



Scalable Continuous Query Processing and Result Dissemination

Jun Yang

Duke University

Joint work with

Pankaj Agarwal, Badrish Chandramouli, Junyi Xie, Hai Yu

DUKE Systems & Architecture



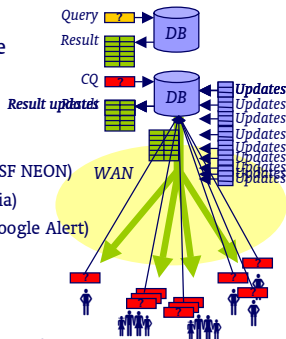
Announcements (Dec. 5)

- ❖ Homework #4 due today
- ❖ No class on Thursday
- ❖ Project demos start next week; schedule through email
- ❖ Final exam on Dec. 15 (9am – 12pm)
 - Open book, open notes
 - Final review session on Dec. 14 (3pm – 5pm)
 - Similar format as sample final
 - Solution available today
- ❖ Course evaluation forms
- ❖ Missing handouts and graded assignments: check handout box or email me



A shift in query paradigm

- ❖ One-time query over a static snapshot of database
- ❖ Continuous query over an input update stream
- ❖ Applications
 - Environmental monitoring (NSF NEON)
 - Network management (Ganglia)
 - Personal publish/subscribe (Google Alert)
- ❖ Scalability challenges
 - Too much data
 - Too many continuous queries
 - Results needed all over the network





Challenge: too many queries!

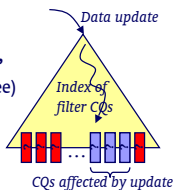
For each incoming update...

- ❖ Naïve: For each CQ, compute & send result update
 - Linear in # of CQs; not scalable

🔥 **Group processing: share work across queries!**

🔥 **Query-data inversion: treat CQs as data, incoming update as query**

- ❖ If all CQs are *filters* (e.g., $60 < \text{PRICE} < 80$), use an index on filters (e.g., interval tree) for finding affected queries in sub-linear time





But how about (select-)joins?

Database relations: $R(A, B), S(B, C)$

$\in \text{range}_{Ai} = \in \text{range}_{Ci}$

$Q_i: (\text{SELECT}_{\text{range}_{Ai}} R) \text{ JOIN } (\text{SELECT}_{\text{range}_{Ci}} S)$

- ❖ JOIN matches R, S tuples with equal B value
- ❖ $\text{SELECT}_{\text{range}_{Ai}} / \text{SELECT}_{\text{range}_{Ci}}$ select only those passing *local (range) selection conditions*
- ❖ Example: matching *Supply & Demand*
 - $\text{Supply.product} = \text{Demand.product}$ AND
 - $\text{Supply.rating} \in [7, 10]$ AND
 - $\text{Demand.quantity} > 1000$



Method 1: select first

$Q_1: (\text{SELECT}_{\text{range}_{A1}} R) \text{ JOIN } (\text{SELECT}_{\text{range}_{C1}} S)$

$Q_2: (\text{SELECT}_{\text{range}_{A2}} R) \text{ JOIN } (\text{SELECT}_{\text{range}_{C2}} S)$

$Q_3: (\text{SELECT}_{\text{range}_{A3}} R) \text{ JOIN } (\text{SELECT}_{\text{range}_{C3}} S)$

$Q_4: (\text{SELECT}_{\text{range}_{A4}} R) \text{ JOIN } (\text{SELECT}_{\text{range}_{C4}} S)$

...

Given data update new $r(a, b) \in R$

- ❖ Find subset of CQs whose selection condition on R is satisfied by r
 - Use an index on all range_{Ai} 's
 - ❖ Process each such Q_i
 - Use an index on S (e.g., B-tree w/ compound key BC) to identify S tuples with $S.B = b$ and $S.C \in \text{range}_{Ci}$
- 🔥 But what if lots of Q_i 's survive the first step?



Method 2: join first

Given data update new $r(a,b) \in R$

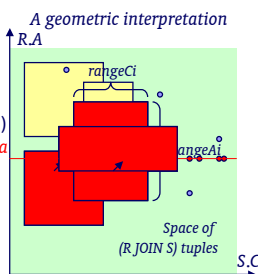
❖ Find all S tuples that join with r

– Use an index on S

❖ Process each such tuple s

– Use an index on all CQs (e.g., R-tree on $\{rangeA_i \times rangeC_i\}$) to identify Q_i 's for which $a \in rangeA_i$ and $s.C \in rangeC_i$

☞ But what if lots of S tuples join with r ?





Problem of intermediate result size

❖ Each method forces a particular processing order

– Method 1: select first

• Cost depends on n' (# of $rangeA_i$'s containing a)

– Method 2: join first

• Cost depends on m' (# of S tuples that join with r)

– Both n' and m' can be huge even if final output size is small \approx "OpenBSD birthday pony"

☞ Can we make processing cost independent of n' & m' ?



