

.NET Conf

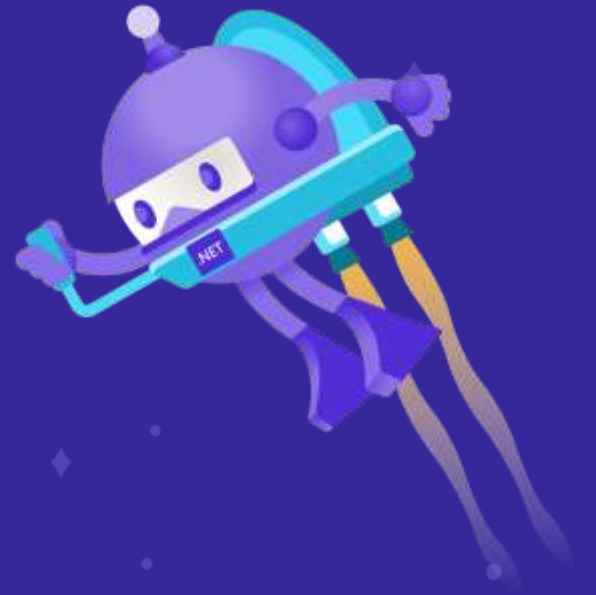
探索 .NET 新世界



Azure 上打造日資料量一百 TB 的 資料分析系統

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- Herman Wu

- 經歷:

- 微軟 資深軟體工程師 (前瞻技術合作部)
- 微軟 資深企業平台技術架構經理 (開發平台暨技術推廣部)
- 微軟 企業技術顧問 (企業顧問服務部)



The background image is a blurred screenshot of a financial market data interface. It features several stock indices and their corresponding values, along with a line chart. The text "Data Is Gold" is overlaid in the center.

OMX COPENHAGEN 25 INDEX 1172.94 0.81% 0.46 Buy
OMXRG1 OMX RIGA GI 984.13 0.87% 0.51 Buy
INDEX INDEX RUSSIA 1999 57.3180 6025.9680 5993.7030 ~ Buy
OMX18 OMX ICELAND 8 28289.06 27956.04 ~ Buy
SSE SHANGHAI STOCK EXCHANGE 1632.51 -0.30% -0.49
SM SINGAPORE MARKET INDEX 6230.9 ~ Sell
1172.94 0.81%

Data Is Gold



But How You
Can be Rich?





Before you go
Bankruptcy



This is the first topic you should
think about when you have 100TB
data per-day



Warning! We are talking about historical data here.

Think about Event Sourcing pattern

<https://docs.microsoft.com/en-us/azure/architecture/patterns/event-sourcing>

How we design the solution

Lesson 1: Change of Data Schema is Normal

- Data is always dirty, and the format will change over time
- Strategy: Data Lake, Data Lake...
 - Lambda architecture
 - bronze, silver, and gold architecture
- Data Lake powered by
 - Elastic Search, Azure Data Lake Gen2, Azure Synapse, Azure Data Explorer, Delta Lake (Spark)/Databricks, Hbase/Hive, Casandra, Big Query...
- CSV, JSON, Parquet, ORC
- How easy is it to handle schema change

Lesson 2: Query & Charting is step 0

- Query Scenarios like:
 - Aggregate data by every 5, 20 mins, 6 hrs, 1 week.
 - Get time range of specific events
 - Some system error only happens a few times
 - Split an array into multiple rows
 - Dynamic object
 - Mv-expand
- Charting
 - Time series

- `by bin(dateTime,10m)`
- `summarize count() by bin(dateTime, 7d)`
- `extend dt=todatetime(str) | extend dt_unixtime=toUnixTime(dt)`

- `let min_t = toscalar(subsetdata | summarize min(dateTime));let max_t = toscalar(subsetdata | summarize max(dateTime));`

- `datatable (a:int, b:dynamic)[1,dynamic>{"prop1":"a", "prop2":"b"}] | mv-expand b max(dateTime);`

