Figures: Snowflake Workload Timeseries Patterns

Murray Stokely

2024-10-18

Contents

1	Introduction	1
2	Full-Granularity Aggregated Hourly Timeseries2.1Normalized Full-Granularity Aggregated Hourly Timeseries2.2Normalized Timeseries of the Daily Means	
3	Weekly Pattern Analysis	4
4	Autocorrelation Analysis	10
5	Hourly daily maximum vs daily minimum	14
6	Holiday Effect Analysis	15

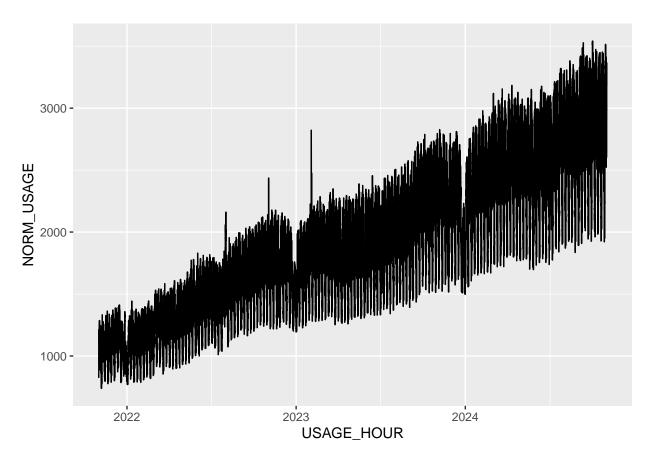
1 Introduction

This file includes figures and analysis for Section 2.2 on the Snowflake Workload User Demand Patterns. All figures and analysis are generated from the public dataset.

2 Full-Granularity Aggregated Hourly Timeseries

All regions and SKU types aggregated together at full hourly granularity and plotted over the full time range of the data set.

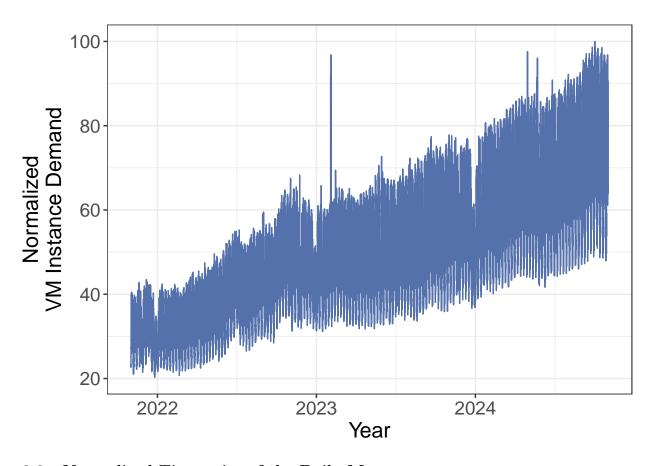
```
data <- read_parquet("../hourly_normalized.parquet")</pre>
data.all <- data %>% group_by(USAGE_HOUR) %>% summarise(across(NORM_USAGE, sum))
head(data.all)
## # A tibble: 6 x 2
##
     USAGE_HOUR
                          NORM_USAGE
     <dttm>
                               <dbl>
## 1 2021-11-01 00:00:00
                                 845
## 2 2021-11-01 01:00:00
                                 827
## 3 2021-11-01 02:00:00
                                 841
## 4 2021-11-01 03:00:00
                                 871
## 5 2021-11-01 04:00:00
                                 898
## 6 2021-11-01 05:00:00
                                 940
ggplot(data.all, aes(x=USAGE_HOUR, y=NORM_USAGE)) + geom_line()
```



2.1 Normalized Full-Granularity Aggregated Hourly Timeseries

All regions and SKU types aggregated together at full hourly granularity and plotted over the full time range of the data set. Normalized with the largest data point at 100.

