

Data Integration and Analysis

12 Stream Processing

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Announcements/Org

- **#1 Video Recording**

- Link in **TeachCenter** & **TUbe** (lectures will be public)



- **#2 DIA Projects**

- **13 Projects** selected (various topics)
- **3 Exercises** selected (distributed data deduplication)
- SystemDS: apps into `./scripts/staging/<your_project>`

If problems,
**please ask for
help**

- **#3 Exam**

- **Feb 3, 1pm – Feb 5, 2pm**, remote exam possible
- Oral exam, **45min slots**, first-come, first-serve
- <https://doodle.com/poll/ikzsffek2vhd85q4>

- **#4 Course Evaluation**

- Evaluation time frame: **Jan 14 – Feb 14** → feedback

2/21

Announcements/Org, cont.

- **#5 Know-Center Data Science Challenge**

- <https://www.know-center.tugraz.at/en/registration-data-science-challenge-2020-now-open/>
- Working time until **Feb 3**
- Awards at AI-Know **Feb 10** (2,000; 1,200; 800 EUR)



- **#6 Mindfire Data Science Challenge**

- https://mindfire-quests.webflow.io/swiss-re-quest?fbclid=IwAR3RQbskHuFsLarQYsEfko4m7hEYN7Rwj1U9jeBX6r7Dm_3DfPezcv4KwCE
- **Swiss Re Sustainable Travel Quest** (CO2 emissions)
- Working time until **May 1**
- 25,000 CHF (23,343 EUR)

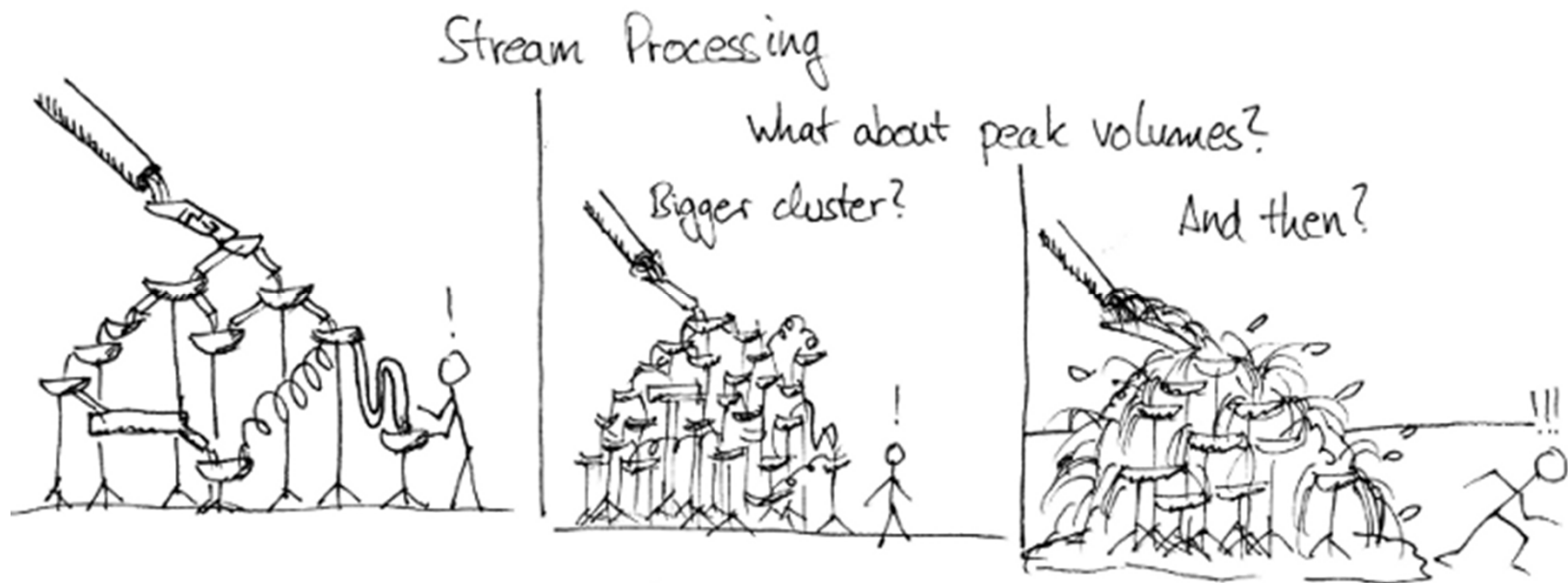


MINDFIRE



Agenda

- Data Stream Processing
- Distributed Stream Processing
- Data Stream Mining



Data Stream Processing

Stream Processing Terminology

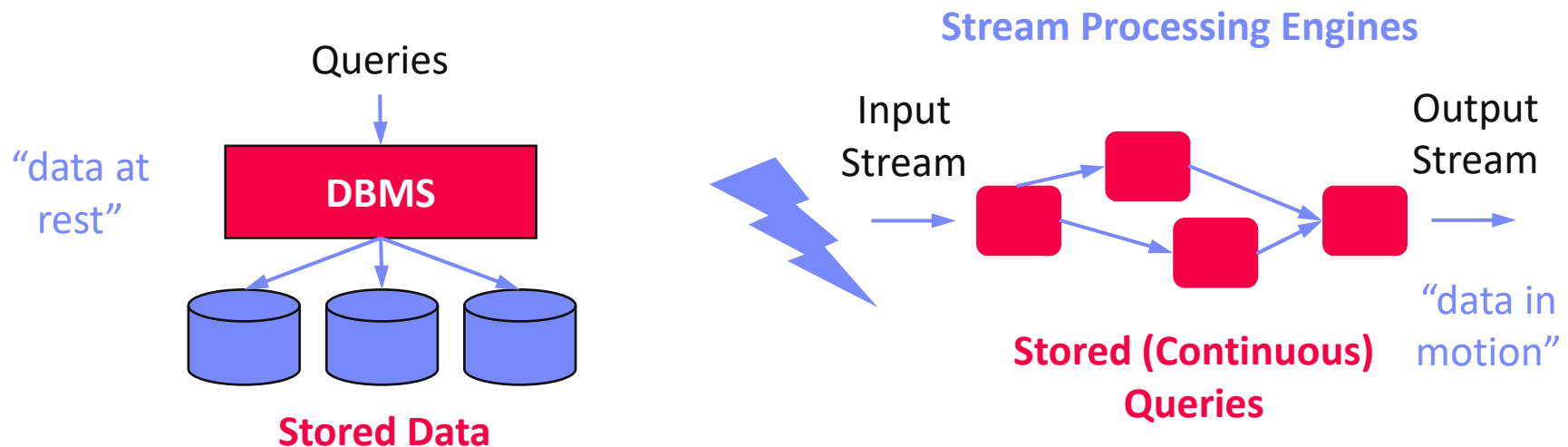
Ubiquitous Data Streams

- **Event and message streams** (e.g., click stream, twitter, etc)
- Sensor networks, IoT, and monitoring (traffic, env, networks)



Stream Processing Architecture

- **Infinite input streams**, often with window semantics
- Continuous (aka standing) queries



Stream Processing Terminology, cont.