a	b
1	{"prop1":"a"}
1	{"prop2":"b"}

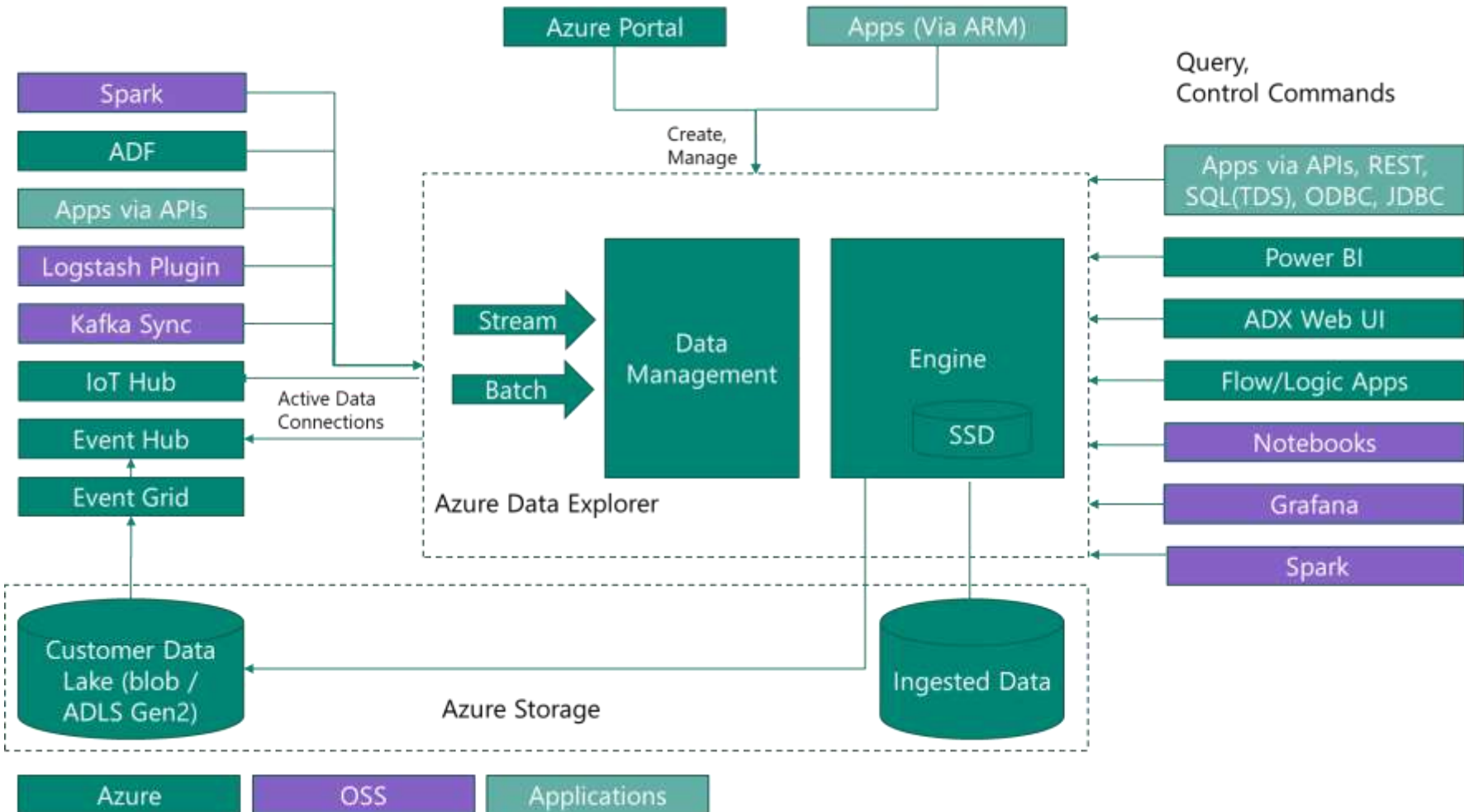
Example: default charting-Time Series Data

```
let ts=range t from 1 to 24*7*5 step 1
| extend Timestamp = datetime(2018-03-01 05:00) + 1h * t
| extend y = 2*rand() + iff((t/24)%7>=5, 10.0, 15.0) - (((t%24)/10)*((t%24)/10)) // generate a series with weekly seasonality
| extend y=iff(t==150 or t==200 or t==780, y-8.0, y) // add some dip outliers
| extend y=iff(t==300 or t==400 or t==600, y+8.0, y) // add some spike outliers
| summarize Timestamp=make_list(Timestamp, 10000),y=make_list(y, 10000);
ts
| extend series_decompose(y)
| render timechart
```



Azure Data Explorer

A big data interactive platform



Comprehensive Strength

- Metrics and time-series data
- Text search and text analytics
- Multi-dimensional/relational analysis

Analytics Query language

- Simple and powerful data exploration
- Rich relational query language
- Full text Search
- ML Extensibility
- SQL/TDS endpoint

Data Ingestion and Management

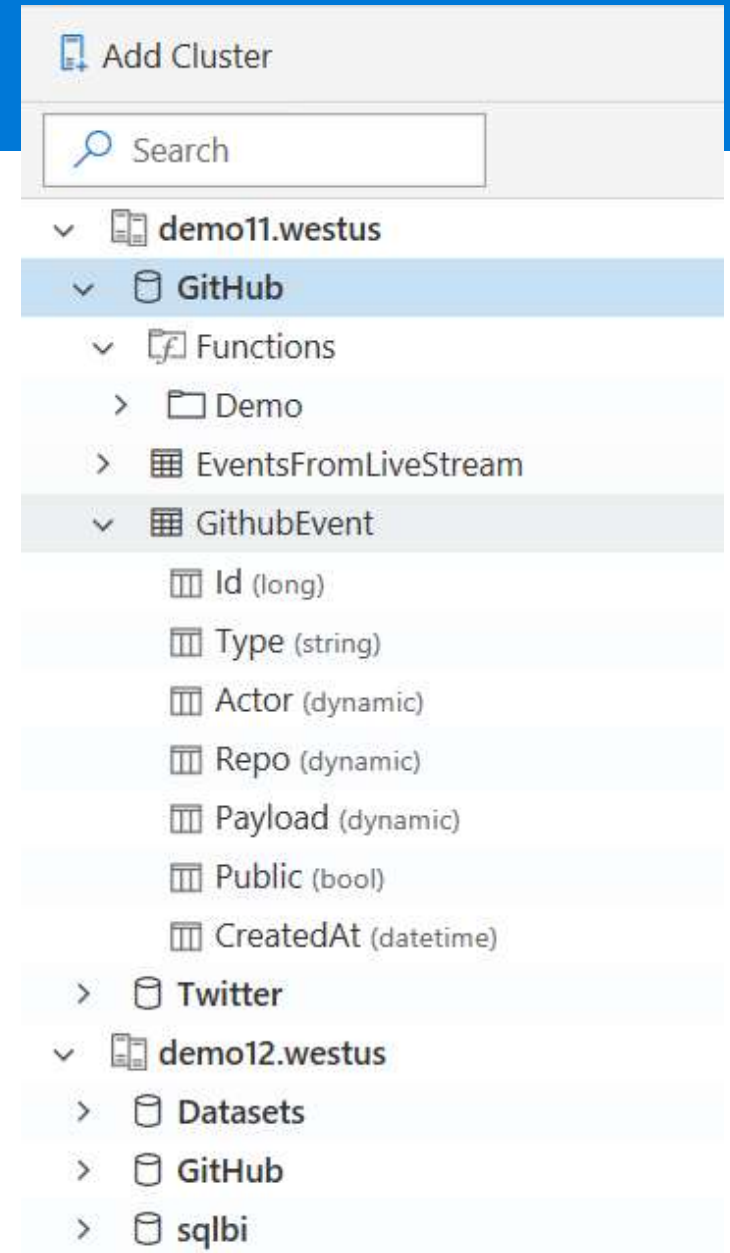
- Low latency ingestion
- Compression and indexing
- Automatic Retention
- Hot/cold resource allocation