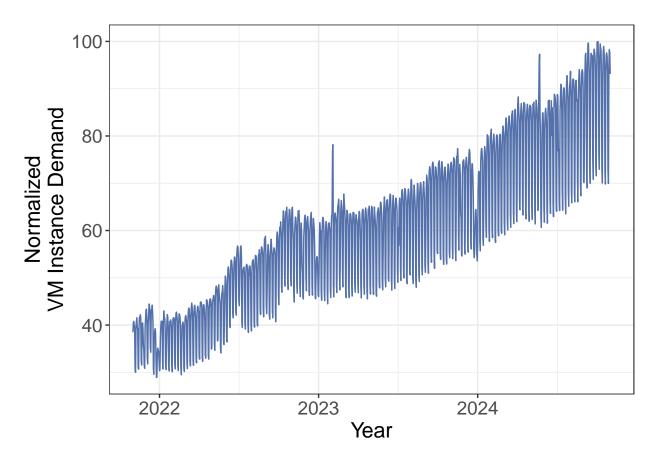
```
data.p1 <- data %>% subset(REGION_NUM == 2) %>% group_by(USAGE_HOUR) %>%
    summarise(across(NORM_USAGE, sum))
data.p1$TOTAL_COMPUTE = data.p1$NORM_USAGE
data.p1$day <- as.Date(data.p1$USAGE_HOUR)
data.p1$TOTAL_COMPUTE = (100*data.p1$TOTAL_COMPUTE) / max(data.p1$TOTAL_COMPUTE)
p1 <- ggplot(data.p1, aes(x=USAGE_HOUR, y=TOTAL_COMPUTE)) + geom_line(color="#5471AB") + theme_bw() + told.mai <- par("mai")
par("mai"= c(1,0.9,2,0.4))
p1</pre>
```



2.2 Normalized Timeseries of the Daily Means

Plot of the normalized daily means.

```
data.p2 <- data.p1 %>% group_by(day) %>% summarize(DAILY_MEAN = mean(TOTAL_COMPUTE))
data.p2$DAILY_MEAN = (100*data.p2$DAILY_MEAN) / max(data.p2$DAILY_MEAN)
p2 <- ggplot(data.p2, aes(x=day, y=DAILY_MEAN)) + geom_line(color="#5471AB") + theme_bw() + theme(axis.old.mai <- par("mai")
par("mai"= c(1,0.9,2,0.4))
p2</pre>
```



3 Weekly Pattern Analysis

We trim the start and end of our timeseries to align our dataset with Sunday through Saturday weeks so we can split it up in 7 day chunks and look at the distribution of weekly patterns.