■ Use Cases

- **Monitoring and alerting** (notifications on events / patterns)
- **Real-time reporting** (aggregate statistics for dashboards)
- **Real-time ETL** and event-driven data updates
- Real-time decision making (fraud detection)
- Data stream mining (summary statistics w/ limited memory)

Continuously
active

■ Data Stream

- Unbounded stream of data tuples $S = (s_1, s_2, \dots)$ with $s_i = (t_i, d_i)$
- See [DM 10 NoSQL Systems](#) (time series)

■ Real-time Latency Requirements

- **Real-time**: guaranteed task **completion by a given deadline** (30 fps)
- **Near Real-time**: few milliseconds to seconds
- In practice, used with much weaker meaning

History of Stream Processing Systems

■ 2000s

- **Data stream management systems** (DSMS, mostly academic prototypes): **STREAM** (Stanford'01), **Aurora** (Brown/MIT/Brandeis'02) → **Borealis** ('05), **NiagaraCQ** (Wisconsin), **TelegraphCQ** (Berkeley'03), and many others
→ but mostly unsuccessful in industry/practice
- **Message-oriented middleware** and **Enterprise Application Integration** (EAI): IBM **Message Broker**, SAP **eXchange Infra.**, MS **Biztalk Server**, **TransConnect**

■ 2010s

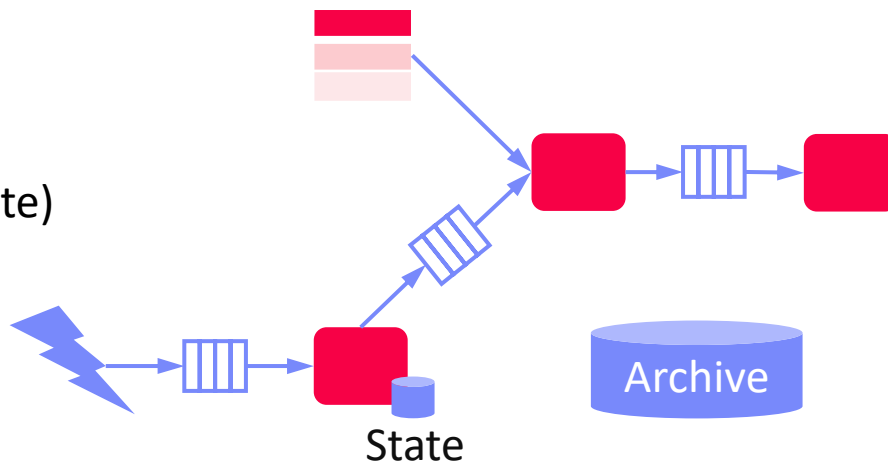
- **Distributed stream processing engines**, and “unified” batch/stream processing
- **Proprietary systems**: Google Cloud Dataflow, MS StreamInsight / Azure Stream Analytics, IBM InfoSphere Streams / Streaming Analytics, AWS Kinesis
- **Open-source systems**: **Apache Spark Streaming** (Databricks), **Apache Flink** (Data Artisans), **Apache Kafka** (Confluent), **Apache Storm**



System Architecture – Native Streaming

Basic System Architecture

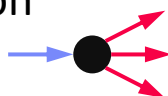
- Data flow graphs (potentially w/ multiple consumers)
- Nodes:** asynchronous ops (w/ state) (e.g., separate threads)
- Edges:** data dependencies (tuple/message streams)
- Push model:** data production controlled by source



Operator Model

- Read from input queue
- Write to potentially many output queues
- Example Selection

$\sigma_{A=7}$

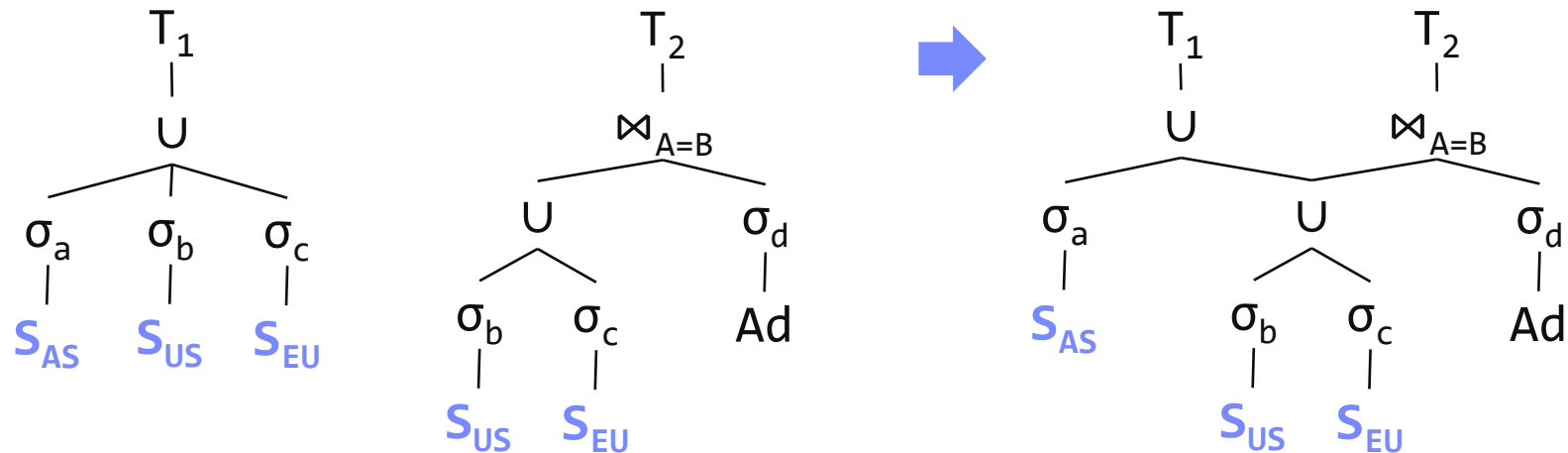


```
while( !stopped ) {
    r = in.dequeue(); // blocking
    if( pred(r.A) ) // A==7
        for( Queue o : out )
            o.enqueue(r); // blocking
}
```

