

# Big Data for Data Science

#### Data streams and low latency processing





# **DATA STREAM BASICS**

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#### What is a data stream?

- Large data volume, likely structured, arriving at a very high rate
  - Potentially high enough that the machine cannot keep up with it
- Not (only) what you see on youtube
  - Data streams can have structure and semantics, they're not only audio or video
- Definition (Golab and Ozsu, 2003)
  - A data stream is a real-time, continuous, ordered (implicitly by arrival time of explicitly by timestamp) sequence of items. It is impossible to control the order in which items arrive, nor it is feasible to locally store a stream in its entirety.

## Why do we need a data stream?

- Online, real-time processing
- Potential objectives

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- Event detection and reaction
- Fast and potentially approximate online aggregation and analytics at different granularities
- Various applications
  - Network management, telecommunications
    Sensor networks, real-time facilities monitoring
  - Load balancing in distributed systems
  - Stock monitoring, finance, fraud detection
  - Online data mining (click stream analysis)

#### Example uses

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- Network management and configuration
  - Typical setup: IP sessions going through a router
  - Large amounts of data (300GB/day, 75k records/second sampled every 100 measurements)
  - Typical queries
    - What are the most frequent source-destination pairings per router?
    - How many different source-destination pairings were seen by router 1 but not by router 2 during the last hour (day, week, month)?
- Stock monitoring
  - Typical setup: stream of price and sales volume
  - Monitoring events to support trading decisions
  - Typical queries
    - Notify when some stock goes up by at least 5%
    - Notify when the price of XYZ is above some threshold and the price of its competitors is below than its 10 day moving average

#### Structure of a data stream

- Infinite sequence of items (elements)
- One item: structured information, i.e., tuple or object
- Same structure for all items in a stream
- Timestamping

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- Explicit: date/time field in data
- Implicit: timestamp given when items arrive
- Representation of time
  - Physical: date/time
  - Logical: integer sequence number



#### Database management vs. data stream management



- Data stream management system (DSMS) at multiple observation points
  - Voluminous streams-in, reduced streams-out
- Database management system (DBMS)
  - Outputs of data stream management system can be treated as data feeds to database

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#### DBMS vs. DSMS

#### • DBMS

- Model: persistent relations
- Relation: tuple set/bag
- Data update: modifications
- Query: transient
- Query answer: exact
- Query evaluation: arbitrary
- Query plan: fixed

#### • DSMS

- Model: transient relations
- Relation: tuple sequence
- Data update: appends
- Query: persistent
- Query answer: approximate
- Query evaluation: one pass
- Query plan: adaptive

### Windows

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- Mechanism for extracting a finite relation from an infinite stream
- Various window proposals for restricting processing scope
  - Windows based on ordering attributes (e.g., time)
  - Windows based on item (record) counts
  - Windows based on explicit markers (e.g., punctuations) signifying beginning and end
  - Variants (e.g., some semantic partitioning constraint)

#### Ordering attribute based windows

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- Assumes the existence of an attribute that defines the order of stream elements/records (e.g., time)
- Let *T* be the window length (size) expressed in units of the ordering attribute (e.g., *T* may be a time window)



#### Count-based windows

- Window of size N elements (sliding, tumbling) over the stream
- Problematic with non-unique timestamps associated with stream elements
- Ties broken arbitrarily may lead to non-deterministic output
- Potentially unpredictable with respect to fluctuating input rates
  - But dual of time based windows for constant arrival rates
  - Arrival rate  $\lambda$  elements/time-unit, time-based window of length *T*, countbased window of size *N*; *N* =  $\lambda T$



#### Punctuation-based windows

Application-inserted "end-of-processing"

- Each next data item identifies "beginning-of-processing"
- Enables data item-dependent variable length windows
  - Examples: a stream of auctions, an interval of monitored activity
- Utility in data processing: limit the scope of operations relative to the stream
- Potentially problematic if windows grow too large
  - Or even too small: too many punctuations

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#### Putting it all together: architecting a DSMS



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# **STREAM MINING**

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- Numerous applications
  - Identify events and take responsive action in real time
  - Identify correlations in a stream and reconfigure system
- Mining query streams: Google wants to know what queries are more frequent today than yesterday
- Mining click streams: Yahoo wants to know which of its pages are getting an unusual number of hits in the past hour
- Big brother

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- Who calls whom?
- Who accesses which web pages?
- Who buys what where?
- All those questions answered in real time
- We will focus on frequent pattern mining

