

Parallelization of dataset transformation with processing order constraints in Python

Duis autem vel eum iruire dolor in hendrerit in vulputate velit esse molestie consequat, vel illum dolore eu feugiat null

DEXTER GRAMFORS

Master's Thesis at NADA Supervisor: Stefano Markidis Examiner: Erwin Laure

TRITA xxx yyyy-nn

Abstract

This is a skeleton for KTH theses. More documentation regarding the KTH thesis class file can be found in the package documentation.

Lorem ipsum dolor sit amet, consectetuer adipiscing elit. Mauris purus. Fusce tempor. Nulla facilisi. Sed at turpis. Phasellus eu ipsum. Nam porttitor laoreet nulla. Phasellus massa massa, auctor rutrum, vehicula ut, porttitor a, massa. Pellentesque fringilla. Duis nibh risus, venenatis ac, tempor sed, vestibulum at, tellus. Class aptent taciti sociosqu ad litora torquent per conubia nostra, per inceptos hymenaeos.

Referat

Lorem ipsum dolor sit amet, sed diam nonummy nibh eui mod tincidunt ut laoreet dol

Contents

List of Figures

Definitions

1	Intr	oducti	ion	2
	1.1	Parall	el computing	2
	1.2	TriOp	tima	2
	1.3		em statement	3
		1.3.1	Dataset standardization	3
		1.3.2	Transformation with constraints	3
	1.4	Resear	rch question	3
	1.5	Objec	tive	4
	1.6	Delim	itations	4
	1.7	Contr	ibution	4
2	Bac	kgrou		5
	2.1	Multio	core architecture	5
		2.1.1	Multicore processors	5
		2.1.2	Multicore communication	5
	2.2	Parall	el shared memory programming	6
		2.2.1	Processes vs threads	6
		2.2.2	Data parallelism	6
		2.2.3	Task parallelism	6
		2.2.4	Scheduling	6
	2.3	Perfor	mance models for parallel speedup	6
		2.3.1	Amdahl's law	6
		2.3.2	Extensions of Amdahl's law	7
		2.3.3	Gustafson's law	7
		2.3.4	Work-span model	8
	2.4	Pytho	n performance and parallel capabilities	8
		2.4.1	Performance	8
		2.4.2	The GIL, Global Interpreter Lock	9
		2.4.3	Threading	10

		2.4.4 Multiprocessing	10
3	Rela	ated work	12
	3.1	Parallelization of algorithms using python	12
	3.2	Python I/O performance and general parallel benchmarking	14
	3.3	Comparisons of process abstractions	14
	3.4	Parallelization in complex systems using Python	15
	3.5	Summary of related work	15
4	D-4		1.0
	4.1	aset Transformation Technology	16 16
	4.1		16
		v C	
		4.1.2 MySQL	16
	4.0	4.1.3 Cassandra	16
	4.2	Performance analysis tools	17
		4.2.1 cProfile	17
	4.0	4.2.2 resource	17
	4.3	Trade files and datasets	17
	4.4	File formats	17
	4.5	Verification results	18
	4.6	Transformation with constraints	18
		4.6.1 Filters	18
	4.7	Program overview	21
	4.8	Sequential program profiler analysis	21
	4.9	Performance model calculations	23
		4.9.1 Amdahl's law	23
		4.9.2 Gustafson's law	23
		4.9.3 Work-span model	23
		Analysis of filter parallelizability	23
		Code inspection	24
		Filter families	25
	4.13	File format families	25
		Parallelization	26
	4.15	Sources of overhead	27
5	Ben	chmark Environment	33
	5.1	Hardware	33
	5.2	Test datasets	33
		5.2.1 Dataset 1	33
		5.2.2 Dataset 2	34
		5.2.3 Dataset 3	34
		5.2.4 Dataset 4	34

6	Res	ults	35
	6.1	Parallel program profiler analysis	35
	6.2	Transformation benchmarks	39
	6.3	Dataset 1	39
	6.4	Dataset 2	39
	6.5	Dataset 3	40
	6.6	Dataset 4	40
7	Disc	cussion & Conclusions	48
	7.1	Dataset benchmarks discussion	48
		7.1.1 Dataset 1	48
		7.1.2 Dataset 2	48
		7.1.3 Dataset 3	49
		7.1.4 Dataset 4	49
		7.1.5 General benchmark trends	49
	7.2	Conclusions	50
Bi	bliog	raphy	52
$\mathbf{A}_{\mathbf{I}}$	ppen	dices	54

List of Figures

2.1	Example of work-span model task DAG	9
2.2	multiprocessing.Pipe example	11
2.3	multiprocessing.Queue example	11
2.4	multiprocessing.Pool example	11
4.1	Example of trade dataset	17
4.2	Filter application example	20
4.3	Sequential program overview	28
4.4	Sequential program cProfile output	29
4.5	Task DAG for a file format that does not contain global or state variables.	30
4.6	Task DAG for a file format that contains global or state variables	31
4.7	Parallel program overview	32
6.1	Main process in parallel program cProfile output	36
6.2	Worker 1 in parallel program cProfile output	37
6.3	Worker 2 in parallel program cProfile output	38
6.4	Dataset 1 benchmark table	39
6.5	Real time plot for dataset 1	40
6.6	Speedup plot for dataset 1	41
6.7	Memory usage plot for dataset 1	41
6.8	Dataset 2 benchmark table	42
6.9	Real time plot for dataset 2	42
6.10	Speedup plot for dataset 2	43
6.11	Memory usage plot for dataset 2	43
	Dataset 3 benchmark table	44
6.13	Real time plot for dataset 3	44
6.14	Speedup plot for dataset 3	45
6.15	Memory usage plot for dataset 3	45
6.16	Dataset 4 benchmark table	46
	Real time plot for dataset 4	46
6.18	Speedup plot for dataset 4	47
6.19	Memory usage plot for dataset 4	47

Definitions

IPC - Interprocess communication.

MPI - Message Passing Interface. Standardized interface for message passing between processes.

Embarrassingly parallel - A problem that is embarrassingly parallel can easily be broken down into components that can be run in parallel.

CPU bound - Calculation where the bottleneck is the time it takes for a processor to execute it.

I/O bound - Calculation where the bottleneck is the time it takes for some input/output call, such as file accesses and network operations.

Real time - The total time it takes for a call to finish; "wall clock" time.

User time - The time a call takes, excluding system overhead; the time the call spends in user mode.

System time - The time in a call that is consumed by system overhead; the time the call spends in kernel mode.

DAG/Directed acyclic graph A directed graph that contains no directed cycles.

Chapter 1

Introduction

1.1 Parallel computing

The subject of parallel computing is one that has become highly relevant in recent years. Moore's law, the observed pattern that the number of transistors in a dense integrated circuit doubles approximately every two years [21], has lost its relevance. The increased processor clock speed that the doubling in processors implies is no longer present because of overheating issues [16, p. 1]. Because of this, manufacturers of processors now have largely turned to multicore processors. In a multicore architecture, several cores which work as individual processors execute code simultaneously. Using this type of architecture to work on a single task to increase performance is known as parallelism.

Efforts to exploit parallelism automatically from a program have been made; however, the benefits of these have reached their limit [19, p. 7-12]. In order to fully utilize the increase in performance that multicore architectures promise, programmers today must instead turn to explicit parallel programming.

Python is one of world's most popular programming languages [18]. It is used extensively both at schools and in the industry, and its benefits include expressiveness, portability, and the fact that it is easy to learn. Python has support for parallel programming, although it has caveats and overheads associated with a concurrency-hampering mechanism called the *Global Interpreter Lock* [8].

This thesis concerns a combination of the areas mentioned above: parallel computing using Python.

1.2 TriOptima

The thesis is conducted at TriOptima, a company that provides different services for the OTC derivatives market. OTC derivatives concern trading directly between two parties, and the customers include large banks. TriOptima's services include portfolio compression, reconciliation, dispute resolution, and risk management. The services deal with substantial amounts of data, and face challenges such as high se-

1.3. PROBLEM STATEMENT

curity demands, availability requirements, and speed optimization for data transformations and risk calculations. In their reconciliation and dispute resolution service, triResolve, customers upload datasets representing trades.

1.3 Problem statement

1.3.1 Dataset standardization

The datasets mentioned in the previous section need to be processed in order to transform them into a standard format which makes comparisons between data from different customers possible. In some cases, the size of the dataset is large enough that this transformation is slow, and could conceivably be sped up through the use of parallelization. The sizes are aptly measured in number of rows, and range between 2 rows to about 1490000 rows. The time it takes to process the datasets range between 0.06 seconds and 15200 seconds 2 (4.2 hours).

1.3.2 Transformation with constraints

The datasets are associated with a file format. The format specifies a set of rules, known as filters, which at times enforce constraints on the processing order in the file when performing the transformation. These constraints reduce the possible benefits of parallelization as they enforce inherently serial parts of the transformation program. Since the size of the datasets as well as the type and number of their associated filters varies, it is plausible that the benefits of parallelization will differ significantly between different datasets. An overhead is associated with creating new threads or processes. This overhead is increased in Python as the data shared between processes needs to serialized. Therefore, it is possible that parallelization of datasets will result in slower execution in some cases. Consequently, it is interesting to find the combinations of dataset sizes, as well as their filters, that result in beneficial parallelization, and which do not. Additionally, the complex nature of the system makes the implementation of the parallelization an interesting problem.

1.4 Research question

Given the size of a dataset and its set of filters, is is possible to the determine if parallelization of the data transformation using Python will be beneficial or not? The thesis question gives rise to the following subquestions:

- What is the best approach for parallelizing code in Python in order to minimize data races and maintain performance?
- How should the parallel performance be measured?
- What kind of data dependencies exist and how do they affect parallelization?
- What kind of overhead does parallelization introduce?

1.5 Objective

The objective of this thesis is to answer the questions stated above using a literature study and by implementing a working parallelization of the existing dataset processing program, subsequently analysing transformations of several datasets in order to draw conclusions about performance.

1.6 Delimitations

The implementation and research in this thesis is limited to the parallelization of an existing program, and no new code for the core problem of processing the datasets will be written. Another delimitation of the thesis is that it does not compare different methods of parallelization, and uses only the Python multiprocessing module (chosen with support of related work in the field).

1.7 Contribution

This thesis focuses on parallelization analysis of a file format rather than the more conventional method of analyzing source code. Additionally, it shows how Python can be effectively used for parallelization in a complex system not built for parallelization from the start. The fact that the parallelized system relies on database operations and, consequently, I/O is another aspect of the thesis that may interest other researchers in the field of parallel programming. Similar projects can use the conclusions of this thesis as a foundation when creating a parallelization strategy.

Chapter 2

Background

2.1 Multicore architecture

2.1.1 Multicore processors

In a typical multicore processor, several cores (which are similar to regular processors) work together in the same system [19, p. 44-50]. The cores consist of several functional units, which are the core components that perform arithmetic calculations. These functional units are able to perform multiple calculation instructions in parallel if these are not dependent on each other. This is known as instruction level parallelism. In the multicore model, a hierarchal cache memory architecture is used. The small, fast cache memories closest to the functional units are called registers. The next caches in the hierarchy are the data and instruction caches which are attached to each core. Subsequent, higher level caches that follow these are usually an order of magnitude slower for each cache level.

2.1.2 Multicore communication

Multiple cores communicate with each other through a bus or a network [16, p. 472-476]. Since the means of communication between the cores is a finite resource, too much traffic may result in delays. As previously mentioned, the processors typically have their own cache. In order to avoid unnecessary reads from the slower main memory when a cache miss is encountered for the core's own cache, cores may read from another core that has the requested data cached. In a process called *cache coherence*, shared cached values are kept up to date using one of several protocols. The effect that these different means of communication between processors has on performance in multicore programs should not be ignored.

2.2 Parallel shared memory programming

2.2.1 Processes vs threads

While both threads and processes represent contexts in which a program is run, they have a few differences. A thread is run inside a process, and the threads within the process share memory and state with each other and the parent process [26]. Individual processes do not share memory with each other, and any communication between processes must be done with message passing rather than with shared memory. Consequently, communication between threads is generally faster than between processes. Typically, different threads can be scheduled on different cores, which is also true for different processes.

2.2.2 Data parallelism

Data parallelism denotes code where the parallelism comes from decomposing the data and running it with the same piece of code across several processors or computers [26]. It allows scalability as number of cores and problem sizes increase, since more parallelism can be exploited for larger datasets [19, p. 24].

2.2.3 Task parallelism

In task parallelism, groups of tasks that are independent are run in parallel [12]. Tasks that depend on each other cannot be run in parallel, and must instead be run sequentially. A group of tasks is embarrassingly parallel if none of the tasks in the group depend on each other.

2.2.4 Scheduling

Threads and processes are scheduled by the operating system, and the exact mechanism for choosing what to schedule when differs between platforms and implementations [16, p. 472]. Scheduling may imply running truly parallel on different cores, or on the same core using time-slicing. Threads and processes may be descheduled from running temporarily for several reasons, including issuing a time-consuming memory request.