High performance over large data sets

- Scale out in hardware
- Scale out across geos
- Granular resource utilization Control
- Cross geo queries

Logical Entities

- Cluster
 - The ADX Azure Resource
 - Top level entity holding a collection of Databases
- Database
 - A collection of tables, stored functions, policies
 - Authorization model
- Table
 - Well defined schema – ordered list of typed fields
- Columns
 - No PK/FK constraints between columns
- Stored Functions



Supported Data Types

- ADX can store the following data types:
 - Boolean
 - Integer
 - Long
 - Real (double)
 - Decimal (SqlDecimal)
 - String
 - DateTime
 - TimeSpan
 - Dynamic
 - Guid
- ADX maintains an *index* for each field type
- The *Dynamic* type has special handling, intended for efficient handling of Json values
 - Nested values are all indexed, speeds up access in queries



Lesson 3: Balance the workload of each resources

- Common components of End-to-End Historical/Log Data platform

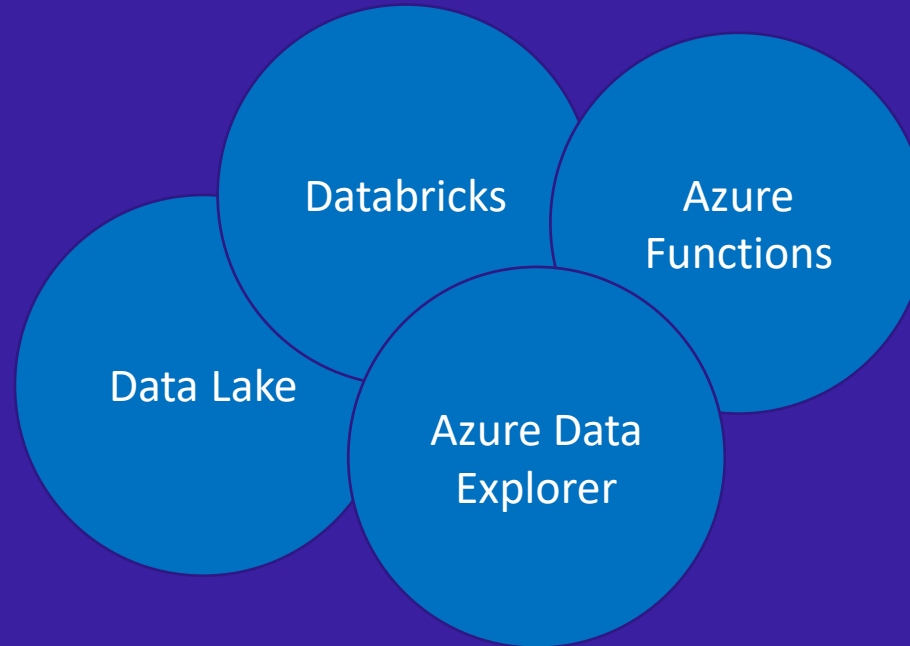


- Echo product is unique

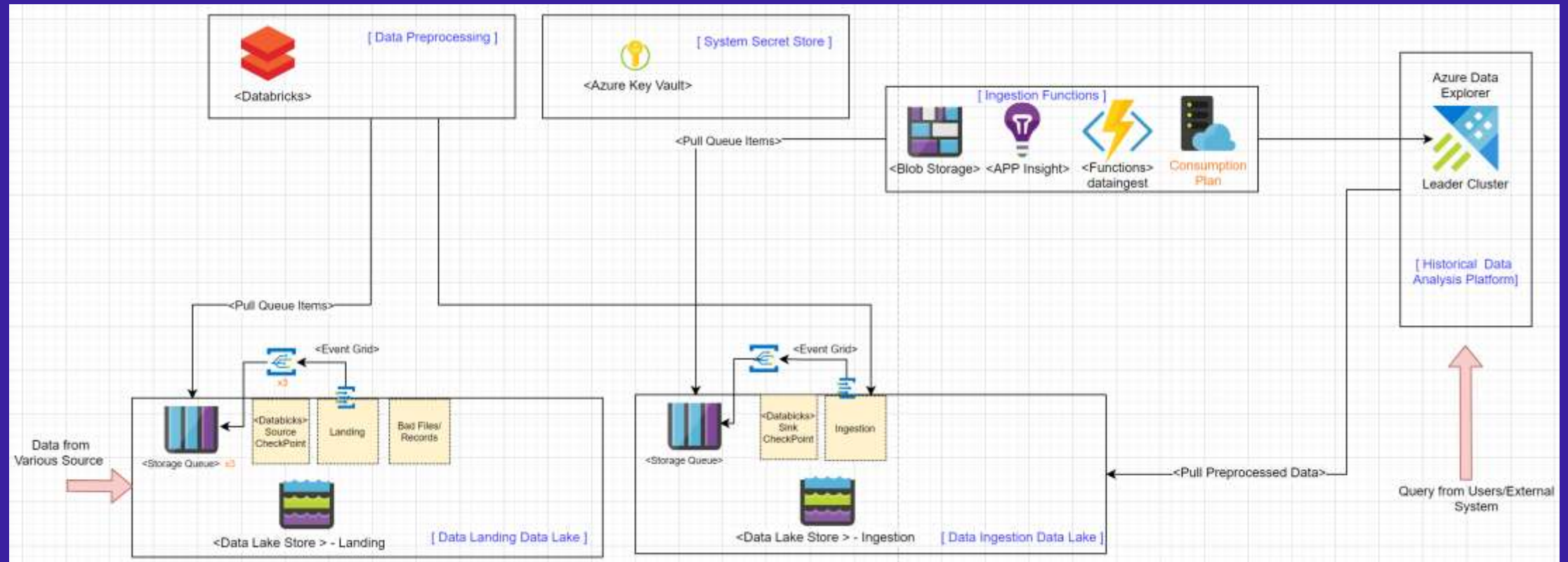


Lesson 3: Balance the workload of each resources

- Echo product is unique, and with some overlap
- Use Design Pattern to define the role & responsibly
 - Clam-Check Pattern



