Streaming SQL with **PipelineDB**

Derek Nelson

• Continuous SQL on streams (continuous views)

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- High-throughput, incremental materialized views

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- Based on PostgreSQL 9.5



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- No special client libraries
- Free and open-source (GPLv3)
- (30-second demo)

When is PipelineDB not useful?

When is PipelineDB not useful?

- SQL isn't a fit
- Ad-hoc on granular data

When is PipelineDB useful?

When is PipelineDB useful?

- High throughput aggregations (realtime reporting/analytics)
- Computations over sliding windows (continuous monitoring/ops)
- Queries are known in advance



2010-02-10 00:01:07 W3SVC1446 WEB100 216.167.204.29 GET /tips-tricks/f downloaded-error-in-ie/ = 80 = 12.178.189.252 HTTP/1.1 Mozilla/5.04(Ma (KHTML, +1)ke+Geck0)+version/4.0.3+5afari/531.9 = http://www.google.com SA+your+current+security+settings+do+not+allow+this+program+to+beeddown 2010-02-10 00:01:08 W3SVC1446 WEB100 216.167.204.29 GET /wp-content/p1 HTTP/1.1 Mozilla/5.0+(Macintosh+u)+Intel+Mac+OS+X+10_6_2;+er-us)+Appl HTTP/1.1 Mozilla/5.0+(Macintosh+u)+Intel+Mac+OS+X+10_6_2;+er-us)+Appl http://blog.caneja.com/tips-tricks/fix-your-current-security-settings-200 0 0 811 475 93

2010-02-10 00:01:08 w3SvC1446 wEB100 216.167.204.29 GET /wp-includes/j Mozilla/5.0+(Macintosh;+U;+Intel+Mac+OS+x+10_6_2;+en-us)+Applewebing-http://blog.caneja.com/tips-tricks/flx-your-current-security-settings-200 0 0 1537 446 124

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Produce

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Process

SQL



Produce

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Process

SQL

Aggregation Filtering Sliding windows



Produce

2010-02-10 00:01:07 W3SVC1446 WEBL00 216.167.204.29 GET /tips-tricks/t downloaded-error-in-ie/ = 80 = 12.178.189.252 HTTP/1.1 Mozilla/5.0+(Ma (KHTML,+11ke+Gecko)+version/4.0.3+safari/531.9 = http://www.google.com SA+your+current+security+settings+do+not+allow+this+program+to+beetdown 2010-02-10 00:01:08 W3SVC1446 WEBL00 216.167.204.29 GET /wp-content/p1 HTTP/1.1 Mozilla/5.0+(Macintosh;+U;+Intel+Mac+05+X+10_6_2;+en-us)+App1 http://blog.caneja.com/tips-tricks/fix-your-current-security-settings-200 0 0 811 475 93

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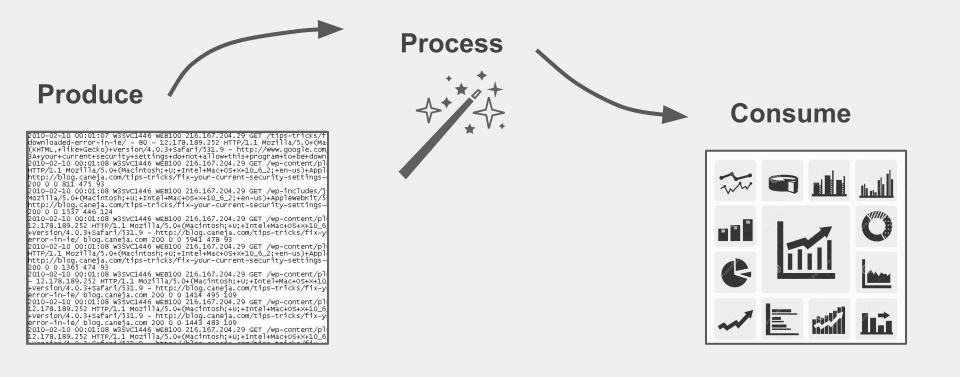
SQL

Aggregation Filtering Sliding windows

= **Reduction**



Why did we build it?





