Scalable Algorithm Design The MapReduce Programming Model

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What is Big Data?

- Vast repositories of data
 - The Web
 - Physics
 - Astronomy
 - Finance

- Volume, Velocity, Variety
- It's not the algorithm, it's the data!
 - More data leads to better accuracy
 - With more data, accuracy of different algorithms converges

What is MapReduce?

A programming model:

- Inspired by functional programming
- Parallel computations on massive amounts of data

An execution framework:

- Designed for large-scale data processing
- Designed to run on clusters of commodity hardware

Key Principles

Scale out, not up!

- For data-intensive workloads, a large number of commodity servers is preferred over a small number of high-end servers
 - Cost of super-computers is not linear
 - But datacenter efficiency is a difficult problem to solve [1, 2]
- Some numbers (\sim 2012):
 - Data processed by Google every day: 100+ PB
 - Data processed by Facebook every day: 10+ PB

Implications of Scaling Out

Processing data is quick, I/O is very slow

- 1 HDD = 75 MB/sec
- ► 1000 HDDs = 75 GB/sec

Sharing vs. Shared nothing:

- Sharing: manage a common/global state
- Shared nothing: independent entities, no common state

Sharing is difficult:

- Synchronization, deadlocks
- Finite bandwidth to access data from SAN
- Temporal dependencies are complicated (restarts)

Failures are the norm, not the exception

- LALN data [DSN 2006]
 - Data for 5000 machines, for 9 years
 - Hardware: 60%, Software: 20%, Network 5%
- DRAM error analysis [Sigmetrics 2009]
 - Data for 2.5 years
 - 8% of DIMMs affected by errors
- Disk drive failure analysis [FAST 2007]
 - Utilization and temperature major causes of failures
- Amazon Web Service(s) failures [Several!]
 - Cascading effect

Implications of Failures

Failures are part of everyday life

Mostly due to the scale and shared environment

Sources of Failures

- Hardware / Software
- Electrical, Cooling, ...
- Unavailability of a resource due to overload

Failure Types

- Permanent
- Transient

Move Processing to the Data

- Drastic departure from high-performance computing model
 - HPC: distinction between processing nodes and storage nodes
 - HPC: CPU intensive tasks

- Data intensive workloads
 - Generally not processor demanding
 - The network becomes the bottleneck
 - MapReduce assumes processing and storage nodes to be collocated
 - → Data Locality Principle
- Distributed filesystems are necessary

Process Data Sequentially and Avoid Random Access

Data intensive workloads

- Relevant datasets are too large to fit in memory
- Such data resides on disks.

Disk performance is a bottleneck

- Seek times for random disk access are the problem
 - ★ Example: 1 TB DB with 10¹⁰ 100-byte records. Updates on 1% requires 1 month, reading and rewriting the whole DB would take 1 day¹
- Organize computation for sequential reads

¹From a post by Ted Dunning on the Hadoop mailing list

Implications of Data Access Patterns

- MapReduce is designed for:
 - Batch processing
 - involving (mostly) full scans of the data

- Typically, data is collected "elsewhere" and copied to the distributed filesystem
 - ▶ E.g.: Apache Flume, Hadoop Sqoop, · · ·
- Data-intensive applications
 - Read and process the whole Web (e.g. PageRank)
 - Read and process the whole Social Graph (e.g. LinkPrediction, a.k.a. "friend suggest")
 - Log analysis (e.g. Network traces, Smart-meter data, · · ·)

Hide System-level Details

Separate the what from the how

- MapReduce abstracts away the "distributed" part of the system
- Such details are handled by the framework

BUT: In-depth knowledge of the framework is key

- Custom data reader/writer
- Custom data partitioning
- Memory utilization

Auxiliary components

- Hadoop Pig
- Hadoop Hive
- Cascading/Scalding
- ... and many many more!