Architecture V1



Lesson 4: I hate duplicated data

- It will be great if we can ignore it

- Strategy

- Ingestion Time Check
 - Update Policy in AXD
 - Handle duplicate rows during query

```
DeviceEventsAll | where EventDateTime > ago(90d) | summarize  
hint.strategy=shuffle arg_max(EventDateTime, *) by DeviceId, EventId,  
StationId
```

- Understand the infrastructure

- At least once v.s Exactly once
 - Checkpoint files in Databricks

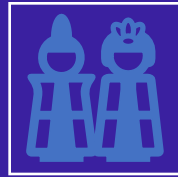
Lesson 5:
Performance
comes from
deep
understanding
of products

- Databricks
 - # of Cores, memory
 - Job, Stage, Tasks
 - Fair scheduler Pool
 - Structured Streaming : max-files, max-size per trigger
 - Shuffle partitions
 - Shuffle spill (memory)
 -
- Azure Data Explore
 - Ingestion
 - MaximumBatchingTimeSpan
 - MaximumNumberOfItems
 - MaximumRawDataSizeMB
 - Capacity policy
 - Ingestion capacity
 - Extents merge capacity
 - Extents purge rebuild capacity
 - Export capacity
 - Extents partition capacity
 - Materialized views capacity policy....

Lesson 6: Every small problem can be BIG



Cloud is a Live Infrastructure



Network Transient Failure

Have you heard about “Re-Try”

Waiting before retrying

- Polly (.net core) , Tenacity (python)...



Defragment of Disk I/O

Storage API call : Store 1 file is not 1 API call

Shard, extents, delta-table merge

Partitioning, sorting will increase file fragmentation

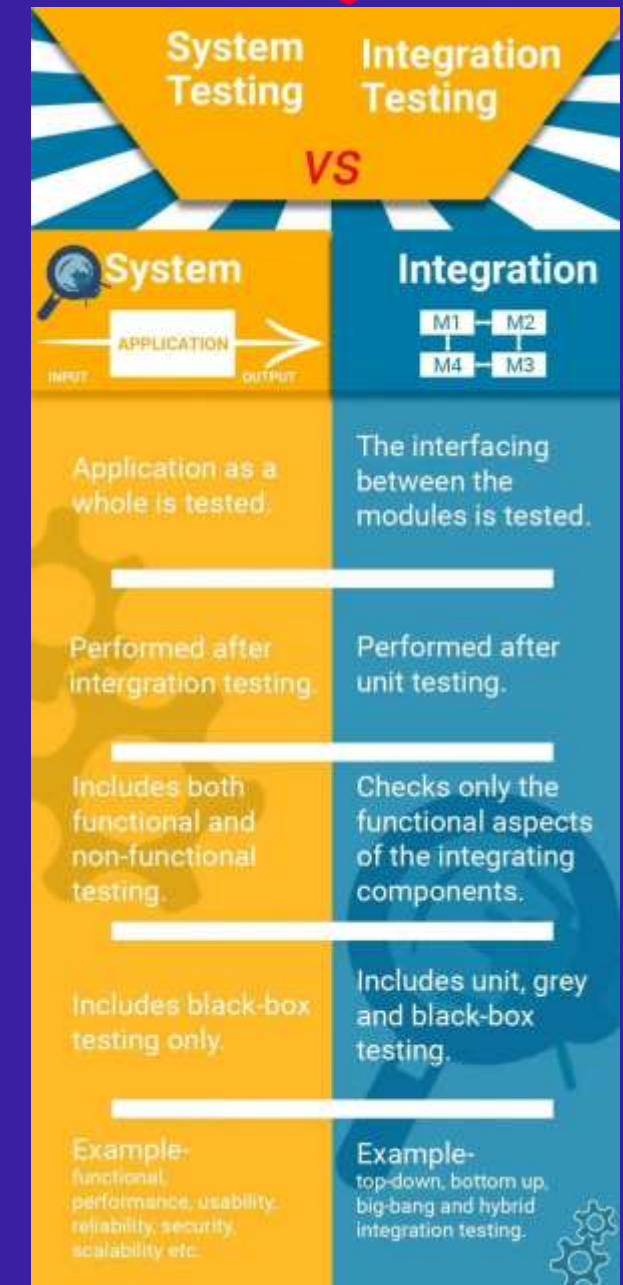


Log exploding

Lesson 7 Testing

Your code works good in everywhere, except in production

- Unit Testing & Integration Testing no longer enough
- System Testing is essential
- CI/CD pipeline becomes more complicated



Behavior-driven development

Title: Returns and exchanges go to inventory.

As a store owner,

I want to add items back to inventory when they are returned or exchanged,

so that I can track inventory.

Scenario 1: Items returned for refund should be added to inventory.

Given that a customer previously bought a black sweater from me

and I have three black sweaters in inventory,

when they return the black sweater for a refund,

then I should have four black sweaters in inventory.

Scenario 2: Exchanged items should be returned to inventory.