2.3 Performance models for parallel speedup

2.3.1 Amdahl's law

Amdahl's law [6] states that:

The effort expended on achieving high parallel processing rates is wasted unless it is accompanied by achievements in sequential processing rates of very nearly the same magnitude.

2.3. PERFORMANCE MODELS FOR PARALLEL SPEEDUP

Amdahl divides programs into two distinct parts: a parallelizable part and an inherently serial part [16, p. 13]. If the time it takes for a single worker (for example, a process) to complete the program is 1, Amdahl's law says that the speedup S of the program with n workers with the parallel fraction of the program p is:

$$S = \frac{1}{1 - p + \frac{p}{n}}$$

The law has the following implication: if the number of workers is infinite, the time it takes for a program to finish is still limited by its inherently serial fraction. This is illustrated below:

$$\lim_{n\to\infty}\frac{1}{1-p+\frac{p}{n}}=\frac{1}{1-p}$$

1-p is the serial fraction which clearly limits the speedup of the program even with an unlimited number of processors.

2.3.2 Extensions of Amdahl's law

Che and Nguyen expand on Amdahl's law and adapts it to modern multicore processors [11]. They find that more factors than the number of workers affect the performance of the parallelizable part of a program, such as if the work is more memory bound or CPU bound. In addition, they find that with core threading (such as hyperthreading), superlinear speedup of a program is achievable and that the parallelizable part of a program is guaranteed to also yield a sequential term due to resource contention.

Yavits et al. come to similar conclusions [29]. They find that it is important to minimize the intensity of synchronization operations even in programs that are highly parallel.

2.3.3 Gustafson's law

Gustafson's law [15] is a result of the observation that problem sizes often grow with the number of processors, an assumption that Amdahl's law dismisses, keeping the problem size fixed. With this premise, a program can be run with a larger problem size in the same time as more workers are added. This view is less pessimistic than Amdahl's law, as it implies that the impact of the serial fraction of a program becomes less significant with many workers and a large problem size [19, p. 61-62].

The speedup S, for n workers, and s as the time spent in the serial part in the parallel system, is achieved by:

$$S = n + (1 - n) * s$$

2.3.4 Work-span model

The tasks that need to be performed in a program can be arranged to form a directed acyclic graph, where a task that has to be completed before another precedes it in the graph. The work-span model introduces the following terms [19, p. 62-65]:

- Work The work of a program is the time it takes to complete with a single worker, and equals the total time it takes to complete all of the tasks. The work is denoted T_1 .
- **Span** The span of a program is the time it takes for the program to complete with an infinite number of workers. The span is denoted T_{∞} .
- Critical path The tasks that are included in the path that has the maximum number of tasks that need to be executed in sequence. The span is equal to the length of the critical path.

An example of a task DAG can be found in figure 2.1. In the work-span model, the following bound on the speedup S holds:

$$S \leq \frac{T_1}{T_{\infty}}$$

With n workers and running time T_n , the following speedup condition can be derived:

$$S = \frac{T_1}{T_n} \approx P \text{ if } \frac{T_1}{T_{\infty}} \gg P$$

In essence, this means that linear speedup can be achieved under the condition that the work divided by the span is significantly larger than the number of workers.

The work-span model implies that increasing the work in an excessive manner when parallelizing may result in a disappointing outcome. It also implies that the span of the program should be kept as small as possible in order to utilize parallelization as much as possible.

2.4 Python performance and parallel capabilities

There are several implementations of the Python language. This section will focus on CPython, the canonical and most popular Python implementation [24]. This thesis uses Python 2.7.

2.4.1 Performance

The general performance of CPython is slower than other popular languages such as C and Java for several reasons [7]. Overhead is introduced due to the fact that all operations need to dispatched dynamically, and accessing data demands the dereferencing of a pointer to a heap data structure. Also, the fact that late binding is employed for function calls, the automatic memory memory management in the



Figure 2.1. An example of a task DAG used in the work-span model. Assuming each task takes time 1 to complete, this DAG has a work (T_1) of 9 and a span (T_{∞}) of 5. The upper bound for parallel speedup for this dag is $\frac{9}{5} = 1.8$.

form of reference counting, and the boxing and unboxing of methods contribute to the at times poor performance.

2.4.2 The GIL, Global Interpreter Lock

In order to simplify the implementation and to avoid concurrency related bugs in the CPython interpreter, a mechanism called the Global Interpreter Lock - or the GIL - is employed [23]. The GIL locks the entire CPython interpreter, making it impossible for multiple Python threads to make progress at the same time, thereby removing the benefits of parallel CPU bound calculations [14]. When an I/O operation is started from Python, the GIL is released. Efforts to remove the GIL have

been made, but have as of yet been unsuccessful.

2.4.3 Threading

The Python threading module provides a multitude of utilities for concurrent programming, such as an object abstraction of threads, locks, semaphores, and condition objects [1]. When using the threading module in CPython, the GIL is in effect, disallowing true parallelism and hampering efficient use of multicore machines. When performing I/O bound operations, the threading module can be used to improve performance; at times significantly [27, p. 121-124]

2.4.4 Multiprocessing

The multiprocessing module has a similar API to the threading module, but avoids the negative effects of the GIL by spawning separate processes instead of user threads. This works since the processes have separate GILs, which do not affect each other and enables the processes to utilize true parallelism [27]. The processes are represented by the multiprocessing. Process class.

The multiprocessing module provides mechanisms for performing IPC. In order for the data to be transferred between processes, it needs to be serializable through the use of the Python pickle module [27, p. 143]. When transferring data, it is serialized, sent to another process through a local socket, and then deserialized. These operations, in conjunction with the creation of the processes, gives the multiprocessing module a high overhead when communicating between processes.

The two main facilities that the multiprocessing module provides for IPC are [23]:

- multiprocessing. Pipe, which serves as a way for two processes to communicate using the operations send() and recv() (receive). The pipe is represented by two connection objects which correspond to each end of the pipe. See figure 2.2 for an example.
- multiprocessing.Queue, which closely mimics the behaviour and API of the standard Python queue.Queue, but can be used by several processes at the same time without concurrency issues. This multiprocessing queue internally synchronizes access by multiple processes using locks, and uses a feeder thread to transfer data to other processes. See figure 2.3 for an example.

In addition to the parallel programming utilities mentioned above, the multiprocessing module provides the Pool abstraction for specifying a number of workers as well as several ways of assigning functions for the workers to be performed in parallel. For example, a programmer can use Pool.map to make the workers in the pool execute a specified function on each element in a collection. See figure 2.4 for an example.

2.4. PYTHON PERFORMANCE AND PARALLEL CAPABILITIES

```
def worker(conn):
    conn.send("data")
    conn.close()

parent_conn, child_conn = Pipe()
p = Process(target=worker, args=(child_conn,))
p.start()
handle_data(parent_conn.recv())
p.join()
```

 ${\bf Figure~2.2.~multiprocessing.Pipe~example}$

```
def worker(q):
    q.put("data")

q = Queue()
p = Process(target=worker, args=(q,))
p.start()
handle_data(q.get())
p.join()
```

 $\mathbf{Figure} \ \mathbf{2.3.} \ \mathtt{multiprocessing.Queue} \ \mathrm{example}$

```
def worker(data):
    return compute(data)

data = [1, 2, 3...]
pool = Pool(processes=4)
result = pool.map(worker, data)
```

 ${\bf Figure~2.4.~multiprocessing.Pool~example}$

Chapter 3

Related work

In this section, work related to that of this thesis is summarized and discussed, in order to utilize conclusions made by others when deciding upon the method to use, and also to highlight differences between earlier works and this thesis.

3.1 Parallelization of algorithms using python

Ahmad et al. [5] parallelize path planning algorithms such as Dijkstra's algorithm using C/C++ and Python in order to compare the results and evaluate each language's suitability for parallel computing. For the Python implementation, both the multiprocessing and threading packages are used. The authors identify Python as the preferable choice in application development, due to its safe nature in comparison to C and C++. The implementation using the threading module resulted in no speedup over the sequential implementation. Parallelization using the multithreading module resulted in a speedup of 2.5x for sparse graphs, and a speedup of 6.5x for dense graphs. The overhead introduced by the interpreted nature of Python, as well as the extra costs associated with Python multiprocessing, was evident as the C/C++ implementations showed both better performance and better scalability. The slowdowns for sparse graph of Python compared to C/C++ ranged between 20x to 700x depending on the graphs. However, the authors note that the parallel Python implementation exhibits scalability in comparison to its sequential implementation. The experiments were conducted on a machine with 4 cores with 2-way hyperthreading.

Cai et al. [10] note that Python is suitable for scientific programming thanks to its richness and power, as well as its interfacing capabilities with legacy software written in other languages. Among other experiments on Python efficiency in scientific computing, its parallel capabilities are investigated. The Python MPI package Pypar is used for the parallelization, using typical MPI operations such as send and receive. The calculations, such as wave simulations, are made with the help of the numpy package for increased efficiency. The authors conclude that while communication introduces overhead, Python is sufficiently efficient for scientific parallel

3.1. PARALLELIZATION OF ALGORITHMS USING PYTHON

computing.

Singh et al. [26] present Python as a fitting language for parallel computing, and use the multiprocessing module as well as the standalone Parallel Python package in their experiments. Because of the communication overhead in Python, the study focuses on embarrassingly parallel problems where little communication is needed. Different means of parallelization are compared: the Pool/Map approach, the Process/Queue approach, and the Parallel Python approach. In the Pool/Map approach, the simple functions of multiprocessing. Pool are used to specify a number of processes, a data set, and the function to be executed with each element in the dataset as a parameter. In the Process/Queue approach, a multiprocessing. Queue is spawned and filled with chunks of data. Several multiprocessing. Process objects are then spawned, which all share the queue and get data to operate on from it while it is not empty. Another shared queue is used for collecting the results. In the Parallel Python approach, the Parallel Python abstraction job server is used to submit tasks for each data chunk. The tasks are automatically executed in parallel by the job server, and the results are collected when they have finished. The results in general show significant time savings even though the approaches taken are relatively straightforward. The best performance is achieved when the number of processes is equal to the number of physical cores on the computer. The Process/Queue is shown to perform better than both Pool/Map and parallel Python. This comes at the cost of a slightly less straightforward implementation. The impact of load balancing and chunk size is also discussed, with the conclusion that work load should be evenly distributed among cores as computation is limited by the core that takes the longest to finish.

Rey et al. [25] compare multiprocessing and Parallel Python with the GPU-based parallel module PyOpenCI when attempting to parallelize portions of the spatial analysis library PySAL. In particular, different versions of the Fisher-Jenks algorithm for classification are compared. For the smallest sample sizes, the overhead of the different parallel implementations produce slower code, but as the sample sizes grow larger the speedup grows relatively quickly. For the largest of the sample sizes, the speedup curve generally flattens out; the authors state this as counter-intuitive and express an interest in investigating this further. In general, the CPU-based modules multiprocessing and Parallel Python perform better than the GPU-based PyOpenCI. The multiprocessing module produced similar or better results than the Parallel Python module. While the parallel versions of the algorithm perform better, the bigger implementation effort associated with it is noted.

In the work above, the code that is parallelized is strictly CPU bound. This differs from this thesis, as a portion of the to be parallelized program is I/O bound due to database interactions. Another difference is the fact that the parallelization analysis conducted in this thesis is mainly done on the file format level rather than at program level, like the work above. However, the works highlight aspects of parallelization using Python that are useful in achieving the thesis objective. These include parallelization patterns, descriptions of overhead associated with parallel

programming in Python, and comparisons between different Python modules for parallelization.

3.2 Python I/O performance and general parallel benchmarking

In their proposal for the inclusion of the multiprocessing module into the Python standard library, Noller and Oudkerk [22] include several benchmarks where the multiprocessing module's performance is compared to that of the threading module. They emphasize the fact that the benchmarks are not as applicable on platforms with slow forking time. The benchmarks show that while naturally slower than sequential execution, multiprocessing performs better than threading when simply spawning workers and executing an empty function. For the CPU-bound task of computing Fibonacci numbers, multiprocessing shows significantly better result than threading (which is in fact slower than sequential code). For I/O bound calculations, which is an application considered suitable for the threading module, the multiprocessing module is still shown to have the best performance when 4 or more workers are used.

While this work is a relatively straightforward benchmark under ideal conditions, the fact that multiprocessing shows better performance than threading for both CPU bound and I/O bound computations contributed to the decision to use multiprocessing in this thesis.

3.3 Comparisons of process abstractions

Friborg et al. [13] explore the use of processes, threads and greenlets in their process abstraction library PyCSP. The authors observe the clear performance benefits of using multiprocessing over threads due to the circumvention of the GIL that the multiprocessing module allows. Greenlets are user-level threads that execute in the same thread and are unable to utilize several cores. On Microsoft Windows, where the fork() system call is not available, the process creation is observed as significantly slower than on UNIX-based platforms. While serialization and communication has a negative impact on performance when using multiprocessing, the authors state that this produces the positive side-effect of processes not being able to modify data received from other processes.