System Architecture – Sharing

Multi-Query Optimization

- Given **set of continuous queries** (deployed), compile minimal DAG w/o redundancy (see [DM 08 Physical Design MV](#)) → **subexpression elimination**



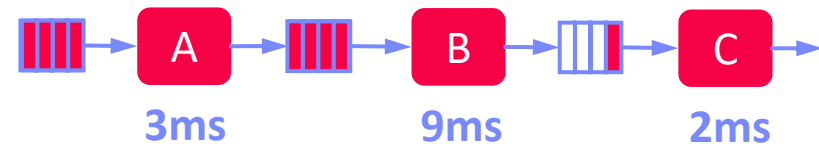
Operator and Queue Sharing

- Operator sharing:** complex ops w/ multiple predicates for adaptive reordering
- Queue sharing:** avoid duplicates in output queues via masks

System Architecture – Handling Overload

#1 Back Pressure

- Graceful handling of overload w/o data loss
- **Slow down sources**
- E.g., blocking queues



Self-adjusting operator scheduling
Pipeline runs at rate of slowest op

#2 Load Shedding

- #1 **Random-sampling**-based load shedding
- #2 **Relevance-based** load shedding
- #3 **Summary-based** load shedding (synopses)
- Given SLA, select queries and shedding placement that minimize error and satisfy constraints

[Nesime Tatbul et al: Load Shedding in a Data Stream Manager. **VLDB 2003**]



#3 Distributed Stream Processing (see course DIA)

- Data flow partitioning (distribute the query)
- Key range partitioning (distribute the data stream)

Time (Event, System, Processing)

■ Event Time

- Real time when the event/
data item was created

■ Ingestion Time

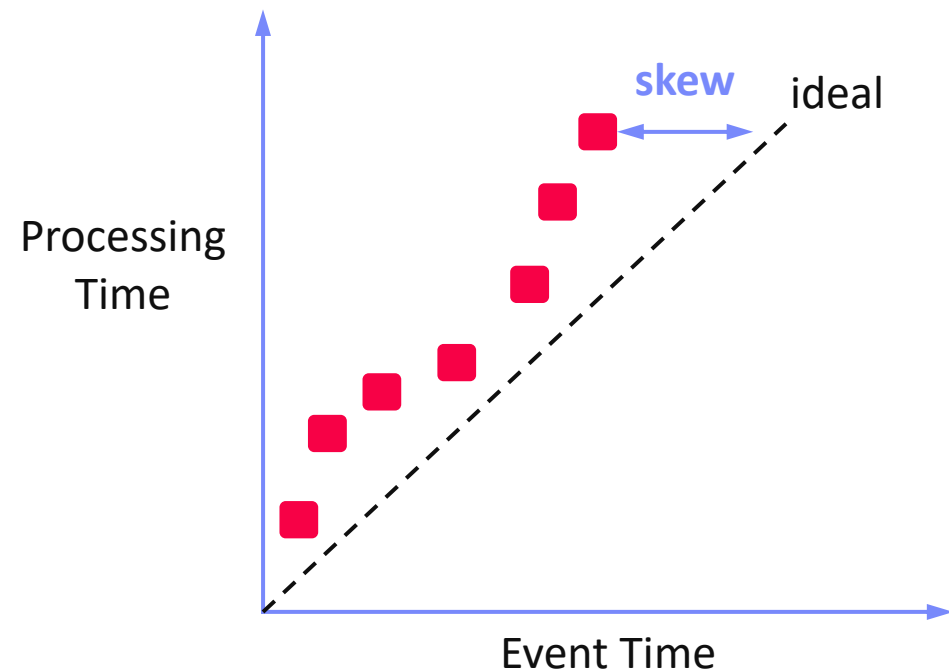
- System time when the
data item was received

■ Processing Time

- System time when the
data item is processed

■ In Practice

- Delayed and unordered data items
- Use of heuristics (e.g., **water marks = delay threshold**)
- Use of more complex triggers (**speculative and late results**)



Durability and Consistency Guarantees

- **#1 At Most Once**
 - “Send and forget”, ensure data is never counted twice
 - Might cause data loss on failures
- **#2 At Least Once**
 - “Store and forward” or acknowledgements from receiver, replay stream from a checkpoint on failures
 - Might create incorrect state (processed multiple times)
- **#3 Exactly Once**
 - “Store and forward” w/ guarantees regarding state updates and sent msgs
 - Often via dedicated transaction mechanisms

03 Message-oriented
Middleware, EAI, and
Replication



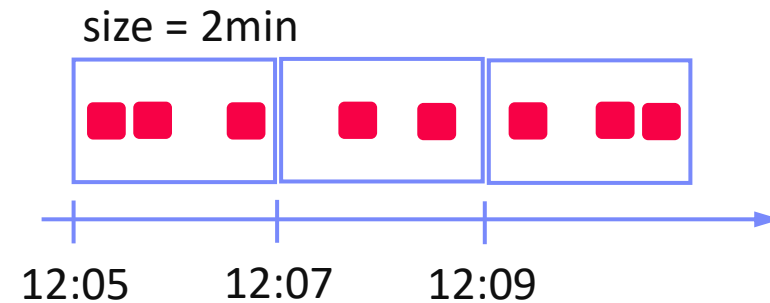
Window Semantics

Windowing Approach

- Many operations like joins/aggregation **undefined over unbounded streams**
- Compute operations over windows of **(a) time** or **(b) elements counts**