Idea: exploit input characteristics

❖ CQs (=user interests) often are naturally clustered

– Take advantage of clusteredness in processing

❖ Stabbing Set Index



– Partition intervals into disjoint **stabbing groups**, where in each group all intervals are stabbed by a same point

– Stabbing number $\tau = \#$ of stabbing groups

– Fast construction and maintenance

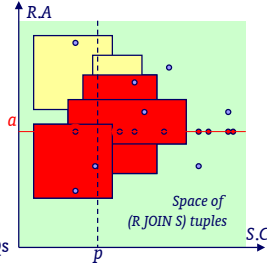
• Can be constructed optimally (with smallest τ possible) in $O(n \log n)$ time
• Can be maintained within $1 + \epsilon$ of the optimal in $O((1 + 1/\epsilon) \log n)$ time



Algorithm based on stabbing groups

10

- ❖ Use a stabbing set index on all $rangeC_i$'s
- ❖ For each stabbing group (with common point p)
 - Find the two points on the a line (i.e., two S tuples joining with r) closest to p
 - Use an index on S (e.g., B-tree w/ compound key BC)
 - Find all rectangles in the stabbing group stabbed by one of the two points
 - Use an index (e.g., R-tree) on this stabbing group of CQs





Cost analysis

11

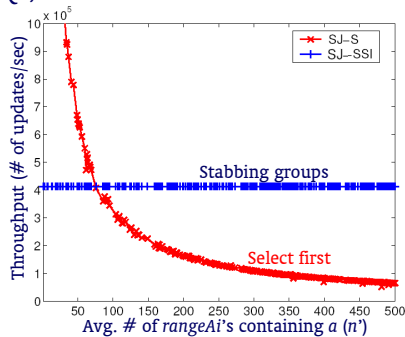
- ❖ $O(\tau \times (\text{three index lookups}) + \text{output})$
 - Cost depends on τ , not on m' or n'
- ☞ **Input-sensitive**
 - More clusteredness in CQs
 - Smaller τ
 - Lower cost
- ❖ Compare with:
 - Method 1: $O(n' \times (\text{index lookup}) + \text{output})$
 - Method 2: $O(m' \times (\text{index lookup}) + \text{output})$



Experiments

12

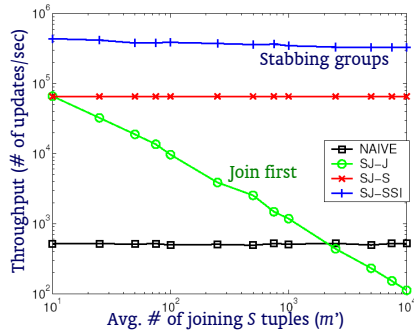
100K CQs; 100K-row relations





Experiments

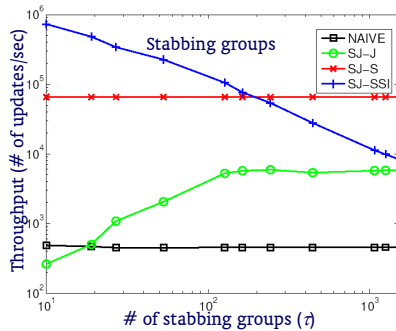
100K CQs; 100K-row relations





Experiments

100K CQs; 100K-row relations





More input-sensitivity

❖ Input-sensitive **dynamic optimization**

- For each incoming update, look at τ , m' , and n' to decide how to process it
- Maintain the stabbing set index, but only process large groups in the new way

❖ Input-sensitive **scalable processing of band joins**

- Join condition: $R.B - S.B \in rangeBi$
- First attempt at scalably group-processing joins with **different** join conditions



☞ Just covered: challenge of too many queries
 – [Agarwal, Xie, Yu, Yang; VLDB 2006]

☞ Next: delivering results all over the network
 – [Chandramouli, Xie, Yang; SIGMOD 2006]



Dissemination bottleneck

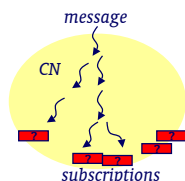
- ❖ Traditional DB-centric approach
 - Focused on subscription processing
 - Ignored notification dissemination
- ❖ Implicit assumption: output a list of notifications, one for each affected subscription
 - $\langle Q_{i1}, msg \rangle, \langle Q_{i2}, msg \rangle, \langle Q_{i3}, msg \rangle, \dots$
 - Potentially a *very* long list
 - Sending them to subscribers one at a time (**unicast**) can overwhelm the server and its outgoing network links



Network-centric approach

- ❖ Unicast/broadcast
- ❖ Multicast = channel-based subscriptions

❖ **Content-based networking (CN):** supports message-based filter subscriptions directly in network



– Message:
 $\langle attr_1:val_1, attr_2:val_2, attr_3:val_3, \dots \rangle$

– Subscription:
 “ $attr_1 = \text{'foo'}$ and $attr_2 \in \text{range}$ and ...”

☞ Gets close to SQL-style declarative CQs, but still doesn't support **stateful** CQs



Stateful subscription example

19

- ❖ Range-min subscription
 - Q: select **MIN(PER)** from STOCK
where **RISK between 20 and 40**
- ❖ Update message (SYM:foo, RISK:35, PER:25 → 20)
 - ☞ **Stateful**: cannot determine its effect on Q just by looking at the message itself
 - Is there another stock in RISK range with PER < 20?