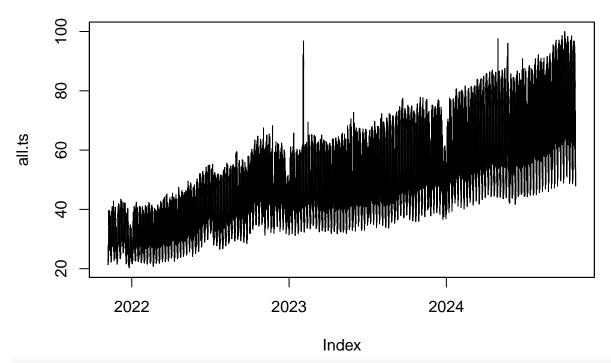
We then generate timeseries of the maximum, minimum, and mean of each day.

```
all <- data.p1 %>% subset(USAGE_HOUR >= as.POSIXct("2021-11-07", tz="UTC")) %>%
    subset(USAGE_HOUR < as.POSIXct("2024-10-27", tz="UTC"))
range(all$USAGE_HOUR)

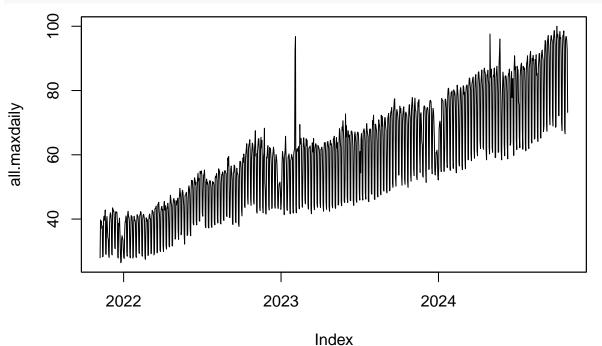
## [1] "2021-11-07 00:00:00 UTC" "2024-10-26 23:00:00 UTC"

all.ts <- zoo(all$TOTAL_COMPUTE, all$USAGE_HOUR)

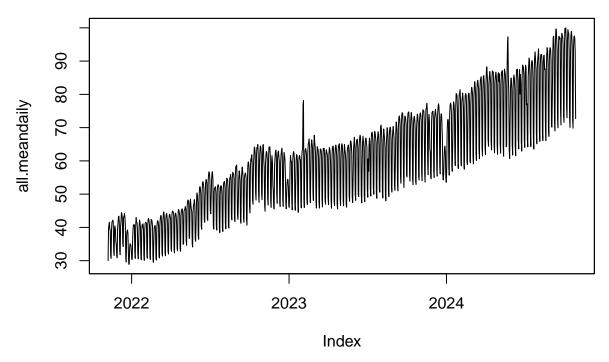
# Compute the maximumes over each day.
all.maxdaily <- rollapply(all.ts, width=24, by=24, FUN=max)
all.meandaily <- rollapply(all.ts, width=24, by=24, FUN=mean)
all.mindaily <- rollapply(all.ts, width=24, by=24, FUN=min)
plot(all.ts)</pre>
```







all.meandaily <- 100*all.meandaily/(max(all.meandaily))
plot(all.meandaily)</pre>

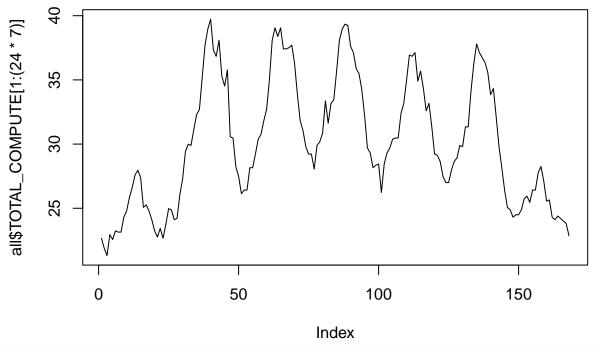


Next we plot the first two weeks of our dataset to examine the different weekly periodicity.

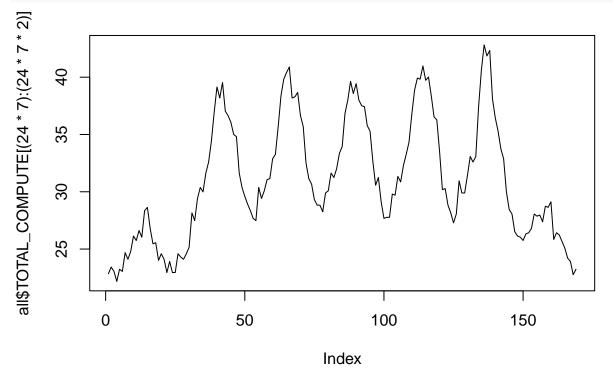
```
range(all$USAGE_HOUR)
```

```
## [1] "2021-11-07 00:00:00 UTC" "2024-10-26 23:00:00 UTC" head(all)
```

```
## # A tibble: 6 x 4
     USAGE_HOUR
                         NORM_USAGE TOTAL_COMPUTE day
##
     <dttm>
                               <dbl>
                                             <dbl> <date>
##
## 1 2021-11-07 00:00:00
                                235
                                              22.7 2021-11-07
                                              21.9 2021-11-07
## 2 2021-11-07 01:00:00
                                227
## 3 2021-11-07 02:00:00
                                              21.3 2021-11-07
                                221
## 4 2021-11-07 03:00:00
                                 238
                                              23.0 2021-11-07
## 5 2021-11-07 04:00:00
                                 234
                                              22.6 2021-11-07
## 6 2021-11-07 05:00:00
                                              23.2 2021-11-07
                                 241
```