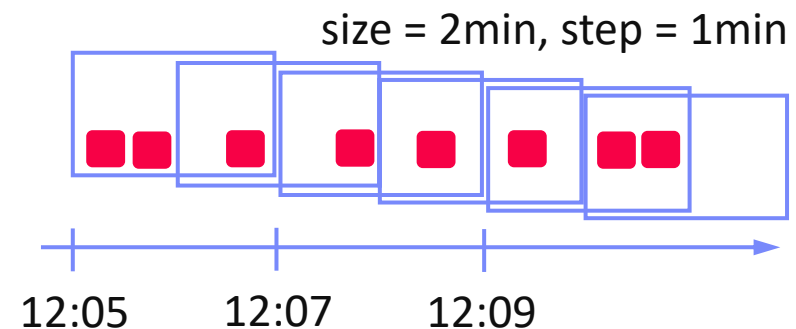
#1 Tumbling Window

- Every data item is only part of a single window
- Aka Jumping window



#2 Sliding Window

- Time- or tuple-based sliding windows
- Insert new and expire old data items



Stream Joins

Basic Stream Join

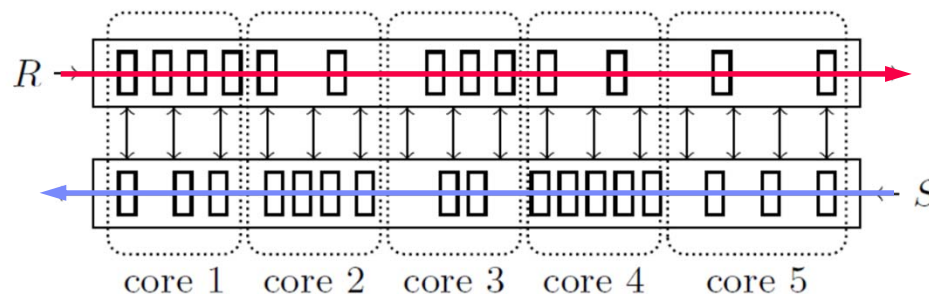
- **Tumbling window:**
use classic join methods
- **Sliding window** (symmetric for both R and S)
 - Applies to arbitrary join pred
 - See [DM 08 Query Processing \(NLJ\)](#)

For each new r in R:

1. **Scan** window of stream S to find match tuples
2. **Insert** new r into window of stream R
3. **Invalidate** expired tuples in window of stream R

Excursus: How Soccer Players Would do Stream Joins

- **Handshake-join** w/ 2-phase forwarding



[Jens Teubner, René Müller: How soccer players would do stream joins. **SIGMOD 2011**]



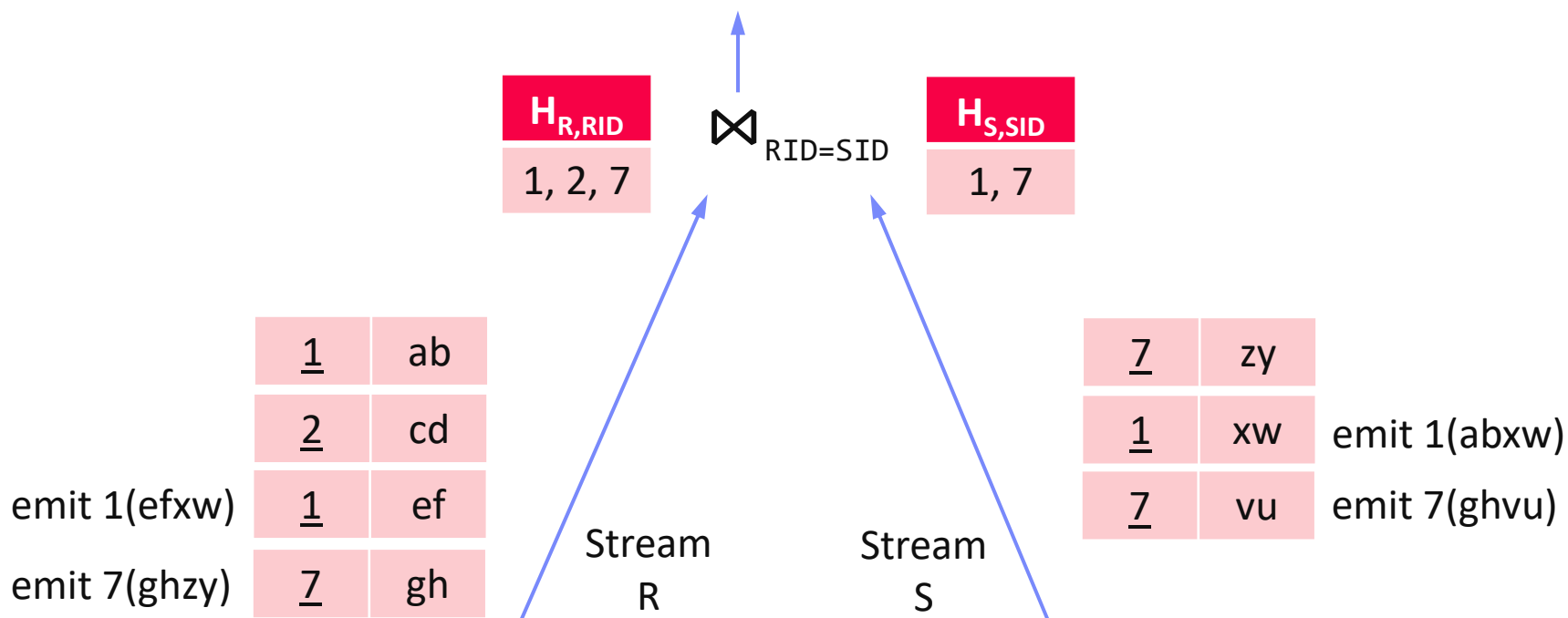
Stream Joins, cont.

[Zachary G. Ives, Daniela Florescu, Marc Friedman, Alon Y. Levy, Daniel S. Weld: An Adaptive Query Execution System for Data Integration. **SIGMOD 1999**]



Double-Pipelined Hash Join

- Join of bounded streams (or unbounded w/ invalidation)
- Equi join predicate**, **symmetric and non-blocking**
- For every incoming tuple (e.g. left): probe (right)+emit, and build (left)