Supporting stateful subscriptions

20

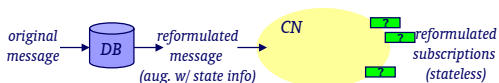
- ❖ Just stick the DB-centric approach and a network together?
 - “List of affected subscriptions” leads to unicast
 - Multicast: map the list to group(s) first, then send
 - ☞ Too many possible subsets! What groups to form?
- ❖ Push state support into network of smart brokers?
 - Complicates system design and deployment
- ❖ Content-based network?
 - Naïve method: “relax” subscription into a stateless one
 - select **MIN(PER)** from STOCK where **RISK between 20 and 40**
 - ☞ select **PER** from STOCK where **RISK between 20 and 40**
 - ☞ Too many unnecessary notifications!



Message/subscription reformulation

21

- ❖ DB reformulates messages to add state info
- ❖ Reformulate subscriptions into stateless ones over new message format

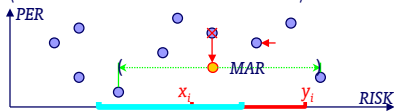


- ❖ Naïve: put entire database state into message!
- ❖ Optimization problem: what's the minimal amount of info to embed?



Range-min revisited

- ❖ Q_i : MIN(PER), where RISK between x_i and y_i
- ❖ Update (SYM:foo, RISK:35, PER:25 \rightarrow 20)



- ❖ What info should DB send out to help decide whether a subscription is affected by an update?
 - Maximum Affected Range (MAR): extends left & right until a lower PER is encountered
 - Affected \Leftrightarrow RISK of update $\in [x_i, y_i] \subseteq$ MAR of update
 - Can be computed in $O(\log |\text{STOCK}|)$ —does not depend on how many subscriptions are actually affected!



Reformulation for range-min

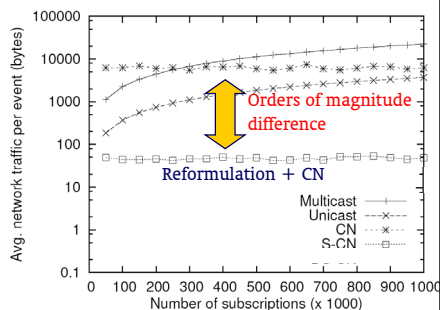
- ❖ Message reformulation (at runtime):
 - $\langle \text{SYM:foo, RISK:35, PER:25} \rightarrow 20 \rangle$
 - Say MAR is (17, 52)
 - $\Rightarrow \langle \text{NewMinPER:20, RISK:35, MARLeftRISK:17, MARRightRISK:52} \rangle$
- ❖ Subscription reformulation (at registration time)
 - Q_i : MIN(PER), where RISK between x_i and y_i
 - $\Rightarrow Q_i$: NewMinPER, where $\text{MARLeftRisk} < x_i \leq \text{RISK and RISK} \leq y_i < \text{MARRightRisk}$
- \Rightarrow Changing role of DB
 - From producing the *set of affected subscriptions*
 - To producing a *semantic description of the set*



Experiment

- ❖ Content-based network (CN) substrate:
 - Meghdoot* (UCSB; based on CAN)

- ❖ Yahoo! stock updates + synthetic subscriptions





Bigger picture

25

- ☞ Spectrum of DB/network interfaces to explore
- ❖ Message/subscription reformulation is a general technique for handling **stateful** subscriptions over a **stateless** dissemination interface
 - Clean, modular system design
- ❖ **Input-sensitive dynamic optimization**
 - Choose best dissemination method at runtime
 - ☞ Think of dissemination networks as database indexes!
- ❖ **Input-sensitive dissemination network design**
 - ☞ Analogous to workload-aware index design



Conclusion & take-away points

26

- ❖ Static queries → continuous queries
- ❖ Scalability challenges
 - Lots of data: [Xie, Yang, Chen; SIGMOD 2005]
 - Lots of queries: [Agarwal, Xie, Yu, Yang; VLDB 2006]
 - Distributed subscribers: [Chandramouli, Xie, Yang; SIGMOD 2006]
- ❖ Exploit data/query characteristics with dynamic input-driven processing
- ❖ Rethink database/network interface
- ❖ Jointly optimize data processing/dissemination



Related work

27

- ❖ High data rates
 - Focus of most work on stream processing: Aurora/Borealis (Brandeis/Brown/MIT), STREAM (Stanford), TelegraphCQ (Berkeley), etc.
- ❖ Lots of queries
 - Multi-query optimization
 - Lots of work on predicate indexing
 - Beyond predicates: TriggerMan (Florida), NiagraCQ (Wisconsin), CACQ/PSoup (Berkeley)
- ❖ Widely distributed subscribers
 - IP- and application-level multicasts
 - Content-based networking (IBM Gryphon, Colorado)
 - YFilter/ONYX (Berkeley), SemCast (Brown)
 - DEBS Workshop



Thanks!

Duke Database Research Group

<http://www.cs.duke.edu/dbgroup/>