Given that a customer previously bought a blue garment from me

and I have two blue garments in inventory

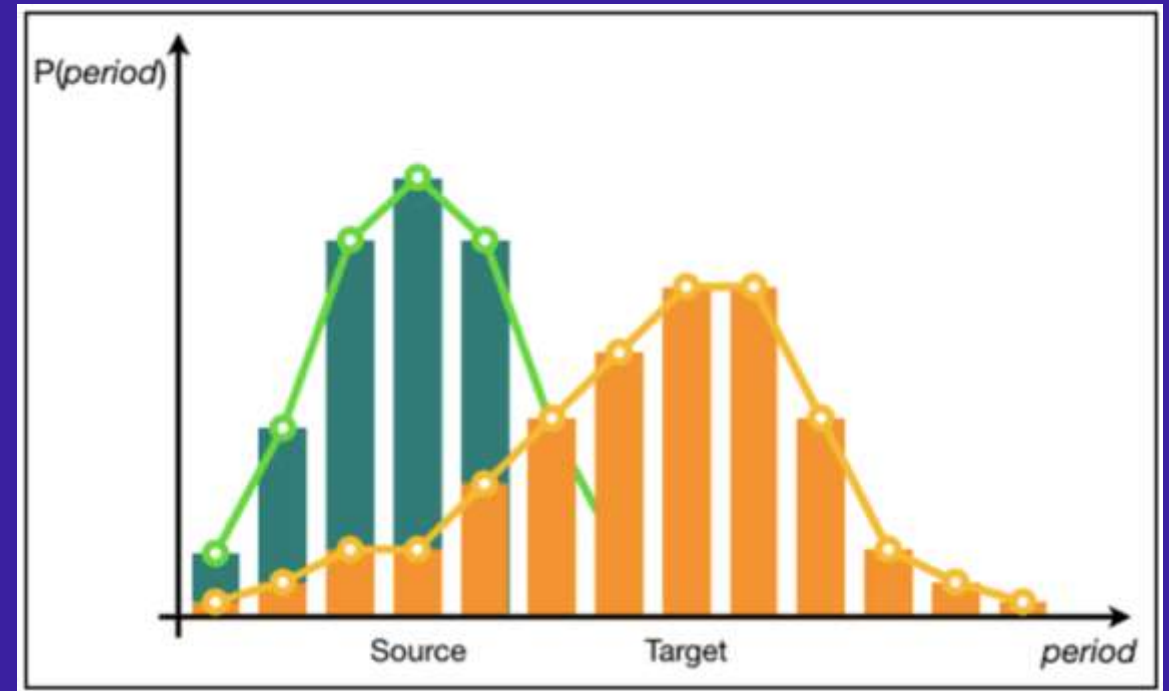
and three black garments in inventory,

when they exchange the blue garment for a black garment,



Lesson 8 Measure your Data Drift

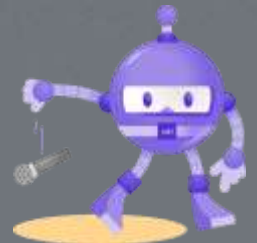
You will not be notified!



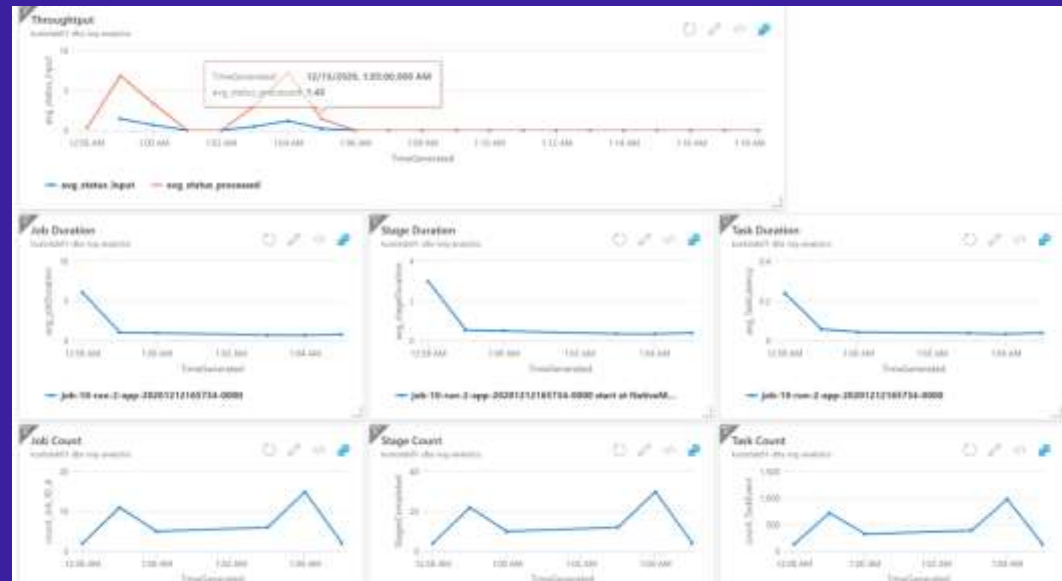
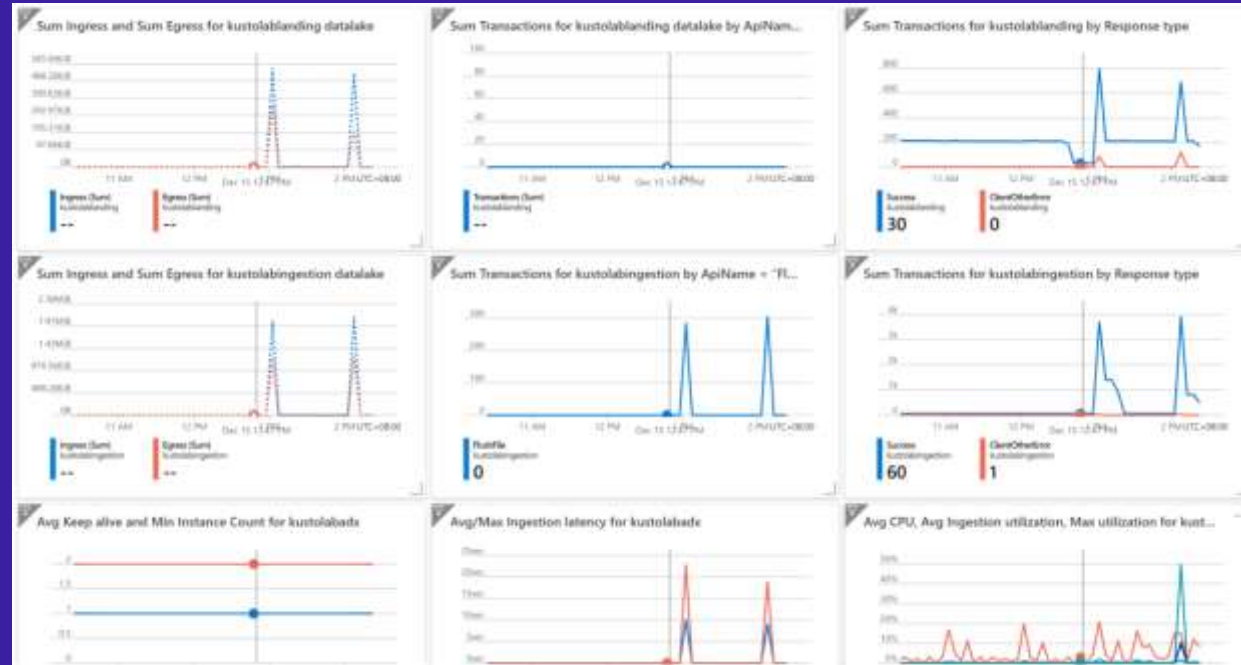
and your performance
fine-tuned code think