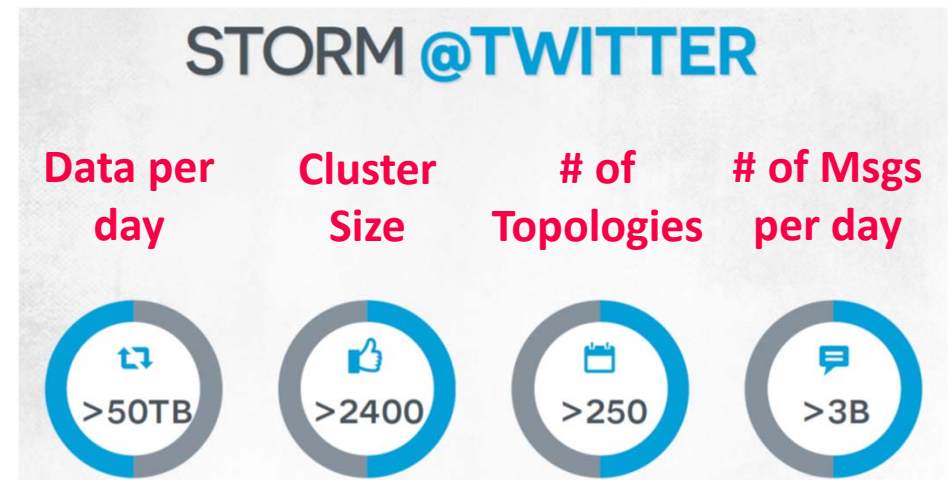


Excursus: Example Twitter Heron

[Credit: Karthik Ramasamy]

■ Motivation

- Heavy use of Apache Storm at Twitter
- Issues: **debugging**, **performance**, shared **cluster resources**, back pressure mechanism



■ Twitter Heron

- API-compatible distributed streaming engine
- **De-facto streaming engine at Twitter** since 2014

[Sanjeev Kulkarni et al:
Twitter Heron: Stream
Processing at Scale.
SIGMOD 2015]



■ Dhalion (Heron Extension)

- Automatically reconfigure Heron topologies to meet throughput SLO

[Avrilia Floratou et al:
Dhalion: Self-Regulating
Stream Processing in Heron.
PVLDB 2017]



- Now back pressure implemented in Apache Storm 2.0 (May 2019)

Distributed Stream Processing

Query-Aware Stream Partitioning

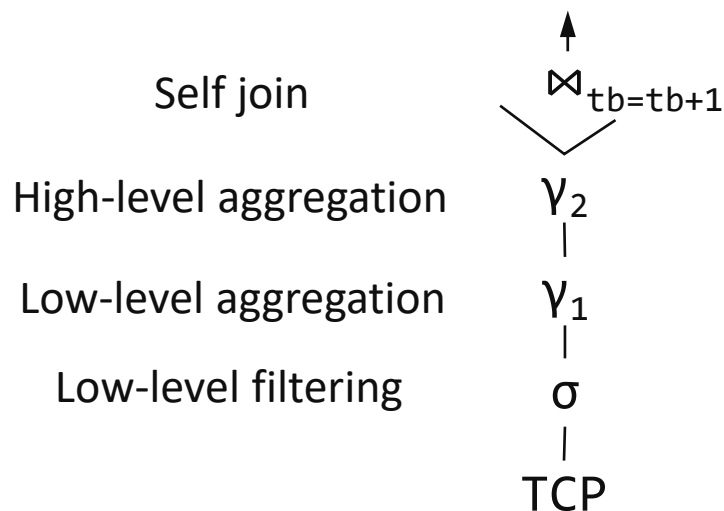
Example Use Case

- **AT&T network monitoring** with Gigascope (e.g., OC768 network)
- 2x40 Gbit/s traffic → 112M packets/s → **26 cycles/tuple** on 3Ghz CPU
- Complex query sets (apps w/ **~50 queries**) and massive data rates

[Theodore Johnson, S. Muthu Muthukrishnan, Vladislav Shkapenyuk, Oliver Spatscheck: Query-aware partitioning for monitoring massive network data streams. **SIGMOD 2008**]



Baseline Query Execution Plan



Query **flow_pairs**:

```
SELECT S1.tb, S1.srcIP, S1.max, S2.max
FROM heavy_flows S1, heavy_flows S2
WHERE S1.srcIP = S2.srcIP
and S1.tb = S2.tb+1
```

Query **heavy_flows**:

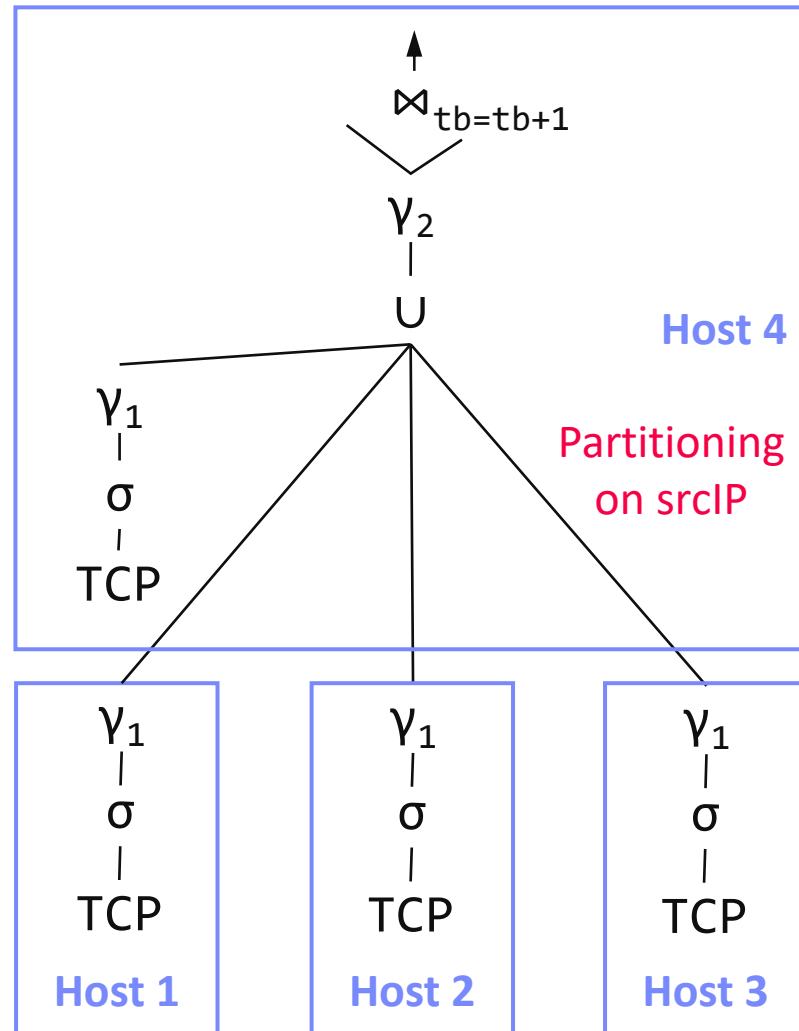
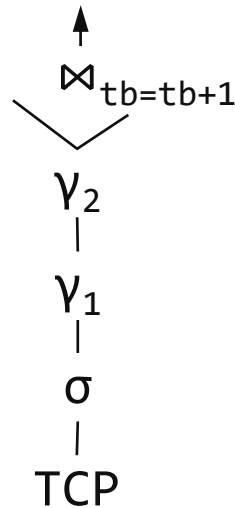
```
SELECT tb,srcIP,max(cnt) as max_cnt
FROM flows
GROUP BY tb, srcIP
```

Query **flows**:

```
SELECT tb, srcIP, destIP, COUNT(*) AS cnt
FROM TCP WHERE ...
GROUP BY time/60 AS tb,srcIP,destIP
```

Query-Aware Stream Partitioning, cont.