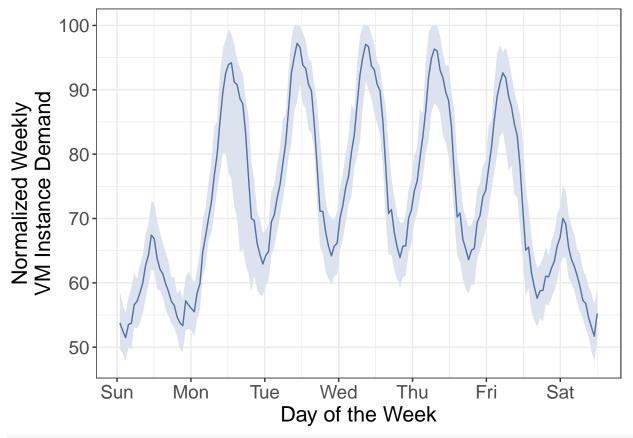


plot(all\$TOTAL_COMPUTE[(24*7):(24*7*2)], type="l")

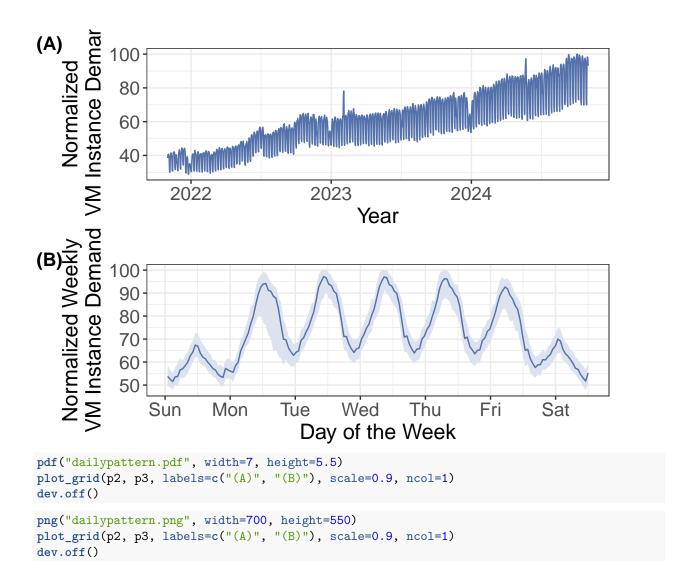


Now we break up the timeseries into 7 day partitions, calculate the quantiles at each time offset within the partitions to compute the range of weekly patterns.

```
weeks.norm <- apply(weeks, 1, function(x) { return ((100*x)/max(x)) })</pre>
# Now for each week, return a data frame and concat them together.
tmp.df <- do.call(rbind, lapply(1:ncol(weeks.norm), function(i) return (</pre>
  data.frame(x=weeks.norm[,i], y=1:length(weeks.norm[,i]),
             dow=rep(c("Su", "M", "T", "W", "R", "F", "S"), each=24, times=1)))))
# Now we generate a single data.frame of hourly quantiles. One row for
# each hour in the week (24*7 = 168 rows) with a column for each of 7 different
# percentiles.
hourly.quantiles <- tmp.df %>% group_by(y) %>%
  summarize(p90 = quantile(x, probs=0.9),
            p95 = quantile(x, probs=0.95),
            p99 = quantile(x, probs=0.99),
            p10=quantile(x, probs=0.1),
            p5=quantile(x, probs=0.05),
            p1=quantile(x, probs=0.01),
            med=quantile(x, probs=0.5))
# Nice x-axis labels for the days of the week.
days <- c("Sun", "Mon", "Tue", "Wed", "Thu", "Fri", "Sat")</pre>
p3 <- ggplot(hourly.quantiles, aes(x=y, y=med)) +
  geom_ribbon(aes(ymin=p5, ymax=p95), fill="#DDE3EE") +
  geom_line(color="#5471AB") + theme_bw() +
  theme(axis.text = element_text(size=14),
        axis.title.x = element_text(size=16),
        axis.title.y = element_text(size=16)) +
  xlab("Day of the Week") + ylab("Normalized Weekly\nVM Instance Demand") +
  scale_x_continuous(breaks=seq(from=0, to=24*14, length.out=14),
                     labels=rep(days, 2))
рЗ
```

