BIG DATA TECHNOLOGY WARSAW SUMMIT 2017 FEBRUARY 9, 2017

REAL-TIME DATA PROCESSING AT RTB HOUSE

ARCHITECTURE & LESSONS LEARNED

BARTOSZ ŁOŚ





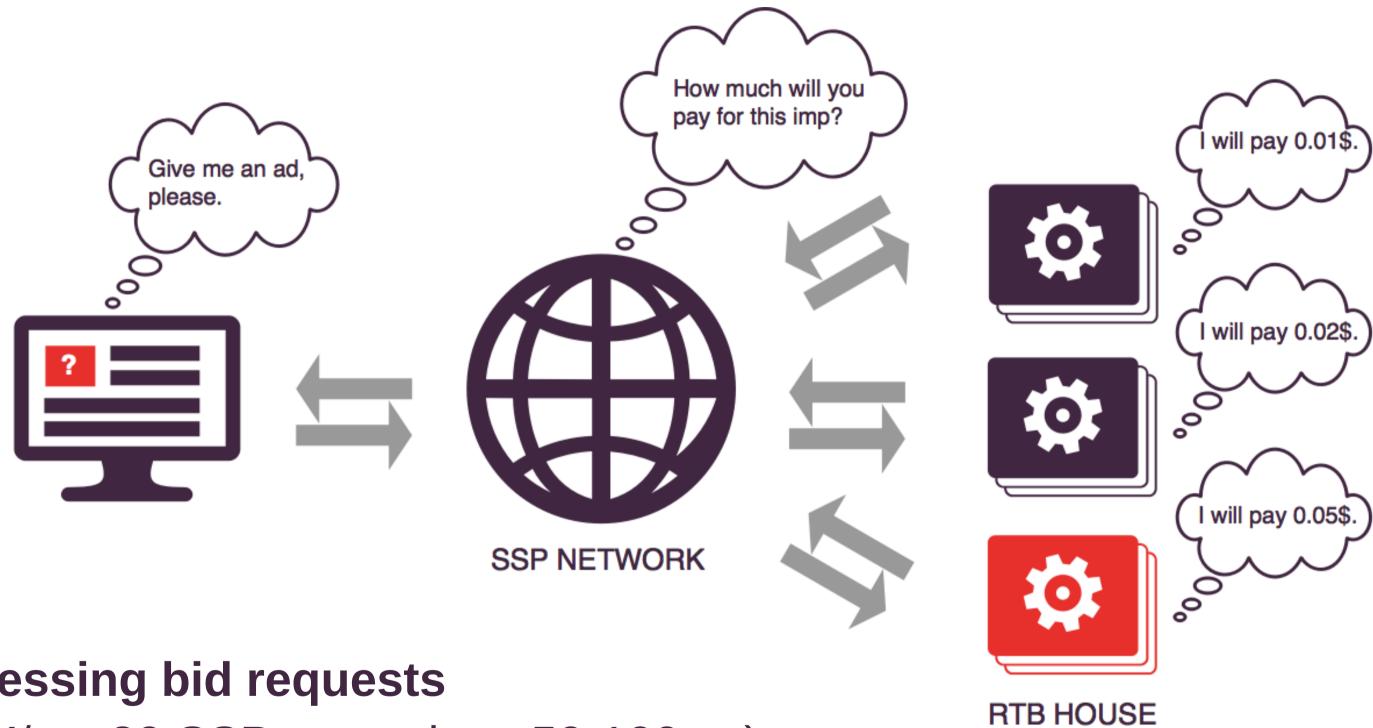
Agenda:

- real-time bidding
- the first iteration: mutable structures
- the second iteration: data-flow
- the third iteration: immutable streams of events