- **Optimized Query Execution Plan**
 - Distributed plan operators
 - Pipeline and task parallelism



Stream Group Partitioning

11 Distributed, Data-Parallel Computation

- **Large-Scale Stream Processing**
 - Limited pipeline parallelism and task parallelism (independent subqueries)
 - Combine with **data-parallelism over stream groups**

- **#1 Shuffle Grouping**

- Tuples are randomly distributed across consumer tasks
- Good load balance

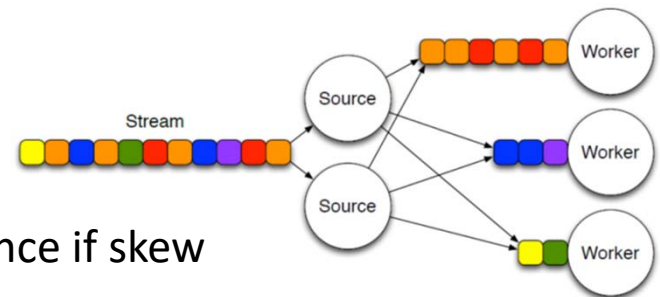
- **#2 Fields Grouping**

- Tuples partitioned by grouping attributes
- Guarantees order within keys, but load imbalance if skew

- **#3 Partial Key Grouping**

- Apply **“power of two choices”** to streaming
- **Key splitting**: select among 2 candidates per key (works for all associative aggregation functions)

- **#4 Others: Global, None, Direct, Local**



[Md Anis Uddin Nasir et al:
The power of both choices:
Practical load balancing for
distributed stream processing
engines. **ICDE 2015**]

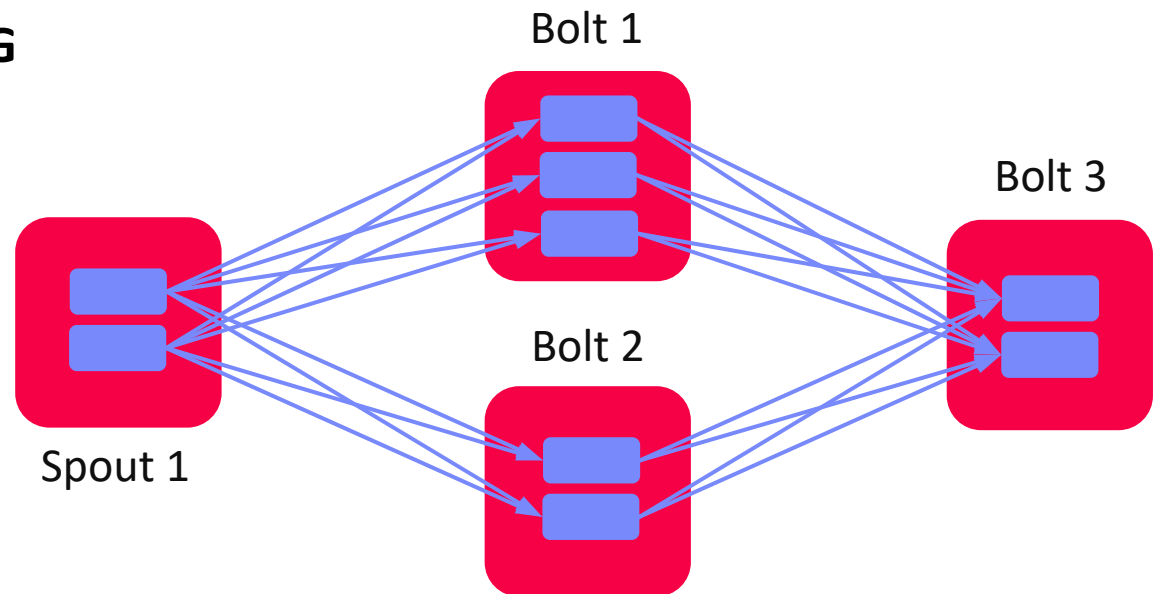


Example Apache Storm



Example Topology DAG

- **Spouts:** sources of streams
- **Bolts:** UDF compute ops
- Tasks mapped to worker processes and executors (threads)



```
Config conf = new Config();  
conf.setNumWorkers(3);
```

```
topBuilder.setSpout("Spout1", new FooS1(), 2);  
topBuilder.setBolt("Bolt1", new FooB1(), 3).shuffleGrouping("Spout1");  
topBuilder.setBolt("Bolt2", new FooB2(), 2).shuffleGrouping("Spout1");  
topBuilder.setBolt("Bolt3", new FooB3(), 2)  
    .shuffleGrouping("Bolt1").shuffleGrouping("Bolt2");
```

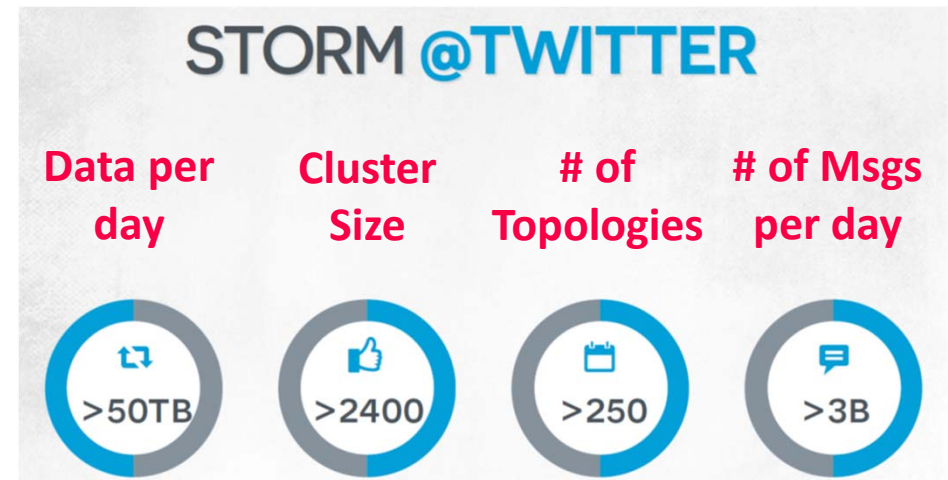
```
StormSubmitter.submitTopology(..., topBuilder.createTopology());
```