$$5 \times 20 \neq 20 \times 5$$

$$1+2+2+15 \neq 5+5+5+5$$

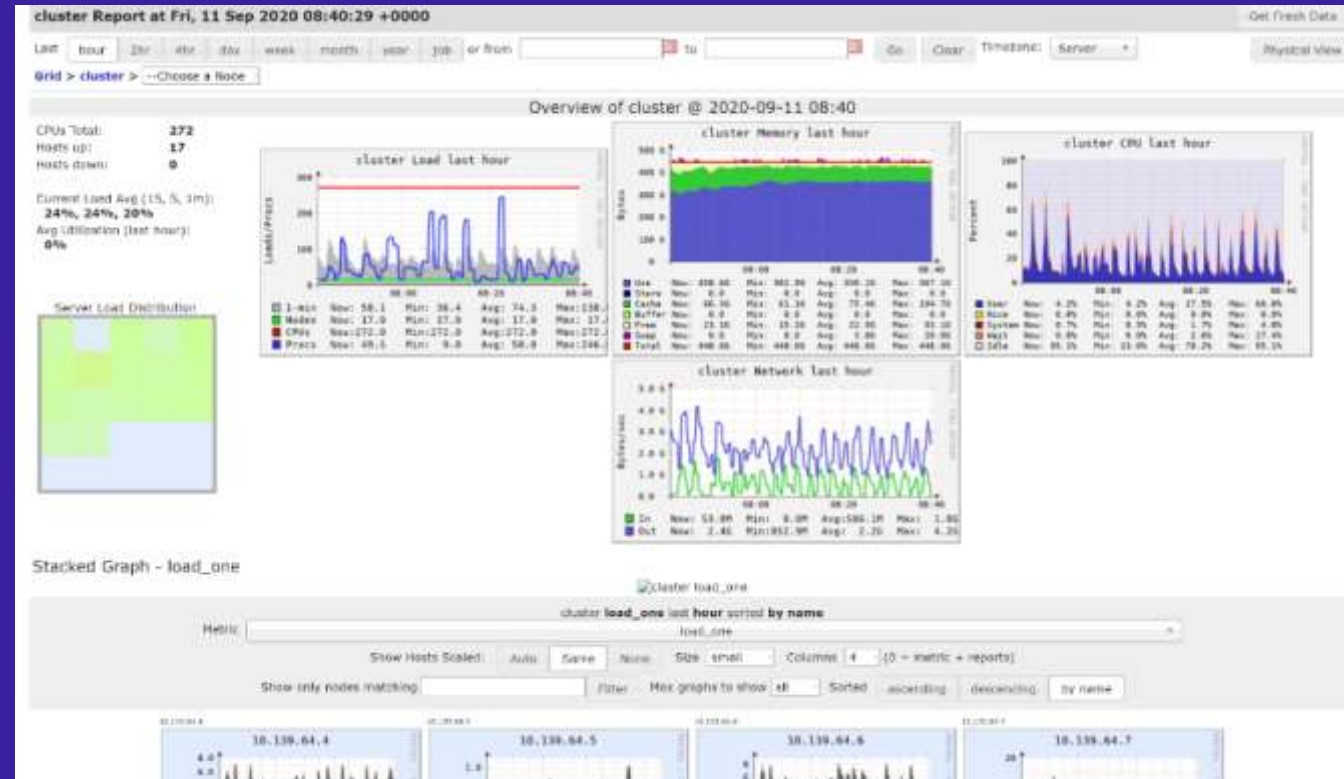


Application Insight,
 Log Analytics,
 Azure Monitor
 are your friends

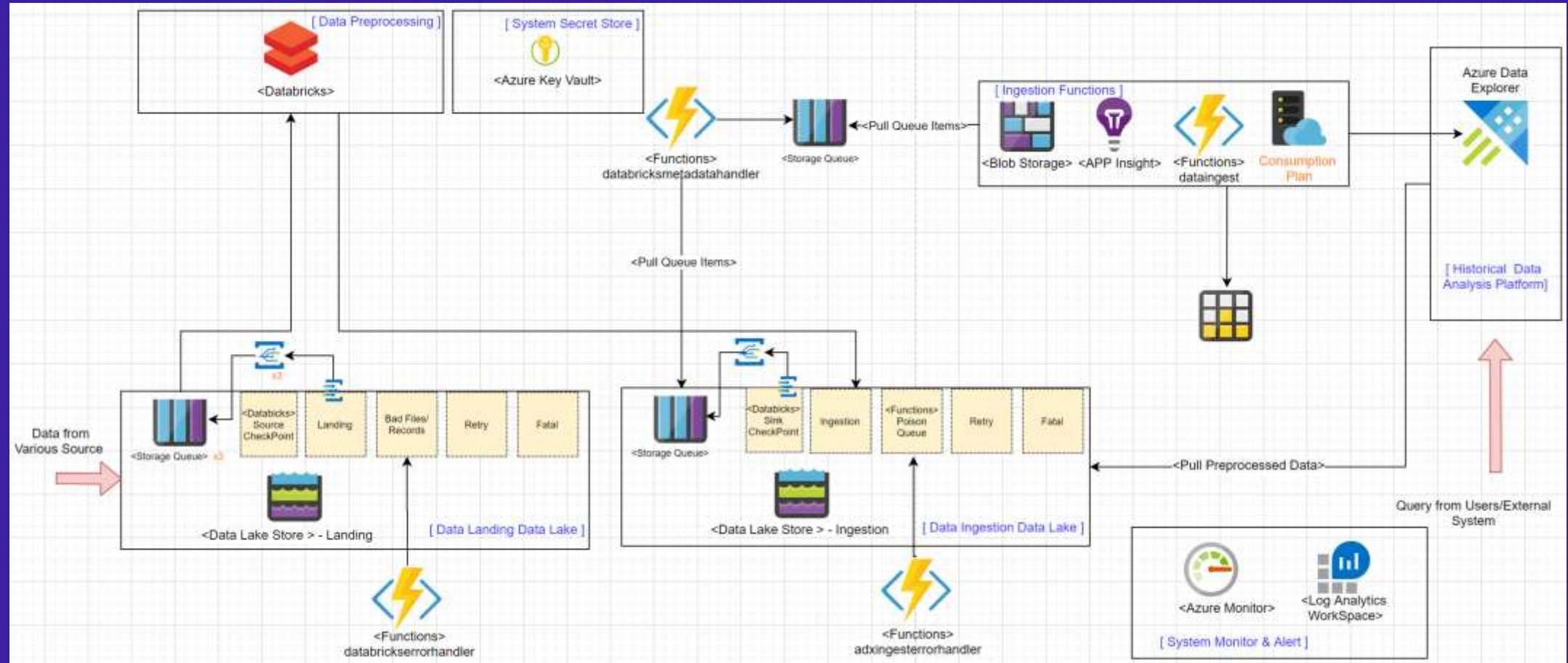


Monitoring Azure Databricks in an Azure Log Analytics Workspace

(<https://github.com/mspnp/spark-monitoring>)



Architecture V2



Lesson 9 The necessary of Chaos Engineering

- *Chaos engineering is the discipline of experimenting on a software system in production in order