REAL-TIME BIDDING

REAL-TIME BIDDING: RTB PLATFORM

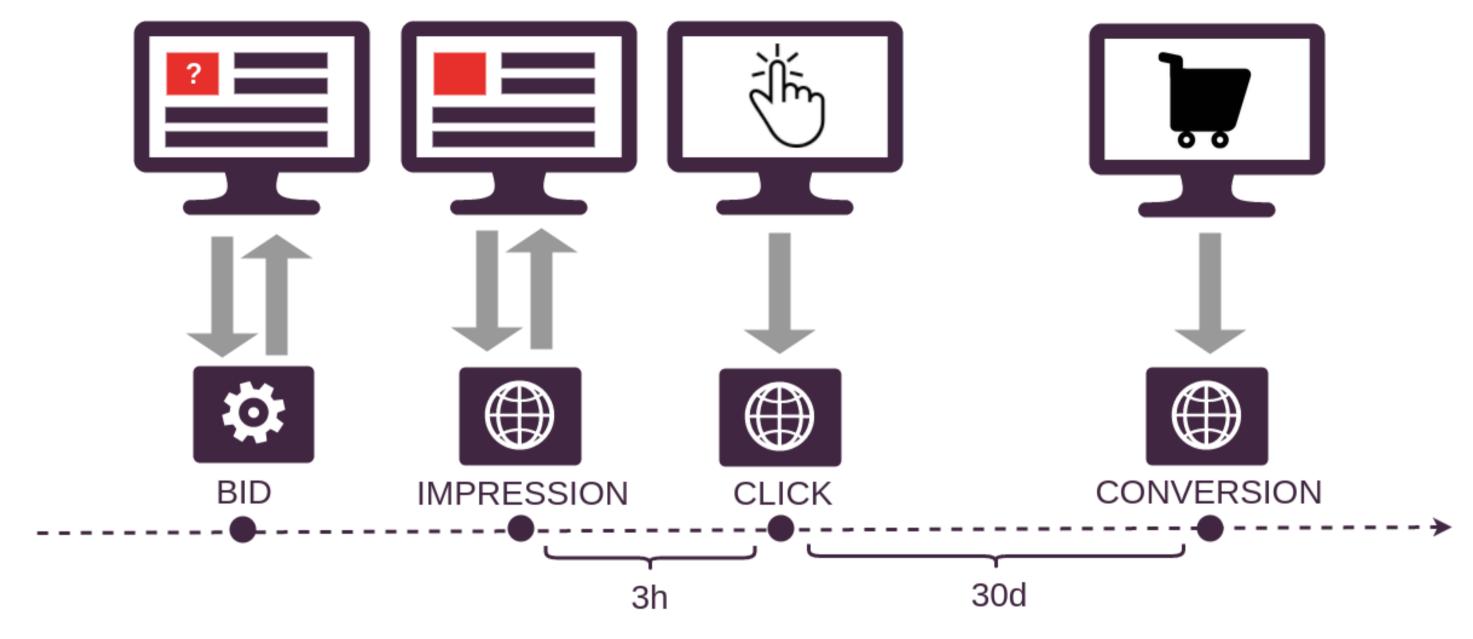


Processing bid requests

(350K/s, ~30 SSP networks, <50-100ms)



REAL-TIME BIDDING: DATA & MACHINE LEARNING



Impressions:

- ~ 150M events / day
- ~ 4TB data / day

Clicks:

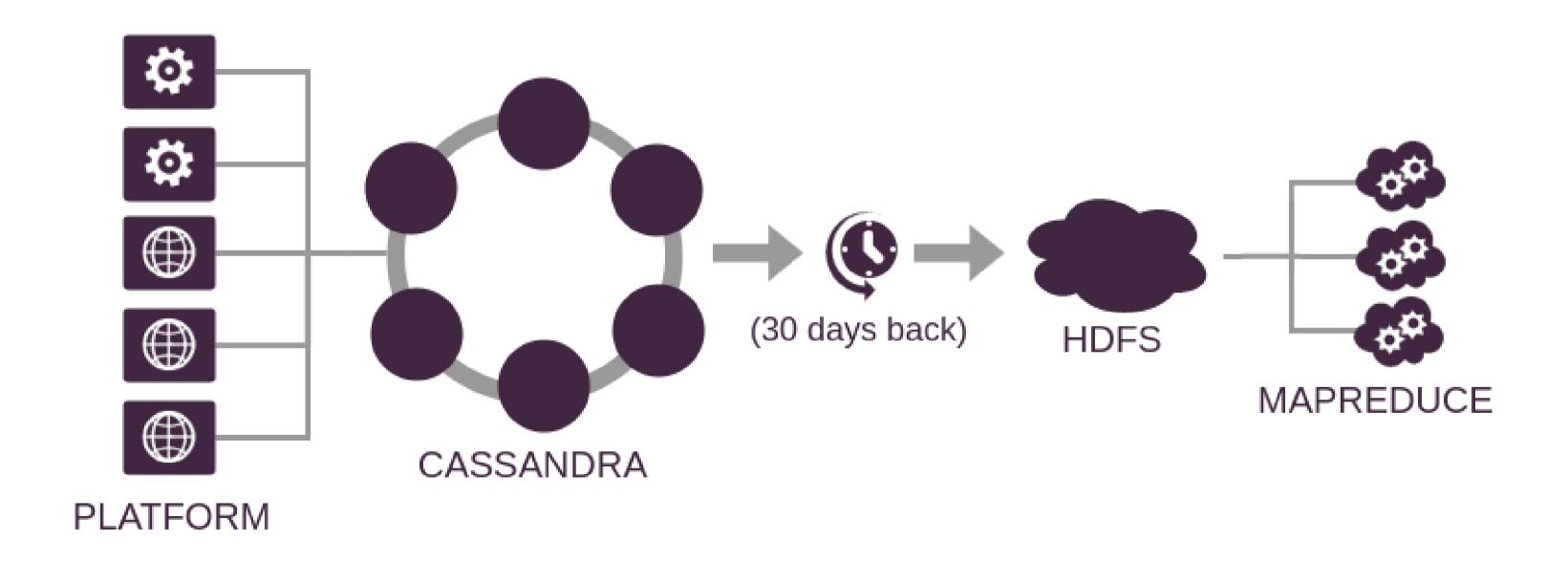
- ~ 1M events / day
- ~ 35GB data / day

Conversions:

- ~ 450K events / day
- ~ 25GB data / day



THE FIRST ITERATION





THE 1ST ITERATION: DRAWBACKS

Issues:

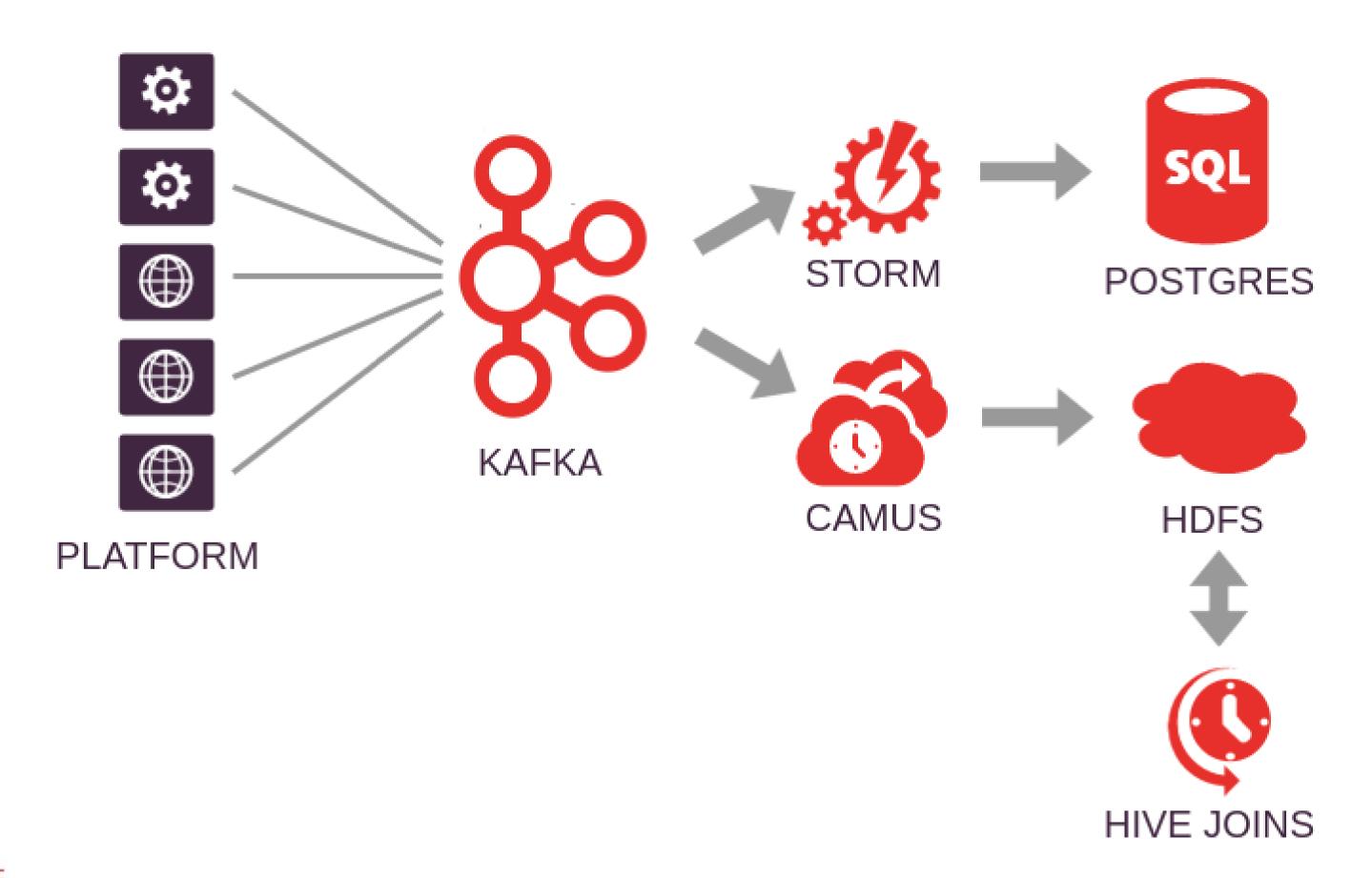
- long, overloading data migrations (30 days back)
- complex servlets' logic, inability to reprocess
- inflexible, various schemas
- single-DC
- inconsistencies