Example Twitter Heron

[Credit: Karthik Ramasamy]

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Discretized Stream (Batch) Computation



■ Motivation

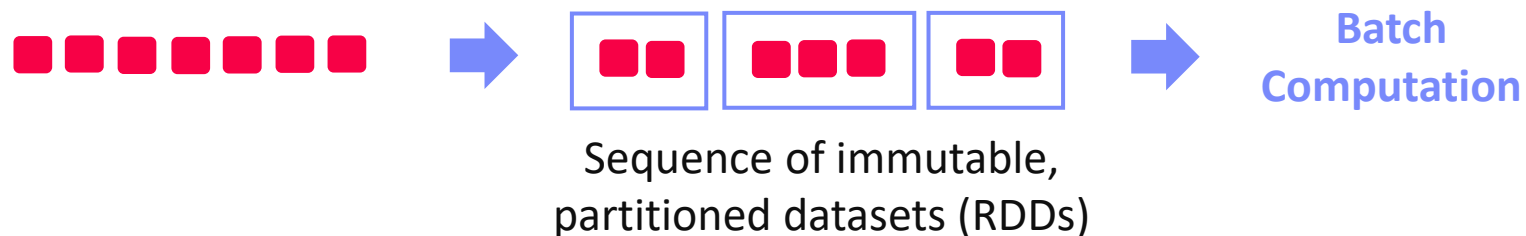
- **Fault tolerance** (low overhead, fast recovery)
- Combination w/ **distributed batch analytics**

[Matei Zaharia et al: Discretized streams: fault-tolerant streaming computation at scale. **SOSP 2013**]



■ Discretized Streams (DStream)

- **Batching of input tuples** (100ms – 1s) based on ingest time
- Periodically run distributed jobs of **stateless, deterministic tasks** → **DStreams**
- State of all tasks materialized as RDDs, recovery via lineage



- **Criticism: High latency, required for batching**

Unified Batch/Streaming Engines

■ Apache Spark Streaming (Databricks)

- **Micro-batch computation** with exactly-once guarantee
- Back-pressure and water mark mechanisms
- **Structured streaming** via SQL (2.0), **continuous streaming** (2.3)



■ Apache Flink (Data Artisans, now Alibaba)

- **Tuple-at-a-time** with exactly-once guarantee
- Back-pressure and water mark mechanisms
- Batch processing viewed as special case of streaming



[<https://flink.apache.org/news/2019/02/13/unified-batch-streaming-blink.html>]

■ Google Cloud Dataflow

- **Tuple-at-a-time** with exactly-once guarantee
- MR → FlumeJava → MillWheel → Dataflow
- Google's fully managed batch and stream service

[T. Akidau et al.: The Dataflow Model: A Practical Approach to Balancing Correctness, Latency, and Cost in Massive-Scale, Unbounded, Out-of-Order Data Processing. **PVLDB 2015**]



➔ Apache Beam (API+SDK from Dataflow)

- **Abstraction for Spark, Flink, Dataflow** w/ common API, etc
- Individual runners for the different runtime frameworks



Resource Elasticity

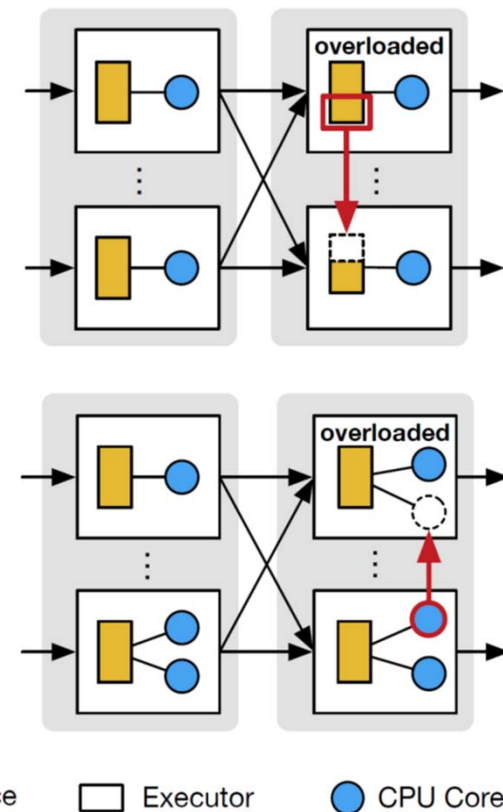
[Li Wang, Tom Z. J. Fu, Richard T. B. Ma, Marianne Winslett, Zhenjie Zhang: Elasticutor: Rapid Elasticity for Realtime Stateful Stream Processing. **SIGMOD 2019**]



- **#1 Static**
 - Static, operator-level key partitioning

- **#2 Resource-Centric**
 - Dynamic, operator-level key partitioning
 - **Global synchronization** for key repartitioning and state migration

- **#3 Executor-Centric**
 - Static, operator-level key partitioning
 - **CPU core reassignments** via local and remote tasks



Data Stream Mining

Selected Example Algorithms

Overview Stream Mining

■ Streaming Analysis Model

- Independent of actual storage model and processing system
- Unbounded stream of data item $S = (s_1, s_2, \dots)$
- Evaluate function $f(S)$ as aggregate over stream or window of stream
- Standing vs ad-hoc queries

■ Recap: Classification of Aggregates

02 Data Warehousing,
ETL, and SQL/OLAP

- **Additive** aggregation functions (**SUM**, **COUNT**)
- **Semi-additive** aggregation functions (**MIN**, **MAX**)
- **Additively computable** aggregation functions (**AVG**, **STDDEV**, **VAR**)
- ~~Aggregation functions (**MEDIAN**, **QUANTILES**)~~ → approximations

➔ Selected Algorithms

- Higher-Order Statistics (e.g., **STDDEV**)
- Approximate # Distinct Items (e.g., KMV, HyperLogLog)
- Approximate Heavy Hitters (e.g. CountMin-Sketch)