The work above focuses on process abstractions in a library, but comes to conclusions that are helpful in this thesis; multiprocessing has performance benefits over the other alternatives, and also introduces safety to a system thanks to less modification of data sent between processes.

3.4 Parallelization in complex systems using Python

Binet et al. [9] present a case study where parts of the ATLAS software used in LHC (Large Hadron Collider) experiments are parallelized. Because of the complexity and sensitivity of the system, one of the goals of the study is to minimize the code changes when implementing the parallelization. The authors highlight several benefits of using multiple processes with IPC instead of traditional multithreading, including ease of implementation, explicit data sharing, and easier error recovery. The Python multiprocessing module was used to parallelize the program, and the authors emphasize the decreased burden resulting from not having to implement explicit IPC and synchronization. Finding the parts of the program that are embarrassingly parallel and parallelizing these is identified as the preferred approach in order to avoid an undesirably large increase in complexity while still producing a significant performance boost. The parallel implementation was tested by measuring the user and real time for different numbers of processes. These measurements show a clear increase in user time because of additional overhead, but also a steady decrease in real time.

Implementing parallelization of a component of a large system without introducing excessive complexity is a goal of this thesis, similar to the work above. The above approach to parallelization, identifying embarrassingly parallel parts of the system and focusing on these, were used in this thesis. Again, this thesis differs from the above by having an I/O bound portion and by analysing a file format for parallelizability.

3.5 Summary of related work

Common themes and conclusions in the related work presented above include:

- Python is a suitable language for parallel programming.
- The multiprocessing module is successful in circumventing the GIL and consistently shows the same or better performance than other methods, even for I/O bound programs.
- The overhead that IPC introduces when creating parallel Python programs makes it imperative to minimize communication and synchronization. Consequently, embarrassingly parallel programs are preferable when using Python for parallelization.
- For existing larger systems, extensive parallelization may produce undesired complexity.

Chapter 4

Dataset Transformation

TODO

4.1 Technology

In this section, technologies used in the transformation program that will be mentioned throughout this chapter are briefly described.

4.1.1 Django

Django is a Python web development framework [17]. It implements a version of the MVC (Model-View-Controller) pattern, which decouples request routing, data access, and presentation. Django's model layer allows the programmer to retrieve and modify entities in an SQL database through Python code, without writing SQL.

4.1.2 MySQL

MySQL is an open source relational database system [28]. It is used by TriOptima as the database backend for Django.

4.1.3 Cassandra

Cassandra is a column-oriented *NoSQL* database [20, p. 1-9]. It features dynamic schemas, meaning that columns can be added dynamically to a schema as needed, and that the number of columns may vary from row to row. Cassandra is designed to have no single point of failure, and uses a number of nodes in a peer-to-peer structure. This design is employed in order to ensure high availability, with data replicated across the nodes.

4.2 Performance analysis tools

4.2.1 cProfile

A Python profiler with a relatively low overhead, which can be invoked both directly in a Python program and form the command line [3].

4.2.2 resource

resource is a Python module used for measuring resources used by a Python program [4]. It can be used for finding the user time, system time, and the maximum memory used by the process.

4.3 Trade files and datasets

As mentioned briefly in section 1.2, users of the triResolve service upload *trade* files, which contain one or several datasets with rows of trade data such as party id, counterparty id, trade id, notional, and so on. An example of a trade dataset (with some columns omitted) can be seen in figure 4.1.

Party ID	CP ID	Trade ID	Product class	Trade curr	Notional
ABC2	QRS	ddb9c4142205735	Energy - NatGas -	EUR	545940.0
			Forward		
ABC1	QRS	8917cefe8490715	Commodity -	EUR	153438.0
			Swap		
ABC1	KTH1	6fc6ed1474ce42d	Commodity -	EUR	99024.0
			Swap		
ABC2	KTH2	5489cdaab940105	Energy - NatGas -	EUR	286740.0
			Forward		
ABC2	KTH1	119c2d2ec18027b	Energy - NatGas -	EUR	191340.0
			Forward		
ABC1	TTT	556914ab391afb7	Energy - NatGas -	EUR	196560.0
			Forward		
ABC2	KTH2	e6462f8b5f990d6	Commodity -	EUR	105492.0
			Swap		
ABC1	KTH2	a8825933aaba257	Energy - NatGas -	EUR	1269000.0
			Forward		

Figure 4.1. A simplified example of a trade dataset uploaded by the users of triResolve.

4.4 File formats

Different customers may have different ways of formatting their datasets, with different names for headers, varying column orders, extra fields, and special rules. In

order to convert these into a standard format that make it possible to use the files in the same contexts, a file format specifying how the dataset in question should be processed is used. The format contains a set of *filters* which should be applied to each row of the dataset. The different filter configurations may affect how parallelizable the processing of the dataset is.

4.5 Verification results

The result of the dataset processing is called a $verification \ result^1$, and consists of one row per trade, with correctly modified values, in a Cassandra schema. In addition, a row in the MySQL database consisting of metadata relating to the result as a whole is created. This metadata includes result owner, number of rows, time metrics, and so on.

4.6 Transformation with constraints

4.6.1 Filters

All filters used to transform a dataset into a verification result are outlined below.

- **Header detection** There may be a number of initial lines in the dataset which do not contain the header (which specifies the column names). The header detection filter checks if a row is the header, and if it is it saves the column names and corresponding indices for use in subsequent rows. If the row is not the header or the header has already been detected (for example if another header row is encountered in the middle of the dataset), this filter terminates without any effect and the rest of the filters are applied. This filter is included in all file formats.
- Mapping Maps a value from a column in the dataset to a specified output column in the verification result. There is usually a mapping for each of the columns in the input dataset, and the Mapping filter is therefore one of the most common filters. The mappings may have small extra tuning attached to them, such as specifying a date format or extracting only part of the text using regex. One of these extra tunings is attached to the trade id column, and is called *Make unique*. This tuning keeps track of all trade id:s that have been encountered so far, and, if it finds a duplicate, adds a suffix to it in order to ensure that all trade id:s are unique.
- Dataset translation A dataset translation is similar to a mapping, but uses specified columns in an external dataset to map input columns to output columns.

¹The verification results are not to be confused with the results of this thesis. They are part of the problem this thesis aims to solve.

4.6. TRANSFORMATION WITH CONSTRAINTS

- **Dataset information** Extracts information about the dataset, such as the name or owner.
- **Tradefile information** Similar to the dataset information filter, except that it extracts information about the trade file that contains the dataset.
- Null translation In some datasets, other values than NULL are used to
 convey the absence of a value. This filter allows the user to specify which
 other values should be interpreted as NULL.
- **Relation currency** If the currency that is supposed to be used in a relation (a party and a counterparty) is stored in the database and should be mapped to an output column, this filter retrieves this information.
- Global variable A global variable filter writes a value to a variable that is accessible by subsequent filters on the same row, and by all filters on the rest of the rows in the data set. A global variable can be written several times throughout the processing of a dataset.
- State variable A state variable is similar to a global variable, but is always written to before all other processing of the dataset begins.
- **Temporary variable** Similar to the other variables, except for the fact that it is only accessible during processing of the row where it was written. When the processing of the row is finished, the variable is cleared.
- Conditional block A conditional block works like the programming construct if. It performs a specified filter (which may also be a conditional block) only if a certain condition is fulfilled. Most commonly, the condition takes the form 'field = value', but may also involve more complex expressions in the form of a subset of Python.
- **Logger** A logger filter simply logs a given value. Can for instance be used when a user wants to know whenever a conditional block has been entered.
- **Skip row** Ignores the current row when processing. Usually used in a conditional block.
- Stop processing Stops processing the dataset, ignoring all subsequent rows. Can be used as a subfilter in the Conditional block filter when the footer of the dataset contains information that should not be interpreted as a trade.
- Third party automapper When a customer has uploaded a trade file on behalf of another customer, this filter extracts the information needed to make sure that the data is loaded for the correct customer.

- **Set value** Simply sets the value of the output column to the value that is entered.
- RegExp extract Extracts text from a column using regex, and writes matching groups to other columns.
- RegExp replace Replaces column text matching some regex with a specified value.

An example of how filter application and dataset row transformation work can be found in figure 4.2.

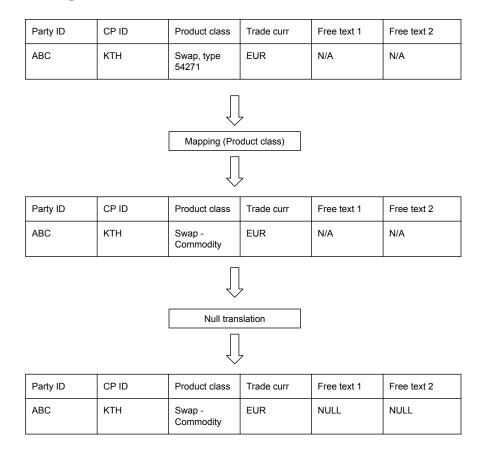


Figure 4.2. A simplified example of how filter application and dataset transformation work. The mapping filter for the product class column is applied, transforming "Swap, type 54271" to the standardized "Swap - Commodity". In the file format used for this example, "N/A" is used to denote the absence of a value, making the null translation filter translate all columns containing "N/A" to "NULL".

4.7 Program overview

The general flow of the original, sequential, dataset processing program is the following:

The unprocessed dataset has the rows stored in a Cassandra database, and some metadata and methods stored in a Django object backed by a MySQL database. The file format corresponding to the dataset is looked up, and all of the filters it contains are added to a pipeline that will process the dataset. An empty verification result is then created in both Cassandra and MySQL, containing the row data and result metadata with metrics, respectively. The metrics include processing time, number of trades, timestamp, and similar data. The rows in the dataset are then processed one by one, applying all filters to each row. As soon as a row has finished processing, it is written to the verification result in Cassandra. During this process, the row mappings used in the Mapping filter are fetched from the MySQL database, resulting in some I/O waiting time. To mitigate this, the mappings are cached in memory for faster access. After the processing has finished, the result metadata and metrics are saved in the MySQL database.

A simplified overview of the sequential program can be found in figure 4.3.

4.8 Sequential program profiler analysis

The result of running cProfile on the sequential transformation program can be found in figure 4.4. The dataset used had 27877 rows, 46 columns, and belonged to the extra overhead file format family. Function calls with very low cumulative time have been omitted. In the profiling result, ncalls is the number of times the function was called, tottime is total time spent in the function (excluding subfunctions), cumtime is the total time spent in the function including its subfunctions, and percall is the quotient of cumtime divided by primitive calls [3].

From the profiling information above, it is clear that some function calls take significantly more time than others, and are therefore interesting targets for parallelization analysis. The process method is the one that launches the main pipeline that applies all filters and performs the transformation of the dataset. The fact that it takes 66.280 seconds out of 66.567 is therefore expected. Among the functions that process calls, process_record, post_process_record, consume_record, and _prepare are the most interesting. Other functions with relatively high cumulative time are called from these functions.

• process_record — In the profiling information, process_record appears twice, once in the file pipeline.py and once in the file mappings.py. The version in pipeline.py is abstract, with an implementation in each of the filters. It is evident that the implementation that is most common resides in mappings.py as it is the only one that shows up among the function calls that take up a significant amount of time. This is expected, as *Mapping* is

the most common filter and represented in mappings.py. The function has a low percall and a high ncalls, indicating that the reason it takes up a large portion of the total time is the fact that it is called many times due to the many filters and dataset rows. process_record takes up 35.0% of the total execution time.

- post_process_record Similarly to process_record, post_process_record is an abstract method and is implemented in all filters. It also has a low percall and a high ncalls. post_process_record takes up 33.1% of the total time.
- consume_record This method calls _write_record, which is the method that writes rows to Cassandra after they have been transformed. consume_record is called once per row and takes 8.4% of the total time, and _write_record is responsible for 7.9% of these.
- _prepare Called once before the program starts iterating over all rows, performing setup needed to perform the transformations properly. It has a relatively high percall and takes up 3.3% of the total execution time.

The time spent in the functions above is 87.7% of the toal time, and the majority of the rest of the code in process is contained in the body of the loop that iterates over and performs actions on every row. Since only _prepare runs before the loop, and a small portion of code is run after the loop, about 4% of the code is run outside the loop. This means that around 96% of the code is conceivably parallelizable, depending on the filters in the dataset's file format.

The following conclusions can be made from the analysis above:

- A majority of the functions responsible for most of the time consumption have low percall and high ncalls, indicating that no single function is a significant bottleneck, and that the major reason these functions take up large portions of the total time is that they are called a high number of times.
- A relatively small portion of the code is spent in functions that perform I/O, indicating that the program is CPU bound and suitable for speedup using multiprocessing.
- Close to all of the code in **process** is run for each row, indicating that performing the transformation of different rows in different tasks is a suitable granularity when implementing the parallelization.
- The fact that _prepare takes up a non-negligible part of the program and is called before the processing of each row, it may introduce extra overhead when parallelizing, since it may need to be called for each worker.