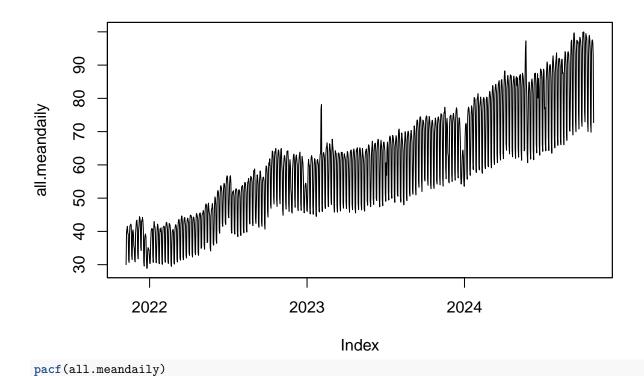


plot_grid(p2, p3, labels=c("(A)", "(B)"), scale=0.9, ncol=1)

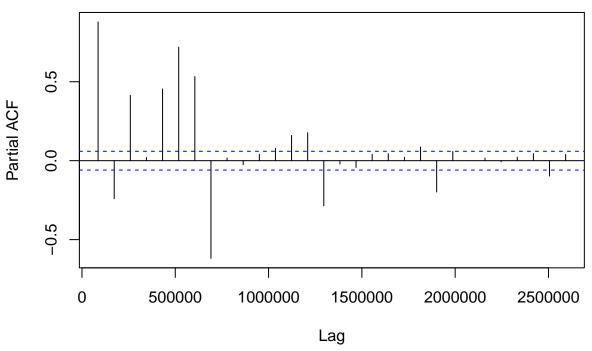


4 Autocorrelation Analysis

```
plot(all.meandaily)
```



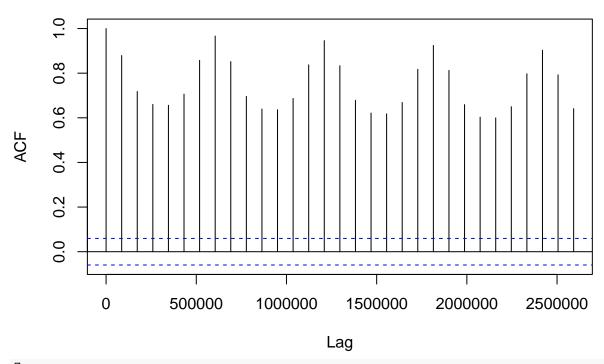
Series all.meandaily



```
#data.zoo <- zoo(all$NORM_USAGE, all$USAGE_HOUR)
#data.sub
#data.sub.zoo <- zoo(data.sub$TOTAL_COST, data.sub$day)
#data.sub.zoo
#plot(data.zoo)
#pacf(data.sub.zoo)</pre>
```

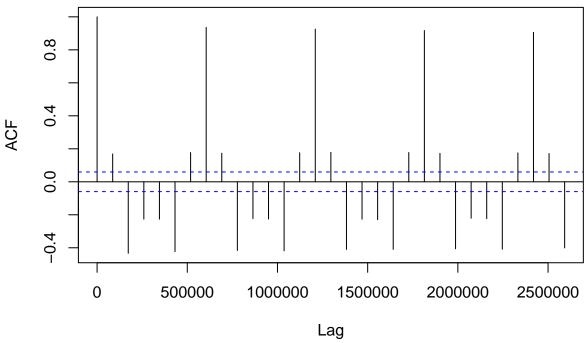
```
#acf(data.sub.zoo)
z = acf(all.meandaily)
```