Higher-Order Statistics

Overview Order Statistics

- Many order statistics computable via **p^{th} central moment**
- Examples:** Variance σ^2 , skewness, kurtosis

$$m_p = \frac{1}{n} \sum_{i=1}^n (x_i - \bar{x})^p$$

Incremental Computation of Variance

- #1 Default 2-pass algorithm** (mean, and squared diffs)
- #2 Textbook 1-pass algorithm** (incrementally maintainable)
→ **numerically instable**
- #3 Incremental update rules for m_p** with **Kahan addition** (variance since 1979)

$$\sigma^2 = \frac{n}{n-1} m_2$$

$$\frac{1}{n} \sum_{i=1}^n x_i^2 - \frac{1}{n^2} \left(\sum_{i=1}^n x_i \right)^2$$

$$n = n_a + n_b, \quad \delta = \mu_b - \mu_a, \quad \mu = \mu_a \oplus n_b \frac{\delta}{n}$$

$$M_p = M_{p,a} \oplus M_{p,b} \oplus \left\{ \sum_{j=1}^{p-2} \binom{p}{j} \left[\left(-\frac{n_b}{n} \right)^j M_{p-j,a} + \left(\frac{n_a}{n} \right)^j M_{p-j,b} \right] \delta^j + \left(\frac{n_a n_b}{n} \delta \right)^p \left[\frac{1}{n_b^{p-1}} - \left(\frac{-1}{n_a} \right)^{p-1} \right] \right\}$$



[Yuanyuan Tian, Shirish Tatikonda, Berthold Reinwald: Scalable and Numerically Stable Descriptive Statistics in **SystemML**. ICDE 2012]

11 Distributed, Data-Parallel Computation

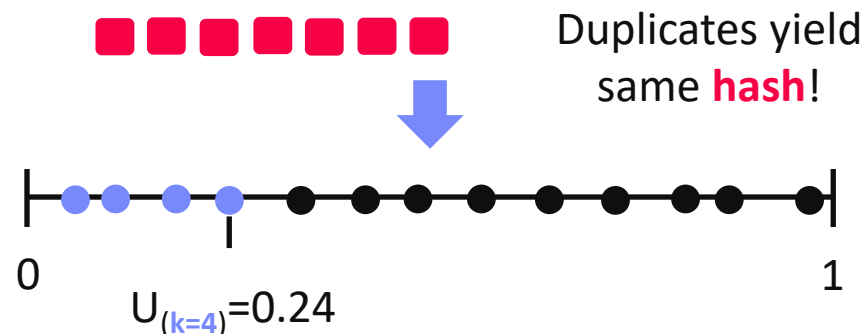
Number of Distinct Items

Problem

- Estimate # distinct items in a dataset / data stream w/ limited memory
- Support for set operations (union, intersect, difference)

K-Minimum Values (KMV)

- Hash values d_i to $h_i \in [0, M]$
- Domain $M = O(D^2)$ to avoid collisions $\rightarrow O(k \log D)$ space
- Store k minimum hash values (e.g., via priority queue) in normalized form $h_i \in [0, 1]$
- Basic estimator:
- Unbiased estimator:



$$\hat{D}_k^{BE} = k/U_{(k)}$$

$$\hat{D}_k^{UB} = (k - 1)/U_{(k)}$$

Example:
16.67 vs 12.5



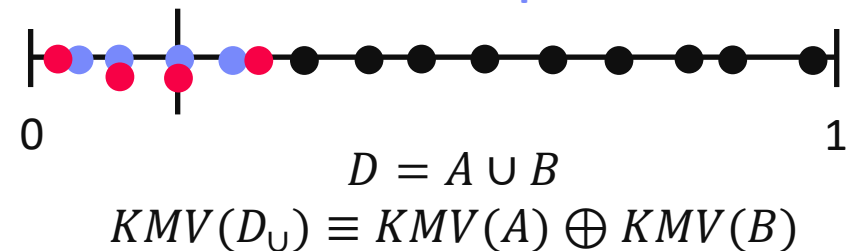
[Kevin S. Beyer, Peter J. Haas, Berthold Reinwald, **Yannis Sismanis**, Rainer Gemulla: On synopses for distinct-value estimation under multiset operations. **SIGMOD 2007**]

Number of Distinct Items, cont

■ KMV Set Operations

- Union and intersection directly on partition synopses
- Difference via **Augmented KMV** (AKMV) that include counters of multiplicities of k-minimum values

11 Distributed, Data-Parallel Computation



■ HyperLogLog

- Hash values and maintain maximum **# of leading zeros** $p \rightarrow \hat{D} = 2^p$
- Stochastic averaging over m sub-streams (p maintain in registers M)
- **HyperLogLog++**

[P. Flajolet, Éric Fusy, O. Gandouet, and F. Meunier: Hyperloglog: The analysis of a near-optimal cardinality estimation algorithm. **AOFA 2007**]



[Stefan Heule, Marc Nunkesser, Alexander Hall: HyperLogLog in practice: algorithmic engineering of a state of the art cardinality estimation algorithm. **EDBT 2013**]



Stream Summarization

[Graham Cormode, S. Muthukrishnan:
An Improved Data Stream Summary:
The **Count-Min Sketch** and Its
Applications. LATIN 2004]



■ Problem

- **Summarize stream in sketch**/synopsis w/ limited memory
- Finding quantiles, frequent items (heavy hitters), etc

■ Count-Min (CM) Sketch

- Two-dimensional count array of width w and depth d
- d hash functions map $\{1 \dots n\} \rightarrow \{1 \dots w\}$
- **Update** (s_i, c_i): compute d hashes for s_i and increase counts of all locations
- **Point query** (s_i): compute d hashes for s_i and estimate frequency as $\min(\text{count}[j, h_j(s_i)])$



Unlikely similar
hash collisions

h_1		6			2	1
h_2	1		3	5		
h_3	3		4		1	1
h_4		1	2	1	5	
h_d		7	1	1		

Summary and Q&A

- **Data Stream Processing**
- **Distributed Stream Processing**
- **Data Stream Mining**

- **Projects and Exercises**
 - **13 projects + 3 exercises** → grace period: **end of Feb**
 - In case of problem: ask for help + problem scaling possible

- **Next Lectures**
 - **13 Distributed Machine Learning Systems** [Jan 31]
 - **Oral Exams** [Feb 3 - Feb 5] (11 participants?)

Note: 706.550
Architecture of Machine Learning Systems (AMLS)