#### Frequent pattern mining

- Frequent pattern mining refers to finding patterns that occur more frequently than a pre-specified threshold value
  - Patterns refer to items, itemsets, or sequences
  - Threshold refers to the percentage of the pattern occurrences to the total number of transactions
    - Termed as support
- Finding frequent patterns is the first step for association rules
  - $-A \rightarrow B$ : A implies B

- Many metrics have been proposed for measuring how strong an association rule is
  - Most commonly used metric: confidence
  - Confidence refers to the probability that set *B* exists given that *A* already exists in a transaction
    - confidence( $A \rightarrow B$ ) = support( $A \land B$ ) / support(A)

#### Frequent pattern mining in data streams

- Frequent pattern mining over data streams differs from conventional one
  - Cannot afford multiple passes

- Minimised requirements in terms of memory
- Trade off between storage, complexity, and accuracy
- You only get one look
- Frequent items (also known as heavy hitters) and itemsets are usually the final output
- Effectively a counting problem
  - We will focus on two algorithms: lossy counting and sticky sampling



#### The problem in more detail



- Problem statement
  - Identify all items whose current frequency exceeds some support threshold s (e.g., 0.1%)



#### Lossy counting in action

• Divide the incoming stream into windows





#### First window comes in



• At window boundary, adjust counters



#### Next window comes in



• At window boundary, adjust counters

### Lossy counting algorithm

- Deterministic technique; user supplies two parameters
  - Support s; error ε

- Simple data structure, maintaining triplets of data items *e*, their associated frequencies *f*, and the maximum possible error  $\Delta$  in *f*: (*e*, *f*,  $\Delta$ )
- The stream is conceptually divided into buckets of width  $w = 1/\varepsilon$ 
  - Each bucket labelled by a value N/w where N starts from 1 and increases by 1
- For each incoming item, the data structure is checked
  - If an entry exists, increment frequency
  - Otherwise, add new entry with  $\Delta = b_{current} 1$  where  $b_{current}$  is the current bucket label
- When switching to a new bucket, all entries with  $f + \Delta < b_{current}$  are released



- How much do we undercount?
  - If current size of stream is N
  - ...and window size is  $1/\epsilon$
  - ...then frequency error  $\leq$  number of windows, *i*.e.,  $\epsilon N$
- Empirical rule of thumb: set  $\varepsilon$  = 10% of support s
  - Example: given a support frequency s = 1%,
  - ...then set error frequency  $\varepsilon = 0.1\%$
- Output is elements with counter values exceeding  $sN \epsilon N$
- Guarantees

- Frequencies are underestimated by at most  $\varepsilon N$
- No false negatives
- False positives have true frequency at least  $sN-\epsilon N$
- In the worst case, it has been proven that we need  $1/\epsilon \times \log(\epsilon N)$  counters



#### **Sticky Sampling**



- Create counters by sampling
- Maintain exact counts thereafter



## Sticky sampling algorithm

- Probabilistic technique; user supplies three parameters
  - Support s; error  $\varepsilon$ ; probability of failure  $\delta$
- Simple data structure, maintaining pairs of data items e and their associated frequencies f: (e, f)
- The sampling rate decreases gradually with the increase in the number of processed data elements
- For each incoming item, the data structure is checked
  - If an entry exists, increment frequency
  - Otherwise sample the item with the current sampling rate
  - If selected, add new entry; else ignore the item
- With every change in the sampling rate, toss a coin for each entry
  - Decreasing the frequency of the entry for each unsuccessful coin toss
  - If frequency goes down to zero, release the entry

### Sticky sampling observations

- For a finite stream of length N
- Sampling rate =  $2/N\varepsilon \times \log(1/s\delta)$ 
  - $\delta$  is the probability of failure—user configurable
- Same guarantees with lossy counting, but probabilistic
- Same rule of thumb as lossy counting, but with a probabilistic and user configurable failure probability  $\delta$
- Generalisation to infinite streams of unknown N
  - (probabilistically) expected number of counters is =  $2/\epsilon \times \log(1/s\delta)$
  - Independent of N
- Comparison

- Lossy counting is deterministic; sticky sampling is probabilistic
- In practice, lossy counting is more accurate
- Sticky sampling extends to infinite streams with same error guarantees as lossy counting



### **STORM AND LOW-LATENCY PROCESSING**

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#### Low latency processing

- Similar to data stream processing, but with a twist
  - Data is streaming into the system (from a database, or a network stream, or an HDFS file, or …)
  - We want to process the stream in a distributed fashion
  - And we want results as quickly as possible
- Numerous applications

