Brief Announcement: Concurrent Data Structures for Efficient Streaming Aggregation

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ABSTRACT

We briefly describe our study on the problem of streaming multiway aggregation [5], where large data volumes are received from multiple input streams. Multiway aggregation is a fundamental computational component in data stream management systems, requiring low-latency and high-throughput solutions. We focus on the problem of designing concurrent data structures enabling for low-latency and high-throughput multiway aggregation; an issue that has been overlooked in the literature. We propose two new concurrent data structures and their lock-free linearizable implementations, supporting both order-sensitive and order-insensitive aggregate functions. Results from an extensive evaluation show significant improvement in the aggregation performance, in terms of both processing throughput and latency over the commonly-used techniques based on queues.

Categories and Subject Descriptors
E.1 [Data Structures]: Lists, stacks, and queues; H.2.4 [Database Management]: Systems—Concurrency; D.1.3 [Programming Techniques]: Concurrent Programming

Keywords
data streaming; data structures; lock-free synchronization

1. INTRODUCTION

Data streaming [13, 1, 6] emerged as an alternative to store-then-process computing. In data streaming, continuous queries (defined as directed acyclic graphs of interconnected operators) are executed by Stream Processing Engines (SPEs) that process incoming data in a real-time fashion, producing results on an on-going basis. As emphasized in [7], the low-latency and high-throughput requirements of the real-time complex processing of increasingly large data volumes makes parallelism a necessity. A good portion of the research has so far focused on leveraging the processing capacity of clusters of nodes and originally centralized SPEs [1] evolved rapidly to distributed [3] and parallel [8, 10] ones.

A data streaming application can be seen as a pipeline where data is continuously produced, processed and consumed. In a parallel environment the underlying data structures should provide the means for organizing the data so that the communication and the work imbalance between the concurrent threads of the computation are minimized while the pipeline parallelism is maximized. Although providing the appropriate data structures that best fit the needs of the application in a concurrent environment is a key research issue [11], providing the data structures that best fit data streaming applications has been overlooked. Existing SPEs such as [3, 8] still rely on basic data structures such as queues; similar is the case with work focusing on the improvement of SPEs’ architectures [2] or continuous queries accessing the same stream of data [12].

Contributions. The shared access to the data by the collaborating threads defines new synchronization needs that can be integrated in the functionality provided by the shared data structures. By studying the use and limitations of existing aggregate designs and the data structures they use, we motivate the need for a new approach. We propose concurrent, linearizable and lock-free data structures (T-Gate and W-Hive) upon which we build enhanced multiway aggregate operators that outperform existing implementations in both order-sensitive and order-insensitive functions. We include indicative results from a study we conducted using two large datasets extracted from the SoundCloud\(^1\) social media and from a smart grid metering network. For both datasets the enhanced aggregation resulted in large improvements, up to one order of magnitude, both in terms of processing throughput and latency. The full study is presented in the technical report [5].

1.1 Problem Description

A stream is defined as an unbounded sequence of tuples \(t_0, t_1, \ldots\) sharing the same schema of attributes. Given a tuple \(t\), attribute \(t.t.t ts\) represents its creation timestamp at the

\(^1\)https://soundcloud.com/
data source. Following the data streaming literature (e.g., [3, 8]), we assume that each stream contains timestamp-sorted tuples. In the presence of multiple streams, tuples from different streams may arrive out of timestamp-order, posing a need to merge and synchronize them before processing. Data streaming continuous queries are defined as directed acyclic graphs. Nodes represent operators that consume and produce tuples, while edges specify how tuples flow among operators. Operators can be divided into stateless or stateful, depending on whether they keep any state while processing tuples. Due to the unbounded nature of streams, stateful operations are computed over a sliding window, defined by parameters size and advance (e.g., to group tuples received during periods of 5 minutes every 2 minutes, or the last 10 received tuples every 3 incoming tuples).

The multiway aggregate operator is defined by its window’s size and advance parameters, by a function F applied to the tuples and by an optional group-by parameter K (a subset of the input tuple’s attributes), which specifies if F is applied independently on tuples with different K value. We focus on deterministic functions, which can be order-sensitive (e.g., forward only the first received tuple) or order-insensitive (e.g., count the number of tuples) with respect to the processing order of the tuples that contribute to the same window. If the group-by parameter K is defined, the operator needs to keep separate windows not only for different time intervals, but also for different values of K. We define a winset as the set of windows covering the same time interval for different values of K.

