

Large-Scale Data Engineering

Some notes on Access Patterns, Latency,

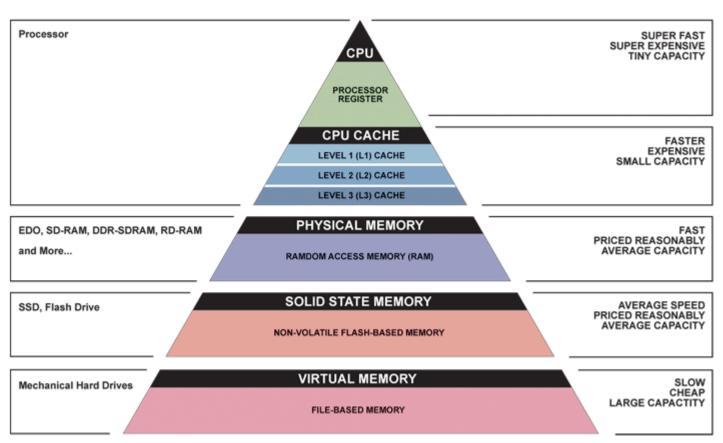


Bandwidth

+ Tips for practical



Memory Hierarchy

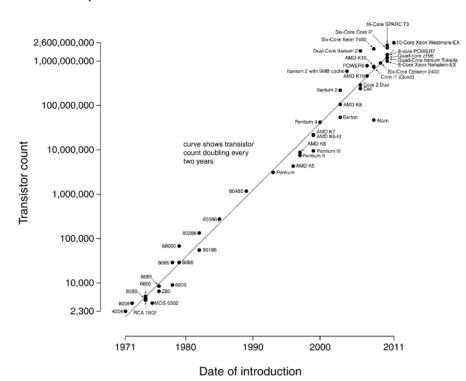


▲ Simplified Computer Memory Hierarchy Illustration: Ryan J. Leng

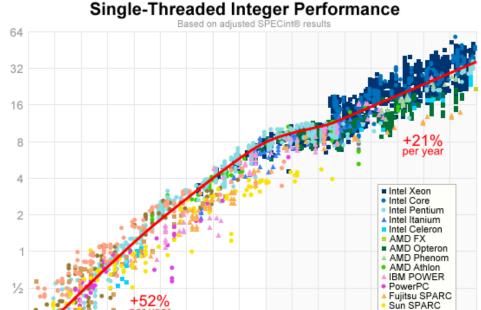


Hardware Progress

Microprocessor Transistor Counts 1971-2011 & Moore's Law



Transistors

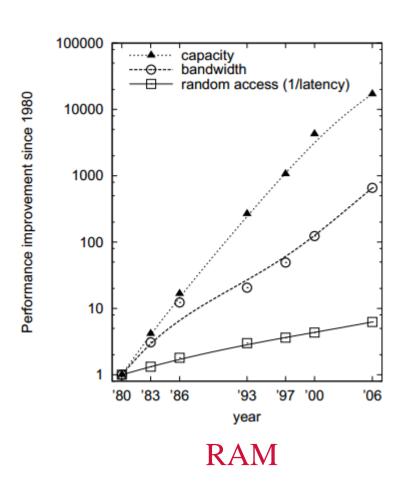


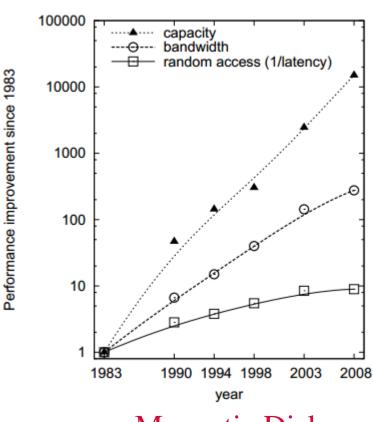
CPU performance

DEC AlphaMIPSHP PA-RISC



RAM, Disk Improvement Over the Years







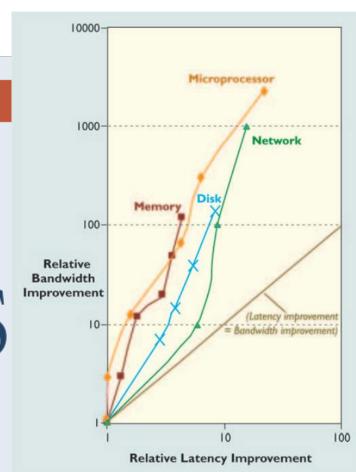
Latency Lags Bandwidth

Communications of the ACM, 2004

By David A. Patterson

LATENCY LAGS BANDWITH

Recognizing the chronic imbalance between bandwidth and latency, and how to cope with it.