to build confidence in the system's capability to withstand turbulent and unexpected conditions - "Principles of Chaos Engineering", principlesofchaos.org*
- *Finding faults in a distributed system goes beyond the capability of standard application testing*



Soucre: <https://aws.amazon.com/cn/blogs/china/aws-chaos-engineering-start/>

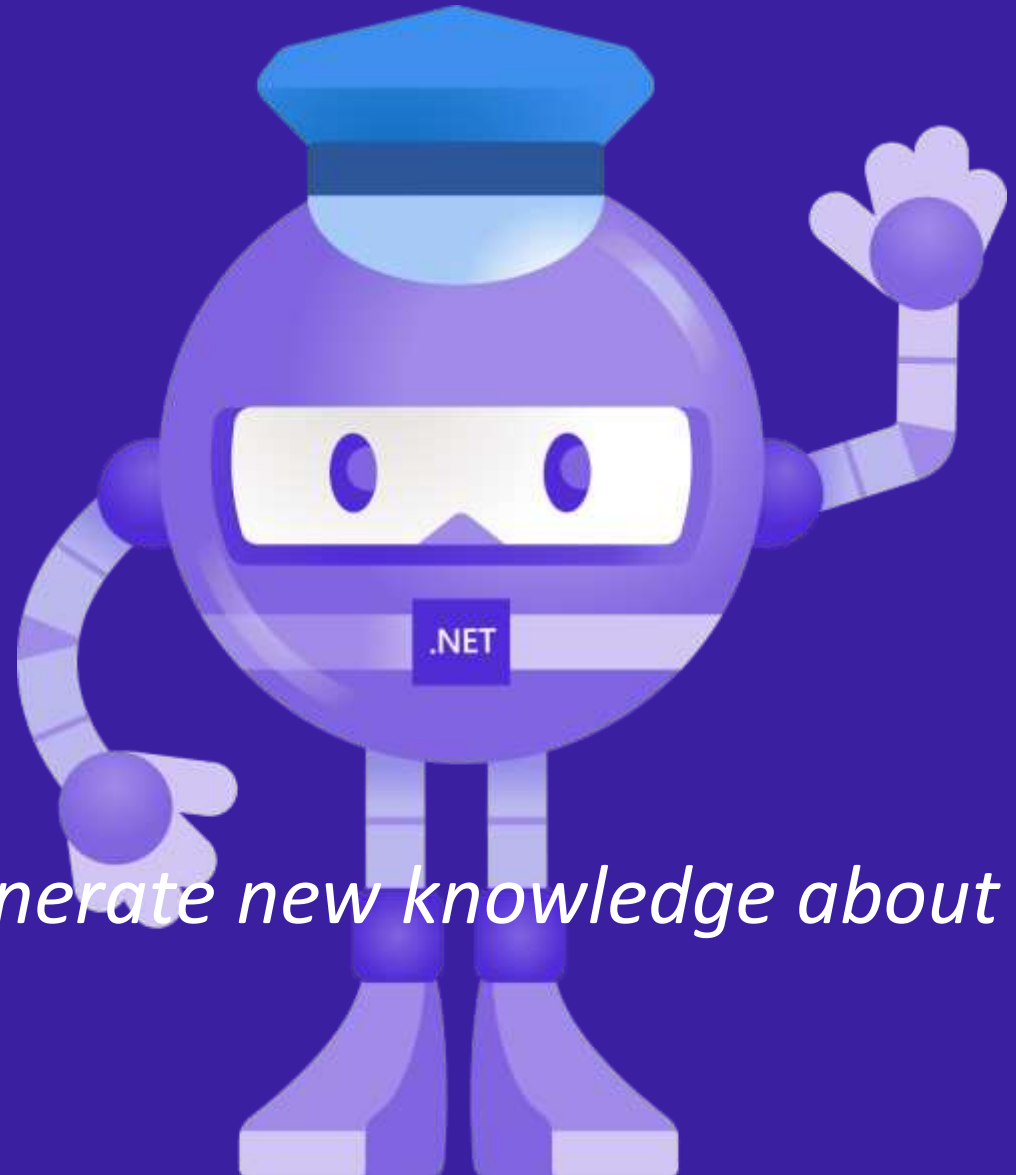


*Every service could fail one day,
from seconds to days.
But the system need to run 24x7,
and can recover ASAP.*