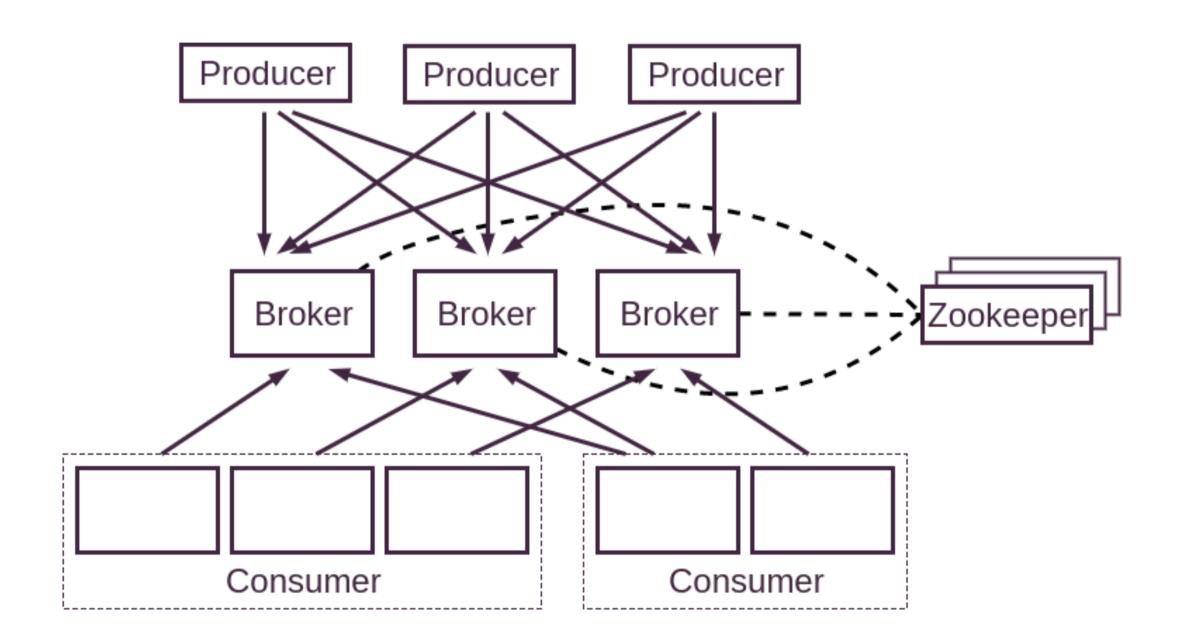
THE SECOND ITERATION: DATA-FLOW

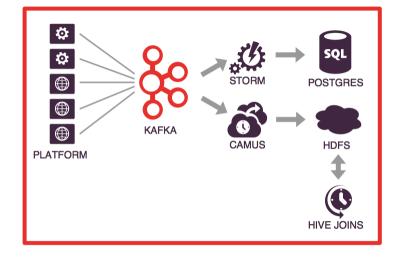
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THE 2ND ITERATION: THE 1ST DATA-FLOW ARCHITECTURE