s I review performance trends, I am struck by a consistent theme across many technologies: bandwidth improves much

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Geeks on Latency



Latency Numbers Every Programmer Should Know

```
    latency.txt

    Latency Comparison Numbers
    L1 cache reference
                                                   0.5 ns
    Branch mispredict
                                                       ns
   L2 cache reference
                                                   7
                                                       ns
                                                                      14x L1 cache
 6 Mutex lock/unlock
                                                  25
   Main memory reference
                                                 100
                                                                      20x L2 cache, 200x L1 cache
                                                       ns
 8 Compress 1K bytes with Zippy
                                             3,000
                                                       ns
9 Send 1K bytes over 1 Gbps network
                                             10,000
                                                             0.01 ms
10 Read 4K randomly from SSD*
                                                             0.15 ms
                                            150,000
11
   Read 1 MB sequentially from memory
                                            250,000
                                                            0.25 ms
12 Round trip within same datacenter
                                            500,000
                                                            0.5 ms
   Read 1 MB sequentially from SSD*
                                         1,000,000
                                                            1
                                                                      4X memory
    Disk seek
14
                                         10,000,000
                                                          10
                                                                      20x datacenter roundtrip
    Read 1 MB sequentially from disk
                                          20,000,000
                                                                      80x memory, 20X SSD
                                                            20
    Send packet CA->Netherlands->CA
16
                                         150,000,000
                                                      ns 150
17
18
    Notes
19
    1 ns = 10-9 seconds
    1 \text{ ms} = 10-3 \text{ seconds}
    * Assuming ~1GB/sec SSD
```



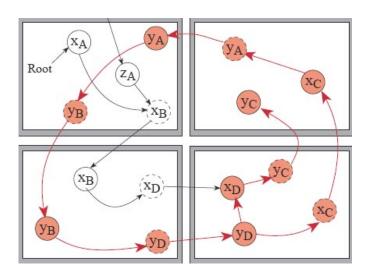
Sequential Access Hides Latency

- Sequential RAM access
 - CPU prefetching: multiple consecutive cache lines being requested concurrently
- Sequential Magnetic Disk Access
 - Disk head moved once
 - Data is streamed as the disk spins under the head
- Sequential Network Access
 - Full network packets
 - Multiple packets in transit concurrently



Consequences For Algorithms

- Analyze the main data structures
 - How big are they?
 - Are they bigger than RAM?
 - Are they bigger than CPU cache (a few MB)?
 - How are they laid out in memory or on disk?
 - One area, multiple areas?

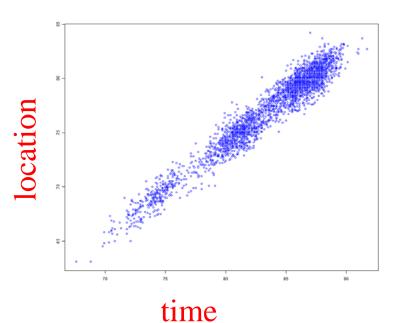


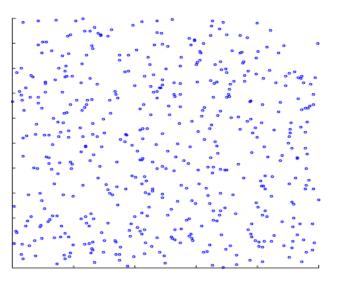
Java Object Data Structure vs memory pages (or cache lines)



Consequences For Algorithms

- Analyze your access patterns
 - Sequential: you're OK
 - Random: it better fit in cache!
 - What is the access granularity?
 - Is there temporal locality?
 - Is there spatial locality?





time

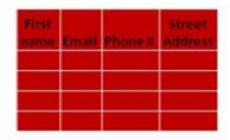
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Storage Layout of a Table

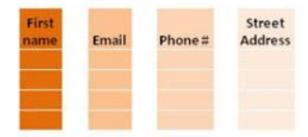
Basics - Row vs. Column-Stores

Row-Store Storage



- → Multiple rows are stored per page
- → Traditional way for storage
- @ Easy to add a new record
- Might read in unnecessary data

Column Store Storage



- → Stores each column in separate set of disk pages
- Only need to read relevant data
- Data compression
- ® Tuple writes might require multiple seeks

