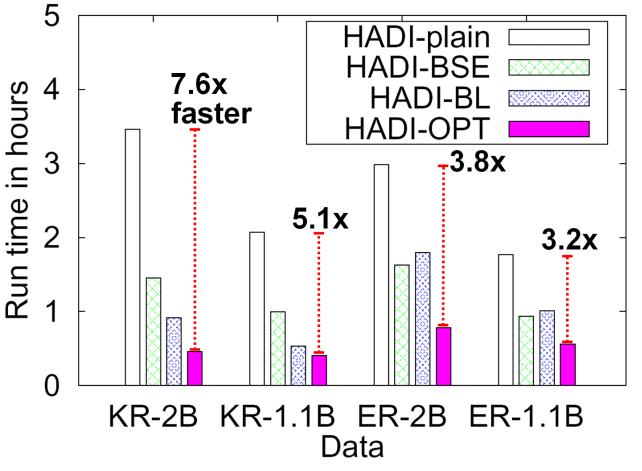
Carnegie Mellon



Radius Plot of GCC of YahooWeb.

Stanford'11





Running time - Kronecker and Erdos-Renyi Graphs with billions edges.

Outline – Algorithms & results

| | Centralized | Hadoop/ PEGASUS |
|---------------|-------------|--------------------|
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| Pagerank | old | old |
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| Visualization | started | |

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Generalized Iterated Matrix Vector Multiplication (GIMV)

<u>PEGASUS: A Peta-Scale Graph Mining</u> <u>System - Implementation and Observations</u>. U Kang, Charalampos E. Tsourakakis, and Christos Faloutsos. (ICDM) 2009, Miami, Florida, USA. Best Application Paper (runner-up).



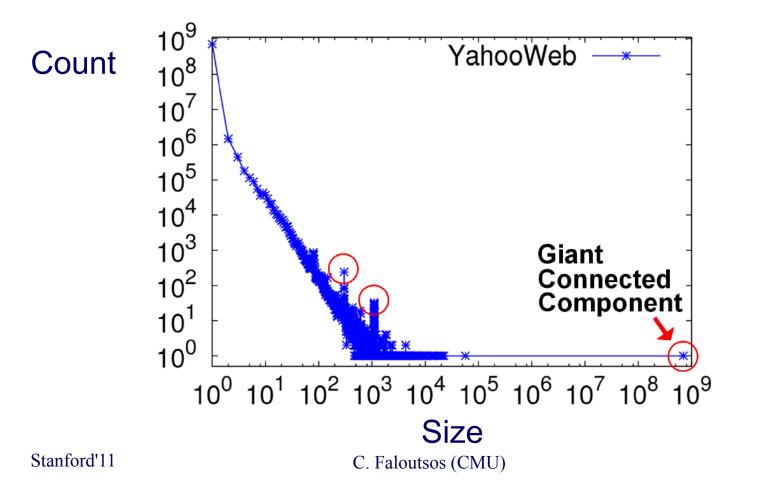
Generalized Iterated Matrix details Vector Multiplication (GIMV)



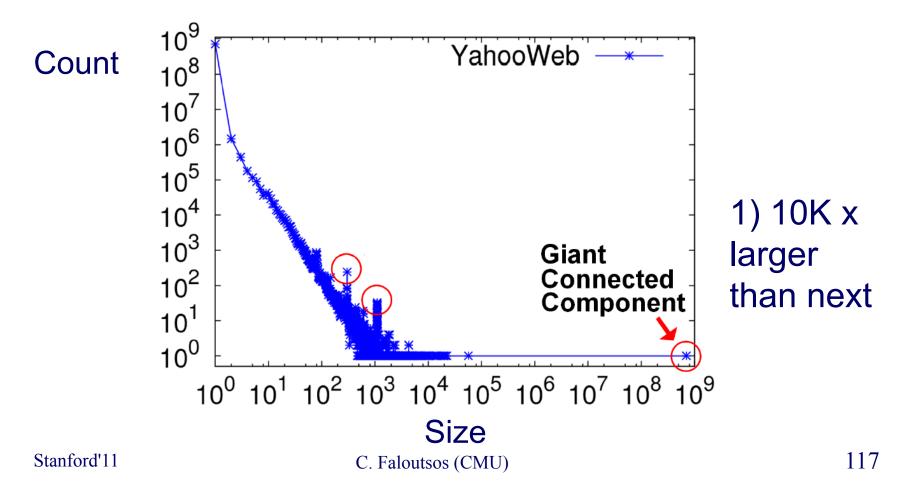
- proximity (RWR)
- Diameter
- Connected components
- (eigenvectors,
- Belief Prop.
- ...)