Series all.meandaily



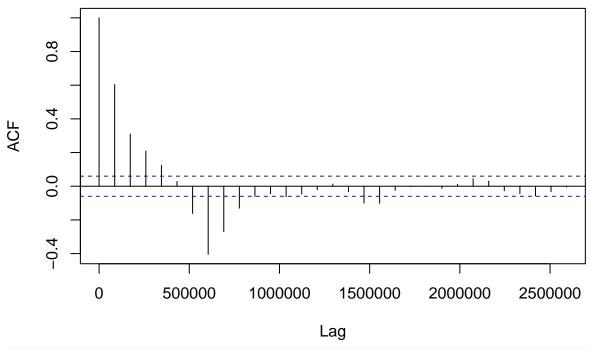
```
##
   Autocorrelations of series 'all.meandaily', by lag
##
##
##
                                                                       691200
         0
             86400
                    172800
                            259200
                                     345600
                                             432000
                                                      518400
                                                              604800
                                                                               777600
##
     1.000
             0.879
                      0.718
                              0.660
                                      0.656
                                               0.706
                                                       0.857
                                                                0.966
                                                                        0.852
                                                                                0.696
    864000
            950400 1036800 1123200 1209600 1296000 1382400 1468800 1555200 1641600
##
##
     0.639
             0.636
                      0.687
                              0.837
                                      0.946
                                               0.834
                                                       0.679
                                                                0.621
                                                                        0.618
                                                                                0.669
## 1728000 1814400 1900800 1987200 2073600 2160000 2246400 2332800 2419200 2505600
     0.817
             0.924
                      0.812
                              0.659
                                      0.603
                                               0.600
                                                       0.650
                                                                0.797
                                                                        0.903
                                                                                0.792
## 2592000
     0.641
##
y = acf(diff(all.meandaily))
```

Series diff(all.meandaily)



```
у
##
## Autocorrelations of series 'diff(all.meandaily)', by lag
##
##
             86400 172800 259200
                                   345600
                                           432000 518400
                                                           604800
                                                                   691200 777600
##
     1.000
            0.169
                   -0.433 -0.226
                                  -0.226
                                           -0.423
                                                    0.177
                                                            0.936
                                                                    0.173
                                                                           -0.416
           950400 1036800 1123200 1209600 1296000 1382400 1468800 1555200 1641600
    864000
                                                   -0.410
           -0.226 -0.419
                                     0.926
                                                                   -0.230
    -0.223
                            0.176
                                            0.179
                                                           -0.226
                                                                           -0.410
## 1728000 1814400 1900800 1987200 2073600 2160000 2246400 2332800 2419200 2505600
            0.917
                     0.173 -0.406 -0.221 -0.224
                                                   -0.408
                                                                    0.906
##
     0.178
                                                            0.175
                                                                            0.171
## 2592000
   -0.401
##
x = acf(diff(all.meandaily,7))
```

Series diff(all.meandaily, 7)



```
##
## Autocorrelations of series 'diff(all.meandaily, 7)', by lag
##
##
        0
            86400 172800 259200
                                   345600 432000 518400
                                                           604800
                                                                   691200
                                                                          777600
    1.000
            0.604
                            0.209
                                    0.124
                                            0.028
##
                    0.310
                                                  -0.162 -0.404
                                                                  -0.269
                                                                          -0.130
           950400 1036800 1123200 1209600 1296000 1382400 1468800 1555200 1641600
   864000
   -0.061
           -0.044 -0.062 -0.046
                                  -0.021
                                            0.013
                                                  -0.033
                                                          -0.100
                                                                  -0.101
                                                                          -0.024
## 1728000 1814400 1900800 1987200 2073600 2160000 2246400 2332800 2419200 2505600
   -0.003
            0.000 -0.013
                            0.011
                                    0.045
                                            0.030 -0.027 -0.044 -0.058 -0.032
## 2592000
   -0.005
##
```