Produce

2010-02-10 00:01:07 w3SvC1446 wEB100 216.167.204.29 GET /tips-tricks/f downloaded-error-in-ie/ = 80 - 12.178.189.252 HTTP/1.1 Mozilla/S to (Ma (KHTML,+1)Ke+Geck0)+Version/4.0.3+safari/331.9 - http://www.google.com SA+your+current+security+settings+do+not+allow+this+program+to+beeHdown 2010-02-10 001201:80 w3SvC1446 WEB100 216.167.204.29 GET /wp-content/p1 HTTP/1.1 Mozilla/5.0+(Macintosh;+U;+Intel+Mac+OS+X+10_6_2;+en-us)+Appl http://blog.caneja.com/tips-tricks/fix-your-current-security-settings-200 0 0 811 475 93

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200 0 0 1365 474 93

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Produce

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Pipeline**DB**

continuous view



Simplicity is nice, but what else?

Produce

2010-02-10 00:01:07 W3SWC1446 WEB10 216.167.204.29 GET /tips-tricks/f downloaded-error-in-1e/ - 80 - 12.178.189.252 HTTP/1.1 Mozilla/5.0+(Ma (KHTML,+like+Gecko)+Version/4.0.3+safari/331.9 - http://www.google.com SA+your+current+security+settings+do+not+allow+this+programtco+beeddown 2010-02-10 00:01:98 w3SVC1446 WEB100 216.167.204.29 GET /wp-content/p1 HTTP/1.1 Mozilla/5.0+(Macintosh;+U;+Intel+Mac+OS+X+10_6_2;+en-us)+Appl http://blog.caneja.com/tips-tricks/fix-your-current-security-settings-200 0 0 811 475 93

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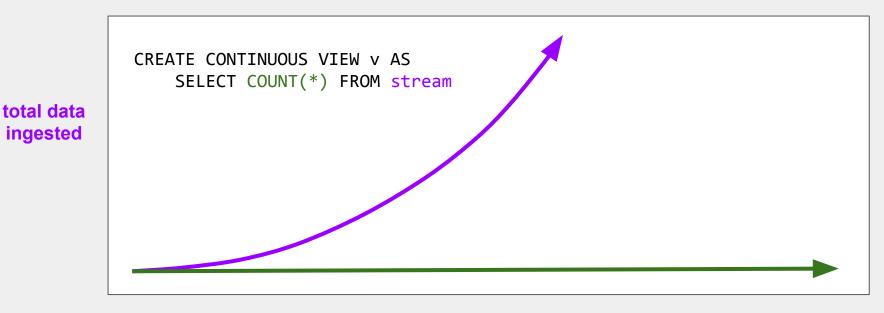
Pipeline**DB**

continuous view



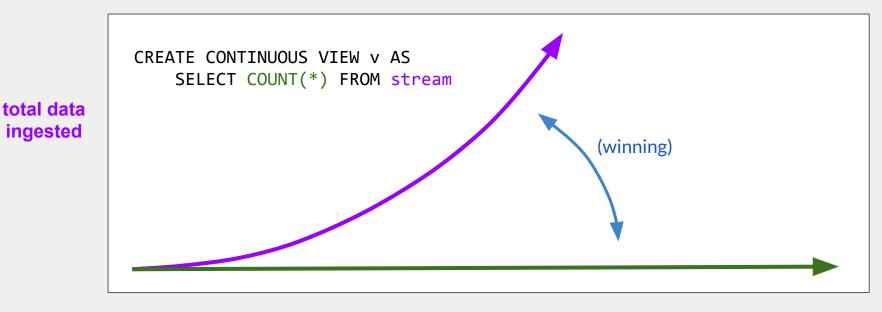
• Aggregate before writing to disk

• Aggregate before writing to disk



database size

• Aggregate before writing to disk



database size

• Sliding window queries

```
CREATE CONTINUOUS VIEW v WITH (max_age = '1 hour') AS
SELECT COUNT(*) FROM stream
```

- Any information outside of the window is excluded from results and deleted from disk
- Essentially automatic TTL