Seamless Scalability

We can define scalability along two dimensions

- In terms of data: given twice the amount of data, the same algorithm should take no more than twice as long to run
- In terms of resources: given a cluster twice the size, the same algorithm should take no more than half as long to run

Embarrassingly parallel problems

- Simple definition: independent (shared nothing) computations on fragments of the dataset
- How to to decide if a problem is embarrassingly parallel or not?

MapReduce is a first attempt, not the final answer

The Programming Model

Functional Programming Roots

- Key feature: higher order functions
 - Functions that accept other functions as arguments
 - Map and Fold

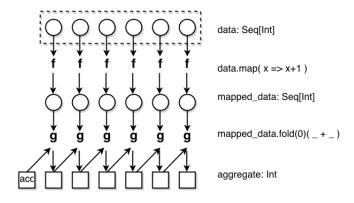


Figure: Illustration of map and fold.

Functional Programming Roots

map phase:

► Given a list, *map* takes as an argument a function *f* (that takes a single argument) and applies it to all element in a list

fold phase:

- Given a list, fold takes as arguments a function g (that takes two arguments) and an initial value (an accumulator)
- g is first applied to the initial value and the first item in the list
- ► The result is stored in an intermediate variable, which is used as an input together with the next item to a second application of *g*
- The process is repeated until all items in the list have been consumed

Functional Programming Roots

We can view map as a transformation over a dataset

- This transformation is specified by the function f
- Each functional application happens in isolation
- ► The application of f to each element of a dataset can be parallelized in a straightforward manner

We can view fold as an aggregation operation

- The aggregation is defined by the function g
- Data locality: elements in the list must be "brought together"
- If we can group elements of the list, also the fold phase can proceed in parallel

Associative and commutative operations

Allow performance gains through local aggregation and reordering

Functional Programming and MapReduce

Equivalence of MapReduce and Functional Programming:

- ► The map of MapReduce corresponds to the map operation
- ► The reduce of MapReduce corresponds to the fold operation

• The framework coordinates the map and reduce phases:

Grouping intermediate results happens in parallel

In practice:

- User-specified computation is applied (in parallel) to all input records of a dataset
- Intermediate results are aggregated by another user-specified computation

What can we do with MapReduce?

- MapReduce "implements" a subset of functional programming
 - The programming model appears quite limited and strict
- There are several important problems that can be adapted to MapReduce
 - We will focus on illustrative cases.
 - We will see in detail "design patterns"
 - How to transform a problem and its input
 - ★ How to save memory and bandwidth in the system

Data Structures

Key-value pairs are the basic data structure in MapReduce

- Keys and values can be: integers, float, strings, raw bytes
- ► They can also be arbitrary data structures

• The design of MapReduce algorithms involves:

- Imposing the key-value structure on arbitrary datasets²
 - ★ E.g.: for a collection of Web pages, input keys may be URLs and values may be the HTML content
- In some algorithms, input keys are not used, in others they uniquely identify a record
- Keys can be combined in complex ways to design various algorithms

²There's more about it: here we only look at the input to the map function.

A Generic MapReduce Algorithm

The programmer defines a mapper and a reducer as follows³⁴:

```
    map: (k<sub>1</sub>, v<sub>1</sub>) → [(k<sub>2</sub>, v<sub>2</sub>)]
    reduce: (k<sub>2</sub>, [v<sub>2</sub>]) → [(k<sub>3</sub>, v<sub>3</sub>)]
```

In words:

- A dataset stored on an underlying distributed filesystem, which is split in a number of blocks across machines
- ► The mapper is applied to every input key-value pair to generate intermediate key-value pairs
- ► The reducer is applied to all values associated with the same intermediate key to generate output key-value pairs

³We use the convention $[\cdots]$ to denote a list.

⁴Pedices indicate different data types.

