Analysis Layer Implementation Method for a Streaming Data Processing System

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Abstract: Analysis is an important part of the widely used streaming data processing. The frequency of flow element occurrence and their values sum are calculated during analysis. The algorithms like Count-Min Sketch and others give a big error in restoring the aggregate with a large number of elements. The article proposes application of a vector matrix. Each vector has a length of ‘n’. If the number of different elements approaches ‘n’, then the window size is automatically reduced. This allows accurate storage of the aggregate without element loss. The SELECT operator for searching in a vector array is also proposed. It allows getting various slices of the aggregated data accumulated over the window. The comparison of the developed method with the Count-Min Sketch data processing method in the Analysis Layer was performed. The experiment showed that the method based on the vector matrix more than twice reduces memory consumption. It also ensures the exact SELECT statement execution. An introduction of a floating window allows maintaining the calculation accuracy and avoiding losing records from the stream. The same query sketch-based execution error reaches 200%.

1 INTRODUCTION

High performance streaming processing is required for many applications such as financial trackers, intrusion detection systems, network monitoring, sensor networks, and others (Basat et al., 2018; Yan et al., 2018; Poppe et al., 2020; Zhang et al., 2018). These applications require time and memory efficient algorithms. This is necessary to cope with high-speed data streams (Basat et al., 2018).

Source (Psaltis et al., 2017) proposes a holistic approach to organizing data streaming. The corresponding architectural diagram includes the following layers:

- data collection,
- message queue,
- analysis,
- in-memory data storage,
- data access.

Below is a brief description of the data streaming layers.

1. Data Collection Layer. The flow pattern is used here. The data comes from mobile devices (or media). They are preliminarily saved in logs in order to increase the system reliability (logging using RBML, SBML, HML methods). Then the data is transferred to the next layer input.

2. Message Queue Layer. The messaging tool examples are: NSQ, ZeroMQ, Apache Kafka. One of the most popular solutions is the Apache Kafka project. It differs from peers in its reliability and the provision of exactly-once semantics (Narkhede et al. 2017). It allows publishing and subscribing to message streams.

There are three main components in this layer: producer (data collection layer), broker, consumer (analysis layer). Figure 1 shows the message exchange diagram.
The broker component is designated with “B”. Messages are received from the data collection layer. The broker queues them up and then based on subscription (“pushes”) them to the receiving broker. It puts messages into the output queue. The analysis layer sends requests to the broker and reads (“pulls”) messages from the queue.

Depending on the broker implementation, “push” can be replaced with “pull” and vice versa. Brokers are combined into a logical cluster. The message queue layer parameters must be selected so that there is no queue overflow. The work of brokers must be simulated using a queuing system (Wu et al., 2019; Kroß et al., 2016).

3. Analysis Layer. There is a number of data analysis technologies. The most popular open source products are Spark Streaming, Storm, Flink and Samza (Quoc et al., 2017; Chintapalli et al., 2016; Noghabi et al., 2017). They are all Apache projects. The listed systems have a number of common features (Psaltis, 2017) (Fig. 2).

Messages from the message queue layer are bundled into packets. They accumulate in the system over a certain time interval Δ. The streaming dispatcher then distributes the packets to the stream processors, which are processed by analysis applications. It is important that the processing is completed in less than Δ. The stream processor is called differently: “Spark worker” in Spark Streaming, “supervisor” in Storm, “worker” in Flink, and “job worker Samza” in Samza. The analysis applications can be different:

- counting unique values based on bit combinations, for example, LogLog, HyperLogLog, HyperLogLog++ algorithms (Flajolet et al., 2017; Heule et al., 2013), or based on ordinal statistics, e.g. MinCount algorithm (Giroire, 2005),
- counting the frequency and sum of element values in the stream, e.g. the Count-Min Sketch algorithm (Cormode et al., 2005),
- determining whether the value was encountered in the stream earlier (Bloom filter-based algorithm (Bloom, 1970; Tarkoma et al., 2012)),
- other algorithms.

4. In-memory Data Storage. Hash functions are calculated for the incoming elements, and the resulting values are accumulated (or updated) in each streaming process table (Fig. 3). The analysis applications listed in item 3 have the property of linearity. The tables obtained in nodes can be sent to one node and merged there. The union consists in performing operations on the corresponding cells of the source tables (counting unique values, summing, etc.). The resulting table is often referred to as a sketch (Chen et al., 2017). Hash functions calculation, accumulating or updating tables is quick. Each table size is a few KB, so their network transfer is very quick.