Matrix – vector Multiplication (iterated)

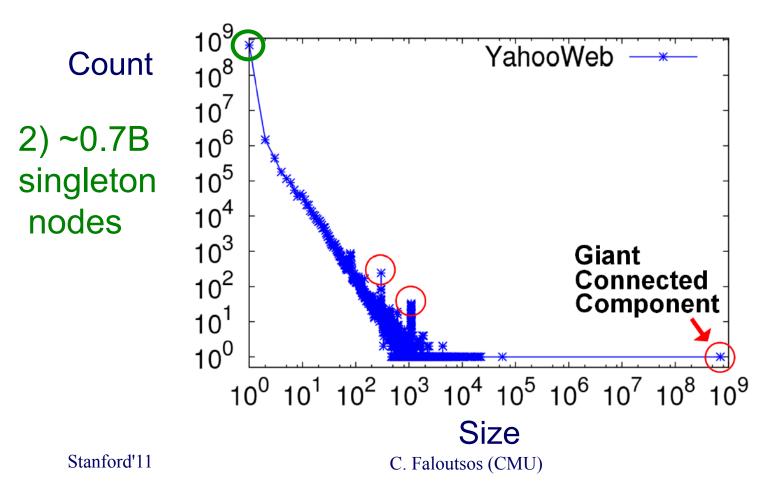
• Connected Components – 4 observations:



• Connected Components

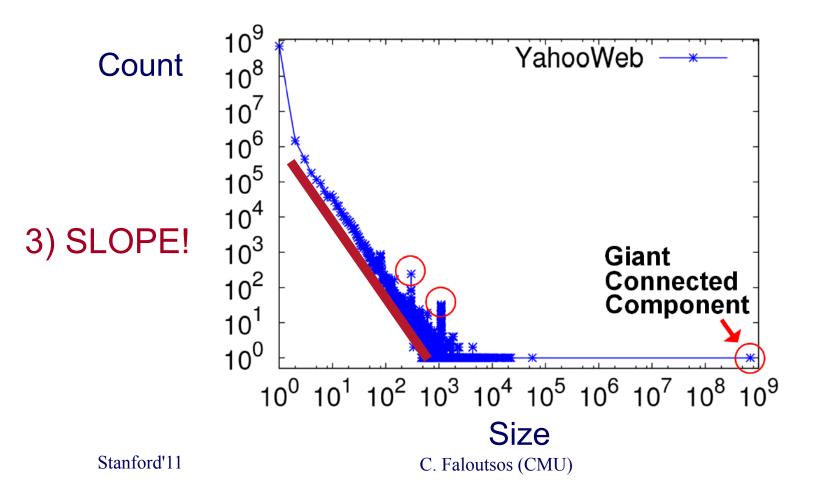


• Connected Components

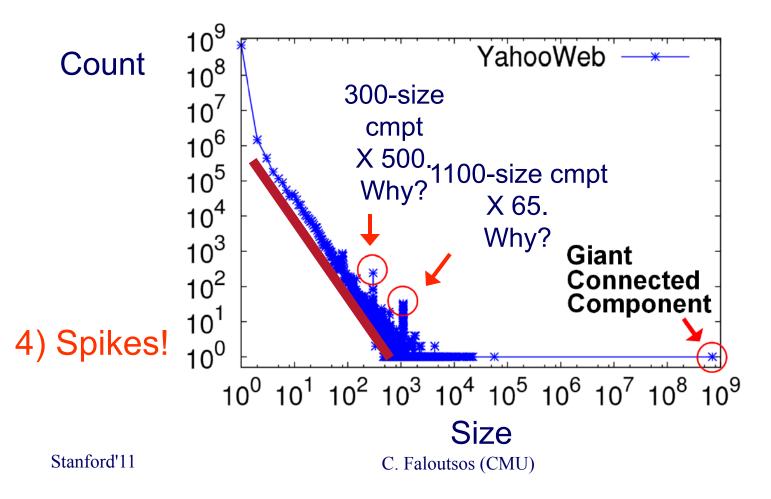


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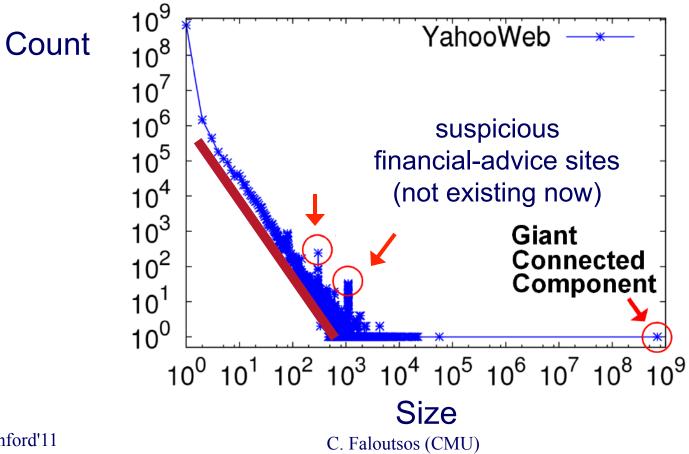
• Connected Components



• Connected Components



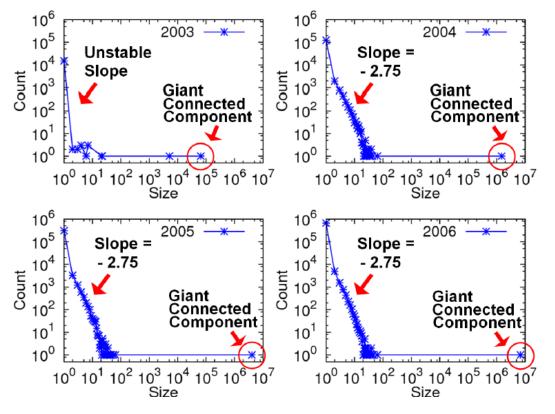
Connected Components



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GIM-V At Work

- Connected Components over Time
- LinkedIn: 7.5M nodes and 58M edges



Stable tail slope after the gelling point

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Outline

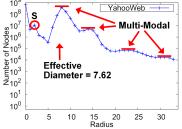
- Introduction Motivation
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OVERALL CONCLUSIONS – low level:

- Several new **patterns** (fortification, triangle-laws, conn. components, etc)
- New tools:
 - anomaly detection (OddBall), belief propagation, immunization
- Scalability: PEGASUS / hadoop

OVERALL CONCLUSIONS – high level

- Large datasets reveal patterns/outliers that are invisible otherwise
- Terrific opportunities



- Large datasets, easily(*) available PLUS
- s/w and h/w developments

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- Deepayan Chakrabarti, Christos Faloutsos: *Graph mining: Laws, generators, and algorithms*. ACM Comput. Surv. 38(1): (2006)

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Project info

www.cs.cmu.edu/~pegasus



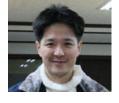
McGlohon, Mary



Tong, Hanghang













Akoglu, Leman

Kang, U

Prakash, Aditya

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