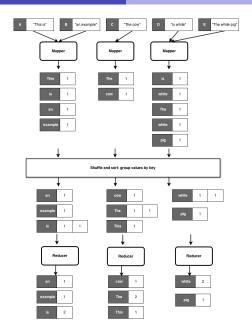
Where the magic happens

- Implicit between the map and reduce phases is a parallel "group by" operation on intermediate keys
 - Intermediate data arrive at each reducer in order, sorted by the key
 - No ordering is guaranteed across reducers
- Output keys from reducers are written back to the distributed filesystem
 - The output may consist of r distinct files, where r is the number of reducers
 - Such output may be the input to a subsequent MapReduce phase⁵
- Intermediate keys are transient:
 - They are not stored on the distributed filesystem
 - They are "spilled" to the local disk of each machine in the cluster

⁵Think of iterative algorithms.

"Hello World" in MapReduce

```
1. class Mapper
       method MAP(offset a, line l)
2:
           for all term t \in \text{line } I do
3:
               EMIT(term t, count 1)
4:
   class Reducer
       method REDUCE(term t, counts [c_1, c_2, \ldots])
2:
           sum \leftarrow 0
3:
           for all count c \in \text{counts} [c_1, c_2, \ldots] do
4:
5:
               sum \leftarrow sum + c
           EMIT(term t, count sum)
6:
```



"Hello World" in MapReduce

Input:

- Key-value pairs: (offset, line) of a file stored on the distributed filesystem
- a: unique identifier of a line offset
- ▶ I: is the text of the line itself

Mapper:

- Takes an input key-value pair, tokenize the line
- Emits intermediate key-value pairs: the word is the key and the integer is the value

The framework:

 Guarantees all values associated with the same key (the word) are brought to the same reducer

• The reducer:

- Receives all values associated to some keys
- Sums the values and writes output key-value pairs: the key is the word and the value is the number of occurrences

Combiners

- Combiners are a general mechanism to reduce the amount of intermediate data
 - ► They could be thought of as "mini-reducers"
- Back to our running example: word count
 - Combiners aggregate term counts across documents processed by each map task
 - If combiners take advantage of all opportunities for local aggregation we have at most $m \times V$ intermediate key-value pairs
 - ★ m: number of mappers
 - ★ V: number of unique terms in the collection
 - Note: due to Zipfian nature of term distributions, not all mappers will see all terms

A word of caution

The use of combiners must be thought carefully

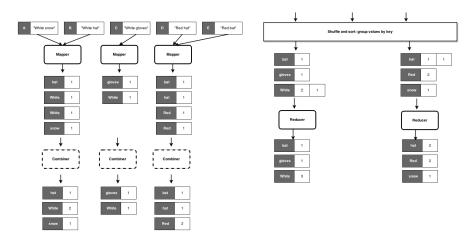
In Hadoop, they are optional: the correctness of the algorithm cannot depend on computation (or even execution) of the combiners

Combiners I/O types

- ▶ Input: (k₂, [v₂]) [Same input as for Reducers]
- ▶ Output: $[(k_2, v_2)]$ [Same output as for Mappers]

Commutative and Associative computations

- Reducer and Combiner code may be interchangeable (e.g. Word Count)
- ▶ This is not true in the general case



Algorithmic Correctness: an Example

Problem statement

- We have a large dataset where input keys are strings and input values are integers
- We wish to compute the mean of all integers associated with the same key
 - In practice: the dataset can be a log from a website, where the keys are user IDs and values are some measure of activity

Next, a baseline approach

- We use an identity mapper, which groups and sorts appropriately input key-value pairs
- Reducers keep track of running sum and the number of integers encountered
- ► The mean is emitted as the output of the reducer, with the input string as the key