- Algorithmic trading: identify financial opportunities (e.g., respond as quickly as possible to stock price rising/falling
- Event detection: identify changes in behaviour rapidly
- Not (necessarily) the same as what we have seen so far
  - The focus is not on summarising the input
  - Rather, it is on "parsing" the input and/or manipulating it on the fly

## The problem

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- Consider the following use-case
- A stream of incoming information needs to be summarised by some identifying token
  - For instance, group tweets by hash-tag; or, group clicks by URL;
  - And maintain accurate counts
- But do that at a massive scale and in real time
- Not so much about handling the incoming load, but using it
  - That's where latency comes into play
- Putting things in perspective
  - Twitter's load is not that high: at 15k tweets/s and at 150 bytes/tweet we're talking about 2.25MB/s
  - Google served 34k searches/s in 2010: let's say 100k searches/s now and an average of 200 bytes/search that's 20MB/s
  - But this 20MB/s needs to filter PBs of data in less than 0.1s; that's an EB/s throughput

#### A rough approach

Latency

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- Each point 1 5 in the figure introduces a high processing latency
- Need a way to transparently use the cluster to process the stream



- Bottlenecks
  - No notion of locality
    - Either a queue per worker per node, or data is moved around
  - What about reconfiguration?
    - If there are bursts in traffic we need to shutdown, reconfigure and redeploy

### Storm

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- Started up as backtype; widely used in Twitter
- Open-sourced (you can download it and play with it!
  - http://storm-project.net/
- On the surface, Hadoop for data streams
  - Executes on top of a (likely dedicated) cluster of commodity hardware
  - Similar setup to a Hadoop cluster
    - Master node, distributed coordination, worker nodes
    - We will examine each in detail
- But whereas a MapReduce job will finish, a Storm job—termed a topology—runs continuously
  - Or rather, until you kill it

## Storm topologies

- A Storm topology is a graph of computation
  - Graph contains nodes and edges
  - Nodes model processing logic (i.e., transformation over its input)
  - Directed edges indicate communication between nodes
  - No limitations on the topology; for instance one node may have more than one incoming edges and more than one outgoing edges
- Storm processes topologies in a distributed and reliable fashion



#### Streams, spouts, and bolts

#### Streams

- The basic collection abstraction: an unbounded sequence of tuples
- Streams are transformed by the processing elements of a topology
- Spouts
  - Stream generators
  - May propagate a single stream to multiple consumers
- Bolts
  - Subscribe to streams
  - Streams transformers
  - Process incoming streams and produce new ones



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#### Storm architecture



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#### From topology to processing: stream groupings

 Spouts and bolts are replicated in taks, each task executed in parallel by a worker

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- User-defined degree of replication
- All pairwise combinations are possible between tasks
- When a task emits a tuple, which task should it send to?
- Stream groupings dictate how to propagate tuples
  - Shuffle grouping: round-robin
  - Field grouping: based on the data value (e.g., range partitioning)



#### Zookeeper: distributed reliable storage and coordination



#### • Design goals

- Distributed coordination service
- Hierarchical name space
- All state kept in main memory, replicated across servers
- Read requests are served by local replicas
- Client writes are propagated to the leader
- Changes are logged on disk before applied to in-memory state
- Leader applies the write and forwards to replicas

#### Guarantees

- Sequential consistency: updates from a client will be applied in the order that they were sent
- Atomicity: updates either succeed or fail; no partial results
- Single system image: clients see the same view of the service regardless of the server
- Reliability: once an update has been applied, it will persist from that time forward
- Timeliness: the clients' view of the system is guaranteed to be up-to-date within a certain time bound
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### Putting it all together: word count

```
// instantiate a new topology
TopologyBuilder builder = new TopologyBuilder();
// set up a new spout with five tasks
builder.setSpout("spout", new RandomSentenceSpout(), 5);
// the sentence splitter bolt with eight tasks
builder.setBolt("split", new SplitSentence(), 8)
    .shuffleGrouping("spout"); // shuffle grouping for the ouput
// word counter with twelve tasks
builder.setBolt("count", new WordCount(), 12)
    .fieldsGrouping("split", new Fields("word")); // field grouping
// new configuration
Config conf = new Config();
// set the number of workers for the topology; the 5x8x12=480 tasks
// will be allocated round-robin to the three workers, each task
// running as a separate thread
conf.setNumWorkers(3);
// submit the topology to the cluster
StormSubmitter.submitTopology("word-count", conf, builder.createTopology());
```



# **SPARK STREAMING**

#### **Discretized Stream Processing**

Run a streaming computation as a series of very small, deterministic batch jobs → "MICRO BATCH" approach

- Chop up the live stream into batches of X seconds
- Spark treats each batch of data as RDDs and processes them using RDD operations
- Finally, the processed results of the RDD operations are returned in batches