THE 2ND ITERATION: DISTRIBUTED LOG



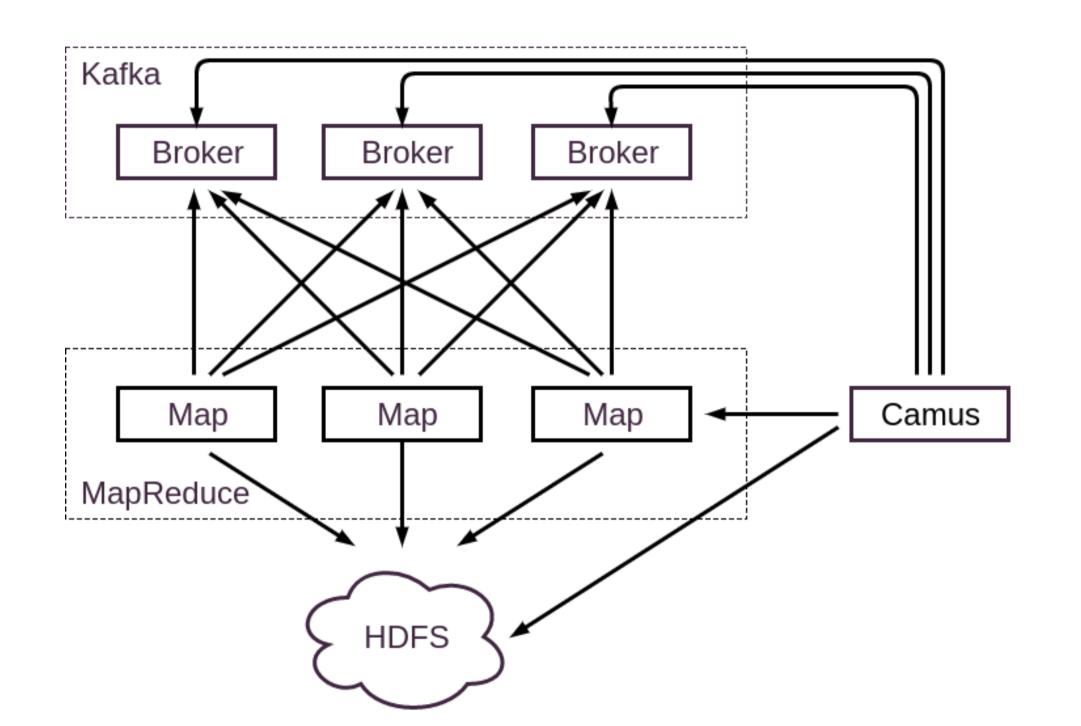


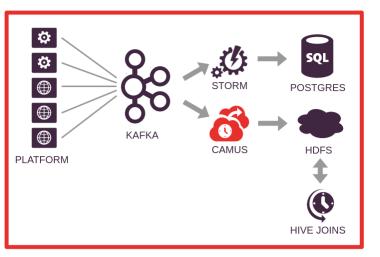
Why Apache Kafka:

- distributed log
- topics partitioning
- partition replication
- log retention
- stateless
- efficient data consuming



THE 2ND ITERATION: BATCH LOADING





Why Apache Camus:

- "Kafka to HDFS" pipeline
- map-reduce jobs, batches
- storing offsets in log files
- data partitioning



THE 2ND ITERATION: AVRO & SCHEMA VERSIONING

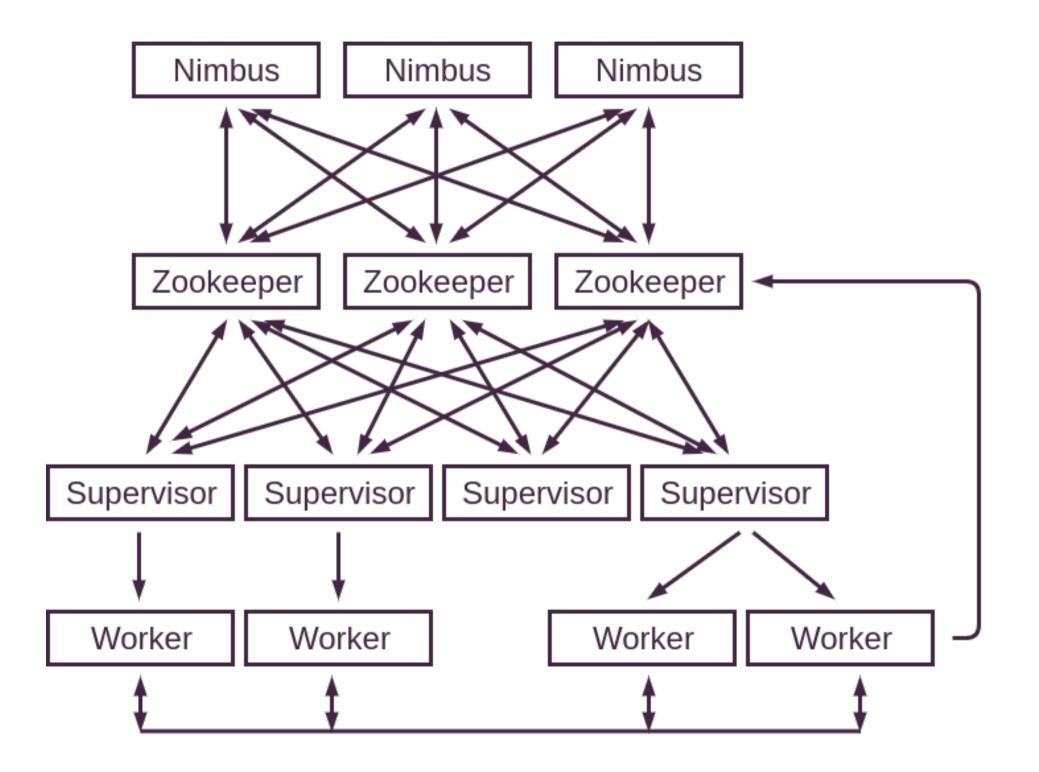
Why Apache Avro:

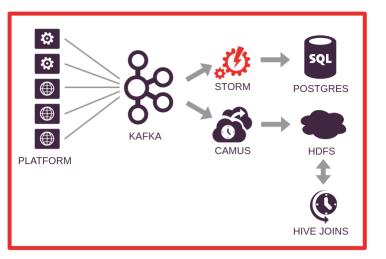
- data serialization framework
- rich data structures
- self-describing container files
- reader & writer schemas
- binary data format
- schema registry