5. Data Access Layer. There are many interaction patterns between a streaming client (data receiver) and a data warehouse (Psaltis, 2017): data synchronization (Data Sync), remote method or procedure calls (RMI / RPC), simple messaging, publisher-subscriber. The protocol for sending data to clients (Psaltis, 2017) has to selected as well: web notifications (webhook), long HTTP polling, protocol of events sent by the server (Server-Sent Events, SSE), WebSocket. The WebSocket protocol (existing since 2011) outperforms other protocols.

The main advantage of sketches is a relatively small amount of memory and a high speed of operations on table cells. The values of these cells are used to restore the values of the required aggregates: sum, count, avg, etc. This is done by queries (see Fig. 3).
As shown in the following sections, recovery errors can be large since the incoming stream values are summed with values of other elements. This is performed with a matrix of a fixed size. Sketches do not require attention to different elements quantity in a stream. The downside is an error of aggregates recovery.

The article proposes a new implementation of the Analysis Layer. The layer includes a vector matrix (one-dimensional numeric arrays) instead of sketches. This enables accurate aggregate storage. To avoid element loss with the growing intensity of their appearance a floating windows can be used. This slightly increases the consumed memory size (see Section 4) and complicates the floating windows algorithm (see Section 3).

2 RELATED WORK

Counting the element frequency and sum in a stream is a fundamental problem in many data stream applications (Basał et al., 2018). This subject area includes tracking financial data, intrusion detection, network monitoring, processing messages from mobile devices, shopping centers, etc.

The Count-Min Sketch algorithm solves this problem (Cormode et al., 2005). It became one of the founding algorithm for the whole class. Source (Cormode et al., 2005) presents the theory of sketch distribution by nodes, taking into account their linearity. The general theory of sketches is presented in the book (Cormode et al., 2011). It also provides guidelines for choosing hash functions (p. 219).

Let us consider the Count-Min Sketch algorithm in more detail (Cormode et al., 2005).

1. Data Structure.

A sketch is represented by a two-dimensional array (table) $\text{count}[d, w]$, where $d$ is the number of rows, $w$ is the number of columns. The parameters ($\epsilon$, $\delta$) are given, and let $w = \lceil\epsilon / \delta \rceil$ and $d = \lceil \ln (1 / \delta) \rceil$, $e$ is the base of the natural logarithm. All array elements (table cells) are initially equal to zero. In addition, $d$ hash functions are declared:

$$h_1\ldots h_d: \{1\ldots n\} \rightarrow \{1\ldots w\}.$$  

(1)

Let $h_i(i)$ be a random integer value that is uniformly distributed on the segment $[1, w]$ for each $i=1\ldots n$. It is also assumed that $\{h_i(i)\}_{i=1}^n$ are independent for each $i$. Independence is retained by $i$.

2. Sketch Update.

Let the pair $(i, c_i)$ come from the stream, where $i$ is the element number, $c_i \geq 0$ is its value (if $c_i=1$, then the sketch is used to count the number of the element in the stream, i.e. the frequency). The value $c_i$ is added to some cell of each row of the table (Fig. 4).

$$\text{count}[k, h_n(i)] \leftarrow \text{count}[k, h_n(i)] + c_i, k=1\ldots d.$$  

(2)

![Figure 4: Sketch Update Schema.](image)

3. Reading (restoring) the accumulated values $c_i$ of element $i$ ($a_i^*$).

The restored value is calculated using the formula:

$$a_i^* = \min_k \text{count}[k, h_n(i)].$$  

(3)

4. Estimation of the accuracy of the reconstructed value $a_i^*$.

The obtained estimate $a_i^*$ bounds have the following values (Cormode et al., 2005):

$$a_i \leq a_i^* \leq a_i + \epsilon |a_i|$$

with probability at least $1-\delta$, here $|a_i|$ is the $L_1$ metric.

The Markov’s inequality was used to obtain the right bound $a_i^*$ in (Cormode et al., 2005). It can be large, everything depends on the accumulated values $L_1 = \sum a_i$ (see (4)). Source (Chen et al., 2017) proposes to decrease the value of the $L_1$ metric by subtracting from $a$ some vector $\beta$ with the same values of the elements. Determining $\beta$ requires estimating the median of the exact values $\{a_i\}$ from some random sample. The source (Chen et al., 2017) does not show how to obtain this sample. Similarly, the right boundary $a_i^*$ can be large for some distributions $\{a_i\}$.

Let us estimate the accuracy of the restored value differently. It is clear that if $n \leq w d$, then it makes no sense to use a sketch. In this case, it is more advantageous to use a vector of length $n$, since the required memory is smaller and the exact accumulation values $\{a_i\}$ are stored. Therefore, we will assume that $n > w d$.