4.9 Performance model calculations

In this section, different performance calculation models are used to find a preliminary indication of possible speedup.

4.9.1 Amdahl's law

In the sequential profiling session, it is suggested that around 96% of the code is parallelizable. The computer used for testing has 8 cores, which is the value that will be used for the n value when applying Amdahl's law to the profiling session run:

$$S = \frac{1}{1 - 0.96 + \frac{0.96}{8}} = 6.25$$

This potential speedup of 6.25 does not take into account overhead associated with parallelization.

4.9.2 Gustafson's law

With Gustafson's law, the speedup is calculated as the following:

$$S = 8 + (1 - 8) * 0.04 = 7.72$$

With the more optimistic Gustafson's law, the speedup is higher. Overhead is not taken into account in the above calculation.

4.9.3 Work-span model

As mentioned in section 2.3.4, the increase in work when parallelizing a program should be kept to a minimum. In addition, the span should be kept as small as possible. In the implementation made in this thesis, both the work and the span is increased. The work is increased since the code that is run before the loop over each row has to be run once for each worker, and because the caching of column mappings is done for each worker. The span is increased because of the added post processing needed when transforming datasets from the extra overhead file format family. This suggests that parallelization cannot be utilized at its fullest, which may impact the speedup.

4.10 Analysis of filter parallelizability

Since the filters specify what the processing program should do to each row in a dataset, "row by row" or possibly chunks of rows is a suitable granularity when implementing the parallelization of the program. Consequently, the filters of a file format are the prime candidates for parallelization analysis. The analysis made is similar to the methodology used to identify the span in the work-span model

described in section 2.3.4. When applying the model to the problem of analyzing filters, a task is the processing of one row. In order to find the tasks that need to be completed before other tasks, the filters that result in state that is accessed by subsequent rows or otherwise affect the total processing of the dataset need to be identified.

Examining the filters, it is apparent that *Dataset translation*, *Null translation*, *Relation currency*, *Third party automapper*, *Set value*, *RegExp extract*, and *RegExp replace* only operate on the current dataset row, with no side effects. This means that they produce no state changes that affect subsequent rows, which means that they do not affect the parallelizability of a dataset.

Additionally, Dataset information, Tradefile information, Temporary variable, Logger, and Skip row perform operations that either pull information from resources that are available to all rows, or produce an effect that does not affect any other rows. The Conditional block filter only produces effects according to its subfilters (a set of the filters already mentioned), and does not affect parallelization by itself.

Hence, the filters that can affect the parallelization of a dataset are:

- *Mapping*, since the trade id mapping may need to keep track of state that can be accessed in subsequent rows in order to make all id:s unique.
- *Header detection*, since all rows beneath the (first) header row depend on the column names for mappings and other values.
- Global variable, since the variable may be written and accessed by any subsequent rows. Each rewrite of the variable needs to happen before the next rewrite, in the original, sequential order if the verification result is to be correct.
- State variable, for the same reasons as Global variable.
- Stop processing, if one thread sees a conditional fulfilled and stops processing, it is possible for another thread to keep processing rows that are intended to be ignored, thereby violating the constraints.

4.11 Code inspection

After an initial code and file format inspection, the following conclusions where made:

- The *Header detection* filter is effectively performed only once, as it is ignored for all rows after the one where the header was found.
- The filters *Global variable* and *State variable* make the processing of every row depend on the previous, as the writing of the variables may happen on each row.

4.12. FILTER FAMILIES

- The process of making an ID unique could possibly be broken out to a post processing step.
- All file formats contain *Header detection*, and many contain the make unique feature of the trade ID mapping.
- There are many file formats that do not have either *Global variable*, *State variable* or *Stop processing* among their filters.

The conclusions above indicate that header detection may be done before creating the parallel processes, sending this data to each process when they are created. If the process of producing unique ID:s is then done as a post processing step, the following task DAGs illustrate how the dependencies when processing different file formats appear: In figure 4.5, the task DAG for a file format without a Global variable or State variable filter is illustrated. In figure 4.5, the task DAG for a file format containing a Global variable is illustrated. Since the span is equal to the work in the file formats containing Global variables or State variables, parallelization of datasets with these formats will result in no speedup according to the work-span model (as $T_1 \leq T_{\infty} \Rightarrow S \leq 1$). File formats containing Stop processing make it unfeasible to produce correct verification results when parallelizing. Determination of whether the result is correct is non-viable if any rows are processed in different processes (as rows that should not be included in the result may be included anyway).

4.12 Filter families

With the help of the findings from the previous sections, families of filters with different characteristics can be identified.

- Embarrassingly parallel filters The filters that do not affect parallelization in any way are: Dataset translation, Null translation, Relation currency, Third party automapper, Set value, RegExp extract, RegExp replace, Dataset information, Tradefile information, Temporary variable, Logger, Skip row, and Conditional block. In addition, Mapping is included among these filters if the make unique feature is disabled.
- Overhead filters Filters that introduce parallelization overhead are: *Mapping* (if the make unique feature is enabled) and *Header detection*.
- Inherently serial filters The filters that enforce serial execution of the entire transformation are: Global variable, State variable, and Stop processing.

4.13 File format families

In addition to the filter families, the fact that the *Header detection* filter is present in all file formats makes it possible to identify the following file format families relevant to this thesis:

- Embarrassingly parallel file formats File formats that with the exception of *Header detection* contain only embarrassingly parallel filters.
- Extra overhead file formats Formats that in addition to *Header detection* and a number of embarrassingly parallel filters also contain *Mapping* with the make unique filter enabled.
- Inherently serial file formats Formats that contain any of the inherently serial filters.

4.14 Parallelization

In accordance with section 3.5, the Python multiprocessing module was used to implement the parallelization of the program. Additionally, measures where taken to send as little data as possible between processes and to avoid introducing excessive complexity to the codebase. The multiprocessing. Queue facility was chosen for communication between processes due to its noted performance and built-in synchronization [26].

Before deciding to use the parallelized version of program, the list of filters in a file format is examined for any of the inherently serial filters Global variable, State variable, or Stop processing. If any of these are found, the program falls back to its sequential version. Otherwise, the program carries on in accordance with figure 4.5. First, before creating any additional processes, the Header detection filter is applied row by row until it produces a result (commonly after a few rows). Next, a (tunable) number of processes, as well as two queues are created. A number of row spans, or chunks, are then created by splitting the rows beneath the header row into equally sized partitions. The first queue is used to transfer the data needed to process a chunk of the dataset, including the header data, the row span, and the result metadata. In order to avoid errors and sending large objects between processes, only the primary key used to retrieve the result metadata object from the MySQL database is sent to the processes. After this, the processes can independently retrieve the data. The second queue is used for sending the partial metrics objects for each chunk, and for indicating if a process is done processing its data or if it encountered an error. Since all other results are written to the Cassandra database, this is the only information that needs to be sent to the main process. The queues can be denoted the 'chunk queue' and the 'message queue', respectively.

In each of the created processes, the rows in the chunk are retrieved from the Cassandra database and a new object containing metrics for the chunk is created. The chunk is then processed as in the sequential program, applying all filters to each row. The metrics object is updated during the processing, as in the original program. If the chunk was processed correctly, the metrics object is put on the message queue. Otherwise, if an exception occurs, an error message is put on the queue instead. When all data in a process has finished processing, a message indicating that the process has finished its work is put on the message queue.

4.15. SOURCES OF OVERHEAD

The main process continuously polls the message queue, and merges the partial metrics objects as they are polled from the queue. If an error message is encountered, an exception is raised on the main thread, mimicking the behavior of the original sequential program. It also increments a counter whenever a done message is received from a process. When the counter is equal to the number of subprocesses, the main process stops waiting for messages, and progresses with the post processing step of making the trade ID:s unique. Finally, the main process saves the result object with the corresponding merged metrics to the MySQL database. At this point, the program has produced a finished verification result.

A simplified overview of the parallel program can be found in figure 4.7.

4.15 Sources of overhead

During the implementation of the parallel version of the program, the following possible sources of parallelization overhead where identified:

- The multiprocessing module, where creating processes and transferring data between processes is costly.
- Less effective caching of mappings. Since the mappings cache is local to each subprocess, caches are built up individually. This results in fewer cache hits than in the sequential program, and more total work looking up values in the MySQL database. Hardware cache may also be affected in a similar manner.
- The process of making trade ID:s unique is added as an extra step after the main data processing pipeline.
- Because they lack built-in support for multiprocessing, the Python connections between both MySQL and Cassandra need to be restarted in the startup of each subprocess.
- _prepare has to be called once for each of the workers, compared to only one call for the sequential program.

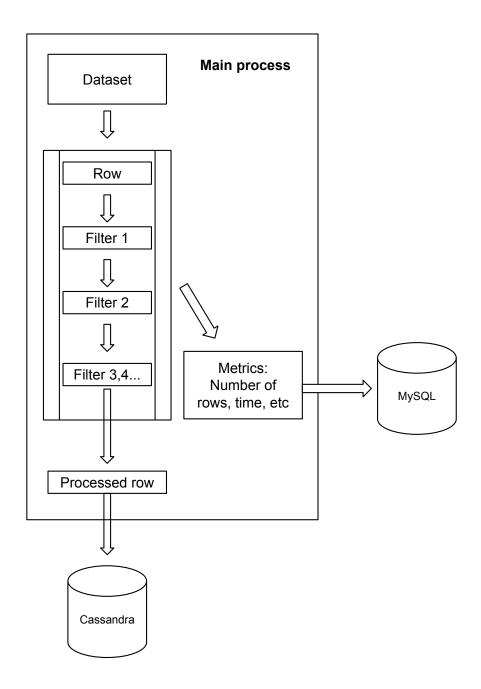


Figure 4.3. Sequential program overview.

4.15. SOURCES OF OVERHEAD

```
76069831 function calls (75553060 primitive calls) in 66.567 seconds
```

```
Ordered by: cumulative time
    ncalls
               tottime
                           percall
                                        cumtime
                                                    percall filename: lineno (function)
                                         66.567
                                                      66.567
                                                               importer.py:433(verify)
                  0.000
                              0.000
                  0.000
                              0.000
                                         66.552
                                                      66.552 importer.py:399(_do_verify)
           1
           1
                  0.000
                              0.000
                                         66.545
                                                      66.545 verifier.py:441(verify)
                                                     66.522 verifier.py:626(do_verify)
66.280 pipeline.py:806(process)
           1
                  0.000
                              0.000
                                         66.522
                              5.916
                                         66.280
                  5.916
  1477428
                  0.815
                              0.000
                                         23.326
                                                       0.000 pipeline.py:834(process_record)
    111504
                  0.129
                              0.000
                                                       0.000 pipeline.py:838(post_process_record)
                                         22.036
  1365924
                  2.654
                              0.000
                                         18.756
                                                       0.000 mappings.py:570(process_record)
                                                       0.000 post_process.py:119(post_process_record)
0.000 verification.py:188(post_process_record)
0.000 mappings.py:555(get_value)
0.000 verifier.py:330(consume_record)
     27876
                  1.094
                              0.000
                                         10.401
     27876
                              0.000
                  4.272
                                          6.832
  1393800
                  1.068
                              0.000
                                           5.789
     27876
                  0.118
                              0.000
                                          5.612
                                                       0.000 pipeline.py:636(__getitem__)
0.000 verifier.py:268(_write_record)
                  2.789
  2759725
                              0.000
                                           5.541
     27876
                  0.190
                              0.000
                                           5.282
   1449553
                  0.829
                              0.000
                                           5.108
                                                       0.000 pipeline.py:655(get)
                                                               statistics.py:151(post_process_record)
     27876
                  0.542
                              0.000
                                           4.412
                                                       0.000
                                                       0.000 translation_manager.py:68(hooked)
0.000 pipeline.py:322(info)
    527669
                              0.000
                  0.453
                                           4.314
     27878
                  0.078
                              0.000
                                           3.459
                                                       0.000 pipeline.py:262(add)
     28006
                  0.498
                              0.000
                                           3.394
     55752
                  0.380
                              0.000
                                           3.165
                                                       0.000 mappings.py:112(get_transformed)
    111504
                  0.148
                              0.000
                                           3.128
                                                       0.000 mappings.py:281(get_transformed)
                                                       0.000 struct/_init__.py:15(__hash__

0.000 dateext.py:56(parse_date)

0.000 mappings.py:69(get__transformed)

0.000 dateext.py:21(parse_date_base)

0.000 {method 'get' of 'dict' objects}
336076/84022\\
                                  0.000
                                              3.102
                     1.855
                              0.000
                                          2.955
                  0.119
     72075
                  1.056
                              0.000
                                           2.921
    446016
                              0.000
     72075
                  0.304
                                           2.836
 17343845
                  2.539
                              0.000
                                           2.646
     27876
                  1.297
                              0.000
                                           2.616
                                                       0.000
                                                               row_skipper.py:27(process_record)
    143975
                  0.150
                              0.000
                                           2.507
                                                       0.000 \text{ \{time.strptime\}}
                                          2.501
                                                       0.000
                                                               verifier.py:247(do_relation_dependent_transformations)
     27876
                  0.173
                              0.000
921603/669537
                       0.392
                                   0.000
                                                            0.000 {hash}
                                                2.418
                                                       0.000 db.py:63(get_any)
0.000 python2.7/_strptime.py:466(_strptime_time)
0.008 django/db/models/query.py:972(_fetch_all)
    328147
                  0.920
                              0.000
                                          2.391
    143975
                  0.096
                              0.000
                                           2.355
  299/294
                  0.012
                              0.000
                                          2.312
    143975
                  1.246
                              0.000
                                           2.259
                                                       0.000 \hspace{0.1cm} \texttt{python2.7/\_strptime.py:} 295 (\_\texttt{strptime})
                                                       2.244 pipeline.py:794(_prepare)
2.240 post_process.py:45(prepare)
0.000 pipeline.py:580(resolve_alias)
                  0.000
                              0.000
                                           2.244
                  0.001
                              0.001
                                           2.240
  2759725
                  1.569
                              0.000
                                           2.228
                  0.000
                              0.000
                                           2.227
                                                               post_process.py:664(build_underlying_lookup_dicts)
                                                       2.227
     45966
                  0.043
                              0.000
                                           2.210
                                                       0.000
                                                               django/db/models/query.py:229(iterator)
    166708
                  0.705
                              0.000
                                           2.183
                                                       0.000
                                                               metrics.py:136(inc)
                                          2.151
                                                              django/db/models/query.py:147(___iter___)
   122/119
                  0.000
                              0.000
                                                       0.018
                                                       0.000 pipeline.py:241(flush)
0.000 cassandradataset.py:248(write)
     27879
                  0.108
                              0.000
                                           2.118
                  0.389
     27876
                              0.000
                                           2.004
```