THE 2ND ITERATION: ACCURATE STATISTICS







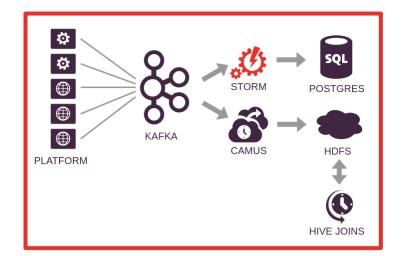
Why Apache Storm:

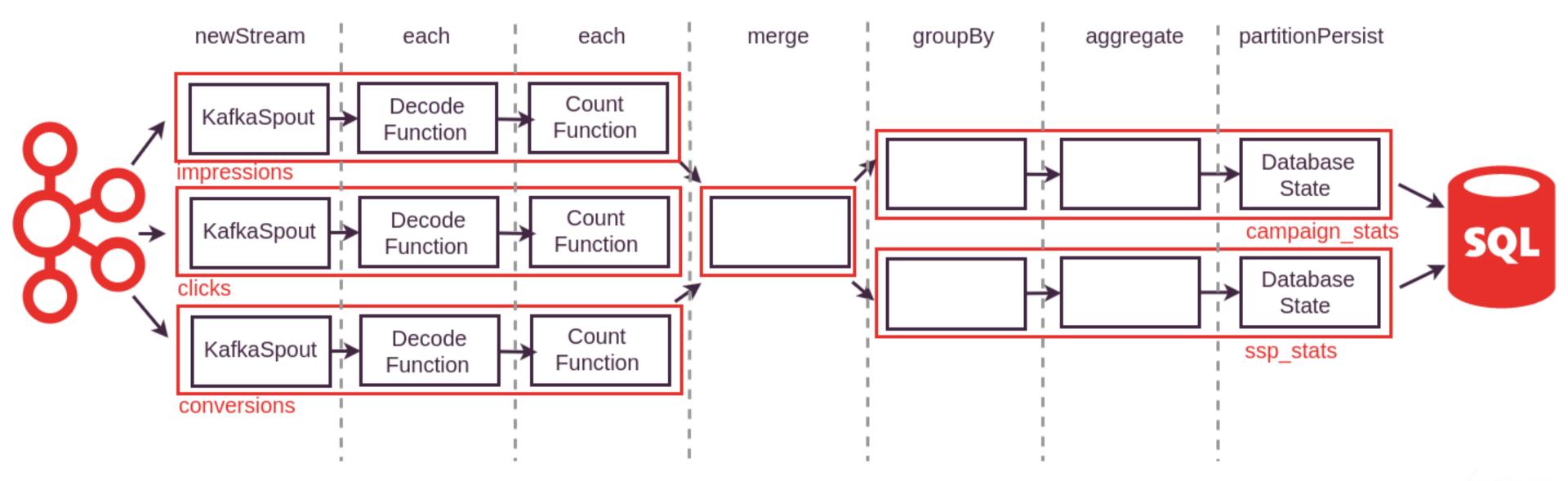
- real-time processing
- streams of tuples, topologies
- fault-tolerance

Why Trident:

- transactions, exactly-once processing
- microbatches (latency & throughput)









Hybrid architecture:

- aggregates (real-time)
- raw events (2-hour batches)
- joined events (end-of-day batch jobs)

Other issues:

- Hive joins
- mutable events
- servlets' complex logic



THE THIRD ITERATION: NEW APPROACH

THE 3RD ITERATION: NEW APPROACH

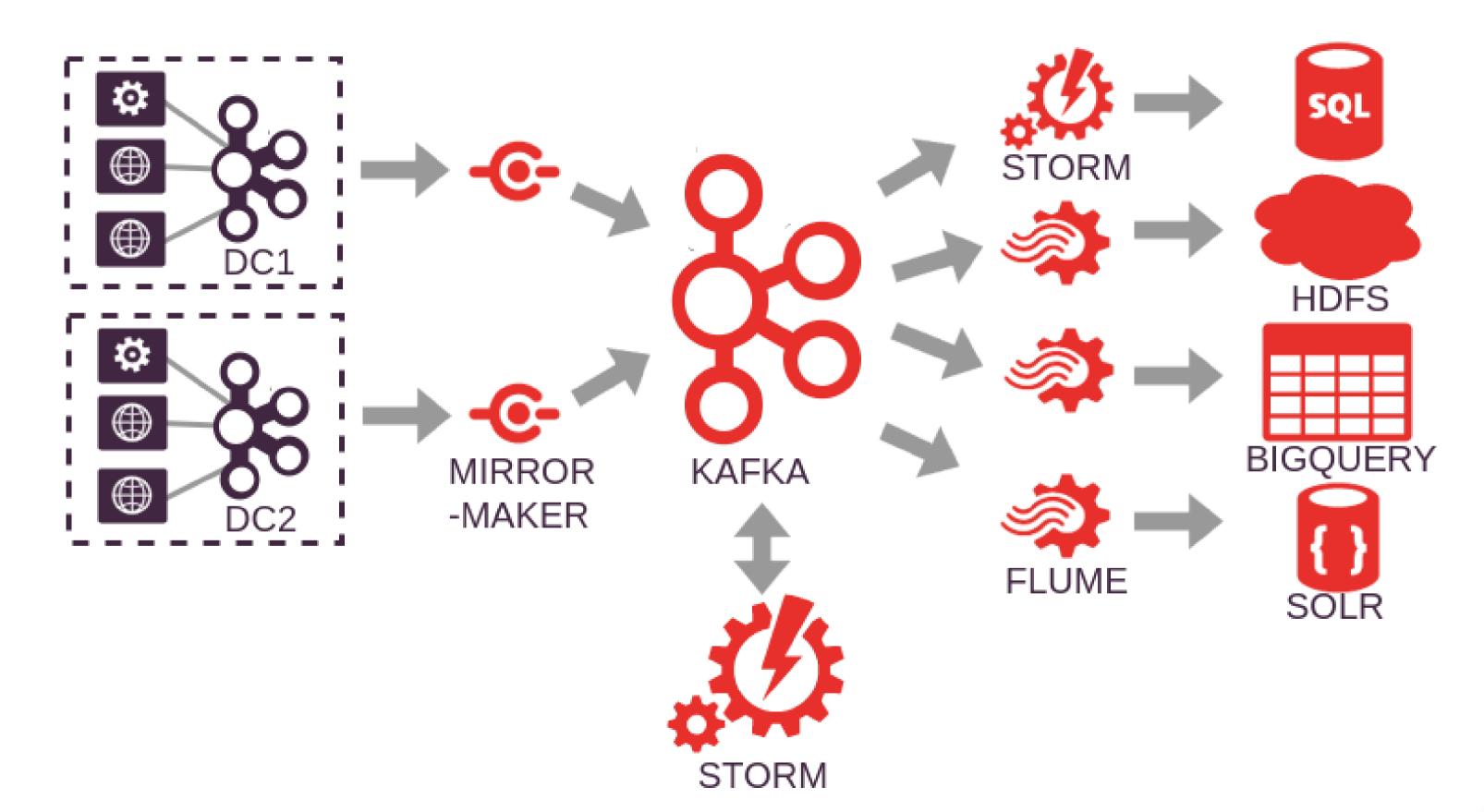
New approach:

- real-time processing
- publishing light events
- immutable streams of events

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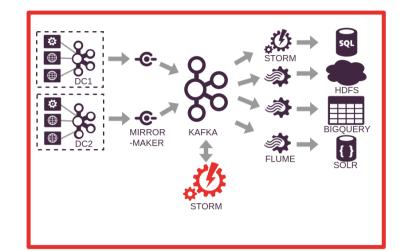


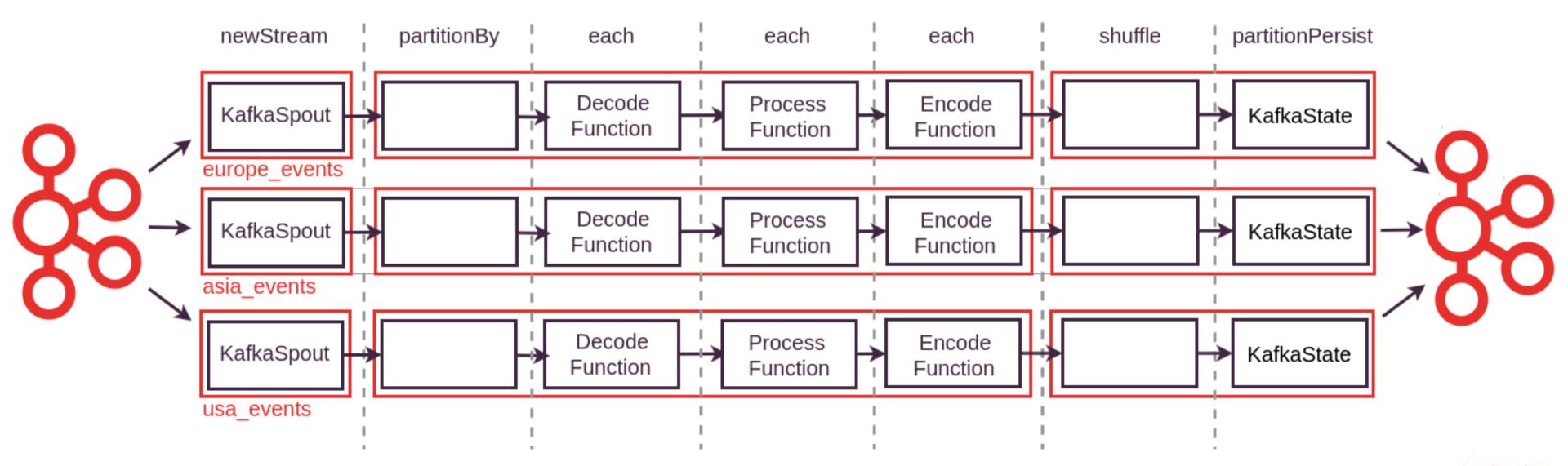
THE 3RD ITERATION: HIGH-LEVEL ARCHITECTURE