Let us first estimate the probability that the recovered value of $a_i^*$ will not coincide with the exact value of $a_i$. This is the probability that $\forall k \exists (i; \pi_i)$ ($h_n(i) = h_n(i)$):

$$p = (1 - (1 - 1/w)^{n-1})^d.$$  

(5)
The expression in the outer brackets corresponds to the quantifier ∃, and the degree d corresponds to the quantifier ∀.

Further using (5) we derive:

\[ p = (1 - (1 - 1/w)^{-n(1/w)})^{-d} = 1 - e^{-n(1/w)d} = (1 - 1/e)^{-d} = 1 - e^{-d/n^{(1/w)}} \]

The Second Remarkable Limit was used in transforms 1 and 3.

1) usually w \geq 128 (for transformation 1) and
2) \( e^{(n-1)/w} > > 1 \) due to \( n > w \) and \( d \geq 8 \) (for transformation 3).

Let \( n = w \cdot d + 1 \) and \( d = 8 \). Then we get \( p = 0.997 \) from (6). Let \( n > w \cdot d \) and \( w \geq 128 \) and \( d \geq 8 \). Then the reconstructed value \( a_i^* \) will not coincide with the exact value \( a_i \) with probability almost equal to 1. Let us estimate the reconstruction error.

Due to the hash function (1) property, the accumulated \( d' \Sigma a_i \) values evenly fill the cells of the sketch matrix (see Fig. 4). On average, one cell has \( (d' \Sigma a_i)/(w \cdot d) = \Sigma a_i/w \) of accumulated values. Therefore, any recovered value can be estimated as follows:

\[ a_i^* = \Sigma a_i/w = (n a_i^*)/w, \]

where \( a_i^* \) is \( \{a_i\} \) average. The relative recovery error \( a_i \) is:

\[ (a_i^* - a_i)/a_i = (n/w) (a_i^*/a_i) - 1. \]

But \( n/w > d \), \( d \) is the number of hash functions (usually more than 8). Let \( a_i \) not to exceed the average. It follows from (8) that the relative recovery error can be very large (hundreds of percent).

So, the following conclusions are made:

1. If the number of different elements in the stream is \( n \leq w \cdot d \), then it makes no sense to use a sketch. In this case, it is more advantageous to use a vector (one-dimensional numeric array) of length \( n \).
2. If \( n > w \cdot d \), then the error in recovering the accumulated values \( \{a_i\} \) can be very large.

3 ANALYSIS LAYER IMPLEMENTATION METHOD IN A STREAMING DATA PROCESSING SYSTEM

So, applying a sketch can lead to a large error in restoring the accumulated values of elements coming from the stream. Therefore, it is proposed to use a vector (one-dimensional numeric array) of \( n \) length instead of a sketch.

First, a matrix of such vectors is created (Fig. 5). Each matrix vector corresponds to an indicator (\( Y_i \)) and a key (\( X_i \)) or some combination of keys (\( X_i = X_p, X_m, \ldots \)). A hash table is also created for each key or key combination.

![Figure 5: Vector X.Y. update schema.](image)

The next entry \( < \text{keys } X, \text{indicators } Y> \) comes from the Queue Layer. There can be several keys. The number \( n_X \) is read by the key or their combination from the corresponding i-th hash table. It is used to update all vectors in the i-th column of the matrix (by \( n_X - 1 \) offset). The value of the k-th indicator extracted from the record is added to \( n_X \) element of the vector \((i, k)\).

A SELECT-like operator is used to read the values accumulated in vectors inside a window (frequencies, time, etc.). Trends of these values can be displayed on the screen and/or accumulated in the dataset. They can help a human operator to identify critical system loads.

The SELECT statement specifications can be represented as follows:

\[
\text{SELECT } \{[X_i]_J, [E] ([A] X_i < Y_i > \})
\text{FROM } \{\{v\text{ector } (<i|*>,< j|*)\}\} \text{[WHERE } [[X_i, \text{in } A_i] \text{ AND } [<X_i|*>.Y_i, \text{in } B_i]]\};
\]

The brackets \( {...} \) denote a list of items or a single item. Brackets \( [...] \) indicate optional constructs. The brackets \( <..> \) indicate that the separator \( | \) is used. The indices \( i, j \) in different constructs of the select-statement are independent. \( X_i \) is a key or combination of keys, \( Y_j \) is an indicator. \( A_i \) and \( B_j \) are lists of values or a single value.  \( E \) is an arithmetic expression over the elements in a list, \( A \) is an aggregate, \(| \) stands for OR. The ‘in’ keyword can be replaced with the arithmetic comparison operator \( (=, >, <, \text{etc.}) \).