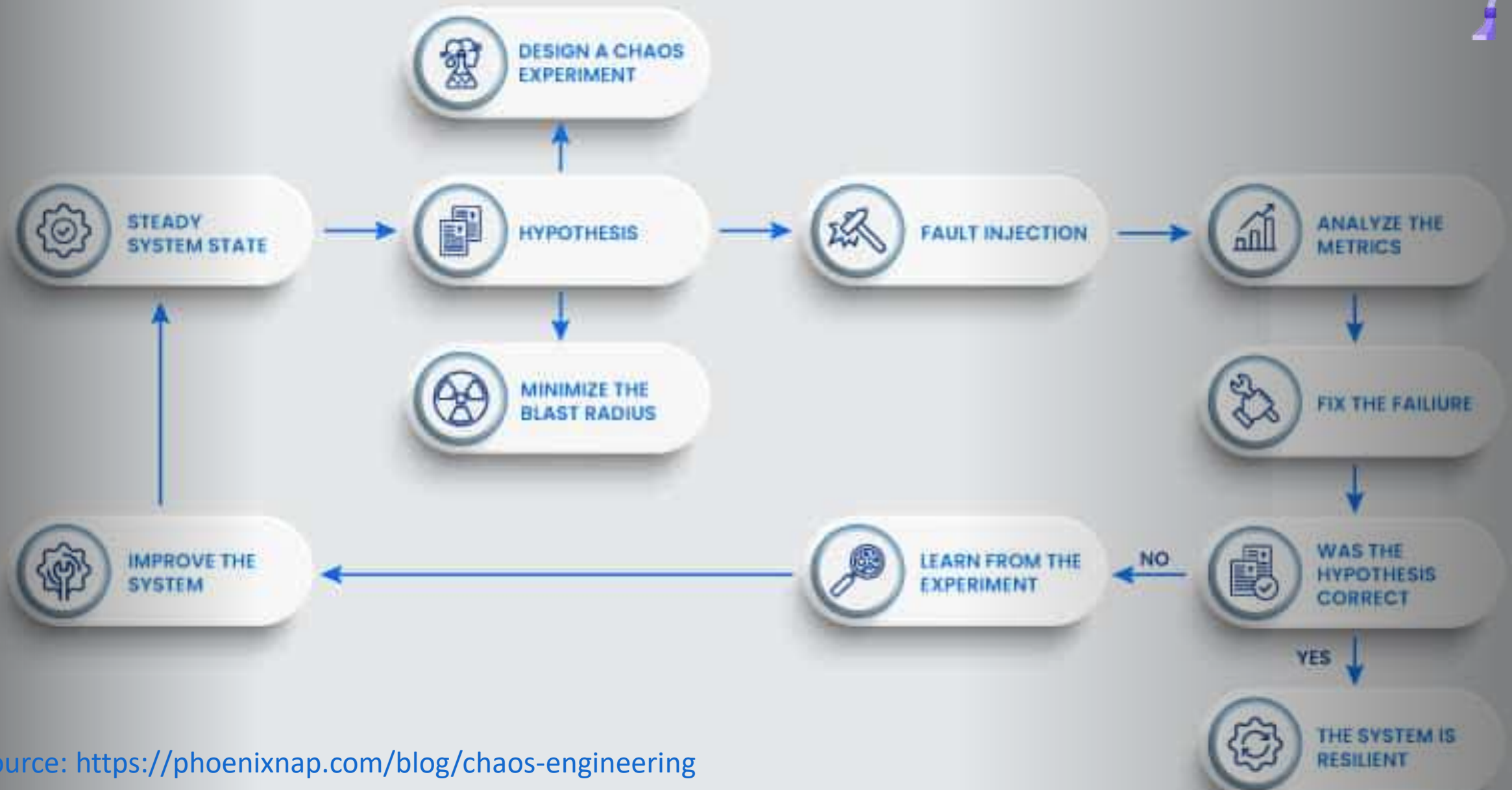
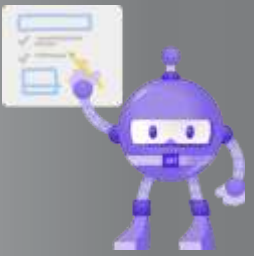
Chaos Engineering will

- Identify weak points in a system.
- See in real-time how a system responds to pressure.
- Prepare the team for real failures.
- Identify bugs that are yet to cause system-wide issues.

The goal of a chaos test is to generate new knowledge about the system.



How Chaos Engineering Works



Chaos Engineering Tools

- Chaos Monkey
- Gremlin
- Chaos Toolkit
- Pumba
- Litmus



The architecture is been used in several production systems to process terabytes data every day

A LAB for codes/deployment scripts of the architecture will be published in Kusto-Lab soon.

<https://github.com/Azure/azure-kusto-labs>



Thanks for joining!

Ask questions on Twitter using #dotNETConf





Reference

- [Big data analytics with Azure Data Explorer](#)
- [Modern Data Warehouse Architecture](#)
- [Describe bronze, silver, and gold architecture](#)
- [Chaos Engineering: How it Works, Principles, Benefits, & Tools](#)

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