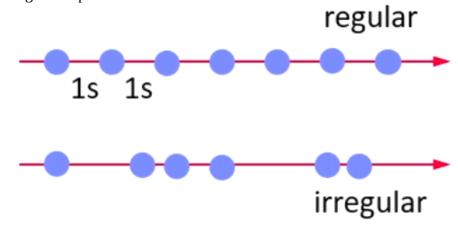
Overview

- time series is sequence of data entries
 - usually in periodic intervals
 - e.g. data every second

Time series X is a sequence of data points x_i for a specific measurement identity (e.g., sensor) and time granularity

- · time intervals
 - regular periodic/equidistant
 - irregular aperiodic



- · allow dedicated storage and analysis techniques
- used in following domains
 - IoT
 - sensor networks
 - smart production/telemetry
 - stock trading
 - server/application metrics
 - event/log streams
- · applications
 - monitoring
 - anomaly detection
 - time series forecasting

InfluxDB Example

Compression (of blocks)

- Compress up to 1000 values per block (Type | Len | Timestamps | Values)
- Timestamps: Delta + Run-length encoding for regular time series; Simple8B or uncompressed for irregular
- Values: double delta for FP64, bits for Bool, double delta + zig zag for INT64, Snappy for strings

Query Processing

SELECT percentile(90, user) FROM cpu WHERE time>now()-12h AND "region"='west' filtering (e.g., range) and aggregation GROUP BY time(10m), host

Inverted indexes

SQL-like and functional APIs for

Posting lists:

Measurement to fields: cpu \rightarrow [1,2,3,4,5,6] cpu → [user,sys,idle] host=A \rightarrow [1,2,3] host \rightarrow [A, B] host=B \rightarrow [4,5,6] Region → [west, east] region=west \rightarrow [1,2,3]

[[Data Models]]