#### **Discretized Stream Processing**

Run a streaming computation as a series of very small, deterministic batch jobs → "MICRO BATCH" approach

- Batch sizes as low as ½ second, latency of about 1 second
- Potential for combining batch processing and streaming processing in the same system



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val tweets = ssc.twitterStream()

DStream: a sequence of RDDs representing a stream of data

Twitter Streaming API

tweets DStream



stored in memory as an RDD (immutable, distributed)

batch @ t+2

FFF



```
val tweets = ssc.twitterStream()
val hashTags = tweets.flatMap (status => getTags(status))
```

```
hashTags.saveAsHadoopFiles("hdfs://...")
```



val tweets = ssc.twitterStream()

```
val hashTags = tweets.flatMap (status => getTags(status))
```

hashTags.foreach(hashTagRDD => { ... })

foreach: do whatever you want with the processed data



Write to database, update analytics UI, do whatever you want

### **Window-based Transformations**



#### **Arbitrary Stateful Computations**

Specify function to generate new state based on previous state and new data

 Example: Maintain per-user mood as state, and update it with their tweets

updateMood(newTweets, lastMood) => newMood moods = tweets.updateStateByKey(updateMood \_)

# Arbitrary Combinations of Batch and Streaming Computations

Inter-mix RDD and DStream operations!

 Example: Join incoming tweets with a spam HDFS file to filter out bad tweets

```
tweets.transform(tweetsRDD => {
    tweetsRDD.join(spamHDFSFile).filter(...)
```

})

#### **DStream Input Sources**

- Out of the box we provide
  - Kafka
  - HDFS
  - Flume
  - Akka Actors
  - Raw TCP sockets

Very easy to write a receiver for your own data source

#### **Fault-tolerance: Worker**

- RDDs remember the operations that created them
- Batches of input data are replicated in memory for fault-tolerance
- Data lost due to worker failure, can be recomputed from replicated input data
   AbshTags RDD
- All transformed data is fault-tolerant, and exactly-once transformations



#### **Fault-tolerance: Master**

- Master saves the state of the DStreams to a checkpoint file
  - Checkpoint file saved to HDFS periodically
- If master fails, it can be restarted using the checkpoint file
- More information in the Spark Streaming guide
  - Link later in the presentation
- Automated master fault recovery coming soon

#### Performance

# Can process **6 GB/sec (60M records/sec**) of data on 100 nodes at **sub-second** latency

- Tested with 100 text streams on 100 EC2 instances with 4 cores each



#### **Comparison with Storm and S4**

#### Higher throughput than Storm

- Spark Streaming: 670k records/second/node
- Storm: 115k records/second/node
- Apache S4: 7.5k records/second/node



#### **Unifying Batch and Stream Processing Models**

Spark program on Twitter log file using RDDs

```
val tweets = sc.hadoopFile("hdfs://...")
val hashTags = tweets.flatMap (status => getTags(status))
hashTags.saveAsHadoopFile("hdfs://...")
```

#### Spark Streaming program on Twitter stream using DStreams

```
val tweets = ssc.twitterStream()
val hashTags = tweets.flatMap (status => getTags(status))
hashTags.saveAsHadoopFiles("hdfs://...")
```

### Vision - one stack to rule them all

- Explore data interactively using Spark Shell to identify problems
- Use same code in Spark standalone programs to identify problems in production logs
- Use similar code in Spark Streaming to identify problems in live log streams

```
$ ./spark-shell
scala> val file = sc.hadoopFile("smallLogs")
. . .
scala> val filtered = file.filter( .contains("ERROR"))
. . .
scala> val mapped = filtered.map(...)
• object ProcessProductionData {
    def main(args: Array[String]) {
      val sc = new SparkContext(...)
      val file = sc.hadoopFile("productionLogs")
      val filtered = file.filter( .contains("ERROR"))
      val mapped = filtered.map(...)
    object ProcessLiveStream {
      def main(args: Array[String]) {
        val sc = new StreamingContext(...)
        val stream = sc.kafkaStream(...)
        val filtered = file.filter( .contains("ERROR"))
        val mapped = filtered.map(...)
```



# LAMBDA ARCHITECTURE

#### Lambda Architecture

- apply the ( $\lambda$ ) Lambda philosophy in designing big data system
- equation "query = function(all data)" which is the basis of all data systems
- proposed by Nathan Marz (<u>http://nathanmarz.com/</u>)
  - software engineer from Twitter in his "Big Data" book.
- three design principles:

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- 1. human fault-tolerance the system is unsusceptible to data loss or data corruption because at scale it could be irreparable.
- 2. data immutability store data in it's rawest form immutable and for perpetuity.
  - INSERT/ SELECT/DELETE but no UPDATE !)
- 3. recomputation with the two principles above it is always possible to (re)-compute results by running a function on the raw data



#### D'Oh! Two pipelines!



#### Lambda Architecture



#### "Lambda Architecture"



# **GOOGLE DATAFLOW**

# Google DataFlow

Allows for the calculation of

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- event-time ordered results,
- windowed by features of the data themselves,
- over an **unbounded**, unordered data source,
- correctness, latency, and cost tunable across a broad spectrum of combinations.
- Decomposes pipeline implementation across four related dimensions, providing clarity, composability, and flexibility:
  - What results are being computed.
  - Where in event time they are being computed.
  - When in processing time they are materialized.
  - How earlier results relate to later refinements.
- Separates the logical data processing from the underlying physical implementation,
  - allowing the choice of
    - batch
    - micro-batch, or
    - streaming engine to become one of simply correctness, latency, and cost.



#### DataFlow: Time



Two kinds of time

- Event Time, which is the time at which the event itself actually occurred
- Processing Time, which is the time at which an event is handled by the processing pipeline.

watermark = time before
which the system (thinks it)
has processed all events

## DataFlow: Processing Model

Generalized MapReduce:

ParDo (doFcn)

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- Each input element to be processed (which itself may be a finite collection) is provided to a user-defined function (called a DoFn in Dataflow), which can yield zero or more output elements per input.
- For example, consider an operation which expands all prefixes of the input key, duplicating the value across them:
  - Input: (fix, 1),(fit, 2)

→ ParDo(ExpandPrefixes) →

• Output: (f, 1),(fi, 1),(fix, 1),(f, 2),(fi, 2),(fit, 2)

#### GroupByKey

- for key-grouping (key, value) pairs.
- In the example:
  - Input: (f, 1),(fi, 1),(fix, 1),(f, 2),(fi, 2),(fit, 2)
    - → GroupByKey →
  - Output: (f, [1, 2]),(fi, [1, 2]),(fix, [1]),(fit, [2])

more or less ~ "Reduce"





## DataFlow: Windowing Model

Many possible window definitions, define one using two methods:

- AssignWindows(T datum) → Set<Windows>
- MergeWindows(Set<Windows>) → Set<Windows>

Example:

- Input: (k, v1, 12:00, [0, ∞)),(k, v2, 12:01, [0, ∞))
- → AssignWindows( Sliding(2min, 1min)) →
- Output:

(k, v1, 12:00, [11:59, 12:01)), (k, v1, 12:00, [12:00, 12:02)), (k, v2, 12:01, [12:00, 12:02)), (k, v2, 12:01, [12:01, 12:03))



#### Data Model

- MapReduce
  - (Key,Value)
- DataFlow
  - (Key, Value, EventTime, Window)



### DataFlow: Windowing Model

AssignWindows( Sliding(2m, 1m))

• Output:

(k, v1, 12:00, [11:59, 12:01)), (k, v1, 12:00, [12:00, 12:02)), (k, v2, 12:01, [12:00, 12:02)), (k, v2, 12:01, [12:01, 12:03))

# Example. When do results get computed?

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# Triggering: classical batch execution

PCollection<KV<String, Integer>> output = input
.apply(Sum.integersPerKey());





## GlobalWindows, AtPeriod, Accumulating

PCollection<KV<String, Integer>> output = input
.apply(Window.trigger(Repeat(AtPeriod(1, MINUTE)))
.accumulating())







### GlobalWindows, AtCount, Discarding



.apply(Window.trigger(Repeat(AtCount(2)))

.discarding())

.apply(Sum.integersPerKey());





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## Triggering: FixedWindows, Micro-Batch

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### FixedWindows, Streaming, Partial



# **FixedWindows, Streaming, Retracting**PCollection<KV<String, Integer>> output = input

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## Summary

- Introduced the notion of data streams and data stream processing
  - DSMS: persistent queries, transient data (opposite of DBMS)
- Described use-cases and algorithms for stream mining
  - Lossy counting
- Introduced frameworks for low-latency stream processing
  - Storm
    - Stream engine, not very Hadoop integrated (separate cluster)
  - Spark Streaming
    - "Micro-batching", re-use of RDD concept
  - Google Dataflow
    - Map-Reduce++ with streaming built-in (advanced windowing)
    - Finegrained control over the freshness of computations
    - Avoids "Lambda Architecture" two systems for batch and streaming