Inefficiency problems in the shuffle phase

Example: Computing the mean

```
1: class Mapper
        method MAP(string t, integer r)
2:
3:
            EMIT(string t, integer r)
1: class Reducer
        method REDUCE(string t, integers [r_1, r_2, \ldots])
2:
3:
            sum \leftarrow 0
            cnt \leftarrow 0
4:
            for all integer r \in \text{integers} [r_1, r_2, \ldots] do
5:
6:
                 sum \leftarrow sum + r
                cnt \leftarrow cnt + 1
7:
            r_{ava} \leftarrow sum/cnt
8:
            EMIT(string t, integer r_{ava})
9:
```

Algorithmic Correctness

Note: operations are not distributive

- Mean $(1,2,3,4,5) \neq \text{Mean}(\text{Mean}(1,2), \text{Mean}(3,4,5))$
- Hence: a combiner cannot output partial means and hope that the reducer will compute the correct final mean

Rule of thumb:

 Combiners are optimizations, the algorithm should work even when "removing" them

Example: Computing the mean with combiners

```
class Mapper
         method MAP(string t, integer r)
             EMIT(string t, pair (r, 1))
12 345 678 12 345 678 9:
    class COMBINER
         method COMBINE(string t, pairs [(s_1, c_1), (s_2, c_2)...])
             sum \leftarrow 0
             cnt \leftarrow 0
             for all pair (s, c) \in \text{pairs } [(s_1, c_1), (s_2, c_2)...] do
                 sum \leftarrow sum + s
                 cnt \leftarrow cnt + c
             EMIT(string t, pair (sum, cnt))
    class Reducer
         method REDUCE(string t, pairs [(s_1, c_1), (s_2, c_2)...])
              sum \leftarrow 0
             cnt \leftarrow 0
             for all pair (s, c) \in \text{pairs } [(s_1, c_1), (s_2, c_2) \dots] do
                 sum \leftarrow sum + s
                 cnt \leftarrow cnt + c
             r_{ava} \leftarrow sum/cnt
             EMIT(string t, integer r_{ava})
```

Basic Design Patterns

Algorithm Design

Developing algorithms involve:

- Preparing the input data
- Implement the mapper and the reducer
- Optionally, design the combiner and the partitioner

• How to recast existing algorithms in MapReduce?

- It is not always obvious how to express algorithms
- Data structures play an important role
- Optimization is hard
- → The designer needs to "bend" the framework

Learn by examples

- "Design patterns"
- "Shuffle" is perhaps the most tricky aspect

Algorithm Design

Aspects that are not under the control of the designer

- Where a mapper or reducer will run
- When a mapper or reducer begins or finishes
- Which input key-value pairs are processed by a specific mapper
- Which intermediate key-value pairs are processed by a specific reducer

Aspects that can be controlled

- Construct data structures as keys and values
- Execute user-specified initialization and termination code for mappers and reducers
- Preserve state across multiple input and intermediate keys in mappers and reducers
- Control the sort order of intermediate keys, and therefore the order in which a reducer will encounter particular keys
- Control the partitioning of the key space, and therefore the set of keys that will be encountered by a particular reducer

Algorithm Design

MapReduce algorithms can be complex

- Many algorithms cannot be easily expressed as a single MapReduce job
- Decompose complex algorithms into a sequence of jobs
 - Requires orchestrating data so that the output of one job becomes the input to the next
- Iterative algorithms require an external driver to check for convergence

Basic design patterns⁶

- Local Aggregation
- Pairs and Stripes
- Order inversion

⁶You will see them in action during the laboratory sessions.

Local Aggregation

- In the context of data-intensive distributed processing, the most important aspect of synchronization is the exchange of intermediate results
 - ► This involves copying intermediate results from the processes that produced them to those that consume them
 - In general, this involves data transfers over the network
 - In Hadoop, also disk I/O is involved, as intermediate results are written to disk

- Network and disk latencies are expensive
 - Reducing the amount of intermediate data translates into algorithmic efficiency
- Combiners and preserving state across inputs
 - Reduce the number and size of key-value pairs to be shuffled