Figure 4.4. Sequential program cProfile output

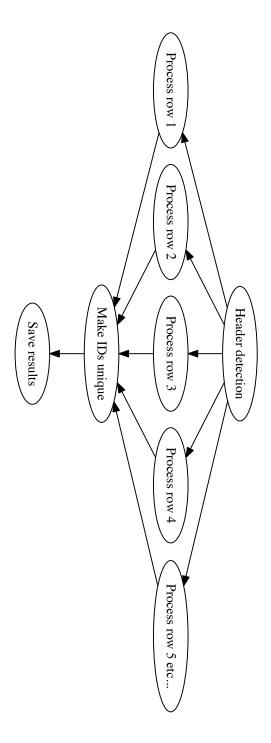


Figure 4.5. An example of a task DAG for a file format that does not contain global variable or state variables. Header detections needs to be performed up front, and making trade IDs unique needs to be performed in a post processing step. The processing of each row does not depend on each other.

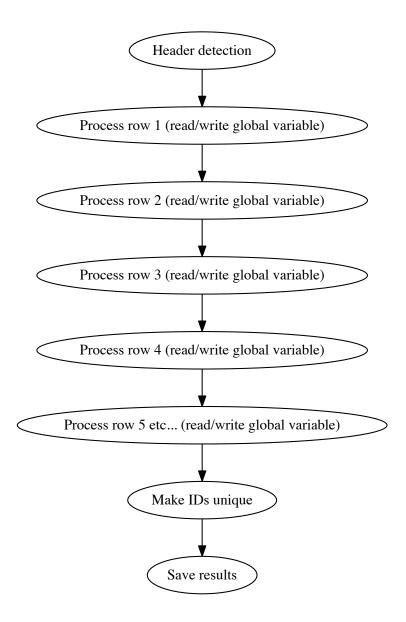
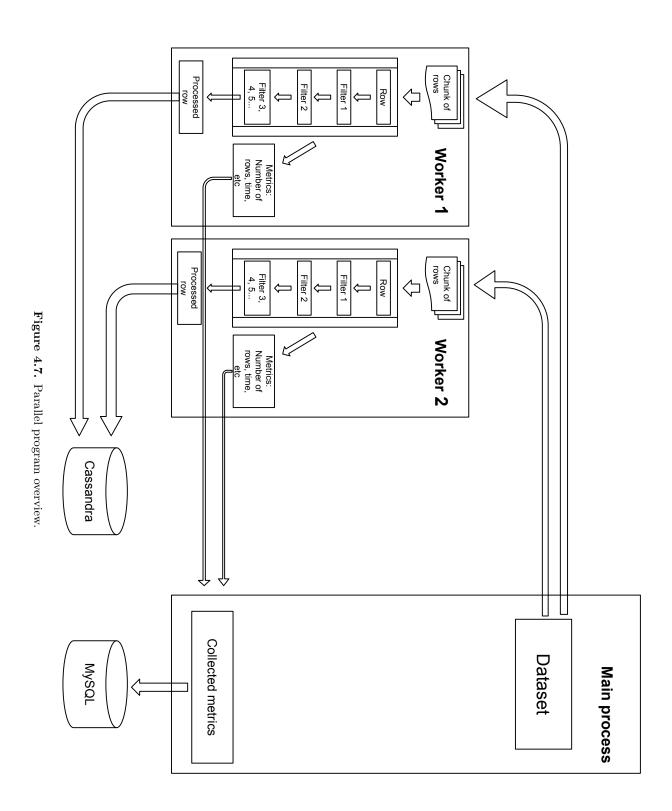


Figure 4.6. An example of a task DAG for a file format that contains global or state variables. Since each row may read and write the global (or state) variable, every task depends on the previous task.



Chapter 5

Benchmark Environment

5.1 Hardware

For the main evaluation, TriOptima's acceptance test environment with hardware similar to what is used in production, was used. This is a stationary computer running Linux CentOS, with a dual processor architecture. The processors are 2 Intel Xeon E5504 processors with 4 cores each, making a total of 8 cores. The cores do not support hyperthreading.

5.2 Test datasets

For all datasets, the number of filters is limited to a few more than the number of columns, as the majority of the filters are column mapping filters. This is typical for most datasets, making this a suitable sample of datasets. No datasets with inherently serial file formats where used, as these cannot be parllelized and would provide no interesting data. Instead, the focus of the experiments are on the Extra overhead file formats, since these are the most common (since making trade ID:s unique is a useful feature). They also give the fairest indication of how successful the parallelization is, as they are both the worst case (apart from inherently serial file formats) and the common case. Another reason why this set of datasets was chosen is their differing sizes, with potentially differing parallelization benefits.

The characteristics of the test datasets are outlined below.

5.2.1 Dataset 1

• **Rows:** 102

• Columns: 46

• File format family: Extra overhead

5.2.2 Dataset 2

• **Rows:** 2,890

• Columns: 46

• File format family: Extra overhead

5.2.3 Dataset 3

• Rows: 23,763

• Columns: 46

• File format family: Extra overhead

5.2.4 Dataset 4

• **Rows:** 338,730

• Columns: 89

• File format family: Extra overhead

5.3 Experiments

The experiments where conducted on the CentOS computer with 8 cores described in the Method & Materials section. For each dataset, experiments where run to gather information about time and memory consumption for different configurations. The experiments entailed performing a dataset transformation using the parallel program with each number of workers in the range 1 to 2 times the number of cores: 1–16. In addition to running the parallel program, a serial transformation was also performed as a reference point. In each of the experiments, the Python resource module was used in each worker process to find the user time, system time, and maximum memory consumption. These values where then summed in order to find the total resource use. In the case of maximum memory consumption, this means that the number found is a worst case number. It is possible that the processes in total have a smaller maximum memory consumption since they may reach their maximum memory consumption at different points in time.

In order to provide more accurate results, the experiments where run 10 times for each dataset—worker number configuration. These 10 runs where then used to calculate the average value as well as the standard deviation for each metric value. In addition, the speedup was calculated by dividing the sequential execution time with the parallel execution time for each worker value.

Chapter 6

Results

6.1 Parallel program profiler analysis

After the parallel program implementation, another round of profiling using cProfile was conducted. This was done on the initial testing laptop, with 4 workers, on the same dataset as the first round of profiling. The results from the main process that orchestrates the other processes and aggregates their results can be found in 6.1. The results from two of the workers can be found in figure 6.2 and figure 6.3.

For the main process, it is apparent that post_process_parallel, the function that makes the trade ID:s unique after the parallel worker processes have finished executing, adds non-negligible overhead. aggregate_result contains the code that creates the other processes and waits for these to produce their partial results, aggregating them as they are produced. This code takes up 84% of the total time, while the remaining 16% of the code is effectively overhead. In addition, as mentioned in section 4.8 as a possibility, _prepare is called for each worker process, resulting in extra overhead. It is conceivable that these sources of overhead are less noticable when processing a larger dataset, as the effects of the functions that are called only one time take up a smaller amount of the total running time if the dataset contains a larger number of rows.

For the worker processes, the results are similar to the results from profiling the sequential program in section 4.8, but with lower cumtime values. This is expected due to the lower number of rows per worker. The same functions as in the sequential program are responsible for the largest portion of the running time, process_record, post_process_record, consume_record, and _prepare.

2117414 function calls (2110634 primitive calls) in $29.091~{\rm seconds}$

```
Ordered by: cumulative time
```

ncalls	tottime	percall	cumtime	percall	filename: lineno (function)
1	0.000	0.000	29.113	29.113	importer.py:433(verify)
1	0.000	0.000	29.065	29.065	importer.py:399(_do_verify)
1	0.000	0.000	29.056	29.056	verifier.py:441(verify)
1	0.000	0.000	28.964	28.964	verifier.py:546(do_verify_parallel)
1	0.001	0.001	24.742	24.742	verifier.py:565(aggregate_result)
8	0.000	0.000	24.739	3.092	python2.7/multiprocessing/queues.py:113(get)
8	24.736	3.092	24.739	3.092	{method 'recv' of '_multiprocessing.Connection' objects}
1	0.010	0.010	4.006	4.006	parallel_post_process.py:8(post_process_parallel)
1	0.001	0.001	2.801	2.801	parallel_post_process.py:70(make_unique)
12	0.050	0.004	2.798	0.233	parallel_post_process.py:76(write_relation_unique)
27876	0.071	0.000	1.774	0.000	parallel_post_process.py:86(write_unique)
55779	0.108	0.000	1.727	0.000	cassandradataset.py:107(_get_many)
27876	0.223	0.000	1.593	0.000	cassandradataset.py:248(write)
1	0.000	0.000	1.176	1.176	parallel_post_process.py:26(find_duplicates)
12	0.042	0.004	1.171	0.098	parallel_post_process.py:34(update_relation_duplicates)
27876	0.889	0.000	0.889	0.000	{method 'pack' of 'msgpackmsgpack.Packer' objects}
55752	0.687	0.000	0.787	0.000	cassandradataset.py:123(_convert_record)