In scenarios such as parallel-distributed SPEs [8, 4] and replica-based fault tolerant SPEs [9], it is desirable to provide deterministic processing of input tuples (i.e., to produce the same sequence of output tuples given the same sequences of input tuples). When dealing with multiple input streams, processing is not deterministic if tuples are simply processed in the order they are received (i.e., if the processing order depends on the input streams’ inter-arrival times). To ensure deterministic processing, tuples from multiple input streams need to be merged into one sequence and sorted in timestamp order [8], an operation we refer to as S-Merge. A tuple is ready to be processed if at least one tuple with an equal or higher timestamp has been received at each input stream.

We consider systems of concurrent threads. Communication and information exchange relies on shared data and concurrent shared data structures provide common means for that. Concurrent shared data structures can be implemented in a lock-free way, i.e. guaranteeing that at least one of the threads operating on it is guaranteed to finish its operation in a bounded number of its own steps. The correctness of such implementations is commonly shown through linearizability [9], which guarantees that, given a history of concurrent operations, there exists a sequential ordering of them, consistent with their real-time ordering and with the sequential semantics of the data structure.

2. AGGREGATION’S PARALLELISM AND THE ROLE OF DATA STRUCTURES

Widely used SPEs such as Borealis [3] or StreamCloud [8] perform multiway aggregation by relying on per-input queues to store incoming tuples. Distinct threads insert and remove tuples from such queues and concurrent accesses are synchronized with the help of locks. Figure 1 presents this design, which we refer to as Multi-Queue (MQ). The output thread O_t peeks the first tuple in each queue to determine which one is ready to be processed (input threads and output threads are denoted by I_t and O_t respectively). The same thread is also responsible for updating the windows a tuple contributes to, as well as producing and forwarding the output tuples when they are ready. Since O_t is the only thread in charge of updating windows, no synchronization mechanism is required to access the winsets, usually implemented as hash tables to easily support arbitrary numbers of windows and to locate them quickly given the tuple’s group-by parameter K.

Parallelization challenges. In existing implementations, S-Merge usually relies on simple sorting techniques, whose cost is linear to the number of inputs. Examples include the Input Merger operator [8] or the SUnion operator [3]. For this reason, the first challenge relies on the parallelization of the S-Merge operation. To this end, extra inter-thread synchronization is needed to ensure deterministic processing. Another challenge is on the parallelization of the Update stage. Again, to guarantee deterministic processing, the result of a window should be outputted only after all its contributing tuples have been processed. For order-sensitive functions, Update cannot be invoked in parallel on tuples sharing the same K value or when no group-by parameter is defined. This restriction can be relaxed for order-insensitive functions, since the result of a window would not be affected by the order in which concurrent threads update it. In both cases, parallelism can be enhanced by a concurrent data structure that coordinates the access to the windows.

Utilizing concurrent data structures. We are looking for concurrent data structures that are capable of sorting input tuples at insertion time. In principle, tree-like data structures could provide concurrent logarithmic-time insertion operations. The need for extracting such tuples in timestamp order though, made us expect that a lock-free concurrent skip list [14] would be the right candidate due to its nodes’ structure. Nevertheless, a skip list would not differentiate between tuples that are ready and tuples that are not. Because of that, checking whether a tuple is ready or not would still be penalized by a cost that is linear to the number of inputs as for the multi-queue implementations. Furthermore, it would provide unnecessary functionality (i.e., a more complex implementation) such as deletion of elements at arbitrary positions (only head elements need to be removed in our scenario). Similar considerations hold for a lock-free concurrent skip list that could potentially be used to maintain the operator’s winsets.

![Figure 1: Baseline Multi-Queue based aggregate design.](image)
3. CONCLUSIONS

We give an overview on how the parallelism of streaming multiway aggregation can be enhanced by leveraging application-tailored concurrent data structures. We propose new data structures for managing tuples and windows. Their operations and their lock-free implementations enable better interleaving and hence improve the balancing and the parallelism of the aggregate operator’s processing stages. As shown in an extensive evaluation based on real-world datasets [5], our enhanced aggregate implementations outperform existing ones both in terms of throughput and latency, and are able to handle heavier streams, increasing the processing capacity up to one order of magnitude.

4. ACKNOWLEDGMENTS

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5. REFERENCES