In-Mapper Combiners

In-Mapper Combiners, a possible improvement over vanilla Combiners

- ► Hadoop does not⁷ guarantee combiners to be executed
- Combiners can be costly in terms of CPU and I/O

Use an associative array to cumulate intermediate results

- ► The array is used to tally up term counts within a single "document"
- ► The Emit method is called only after all InputRecords have been processed

Example (see next slide)

 The code emits a key-value pair for each unique term in the document

⁷Actually, combiners are not called if the number of map output records is less than a small threshold, *i.e.*, 4

```
1: class MAPPER

2: method MAP(offset a, line l)

3: H \leftarrow new AssociativeArray

4: for all term t \in line l do

5: H\{t\} \leftarrow H\{t\} + 1

6: for all term t \in H do

7: EMIT(term t, count H\{t\})
```

Taking the idea one step further

- Exploit implementation details in Hadoop
- A Java mapper object is created for each map task
- JVM reuse must be enabled

Preserve state within and across calls to the Map method

- Initialize method, used to create an across-map, persistent data structure
- Close method, used to emit intermediate key-value pairs only when all map task scheduled on one machine are done

```
1. class Mapper
       method INITIALIZE
2:
           H ← new AssociativeArray
3:
       method MAP(offset a, line l)
4:
          for all term t \in \text{line } I do
5:
              H\{t\} \leftarrow H\{t\} + 1
6:
       method CLOSE
7:
          for all term t \in H do
8:
              EMIT(term t, count H\{t\})
9:
```

Summing up: a first "design pattern", in-memory combining

- Provides control over when local aggregation occurs
- Designer can determine how exactly aggregation is done

Efficiency vs. Combiners

- There is no additional overhead due to the materialization of key-value pairs
 - Un-necessary object creation and destruction (garbage collection)
 - Serialization, deserialization when memory bounded
- With combiners, mappers still need to emit all key-value pairs; combiners "only" reduce network traffic

Precautions

- In-memory combining breaks the functional programming paradigm due to state preservation
- Preserving state across multiple instances implies that algorithm behavior might depend on execution order
 - ★ Works well with commutative / associative operations
 - ★ Otherwise, order-dependent bugs are difficult to find

Memory capacity is limited

- In-memory combining strictly depends on having sufficient memory to store intermediate results
- A possible solution: "block" and "flush"

Further Remarks

- The extent to which efficiency can be increased with local aggregation depends on the size of the intermediate key space
 - Opportunities for aggregation arise when multiple values are associated to the same keys

- Local aggregation also effective to deal with reduce stragglers
 - Reduce the number of values associated with frequently occurring keys

- Partial sums and counts are held in memory (across inputs)
- Intermediate values are emitted only after the entire input split is processed
- The output value is a pair

```
1. class Mapper
        method INITIALIZE
2:
            S \leftarrow new AssociativeArray
3:
            C ← new AssociativeArray
4:
5.
        method MAP(term t, integer r)
           S\{t\} \leftarrow S\{t\} + r
6:
           C\{t\} \leftarrow C\{t\} + 1
7:
        method CLOSE
8.
           for all term t \in S do
9:
                EMIT(term t, pair (S\{t\}, C\{t\}))
10:
```

Pairs and Stripes

- A common approach in MapReduce: build complex keys
 - Use the framework to group data together
- Two basic techniques:
 - Pairs: similar to the example on the average
 - Stripes: uses in-mapper memory data structures

 Next, we focus on a particular problem that benefits from these two methods

Problem statement

The problem: building word co-occurrence matrices for large corpora

- ▶ The co-occurrence matrix of a corpus is a square $n \times n$ matrix, M
- ▶ *n* is the number of unique words (*i.e.*, the vocabulary size)
- A cell m_{ij} contains the number of times the word w_i co-occurs with word w_i within a specific context
- Context: a sentence, a paragraph a document or a window of m words
- ▶ NOTE: the matrix may be symmetric in some cases