Figure 6.1. Main process in parallel program cProfile output

6.1. PARALLEL PROGRAM PROFILER ANALYSIS

20549253 function calls (20418000 primitive calls) in 23.333 seconds

```
Ordered by: cumulative time
                                                    percall filename: lineno (function)
 ncalls
            tottime
                                      cumtime
                         percall
                                                               verifier_parallel.py:61(start_pipeline)
verifier_parallel.py:117(process)
               0.000
                            0.000
                                                     23.312
                                        23.312
               0.000
                            0.000
                                        23.239
               0.000
                            0.000
                                        23.183
                                                     23.183 verifier_parallel.py:148(pipeline_process)
        1
                1.844
                            1.844
                                        23.183
                                                     23.183 pipeline.py:806(process)
 369410
                            0.000
                                                      0.000 pipeline.py:834(process_record)
0.000 pipeline.py:838(post_process_record)
0.000 mappings.py:570(process_record)
               0.247
                                         6.782
               0.040
                            0.000
                                         6.464
  27880
 341530
               0.816
                            0.000
                                          5.425
               0.000
                            0.000
                                          3.295
                                                       3.295 pipeline.py:794(_prepare)
                                                               post_process.py:45(prepare)
post_process.py:664(build_underlying_lookup_dicts)
               0.001
                            0.001
                                          3.290
                                                       3.290
               0.000
                            0.000
                                          3.269
                                                       3.269
                                                      0.019 django/db/models/query.py:972(_fetch_all)
0.035 django/db/models/query.py:147(__iter__)
0.000 django/db/models/query.py:229(iterator)
0.000 post_process.py:119(post_process_record)
167/162
               0.013
                            0.000
                                          3.109
               0.000
                            0.000
                                          3.026
  89/86
  45461
               0.051
                            0.000
                                         3.016
    6970
               0.331
                            0.000
                                          2.984
               0.140
                            0.140
                                          2.062
                                                       2.062 post_process.py:433(add_to_ins_lookup_dicts)
    6970
               0.039
                            0.000
                                          2.028
                                                       0.000
                                                                verifier.py:330(consume_record)
                                                      0.000 verification.py:188(post_process_record)
0.000 verifier.py:268(_write_record)
   6970 \\ 6970
                                          2.020
               1.323
                            0.000
               0.061
                            0.000
                                          1.808
                                                       0.000 mappings.py:555(get_value)
 348500
               0.311
                            0.000
                                          1.706
                                                       0.000 pipeline.py:636(__getitem_
 690030
               0.838
                            0.000
                                          1.635
 362440
               0.251
                            0.000
                                          1.506
                                                       0.000
                                                               pipeline.py:655(get)
     1\,1\,1
               0.001
                            0.000
                                          1.474
                                                       0.013 django/db/models/sql/compiler.py:814(execute_sql)
                                                      0.010 cursor.py:115(execute)
0.010 django/db/backends/utils.py:58(execute)
0.010 django/db/backends/mysql/base.py:137(execute)
0.010 django/db/backends/mysql/base.py:137(execute)
0.010 python2.7/site-packages/MySQLdb/cursors.py:141(execute)
     143
               0.002
                            0.000
                                          1.433
     143
               0.001
                            0.000
                                          1.430
                            0.000
               0.000
     143
                                          1.429
     143
               0.001
                            0.000
                                          1.429
                                                       0.010 python2.7/site-packages/MySQLdb/cursors.py:326(_query)
     143
               0.000
                            0.000
                                          1.425
  45365
               0.080
                            0.000
                                          1.374
                                                       0.000
                                                               django/db/models/base.py:484(from_db)
                                                      0.000 statistics.py:151(post_process_record)
0.000 django/db/models/base.py:388(__init__)
   6970
               0.168
                            0.000
                                          1.337
  45367
               0.887
                            0.000
                                          1.294
                            0.000
                                                      0.000 translation_manager.py:68(hooked)
1.207 post_process.py:402(add_to_ce_lookup_dicts)
                                          1.272
 125518
               0.135
               0.048
                            0.048
                                          1.207
                                                       0.000 models.py:694(__iter__)
0.000 mappings.py:112(get_transformed)
    6971
               0.277
                            0.000
                                          1.069
  13940
               0.116
                            0.000
                                          0.929
    6970
               0.025
                            0.000
                                          0.929
                                                       0.000
                                                               pipeline.py:322(info)
    6970
               0.152
                            0.000
                                          0.903
                                                       0.000
                                                               pipeline.py:262(add)
 111520
                            0.000
                                                       0.000 \ mappings.py\!:\!69 (\,get\_transformed\,)
               0.316
                                          0.866
```

Figure 6.2. Worker 1 in parallel program cProfile output

CHAPTER 6. RESULTS

20888714 function calls (20757222 primitive calls) in 23.735 seconds

```
Ordered by: cumulative time
                                                 percall filename: lineno (function)
 ncalls
           tottime
                        percall
                                    cumtime
                                                  23.713 verifier_parallel.py:61(start_pipeline)
23.642 verifier_parallel.py:117(process)
              0.000
                          0.000
                                     23.713
              0.000
                           0.000
                                      23.642
              0.000
                           0.000
                                      23.579
                                                  23.579 verifier_parallel.py:148(pipeline_process)
       1
              1.890
                           1.890
                                      23.578
                                                  23.578
                                                           pipeline.py:806(process)
 369410
                          0.000
                                                   0.000 pipeline.py:834(process_record)
0.000 pipeline.py:838(post_process_record)
0.000 mappings.py:570(process_record)
              0.254
                                       7.216
                                       6.535
              0.040
                          0.000
  27880
 341530
              0.828
                          0.000
                                       5.819
              0.000
                           0.000
                                       3.287
                                                    3.287 pipeline.py:794(_prepare)
                                                           post_process.py:45(prepare)
post_process.py:664(build_underlying_lookup_dicts)
              0.001
                           0.001
                                       3.282
                                                    3.282
              0.000
                          0.000
                                       3.262
                                                    3.262
175/170
              0.013
                          0.000
                                       3.116
                                                    0.018\ django/db/models/query.py:972(\_fetch\_all)
  93/90
              0.000
                          0.000
                                                    0.034 django/db/models/query.py:147(___iter_
                                       3.032
                                                   0.000 post_process.py:119(post_process_record)
0.000 django/db/models/query.py:229(iterator)
   6970
              0.341
                          0.000
                                       3.013
  45456
              0.051
                           0.000
                                       3.008
   6970
              0.041
                           0.000
                                       2.183
                                                    0.000
                                                           verifier.py:330(consume_record)
   6970
              1.340
                           0.000
                                       2.067
                                                    0.000
                                                           verification.py:188(post_process
                                                   2.049 post_process_py:433(add_to_ins_lookup_dicts)
0.000 verifier.py:268(_write_record)
0.000 mappings.py:555(get_value)
              0.138
                           0.138
                                       2.049
   6970
              0.060
                          0.000
                                       1.961
 348500
              0.323
                          0.000
                                       1.736
 690030
              0.843
                          0.000
                                       1.653
                                                    0.000 pipeline.py:636(___getitem_
 362440
              0.255
                           0.000
                                       1.525
                                                    0.000
                                                           pipeline.py:655(get)
     119
              0.001
                           0.000
                                       1.477
                                                    0.012 django/db/models/sql/compiler.py:814(execute_sql)
                                                   0.007 django/db/backends/utils.py:58(execute)
0.007 django/db/backends/utils.py:58(execute)
0.007 django/db/backends/mysql/base.py:137(execute)
0.007 python2.7/site-packages/MySQLdb/cursors.py:141(execute)
     196
              0.003
                          0.000
                                       1.462
                                       1.457
     196
              0.001
                          0.000
                          0.000
     196
              0.000
                                       1.455
     196
              0.002
                           0.000
                                       1.455
                                                           python2.7/site-packages/MySQLdb/cursors.py:326(_query)
     196
              0.001
                           0.000
                                       1.447
 136734
              0.139
                           0.000
                                       1.379
                                                    0.000
                                                            translation_manager.py:68(hooked)
  45360
              0.080
                          0.000
                                       1.376
                                                    0.000 django/db/models/base.py:484(from_db)
                                                   0.000 statistics.py:151(post_process_record)
0.000 django/db/models/base.py:388(__init__)
1.213 post_process.py:402(add_to_ce_lookup_dicts)
   6970
              0.168
                          0.000
                                       1.332
                           0.000
  45362
              0.889
                                       1.296
                                       1.213
              0.046
                           0.046
  27880
                           0.000
                                       1.054
                                                    0.000 mappings.py:281(get_transformed)
              0.043
  20854
              0.040
                           0.000
                                       1.002
                                                    0.000
                                                           dateext.py:56(parse_date)
  20854
              0.102
                          0.000
                                       0.962
                                                    0.000 dateext.py:21(parse_date_base)
                                                   0.000 mappings.py:112(get_transformed)
0.000 pipeline.py:322(info)
  13940
              0.116
                          0.000
                                       0.938
   6970
              0.027
                          0.000
                                       0.936
 111520
              0.329
                          0.000
                                       0.930
                                                    0.000 mappings.py:69(get_transformed)
```

Figure 6.3. Worker 2 in parallel program cProfile output

6.2 Transformation benchmarks

The benchmarks for the experiments are outlined below. For each dataset, the results consist of a table containing speedup, real time, user time, system time, and memory usage for each worker number. The standard deviation is represented as a value following the \pm sign. The value S in worker column signifies the original sequential program, while 1 is the parallel program with a single worker. In addition to the tables, the real time, speedup, and memory usage are illustrated using plots in order to visually demonstrate how the values change with the number of workers. In the plots for real time and memory usage, the standard deviation is illustrated using black bars above and below each data point¹.

6.3 Dataset 1

The results for dataset	1 can	be found	in figures	6.4.6	5.5. 6.6.	. and 6.7.
-------------------------	-------	----------	------------	-------	-----------	------------

Workers	Speedup	Real (s)	User (s)	System (s)	Memory usage (MB)
S	1.00	1.11 ± 0.13	2.32 ± 0.02	0.18 ± 0.00	102 ± 0.27
1	0.70	1.58 ± 0.04	2.47 ± 0.02	0.21 ± 0.01	199 ± 0.52
2	0.72	1.54 ± 0.03	2.72 ± 0.03	0.23 ± 0.00	296 ± 0.80
3	0.73	1.52 ± 0.03	3.04 ± 0.03	0.25 ± 0.01	392 ± 1.07
4	0.69	1.61 ± 0.11	3.24 ± 0.04	0.29 ± 0.01	489 ± 1.34
5	0.71	1.56 ± 0.03	3.47 ± 0.03	0.30 ± 0.00	586 ± 1.70
6	0.66	1.67 ± 0.06	3.72 ± 0.03	0.32 ± 0.01	683 ± 1.99
7	0.62	1.79 ± 0.10	3.93 ± 0.04	0.34 ± 0.01	780 ± 2.25
8	0.64	1.74 ± 0.04	4.20 ± 0.03	0.37 ± 0.01	877 ± 2.55
9	0.62	1.80 ± 0.03	4.41 ± 0.03	0.39 ± 0.01	973 ± 2.82
10	0.48	2.31 ± 0.38	4.55 ± 0.05	0.41 ± 0.01	1070 ± 3.12
11	0.55	2.02 ± 0.05	4.81 ± 0.04	0.43 ± 0.01	1167 ± 3.38
12	0.52	2.15 ± 0.04	5.10 ± 0.04	0.46 ± 0.01	1264 ± 3.65
13	0.42	2.67 ± 0.43	5.24 ± 0.04	0.49 ± 0.01	1361 ± 3.92
14	0.47	2.34 ± 0.08	5.37 ± 0.05	0.48 ± 0.01	1361 ± 3.91
15	0.45	2.45 ± 0.08	5.64 ± 0.04	0.51 ± 0.01	1545 ± 7.77
16	0.47	2.34 ± 0.06	5.79 ± 0.07	0.54 ± 0.01	1554 ± 4.50

Figure 6.4. Dataset 1 benchmark table. The table displays the number of workers, the speedup (sequential run real time divided by real time), real time, user time, system time, and memory usage. The standard deviation is displayed with a value following the \pm sign.

6.4 Dataset 2

The results for dataset 2 can be found in figures 6.8, 6.9, 6.10, and 6.11.

¹ The standard deviation is shown for all plots of real time and memory usage, but it may be too small to be seen for some of the plots.

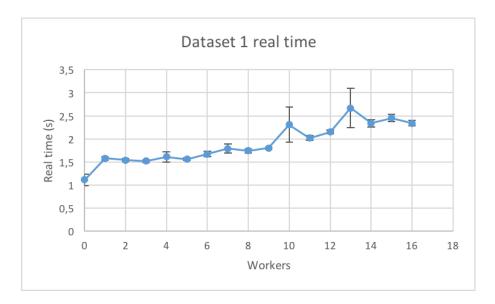


Figure 6.5. Real time plot for dataset 1. The X axis shows the number of workers, where 0 signifies the sequential program run. The Y axis shows the real execution time for each worker value. The standard deviation is displayed with black bars around each data point. Real time increases as number of workers increase. The data points at 10 and 13 workers show high standard deviation.

6.5 Dataset 3

The results for dataset 3 can be found in figures 6.12, 6.13, 6.14, and 6.15.

6.6 Dataset 4

The results for dataset 4 can be found in figures 6.16, 6.17, 6.18, and 6.19.



Figure 6.6. Speedup plot for dataset 1. The X axis shows the number of workers, and the Y axis shows a scalar value signifying the speedup as "number of times faster than sequential execution". Speedup decreases with each added worker, down to about half the speed of the sequential execution.

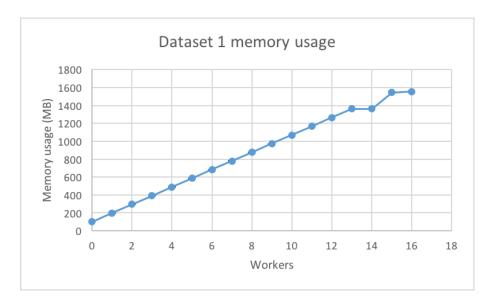


Figure 6.7. Memory usage plot for dataset 1. The X axis shows the numner of workers, and the Y axis shows the total memory usage as a sum of the highest memory usage for each worker process, in addition to the main process. Memory usage increases close to linearly with each added worker, up to about 1.6 GB for 16 workers.