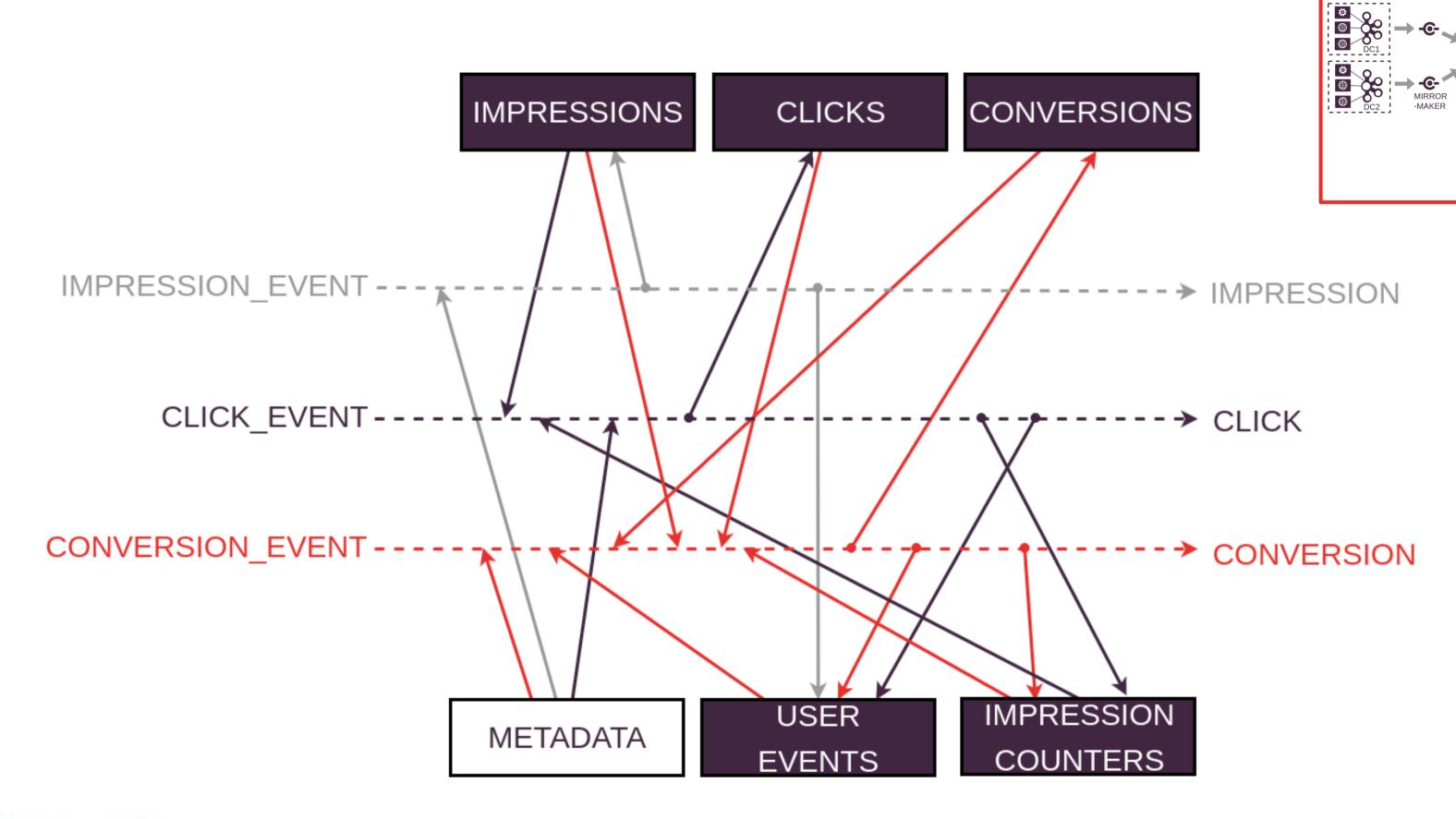
THE 3RD ITERATION: DATA-FLOW TOPOLOGY













What we have achieved:

- multi-DC architecture
- HDFS & BigQuery streaming
- platform monitoring
- much more stable platform
- higher quality of data processing
- better data-flow monitoring, deployment & maintenance



THANK YOU FOR YOUR ATTENTION