Motivation

- This problem is a basic building block for more complex operations
- Estimating the distribution of discrete joint events from a large number of observations
- Similar problem in other domains:
 - ★ Customers who buy this tend to also buy that

Observations

Space requirements

- ► Clearly, the space requirement is $O(n^2)$, where n is the size of the vocabulary
- For real-world (English) corpora n can be hundreds of thousands of words, or even billions of worlds in some specific cases

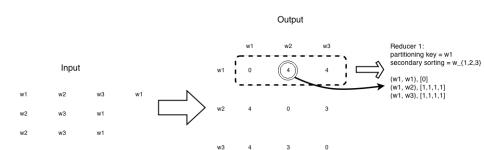
So what's the problem?

- ► If the matrix can fit in the memory of a single machine, then just use whatever naive implementation
- Instead, if the matrix is bigger than the available memory, then paging would kick in, and any naive implementation would break

Compression

- Such techniques can help in solving the problem on a single machine
- However, there are scalability problems

Word co-occurrence: the Pairs approach



Word co-occurrence: the Pairs approach

Input to the problem

Key-value pairs in the form of a offset and a line

• The mapper:

- Processes each input document
- Emits key-value pairs with:
 - ★ Each co-occurring word pair as the key
 - ★ The integer one (the count) as the value
- This is done with two nested loops:
 - ★ The outer loop iterates over all words
 - The inner loop iterates over all neighbors

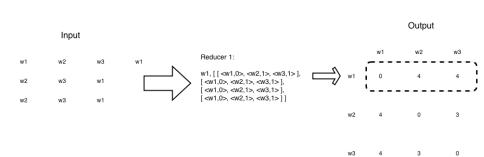
• The reducer:

- Receives pairs related to co-occurring words
 - ★ This requires modifying the partitioner
- Computes an absolute count of the joint event
- Emits the pair and the count as the final key-value output
 - Basically reducers emit the cells of the output matrix

Word co-occurrence: the Pairs approach

```
1: class Mapper
        method MAP(offset a, line I)
 2:
            for all term w \in \text{line } I \text{ do}
 3:
                 for all term u \in NEIGHBORS(w) do
 4:
 5:
                     EMIT (pair (w, u), count 1)
    class Reducer
        method REDUCE(pair p, counts [c_1, c_2, \cdots])
 7:
            s \leftarrow 0
 8:
 9:
            for all count c \in \text{counts} [c_1, c_2, \cdots] do
10:
                 s \leftarrow s + c
             EMIT (pair p, count s)
11:
```

Word co-occurrence: the Stripes approach



Word co-occurrence: the Stripes approach

Input to the problem

Key-value pairs in the form of a offset and a line

• The mapper:

- Same two nested loops structure as before
- Co-occurrence information is first stored in an associative array
- Emit key-value pairs with words as keys and the corresponding arrays as values

• The reducer:

- Receives all associative arrays related to the same word
- Performs an element-wise sum of all associative arrays with the same key
- Emits key-value output in the form of word, associative array
 - Basically, reducers emit rows of the co-occurrence matrix

Word co-occurrence: the Stripes approach

```
1. class Mapper
        method MAP(offset a, line I)
 2:
            for all term w \in \text{line } I do
 3:
 4:
                H ← new AssociativeArray
                for all term u \in NEIGHBORS(w) do
 5:
                    H\{u\} \leftarrow H\{u\} + 1
 6:
                EMIT (term w, Stripe H)
 7:
   class Reducer
        method REDUCE(term w, Stripes [H_1, H_2, H_3 \cdots])
 9:
            H_f \leftarrow new AssociativeArray
10:
            for all Stripe H \in \text{Stripes} [H_1, H_2, H_3 \cdots] do
11:
                SUM(H_f, H)
12:
            EMIT (term w, Stripe H_f)
13:
```