Workers	Speedup	Real (s)	User (s)	System (s)	Memory usage (MB)
S	1.00	15.28 ± 0.27	13.89 ± 0.11	0.33 ± 0.01	137 ± 0.30
1	0.87	17.48 ± 0.39	14.80 ± 0.09	0.40 ± 0.01	239 ± 0.50
2	1.17	13.11 ± 0.15	16.04 ± 0.12	0.52 ± 0.01	361 ± 0.81
3	1.47	10.37 ± 0.10	16.53 ± 0.49	0.59 ± 0.02	467 ± 11.14
4	1.71	8.96 ± 0.07	17.55 ± 0.34	0.67 ± 0.01	588 ± 11.08
5	1.84	8.31 ± 0.15	18.51 ± 0.24	0.76 ± 0.01	720 ± 1.67
6	1.99	7.66 ± 0.07	19.45 ± 0.09	0.83 ± 0.01	837 ± 1.96
7	2.06	7.43 ± 0.09	20.38 ± 0.12	0.92 ± 0.01	956 ± 2.29
8	2.12	7.21 ± 0.11	21.36 ± 0.14	1.02 ± 0.02	1075 ± 2.38
9	2.09	7.30 ± 0.11	21.82 ± 0.12	1.10 ± 0.01	1194 ± 2.73
10	2.01	7.59 ± 0.31	22.63 ± 0.09	1.17 ± 0.01	1313 ± 3.18
11	2.14	7.14 ± 0.11	22.96 ± 0.20	1.23 ± 0.02	1432 ± 3.30
12	2.04	7.48 ± 0.13	23.90 ± 0.17	1.32 ± 0.01	1550 ± 3.57
13	2.01	7.59 ± 0.14	24.84 ± 0.10	1.42 ± 0.02	1669 ± 3.82
14	2.05	7.45 ± 0.11	25.58 ± 0.10	1.49 ± 0.01	1788 ± 4.09
15	2.06	7.42 ± 0.09	26.16 ± 0.15	1.56 ± 0.01	1876 ± 12.17
16	2.01	7.59 ± 0.07	27.29 ± 0.15	1.62 ± 0.02	2006 ± 4.62

Figure 6.8. Dataset 2 benchmark table. The table displays the number of workers, the speedup (sequential run real time divided by real time), real time, user time, system time, and memory usage. The standard deviation is displayed with a value following the \pm sign.



Figure 6.9. Real time plot for dataset 2. The X axis shows the number of workers, where 0 signifies the sequential program run. The Y axis shows the real execution time for each worker value. The standard deviation is displayed with black bars around each data point. The real time decreases with each added worker up to 8 workers, where it evens out. The decrease in real time for each added worker becomes smaller as the number increases.

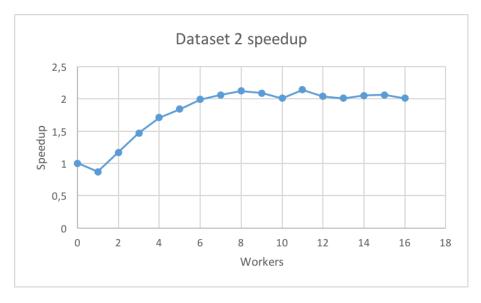


Figure 6.10. Speedup plot for dataset 2. The X axis shows the number of workers, and the Y axis shows a scalar value signifying the speedup as "number of times faster than sequential execution". Speedup increases with each worker, evening out around 8 workers and 2.1X speedup.

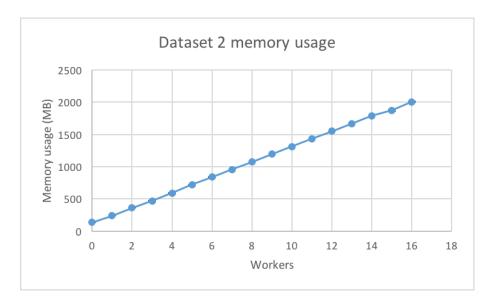


Figure 6.11. Memory usage plot for dataset 2. The X axis shows the numner of workers, and the Y axis shows the total memory usage as a sum of the highest memory usage for each worker process, in addition to the main process. Memory usage increases close to linearly with each added worker, up to about 2 GB for 16 workers.

Workers	Speedup	Real (s)	User (s)	System (s)	Memory usage (MB)
S	1.00	75.06 ± 0.73	74.41 ± 0.57	0.57 ± 0.02	393 ± 0.35
1	0.97	77.37 ± 0.38	75.21 ± 0.36	0.67 ± 0.02	484 ± 0.62
2	1.73	43.29 ± 0.14	80.75 ± 0.20	0.83 ± 0.01	840 ± 0.82
3	2.29	32.81 ± 0.10	88.02 ± 0.18	1.09 ± 0.01	1199 ± 1.23
4	2.77	27.08 ± 0.05	91.16 ± 2.01	1.30 ± 0.03	1523 ± 31.69
5	3.16	23.74 ± 0.10	97.66 ± 0.23	1.53 ± 0.02	1910 ± 1.70
6	3.44	21.84 ± 0.23	102.44 ± 0.36	1.79 ± 0.03	2266 ± 1.87
7	3.65	20.57 ± 0.36	106.39 ± 1.35	2.01 ± 0.04	2589 ± 31.67
8	3.76	19.94 ± 0.31	111.90 ± 0.40	2.34 ± 0.02	2979 ± 2.46
9	3.82	19.65 ± 0.42	115.61 ± 0.27	2.55 ± 0.03	3331 ± 2.74
10	3.78	19.87 ± 0.30	118.06 ± 1.21	2.79 ± 0.03	3621 ± 41.47
11	3.74	20.07 ± 0.19	122.24 ± 1.45	2.98 ± 0.04	3980 ± 41.25
12	3.70	20.31 ± 0.20	128.46 ± 0.29	3.35 ± 0.04	4402 ± 3.54
13	3.67	20.48 ± 0.25	130.92 ± 1.33	3.53 ± 0.05	4693 ± 43.07
14	3.60	20.83 ± 0.23	136.32 ± 0.96	3.79 ± 0.04	5083 ± 32.24
15	3.48	21.60 ± 0.19	141.99 ± 0.99	4.10 ± 0.05	5469 ± 4.39
16	3.41	22.01 ± 0.20	144.60 ± 0.61	4.30 ± 0.04	5831 ± 4.73

Figure 6.12. Dataset 3 benchmark table. The table displays the number of workers, the speedup (sequential run real time divided by real time), real time, user time, system time, and memory usage. The standard deviation is displayed with a value following the \pm sign.



Figure 6.13. Real time plot for dataset 3. The X axis shows the number of workers, where 0 signifies the sequential program run. The Y axis shows the real execution time for each worker value. The standard deviation is displayed with black bars around each data point. The real time decreases with each added worker up to 8 workers, where it evens out. The decrease in real time for each added worker becomes smaller as the number increases.



Figure 6.14. Speedup plot for dataset 3. The X axis shows the number of workers, and the Y axis shows a scalar value signifying the speedup as "number of times faster than sequential execution". Speedup increases with each worker, evening out around 8-9 workers and 3.8X speedup.

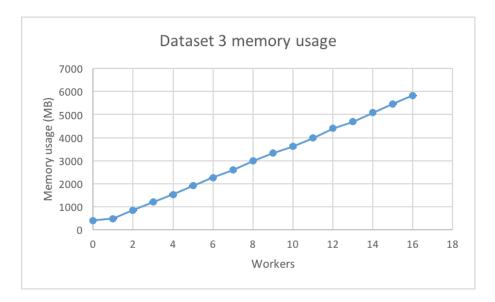


Figure 6.15. Memory usage plot for dataset 3. The X axis shows the numner of workers, and the Y axis shows the total memory usage as a sum of the highest memory usage for each worker process, in addition to the main process. Memory usage increases close to linearly with each added worker, up to about 6 GB for 16 workers.

Workers	Speedup	Real (s)	User (s)	System (s)	Memory usage (MB)
S	1.00	728.99 ± 2.75	643.83 ± 1.64	6.65 ± 0.06	1211 ± 1.39
1	1.08	677.45 ± 4.14	581.50 ± 2.79	3.19 ± 0.10	1296 ± 3.99
2	1.76	414.03 ± 2.32	625.01 ± 2.31	4.49 ± 0.07	1737 ± 31.69
3	2.27	320.73 ± 0.77	670.69 ± 2.48	5.70 ± 0.07	2218 ± 20.42
4	2.67	272.90 ± 1.33	703.37 ± 1.92	6.77 ± 0.19	2709 ± 13.41
5	3.06	237.90 ± 0.52	724.52 ± 0.77	7.58 ± 0.04	3249 ± 3.92
6	3.36	216.78 ± 0.68	750.53 ± 0.88	8.51 ± 0.06	3744 ± 8.39
7	3.62	201.15 ± 0.59	775.07 ± 1.53	9.41 ± 0.05	4266 ± 7.08
8	3.83	190.34 ± 0.84	793.43 ± 1.53	10.17 ± 0.10	4768 ± 7.92
9	3.99	182.79 ± 0.55	814.04 ± 1.39	10.88 ± 0.04	5297 ± 6.04
10	4.06	179.51 ± 0.80	831.34 ± 1.97	11.63 ± 0.06	5802 ± 6.59
11	4.06	179.50 ± 1.06	849.65 ± 2.11	12.47 ± 0.06	6319 ± 4.19
12	4.18	174.31 ± 0.89	865.34 ± 1.05	13.17 ± 0.10	6830 ± 5.02
13	4.03	180.68 ± 1.46	870.10 ± 7.03	13.67 ± 0.16	7330 ± 4.04
14	4.23	172.42 ± 0.97	883.65 ± 7.80	14.31 ± 0.16	7775 ± 65.13
15	4.25	171.66 ± 0.90	903.87 ± 7.53	14.97 ± 0.15	8290 ± 61.94
16	4.06	179.48 ± 1.04	920.35 ± 1.41	15.74 ± 0.11	8847 ± 8.56

Figure 6.16. Dataset 4 benchmark table. The table displays the number of workers, the speedup (sequential run real time divided by real time), real time, user time, system time, and memory usage. The standard deviation is displayed with a value following the \pm sign.

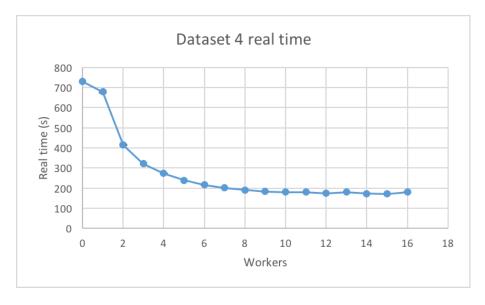


Figure 6.17. Real time plot for dataset 4. The X axis shows the number of workers, where 0 signifies the sequential program run. The Y axis shows the real execution time for each worker value. The standard deviation is displayed with black bars around each data point. The real time decreases with each added worker up to 12 workers, where it evens out. The decrease in real time for each added worker becomes smaller as the number increases.

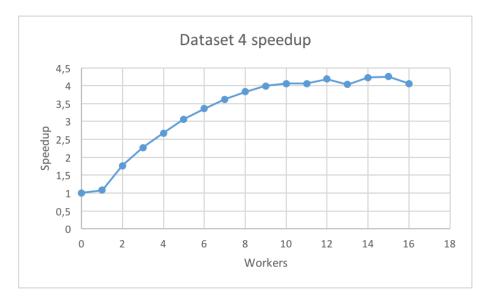


Figure 6.18. Speedup plot for dataset 4. The X axis shows the number of workers, and the Y axis shows a scalar value signifying the speedup as "number of times faster than sequential execution". Speedup increases with each worker, evening out around 12 workers and 4.2X speedup.

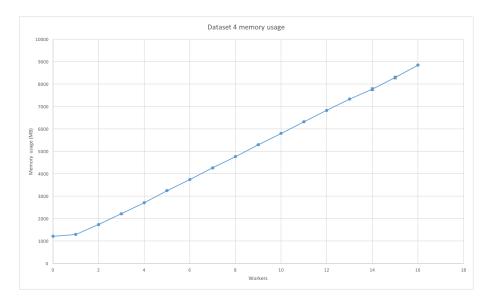


Figure 6.19. Memory usage plot for dataset 4. The X axis shows the numner of workers, and the Y axis shows the total memory usage as a sum of the highest memory usage for each worker process, in addition to the main process. Memory usage increases close to linearly with each added worker, up to about 8.8 GB for 16 workers.

Chapter 7

Discussion & Conclusions

7.1 Dataset benchmarks discussion

7.1.1 Dataset 1

Dataset 1, with comparatively few rows, shows poor results when parallelizing. For every worker number, only slowdown can be observed. The real time values for 10 and 12 workers show high standard deviations when comparing with the average value. It is conceivable that tasks such as creating processes have a more noticable impact for the low execution time. The fact that parallelization results in slowdown for the small dataset suggests that parallelization overhead in the form of creating new processes, synchronizing, and post processing the data are large enough that any parallelization gains are shadowed. A steady, close to linear increase in memory usage can be observed, resulting in total memory usage several times above what is used for the sequential program.

7.1.2 Dataset 2

For dataset 2, some speedup scaling can be observed, with the maximum value around 2.1. As more workers are added, speedup is increased, flattening out around 8 workers. This fits with the fact that the testing machine has 8 cores, effectively making it able to utilize true parallelism for a maximum of 8 workers. The impact of adding more worker decreases with each one that is added, possibly suggesting that while parallelism gains are evident, the overhead of starting up the workers become more significant as the number of workers increases and the individual workload decreases. The memory usage grows in a similar manner to dataset 1, though the values are (as expected) greater. Real time shows relatively low standard deviations compared to the total time, indicating that real time is fairly accurate for each worker value.