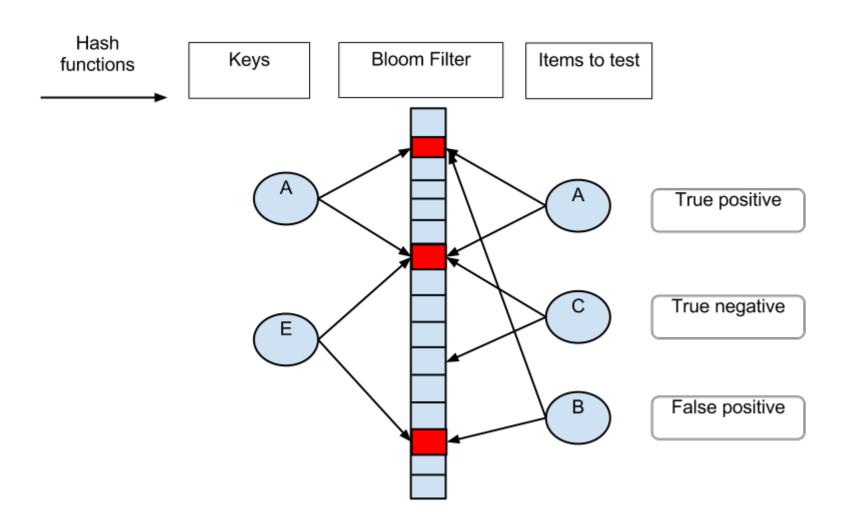


Improving Bad Access Patterns

- Minimize Random Memory Access
 - Apply filters first. Less accesses is better.
- Denormalize the Schema
 - Remove joins/lookups, add looked up stuff to the table (but.. makes it bigger)
- Trade Random Access For Sequential Access
 - perform a 100K random key lookups in a large table
 - → put 100K keys in a hash table, then scan table and lookup keys in hash table
- Try to make the randomly accessed region smaller
 - Remove unused data from the structure
 - Apply data compression
 - Cluster or Partition the data (improve locality) ...hard for social graphs
- If the random lookups often fail to find a result
 - Use a Bloom Filter



Bloom Filter





Assignment 1: Querying a Social Graph





LDBC Data generator

- Synthetic dataset available in different scale factors
 - SF100 ← for quick testing
 - SF3000 ← the real deal
- Very complex graph
 - Power laws (e.g. degree)
 - Huge Connected Component
 - Small diameter
 - Data correlations
 Chinese have more Chinese names
 - Structure correlations
 Chinese have more Chinese friends





Companies:













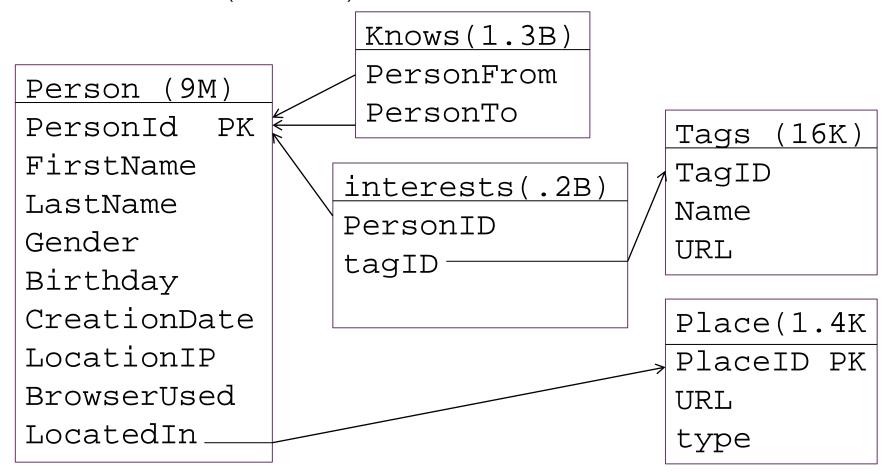






CSV file schema

- See: http://wikistats.ins.cwi.nl/lsde-data/practical_1
- Counts for sf3000 (total 37GB)



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The Query

- The marketeers of a social network have been data mining the musical preferences of their users. They have built statistical models which predict given an interest in say artists A2 and A3, that the person would also like A1 (i.e. rules of the form: A2 and A3 → A1). Now, they are commercially exploiting this knowledge by selling targeted ads to the management of artists who, in turn, want to sell concert tickets to the public but in the process also want to expand their artists' fanbase.
- The ad is a suggestion for people who already are interested in A1 to buy concert tickets of artist A1 (with a discount!) as a birthday present for a friend ("who we know will love it" - the social network says) who lives in the same city, who is not yet interested in A1 yet, but is interested in other artists A2, A3 and A4 that the data mining model predicts to be correlated with A1.



The Query

For all persons P:

- who have their birthday on or in between D1..D2
- who do not like A1 yet we give a score of
 - 1 for liking any of the artists A2, A3 and A4 and
 - 0 if not

the final score, the sum, hence is a number between 0 and 3.