5 Hourly daily maximum vs daily minimum

```
all.maxweekly <- rollapply(all.meandaily, width=7, by=7, FUN=max)
all.minweekly <- rollapply(all.meandaily, width=7, by=7, FUN=min)
head(all.maxweekly)
## 2021-11-10 11:00:00 2021-11-17 11:00:00 2021-11-24 11:00:00 2021-12-01 11:00:00
##
              41.53539
                                  42.18843
                                                       40.45364
                                                                           43.37488
## 2021-12-08 11:00:00 2021-12-15 11:00:00
##
              44.45165
                                  44.22233
head(all.minweekly)
## 2021-11-10 11:00:00 2021-11-17 11:00:00 2021-11-24 11:00:00 2021-12-01 11:00:00
##
              30.00499
                                  30.67298
                                                       31.47557
                                                                           30.84247
## 2021-12-08 11:00:00 2021-12-15 11:00:00
```

```
##
              31.77468
                                  30.82752
head(all.maxweekly / all.minweekly)
## 2021-11-10 11:00:00 2021-11-17 11:00:00 2021-11-24 11:00:00 2021-12-01 11:00:00
              1.384283
                                  1.375427
                                                       1.285239
                                                                           1.406336
## 2021-12-08 11:00:00 2021-12-15 11:00:00
              1.398965
                                  1.434508
mean(all.maxweekly / all.minweekly)
## [1] 1.387805
head(all.maxdaily)
## 2021-11-07 11:00:00 2021-11-08 11:00:00 2021-11-09 11:00:00 2021-11-10 11:00:00
              27.96528
                                  39.72999
                                                      39.05497
                                                                           39.34426
## 2021-11-11 11:00:00 2021-11-12 11:00:00
              37.12633
##
                                  37.80135
head(all.mindaily)
## 2021-11-07 11:00:00 2021-11-08 11:00:00 2021-11-09 11:00:00 2021-11-10 11:00:00
              21.31148
                                  24.10800
                                                      26.13308
                                                                           28.06172
## 2021-11-11 11:00:00 2021-11-12 11:00:00
              26.22951
                                  27.00096
##
head(all.maxdaily/all.mindaily)
## 2021-11-07 11:00:00 2021-11-08 11:00:00 2021-11-09 11:00:00 2021-11-10 11:00:00
              1.312217
                                  1.648000
                                                       1.494465
## 2021-11-11 11:00:00 2021-11-12 11:00:00
              1.415441
                                  1.400000
mean(all.maxdaily/all.mindaily)
```

[1] 1.513287

Average daily maximum is 34% higher than average daily minimum.