7.1.3 Dataset 3

Dataset 3 shows greater speedup than dataset 2, with a similar shape to the speedup by worker curve. The maximum speedup is around 3.8, evening out around 8 workers, once again showing the best results around the machine's core number. This further suggests that larger individal workload, this time a result of the larger dataset size, makes parallelization overhead less noticable. Real time again shows low standard deviation. Memory usage for the worker numbers with 1the largest speedup values is around 3 GB for dataset 3, demonstrating that a large price in memory usage is paid for paralellization, which may impact performance negatively for large dataset sizes and worker numbers.

7.1.4 Dataset 4

With the even larger dataset 4, another increase in speedup can be observed. Once again, the trend of greater parallelization gains for larger dataset sizes holds. Interestingly, speedup increases slightly even past 8 workers, though it flattens out around 12 workers. Though the program is largely CPU bound, the reason for the increase when using a number of workers greater than the number of cores may be greater CPU utilization when waiting for I/O when extra workers are added, as the chance of finding a worker with CPU bound work to do increases. Real time standard deviation follows the same, stable trend also for dataset 4. Memory usage when parallelizing this significantly larger dataset, ranging between 5 GB and 7 GB for the worker values with the greatest speedup.

7.1.5 General benchmark trends

In general, user time increases significantly with added workers, as is expected due to the greater total CPU utilization. Together with the fact that memory usage increases linearly with worker number, this indicates that a noteworthy amount of system resources is required for parallelization as dataset sizes and number of workers grow large.

The fact that memory usage increases as workers are added (though the overall problem size stays the same) can conceivably be explained by the fact that the multiprocessing module creates separate, entirely new processes. For each of these, the filters, mappings and other data relating to the transformation has to be stored in addition to the base memory footprint of the process. This means that data is duplicated across the processes, resulting in a net increase in memory usage.

In general, larger datasets show greater speedup than smaller datasets. As mentioned in the indidual dataset discussions, the reason for this is feasably that parallelization overhead and worker startup time becomes less significant as the row processing step takes up a larger portion of the execution time.

Compared to the performance calculations in chapter ?????????, the speedup may seem disappointing. The reasons for this are likely manifold. The overhead of synchronization and multiprocessing process creation are not taken into account

in any of the performance models, and may contribute to the smaller than expected speedup. Furthermore, as previously mentioned, each worker has to restart the connections to MySQL and Cassandra and also have to cache column mappings individually as multiprocessing does not allow for shared memory. Finally, the post processing step of making trade ID:s unique adds a significant sequential term to the transformation program.

7.2 Conclusions

This section outlines the final conclusions drawn from this thesis.

Using Python multiprocessing for parallelization resulted in true parallel speedup, but was not without issues. Sharing data using only message passing results in relatively safe and readable code since excessive sharing of data is avoided. However, in the transformation program parallelized in this thesis, the fact that the processing pipeline including column mappings needed to be stored for each worker resulted in more overhead both regarding worker startup and memory consumption. This leads to the conclusion that users of multiprocessing need to be wary not only of communication and creation overhead associated with processes (as opposed to threads), but also of overhead from worker startup and data duplication as a result of the message passing model.

The transformation problem in this thesis, and parallel programs with expensive worker startup, are heavily influenced by the size of the data. This means that developers faced with implemented parallelization of a similar systems should examine the data in their problem domain in order to find an initial indication of whether the size of the datasets are, in general, large enough to benefit from parallelization.

When parallelizing a complex system, as few assumptions as possible should be made before starting. In this thesis, the problem involves I/O and database communication, suggesting that the problem may be I/O bound. However, further investigations proved that the problem was largely CPU bound, making it suitable for multiprocessing in combination with a multicore machine. Investigation, rather than assumption, are helpful when parallelizing a complex program involving both CPU and I/O tasks.

The method used in this thesis for finding parallelizability was relatively successful. When analyzing file formats for parallelizability, inherently serial, extra overhead, and embarrassingly parallel formats where found. The implementation then focused on parallelizing the extra overhead and embarrassingly parallel formats. This method could possibly be generalized to other parallelization problems in complex systems, by identifying a subsystem that is easily parallelizable and focusing on that part rather than the system as a whole. The subsystem might be either a subset of the code or of the datasets in the problem domain. In this thesis, the subsystem proved to be large enough that the effort of parallelization

7.2. CONCLUSIONS

was worthwhile, which is an analysis that should be made also in the general case of parallelizing complex systems.

Developers should be wary of aggregation when parallelizing systems. In this thesis, aggregation manifested itself as making trade ID:s unique, which was done by storing encountered ID:s. While storing state in this manner may appear as making rows dependant on each other, it proved possible to extract the aggregation into a post-processing step. This extra step introduced overhead, but parallel speedup could still be observed for larger datasets. In conclusion, implementers of parallelization should look for aggregation in their system, conclude if this can be extracted into a post processing step, and if this post processing step is small enough for parallelization to be beneficial.

Bibliography

- [1] 16.2. threading Higher-level threading interface Python 2.7.11 documentation. URL: https://docs.python.org/2/library/threading.html (visited on 02/16/2016).
- [2] 16.6. multiprocessing Process-based "threading" interface Python 2.7.11 documentation. URL: https://docs.python.org/2/library/multiprocessing.html#all-platforms (visited on 02/01/2016).
- [3] 26.4. The Python Profilers Python 2.7.11 documentation. URL: https://docs.python.org/2/library/profile.html (visited on 05/18/2016).
- [4] 36.13. resource Resource usage information Python 2.7.11 documentation. URL: https://docs.python.org/2/library/resource.html (visited on 05/18/2016).
- [5] M. Ahmad, K. Lakshminarasimhan, and O. Khan. "Efficient parallelization of path planning workload on single-chip shared-memory multicores". In: 2015 IEEE High Performance Extreme Computing Conference (HPEC). 2015 IEEE High Performance Extreme Computing Conference (HPEC). Sept. 2015, pp. 1–6. DOI: 10.1109/HPEC.2015.7322455.
- [6] G.M. Amdahl. "Computer Architecture and Amdahl's Law". In: *Computer* 46.12 (Dec. 2013), pp. 38–46. ISSN: 0018-9162. DOI: 10.1109/MC.2013.418.
- [7] Gergö Barany. "Python Interpreter Performance Deconstructed". In: Proceedings of the Workshop on Dynamic Languages and Applications. Dyla'14. New York, NY, USA: ACM, 2014, 5:1–5:9. ISBN: 978-1-4503-2916-3. DOI: 10.1145/2617548.2617552. URL: http://doi.acm.org/10.1145/2617548.2617552 (visited on 01/27/2016).
- [8] David Beazley. "An Introduction to Python Concurrency". 15:07:45 UTC. URL: http://www.slideshare.net/dabeaz/an-introduction-to-python-concurrency?next_slideshow=1 (visited on 02/01/2016).
- [9] S. Binet et al. "Harnessing multicores: Strategies and implementations in AT-LAS". In: Journal of Physics: Conference Series 219.4 (2010), p. 042002.
 ISSN: 1742-6596. DOI: 10.1088/1742-6596/219/4/042002. URL: http://stacks.iop.org/1742-6596/219/i=4/a=042002 (visited on 01/29/2016).

BIBLIOGRAPHY

- [10] Xing Cai, Hans Petter Langtangen, and Halvard Moe. "On the Performance of the Python Programming Language for Serial and Parallel Scientific Computations". In: Scientific Programming 13.1 (2005), pp. 31–56. ISSN: 1058-9244. DOI: 10.1155/2005/619804. URL: http://www.hindawi.com/journals/sp/ 2005/619804/abs/ (visited on 01/21/2016).
- [11] Hao Che and Minh Nguyen. "Amdahl's law for multithreaded multicore processors". In: Journal of Parallel and Distributed Computing 74.10 (Oct. 2014), pp. 3056-3069. ISSN: 0743-7315. DOI: 10.1016/j.jpdc.2014.06.012. URL: http://www.sciencedirect.com/science/article/pii/S0743731514001142 (visited on 01/22/2016).
- [12] Jonathan Chow, Nasser Giacaman, and Oliver Sinnen. "Pipeline pattern in an object-oriented, task-parallel environment". In: Concurrency and Computation: Practice and Experience 27.5 (Apr. 10, 2015), pp. 1273-1291. ISSN: 1532-0634. DOI: 10.1002/cpe.3305. URL: http://onlinelibrary.wiley.com.focus.lib.kth.se/doi/10.1002/cpe.3305/abstract (visited on 02/22/2016).
- [13] Rune Møllegaard Friborg, John Markus Bjørndalen, and Brian Vinter. "Three Unique Implementations of Processes for PyCSP." In: *CPA*. 2009, pp. 277–292. URL: http://www.researchgate.net/profile/Brian_Vinter/publication/221004402_Three_Unique_Implementations_of_Processes_for_PyCSP/links/0046352c13f97306f5000000.pdf (visited on 01/29/2016).
- [14] Glossary Python~2.7.11~documentation.~ URL:~ https://docs.python.org/2/glossary.html#term-global-interpreter-lock~(visited on <math>02/16/2016).
- [15] John L. Gustafson. "Reevaluating Amdahl's Law". In: Commun. ACM 31.5 (May 1988), pp. 532-533. ISSN: 0001-0782. DOI: 10.1145/42411.42415. URL: http://doi.acm.org/10.1145/42411.42415 (visited on 01/22/2016).
- [16] Maurice Herlihy and Nir Shavit. The Art of Multiprocessor Programming, Revised Reprint. Morgan Kaufmann, June 25, 2012. 536 pp. ISBN: 978-0-12-397795-3. URL: http://proquest.safaribooksonline.com.focus.lib. kth.se/book/programming/9780123973375 (visited on 01/21/2016).
- [17] Adrian Holovaty and Jacob Kaplan-Moss. Chapter 1: Introduction to Django. The Django Book. URL: http://www.djangobook.com/en/2.0/chapter01. html (visited on 04/05/2016).
- [18] Paul Krill. Python scales new heights in language popularity. InfoWorld. 2015-12-08T03:00-05:00. URL: http://www.infoworld.com/article/3012442/application-development/python-scales-new-heights-in-language-popularity.html (visited on 02/12/2016).
- [19] Michael McCool, James Reinders, and Arch Robison. Structured Parallel Programming: Patterns for Efficient Computation. 1 edition. Amsterdam; Boston: Morgan Kaufmann, July 9, 2012. 432 pp. ISBN: 978-0-12-415993-8.

- [20] Vivek Mishra. Beginning Apache Cassandra Development. Apress, Dec. 12, 2014. 235 pp. ISBN: 978-1-4842-0142-8.
- [21] G.E. Moore. "Cramming More Components Onto Integrated Circuits". In: *Proceedings of the IEEE* 86.1 (Jan. 1998), pp. 82–85. ISSN: 0018-9219. DOI: 10.1109/JPROC.1998.658762.
- [22] Jesse Noller and Richard Oudkerk. *PEP 0371*. Python.org. URL: https://www.python.org/dev/peps/pep-0371/ (visited on 01/29/2016).
- [23] Jan Palach. Parallel Programming with Python. Packt Publishing, Apr. 24, 2014. 124 pp. ISBN: 978-1-78328-839-7.
- [24] PythonImplementations Python Wiki. URL: https://wiki.python.org/moin/PythonImplementations (visited on 04/08/2016).
- [25] Sergio J. Rey et al. "Parallel optimal choropleth map classification in PySAL". In: International Journal of Geographical Information Science 27.5 (May 1, 2013), pp. 1023-1039. ISSN: 1365-8816. DOI: 10.1080/13658816.2012. 752094. URL: http://www-tandfonline-com.focus.lib.kth.se/doi/abs/10.1080/13658816.2012.752094 (visited on 02/04/2016).
- [26] Navtej Singh, Lisa-Marie Browne, and Ray Butler. "Parallel astronomical data processing with Python: Recipes for multicore machines". In: Astronomy and Computing 2 (Aug. 2013), pp. 1–10. ISSN: 2213-1337. DOI: 10.1016/j.ascom. 2013.04.002. URL: http://www.sciencedirect.com/science/article/pii/S2213133713000085 (visited on 01/27/2016).
- [27] Brett Slatkin. Effective Python: 59 Specific Ways to Write Better Python. 1 edition. Addison-Wesley Professional, Mar. 8, 2015. 256 pp. ISBN: 978-0-13-403428-7.
- [28] What is MySQL? URL: http://dev.mysql.com/doc/refman/5.1/en/whatis-mysql.html (visited on 04/05/2016).
- [29] L. Yavits, A. Morad, and R. Ginosar. "The effect of communication and synchronization on Amdahl's law in multicore systems". In: *Parallel Computing* 40.1 (Jan. 2014), pp. 1–16. ISSN: 0167-8191. DOI: 10.1016/j.parco.2013. 11.001. URL: http://www.sciencedirect.com/science/article/pii/S0167819113001324 (visited on 01/22/2016).