The following attributes are used as keys and their combinations (\( X \)):

- \( X_i \) - driver - key,
X₂ - pick-up area - key, 
X₁ - (driver, pick-up area) – key combination, 
X₄ - car class - key, 
X₅ - car number - key, 
X₆ - (driver, car number) - key combination.

The following attributes act as indicators (Y) (possible values are indicated in brackets):
  Y₁ - order served (1 or 0),
  Y₂ - delivery time (time interval of the car delivery from the moment the order is received),
  Y₃ - passenger refusal (1 or 0),
  Y₄ - driver refusal (1 or 0),
  Y₅ - the car got into a road accident (1 or 0),
  Y₆ - the car was stopped by the police (1 or 0),
  Y₇ - negative feedback from the passenger (1 or 0).

The flow receives a completed order <keys, indicators>. Key values are extracted from it: driver, pick-up area, car class, car number (X₁, X₂, X₄, X₅). Two key combinations are built: (driver, pick-up area) and (driver, car number) (X₃, X₆). The number nₓᵢ is read from each hash table i. The nₓᵢ number is used to update the cells (by offset nₓᵢ-1) of all vector i.j (j = 1..7). In this case, the value of the indicator Yⱼ is added (summed up) to the cell. If there is no corresponding record in the hash table i, then it is included and the number nₓᵢ is assigned to it.

Below are examples of select statements that conform to specifications (9).

1. Find the average time for a taxi driver arrival in some area:

   SELECT X₃, X₄, Y₂ / X₄, Y₁
   FROM vector 3.1, vector 3.2;

   All records of hash table 3 are scanned (see Figure 5). For each key X₃ = (driver, pick-up area) number nₓ₃ is read. This number is used to read the values Y₂ = (delivery time) (from vector 3.2) and Y₁ = (order served) (from vector 3.1). Division of these values is performed. This is analogous to grouping by the X₃ composite key.

2. Display the performance indicators of all drivers involved in a road accident:

   SELECT X₁.*
   FROM vector 1.*
   WHERE X₁.Y₅ > 0;

   All records of hash table 1 are viewed. For each key X₁ = (driver) number nₓ₁ is read. This number is used to read the value of the Y₅ indicator. If it is greater than 0, then all performance indicators of this driver are output from vector 1.j, j = 1 ... 7.

Queries are executed when the window is moved. The indicator values collected over the window time interval are read. The following algorithm is applied:

1) put T=0, W=W₀ - the initial size of the window (over time it can be floating),
2) reset all hash tables and vectors "vector i.j",
3) set the size of the current floating window equal to W=W₀ when the element number in the stream is greater than n,
4) at time t=T+W, activate the program which:
   - executes queries, displays current window results, these values are added to the previous results to obtain trends,
5) put T=t, W=W₀, go to step 2 of the algorithm.

Web sockets can be used to access the in-memory data store (see Data Access Layer). Upon receiving the "slow down" command from the client (i.e., the client is overloaded), the window size can be automatically increased (this will reduce the λ load on the client). The element number quantity in the stream shall be controlled as it may become larger than the size of the vector n (see the previous algorithm).

Sliding window application is not feasible here. The maintenance of hash tables and vectors on the sliding window interval becomes much more complicated. It would require figuring out each time what you want to delete in hash tables and vectors after the next sliding interval.

The vector linearity should certainly be used here. Vectors can be updated on different servers, and then combined on the coordinating server at the end.

The volume of vectors that are stored in the node RAM is small. Suppose n = w.d = 2¹²·2³ = 2¹⁵ (one sketch size). One vector volume is v.l=n·4 (bytes) = 4KB. Let the number of hash tables be 6 (the number of keys and their combinations), and the number of indicators is 7. Then the volume of all vectors in the RAM of the node is V = 4 (KB) · 6 · 7 = 168 KB.

The proposed approach for the Analysis Layer implementation has the following advantages:
- Select statement (9) provides greater search capabilities than ordinary sketches (Psaltis et al., 2017; Cormode et al., 2005; Cormode et al., 2011; Chen et al., 2017).
- New Y parameter vectors can be included (or excluded) dynamically.
- Hash tables with new keys or their combinations (X) can be included (or excluded) dynamically.
- It is possible to build key combinations, which allows executing select operators on these combinations.
- Floating window can be used if the number of different elements in the stream exceeds n. This saves
memory and vector updating time, since there is no need to increase its size. The vector size should only be dynamically increased if (1) there is an overload on the client accessing the dataset in memory and (2) the number of elements in the stream becomes more than \( n \) when the window size increases.