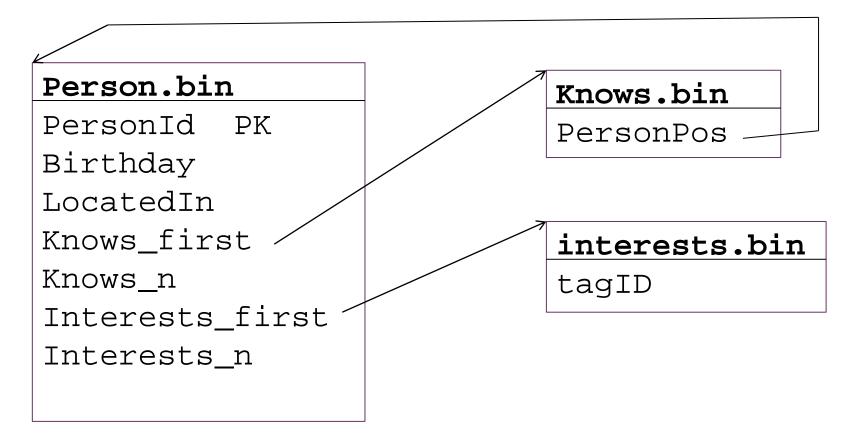
Further, we look for friends F:

- Where P and F who know each other mutually
- Where P and F live in the same city and
- Where F already likes A1
 The answer of the query is a table (score, P, F) with only scores > 0



Binary files

- Created by "loader" program in example github repo
- Total size: 6GB





What it looks like

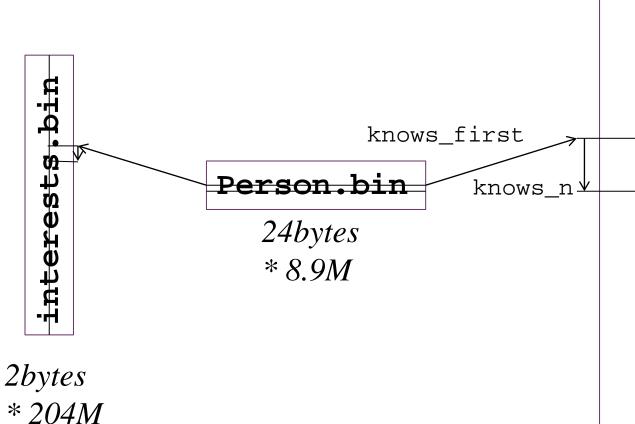
4bytes

Created by "loader" program in example github repo

* 1.3B

Knows bin

Total size: 6GB





The Naïve Implementation

The "cruncher" program

Go through the persons P sequentially

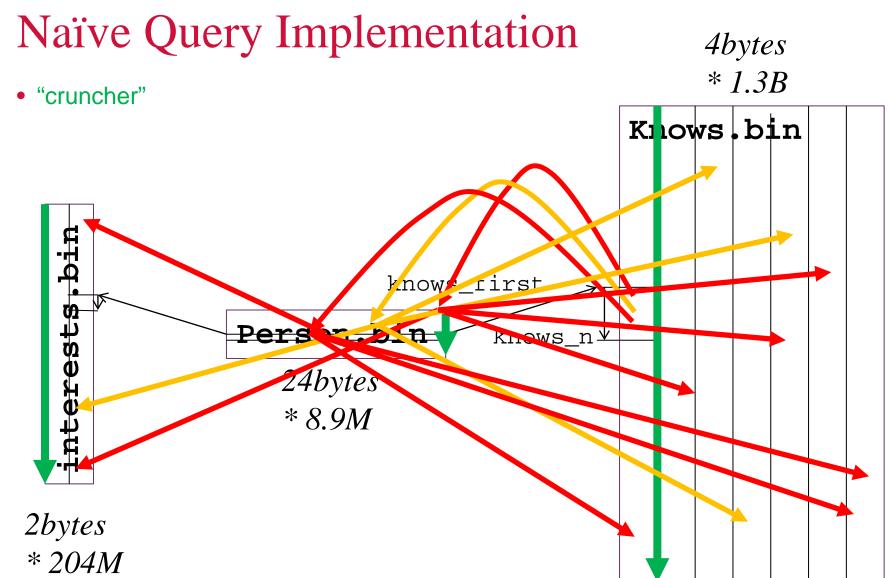
- counting how many of the artists A2,A3,A4 are liked as the score for those with score>0:
 - visit all persons F known to P.

For each F:

- checks on equal location
- check whether F already likes A1
- check whether F also knows P

if all this succeeds (score,P,F) is added to a result table.







Challenges, questions

For the "reorg" program:

- Can we still shave away some data and make the hot potatoes smaller?
- Partition/Cluster the data?

For the "query" program:

- Can we trade random access for sequential access?
 - Multiple passes, hash lookup?
- Is maybe columnar storage a good idea?
- Bloom filters? Vectorized procesing?

We will meet on the leaderboard!