Pairs and Stripes, a comparison

The pairs approach

- Generates a large number of key-value pairs
 - ★ In particular, intermediate ones, that fly over the network
- The benefit from combiners is limited, as it is less likely for a mapper to process multiple occurrences of a word
- Does not suffer from memory paging problems

The stripes approach

- More compact
- Generates fewer and shorted intermediate keys
 - ★ The framework has less sorting to do
- The values are more complex and have serialization / deserialization overhead
- Greatly benefits from combiners, as the key space is the vocabulary
- Suffers from memory paging problems, if not properly engineered

"Relative" Co-occurrence matrix construction

- Similar problem as before, same matrix
- Instead of absolute counts, we take into consideration the fact that some words appear more frequently than others
 - ★ Word w_i may co-occur frequently with word w_j simply because one of the two is very common
- We need to convert absolute counts to relative frequencies $f(w_j|w_i)$
 - ★ What proportion of the time does w_i appear in the context of w_i ?

Formally, we compute:

$$f(w_j|w_i) = \frac{N(w_i, w_j)}{\sum_{w'} N(w_i, w')}$$

- $ightharpoonup N(\cdot,\cdot)$ is the number of times a co-occurring word pair is observed
- ► The denominator is called the marginal

Computing relative frequencies

The stripes approach

- ► In the reducer, the counts of all words that co-occur with the conditioning variable (w_i) are available in the associative array
- ▶ Hence, the sum of all those counts gives the marginal
- ▶ Then we divide the joint counts by the marginal and we're done

The pairs approach

- ▶ The reducer receives the pair (w_i, w_i) and the count
- From this information alone it is not possible to compute $f(w_i|w_i)$
- Fortunately, as for the mapper, also the reducer can preserve state across multiple keys
 - ★ We can buffer in memory all the words that co-occur with w_i and their counts
 - ★ This is basically building the associative array in the stripes method

Computing relative frequencies: a basic approach

We must define the sort order of the pair

- In this way, the keys are first sorted by the left word, and then by the right word (in the pair)
- Hence, we can detect if all pairs associated with the word we are conditioning on (w_i) have been seen
- At this point, we can use the in-memory buffer, compute the relative frequencies and emit

We must define an appropriate partitioner

- The default partitioner is based on the hash value of the intermediate key, modulo the number of reducers
- ► For a complex key, the **raw byte representation** is used to compute the hash value
 - Hence, there is no guarantee that the pair (dog, aardvark) and (dog,zebra) are sent to the same reducer
- What we want is that all pairs with the same left word are sent to the same reducer

Computing relative frequencies: order inversion

The key is to properly sequence data presented to reducers

- If it were possible to compute the marginal in the reducer before processing the joint counts, the reducer could simply divide the joint counts received from mappers by the marginal
- The notion of "before" and "after" can be captured in the ordering of key-value pairs
- The programmer can define the sort order of keys so that data needed earlier is presented to the reducer before data that is needed later

Computing relative frequencies: order inversion

Recall that mappers emit pairs of co-occurring words as keys

• The mapper:

- ▶ additionally emits a "special" key of the form $(w_i, *)$
- ► The value associated to the special key is one, that represents the contribution of the word pair to the marginal
- Using combiners, these partial marginal counts will be aggregated before being sent to the reducers

• The reducer:

- ► We must make sure that the special key-value pairs are processed before any other key-value pairs where the left word is *w*_i
- ▶ We also need to modify the partitioner as before, *i.e.*, it would take into account only the first word

Computing relative frequencies: order inversion

• Memory requirements:

- Minimal, because only the marginal (an integer) needs to be stored
- No buffering of individual co-occurring word
- No scalability bottleneck

Key ingredients for order inversion

- Emit a special key-value pair to capture the marginal
- Control the sort order of the intermediate key, so that the special key-value pair is processed first
- Define a custom partitioner for routing intermediate key-value pairs
- Preserve state across multiple keys in the reducer

References

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