• Probabilistic computations on infinite inputs

```
CREATE CONTINUOUS VIEW v AS
SELECT COUNT(DISTINCT x) FROM never_ending_stream
```

- Streaming Top-K, Percentiles, distincts, large set cardinalities
- Constant space
- No sorting
- Small margin of error

Internals (part 1/2)

Streams and Workers

Streams

• Internally, a stream is Foreign Table

```
CREATE STREAM stream (x int, y int, z int);
INSERT INTO stream (x, y, z) VALUES (0, 1, 2);
```

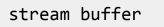
Streams

• Internally, a stream is Foreign Table

```
CREATE STREAM stream (x int, y int, z int);
INSERT INTO stream (x, y, z) VALUES (0, 1, 2);
```

- System-wide Foreign Server called pipeline_streams
- stream_fdw reads from/writes to the Stream Buffer
- No permanent storage
- Stream rows only exist until they've been fully read

query on microbatch —— incremental table update



• INSERT INTO ...

HeapTuple HeapTuple HeapTuple HeapTuple HeapTuple

• INSERT INTO ...

 Concurrent circular buffer HeapTuple HeapTuple HeapTuple HeapTuple HeapTuple

- Concurrent circular buffer
- Preallocated block of shared memory

НеарТир	le
НеарТир	le

- Concurrent circular buffer
- Preallocated block of shared memory

HeapTuple
HeapTuple
HeapTuple
HeapTuple
HeapTuple

- Concurrent circular buffer
- Preallocated block of shared memory

HeapTuple	
HeapTuple	
HeapTuple	
НеарТирle	
НеарТирle	

HeapTuple	$\{0,1,0,1,1\}$

HeapTuple	$\{1,1,1,1,1\}$

- Concurrent circular buffer
- Preallocated block of shared memory

HeapTuple	
HeapTuple	
НеарТирle	
HeapTuple	
HeapTuple	

HeapTuple	$\{0,1,0,1,1\}$

НеарТир	V	{1,1,1,1,1}

```
/* At Postmaster startup time ... */
worker.bgw_main = any_function;
worker.bgw_main_arg = (Datum) arg;
```

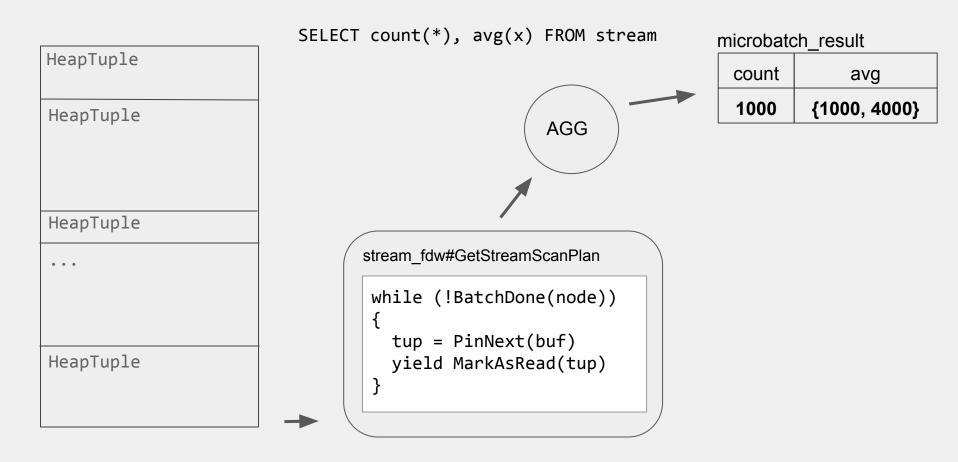
RegisterDynamicBackgroundWorker(&worker, &handle);

stream buffer

SELECT count(*), avg(x) FROM stream

HeapTuple	
HeapTuple	
НеарТирlе	
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HeapTuple	

stream buffer



Worker process parallelism

Stream buffer

Worker	proc	0
Worker	proc	1
Worker	proc	•••
Worker	proc	n

Internals (part 2/2)

