Data Stream Management Systems

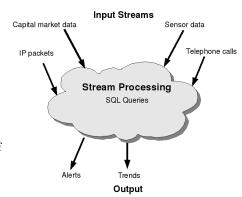
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Introduction

- A data stream is an unbounded sequence of data that arrives at high speed.
- Stream processing applications require continuous and low-latency processing of data streams.
- In differents domains, such as computer networks, web logs, financial services, applications require traditionally the processing of large data streams.
- Real data traces of IP packets from an AT&T data source show an average data rate of approximately 400 Mbits/sec.



Processing a query over a data streams involves:

- running the query continuously over the data stream.
- generating a new answer each time a new data item arrives.

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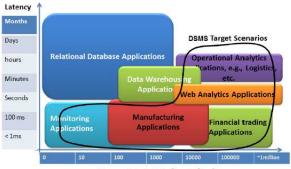
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The requirements of data stream applications do no fit the DBMS data model and querying paradigm

Application requirements

Processing speeds and data rates Very fast Fast/moderated off-line Few variables, simple queries Main-memory, sliding windows Disks, complex queries Memory and query complexity

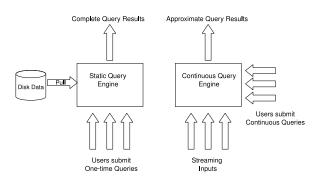
DSMSs scenarios



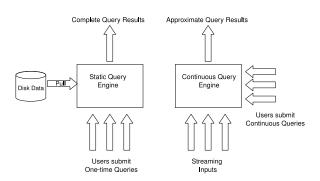
Aggregate Data Rate (Events/sec.)

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¹taken from paper Data Stream Management Systems for Computational Finance



DBMS vs DSMS

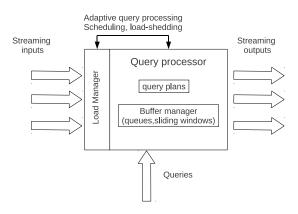


- Persistent queries
- Push-based processing
- Approximate answers

DBMS vs DSMS

| | DBMS | DSMS |
|--------------------|-----------------|--------------------------|
| Data | persistent | streams, sliding windows |
| Data access | random | sequential, one-pass |
| Updates | arbitrary | append-only |
| Update rates | slow | high and bursty |
| Processing model | query-driven | data-driven |
| Queries | one-time | continuous |
| Query plans | fixed | adaptive |
| Query optimization | one-query | multi-query |
| Query answers | exact | approximate |
| Latency | relatively high | slow |

DSMS architecture



Queries

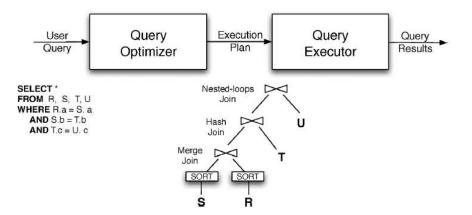
Traffic that passes through three routers R_1 , R_2 y R_3 and has the same destination host within the last 10 minutes.

Select sum $(S_1.size)$ From S_1 [range 10 min], S_2 [range 10 min], S_3 [range 10 min] Where $S_1.dest=S_2.dest$ and $S_2.dest=S_3.dest$

- Data are stored in sliding windows of size W = 10.
- Each tuple has a timestamp ts. Thus, a tuple is contained in the window iff $T s.ts \leq W$.
- Update of tuples is performed by sliding the window → the removal of some tuples from the window and the addition of some new tuples arriving in the data streams.

The traditional join query operator has a blocking behaviour because to produce the first result it must see its entire input. Since data streams may be infinite, a blocking operator will never see its entire input not being able to produce any result.

Traditional join operator



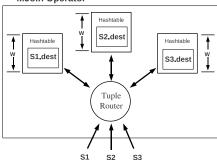
MJoin operator

Example 3-way join query

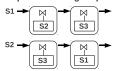
Select *

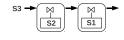
From S1[range 10 min],S2[range 10 min],S3[range 10 min] Where S1.dest=S2.dest=S3.dest

MJoin Operator



Example of Probing sequences





Summary of DSMSs and their primary contributions

| DSMS | Primary contribution | |
|-------------|--|--|
| TelegraphCQ | Operators for adaptive query processing. | |
| STREAM | Adaptive caching for continuous queries and query language. | |
| Borealis | Techniques for fault-tolerance and load management. | |
| DCAPE | Integrates local query optimization and distributed load balancing | |