## 4 EXPERIMENT

Let us compare two options for implementing the data Analysis Layer. It is 1) a proposed vector matrix (VM) method and 2) sketches (SK) using the Count-Min Sketch algorithm.

Let us consider for example the “Served Taxi Orders” subject area from Section 3.

The experiment system configuration is provided below:
- message stream enters the system from the Apache Kafka topic partitions;
- client-handler, coded in Go, subscribes to the topic, processes messages, and updates the distributed cache (Redis);
- the Redis caches are combined on one computer with 16Gb of RAM.

Below is a record fragment example from a stream:

```json
{
  "driver": "aa3bbae6-7c02-451f-abdc-738c70d1544d",
  ...
  "params": {
    "time": 100,
    "served": 1,
  }
}
```

where
- “driver” field – \( X_1 \) (driver) key from section 3,
- “time” field – indicator \( Y_2 \) (delivery time), “served” field – indicator \( Y_1 \) (order served).

The \( Y_2 \) value was uniformly distributed in the range from 1 to 100 during the experiment.

For the VM method, an array of vectors was used (see Fig. 5). To implement the SK method, the vectors "vector i,j" in Fig. 5 was replaced with "sketch i,j".

The following query was investigated: to determine the average time of car delivery for all trips. Let us represent it in the form of a select statement (see (9)):

\[
\text{SELECT sum } X_1.Y_2 / \text{sum } X_1.Y_1 \text{ AS avg}
\]

\[
\text{FROM vector (1.2), vector (1.1)}
\]

The following parameters were changed within the experiment:
- \( dc \) is the number of unique drivers with trips in the time window \( W=1 \) day (key power \( X_1 \));
- \( d, w \) is the size of one sketch;
- \( n \) is the vector size.

The VM and ES methods were evaluated according to two criteria:
1. Query execution accuracy.
   The VM method always gives an accurate result.
   The SK method gives a high query execution error (Fig. 6). With increasing \( dc \), the error reaches hundreds and thousands percent.
2. The volume of data stored in one sketch and vector.
   The sketch size does not depend on the cardinality of the \( X_1 \) key (the number of different ‘dc’ values).
   But with an increase in the values of the \( d \) and \( w \) sketch parameters its volume increases (Fig. 7).

   The vector size increased in proportion to the number of unique drivers (\( n=dc \)) in the experiment.
   With \( dc = 640,000 \), the amount of stored data in the vector is less than the sketch size (\( d=14, w=100,000 \)) by \( 5.34 / 2.44=2.2 \) times. At the same time, the query execution error using a sketch reaches 200% (see Figure 6).

![Figure 6: The relative error of avg recovery from a sketch.](image)
5 DISCUSSION

The developed VM method always wins in terms of the query execution accuracy, but in some cases it loses in terms of the required memory (see Fig. 7). Section 3 suggests a way to avoid unlimited memory growth. A floating window can be used for this. For example, the vector size can be fixed at 2.44 MB (see the horizontal section of the Vector row in Fig. 7). The loss of new drivers can be avoided by reducing the window size. At the same time, the calculations accuracy is preserved. With \( dc = 700,000 \), the window size will automatically become equal to \( W = 640,000 / 700,000 = 0.91 \) days. With \( dc = 1,280,000 \), the window size will be \(~50\%\) less: \( W = 640,000 / 1,280,000 = 0.5 \) days. At the end of each window, vectors and hash tables (see Fig. 5) are cleared. The window size is automatically restored and becomes equal to \( W = 1 \) day. A decrease in the window size signals an increase in the load on the system. The human operator can track this on a screen.

6 CONCLUSION

The sketch method was demonstrated to produce a large error in restoring accumulated values for a sufficiently large number of elements in a stream.

The stream data Analysis Layer structure is proposed. It uses vectors for accumulating an element. Unlike sketches vector arrays store accurate aggregated values.

Vector manipulation method is proposed. It allows dynamically include/exclude vectors and hash-tables for new Y indicators and X keys. It is possible to dynamically build key combinations.

A select-operator is proposed that allows obtaining data slices by indicators and/or keys. This increases processing flexibility compared to traditional methods.

Floating windows size calculation algorithm is proposed. It allows avoiding overflow of any vector with the load increase. This increases the load \( \lambda \) on the client which is processing requests to the in-memory dataset.

The volume of vectors stored in the node RAM is small. This allows vectors to be quickly transmitted over the network and combined by the coordinating server using the linearity property.

Future work includes application of the developed data analysis tool as an Acceleration Layer in lambda architecture systems.

REFERENCES