Incremental Updates

• transition_state = combine(microbatch_tstate, existing_tstate)

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- No changes to **pg_aggregate** catalog table or existing aggregate functions
- User-defined aggregates just need a **combinefunc** to be combinable

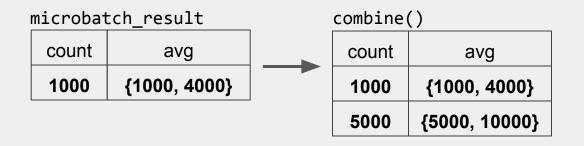
```
CREATE AGGREGATE combinable_agg(x)
(
    sfunc=sfunc,
    finalfunc=finalfunc,
    combinefunc=combinefunc,
);
```

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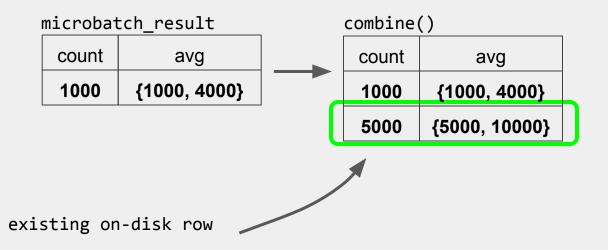
microbatch_result

count	avg
1000	{1000, 4000}

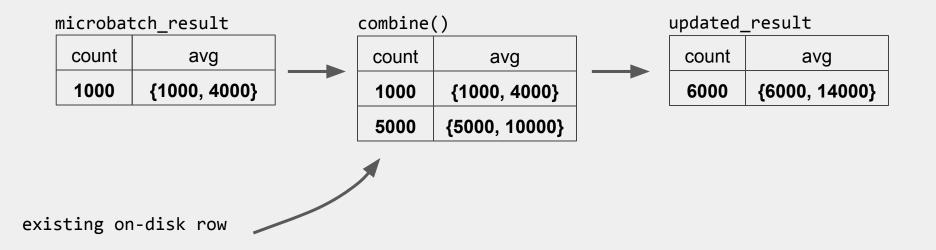
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/* dynamically generate a VALUES node */
foreach(row, microbatch)
 values = lappend(values, hash_group(row));

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```
existing = PortalRun(lookup_plan, ...)
```

/* now we're reading to combine these on-disk tuples with the incoming batch result */

- This query needs to be as fast as possible
- Continuous views indexed on a 32-bit hash of grouping
- **Pro:** maximize cardinality of the index keyspace, great for random perf
- **Con:** must deal with collisions programmatically

• If the grouping contains a **time-based column**, we can do better

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Timestamp from group (32 bits)	Regular 32-bit grouping hash

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Timestamp from group (32 bits)	Regular 32-bit grouping hash
--------------------------------	------------------------------

- **Pro:** most incoming groups will have a similar timestamp, so better index caching
- **Con:** larger index footprint

microbatch result generated from stream by worker

query on microbatch —— incremental table update

microbatch result generated from stream by worker

existing result retrieved from disk

microbatch result generated from stream by worker

```
existing result retrieved from disk
```

```
combine_plan = get_plan(SELECT group, combine(count), combine(avg)
    FROM microbatch_result UNION existing GROUP BY group);
```

```
combined = PortalRun(combine_plan, ...)
```

```
foreach(row, combined)
{
    if (new_tuple(row))
        heap_insert(row, ...);
    else
        heap_update(row, ...);
}
```

Combiner process parallelism

Continuous view

grouping (a, b, c) grouping (d, e, f) grouping (g, h, i) grouping (j, k, l)

On-disk groupings are sharded over combiners by group

Each row is guaranteed to only ever be updated by one combiner process

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 SELECT foo(col), bar(col) FROM raw_stream
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 SELECT foo(col), bar(col) FROM raw_stream
 THEN EXECUTE PROCEDURE pipeline_stream_insert('normalized_stream')

CREATE CONTINUOUS VIEW v0 AS SELECT ... FROM normalized_stream; CREATE CONTINUOUS VIEW v1 AS SELECT ... FROM normalized_stream;

Thanks!

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