6 Holiday Effect Analysis

```
as.POSIXct("2021-12-25"),
                                          as.POSIXct("2022-01-01"),
                                          as.POSIXct("2022-01-08"),
                                          as.POSIXct("2021-12-17"),
                                          as.POSIXct("2021-12-24"),
                                          as.POSIXct("2021-12-31"),
                                          as.POSIXct("2022-01-07"),
                                          as.POSIXct("2022-01-14"),
                                          as.POSIXct("2021-12-16"),
                                          as.POSIXct("2021-12-23"),
                                          as.POSIXct("2021-12-30"),
                                          as.POSIXct("2022-01-06"),
                                          as.POSIXct("2022-01-13")),
                         weekend.end=c(as.POSIXct("2021-12-20"),
                                        as.POSIXct("2021-12-27"),
                                        as.POSIXct("2022-01-03"),
                                        as.POSIXct("2022-01-10"),
                                        as.POSIXct("2021-12-19"),
                                        as.POSIXct("2021-12-26"),
                                        as.POSIXct("2022-01-02"),
                                        as.POSIXct("2022-01-09"),
                                        as.POSIXct("2022-01-15"),
                                        as.POSIXct("2021-12-18"),
                                        as.POSIXct("2021-12-25"),
                                        as.POSIXct("2022-01-01"),
                                        as.POSIXct("2022-01-08"),
                                        as.POSIXct("2022-01-15")))
holidays.2023 <- subset(data.all, (USAGE_HOUR > as.POSIXct("2022-12-15") &
                                      USAGE_HOUR < as.POSIXct("2023-01-15")))</pre>
holidays.2023$ts <- holidays.2023$USAGE_HOUR - dyears(1)
holidays.2023$NORM_USAGE <- (100 * holidays.2023$NORM_USAGE) /
  max(holidays.2023$NORM_USAGE)
holidays.2023$year = label.2
holidays.2023$weekend.start = as.POSIXct("2021-12-17")
holidays.2023$weekend.end = as.POSIXct("2021-12-19")
holidays.2024 <- subset(data.all, (USAGE_HOUR > as.POSIXct("2023-12-15") &
                                      USAGE_HOUR < as.POSIXct("2024-01-15")))</pre>
holidays.2024$ts <- holidays.2024$USAGE_HOUR - dyears(2)
holidays.2024$NORM_USAGE <- (100 * holidays.2024$NORM_USAGE) /
  max(holidays.2024$NORM USAGE)
holidays.2024$year = label.3
holidays.2024$weekend.start = as.POSIXct("2021-12-16")
holidays.2024 weekend.end = as.POSIXct("2021-12-18")
holidays.all <- rbind(holidays.2022, holidays.2023, holidays.2024)
head(holidays.all)
## # A tibble: 6 x 6
##
     USAGE_HOUR
                         NORM_USAGE year
                                             weekend.start
                                                                 weekend.end
     <dttm>
                               <dbl> <chr>
                                             <dttm>
                                                                  <dttm>
```

```
## 1 2021-12-15 09:00:00
                               89.6 2021-2~ 2021-12-18 00:00:00 2021-12-20 00:00:00
## 2 2021-12-15 10:00:00
                               88.8 2021-2~ 2021-12-18 00:00:00 2021-12-20 00:00:00
                               91.4 2021-2~ 2021-12-18 00:00:00 2021-12-20 00:00:00
## 3 2021-12-15 11:00:00
## 4 2021-12-15 12:00:00
                               93.0 2021-2~ 2021-12-18 00:00:00 2021-12-20 00:00:00
## 5 2021-12-15 13:00:00
                               93.1 2021-2~ 2021-12-18 00:00:00 2021-12-20 00:00:00
## 6 2021-12-15 14:00:00
                               95.6 2021-2~ 2021-12-18 00:00:00 2021-12-20 00:00:00
## # i 1 more variable: ts <dttm>
holidayPlot <- function() {</pre>
  highlights$ts <- min(holidays.all$ts)
  highlights$NORM_USAGE <- min(holidays.all$NORM_USAGE)
  ggplot(data=holidays.all, aes(x=ts, y=NORM_USAGE)) +
    geom_rect(data=highlights, aes(xmin=weekend.start, xmax=weekend.end,
                                   ymin=-Inf, ymax=Inf),
              fill="#DDE3EE",alpha=1.0) +
    geom_line() + facet_grid(rows = vars(year)) + theme_bw() +
    theme(axis.text=element_text(size=15), axis.title=element_text(size=15),
          strip.text=element_text(size=15), legend.text = element_text(size=15),
          legend.title = element_text(size=15)) +
    ylab("Normalized VM Instance Demand") + xlab("") +
    scale_x_continuous(breaks=c(as.POSIXct("2021-12-18"), as.POSIXct("2021-12-25"),
                                as.POSIXct("2022-01-01"), as.POSIXct("2022-01-08"),
                                as.POSIXct("2022-01-15")),
                       labels=c("Dec 18", "Dec 25", "Jan 1", "Jan 8", "Jan 15"),
                       minor_breaks=seq(from=as.POSIXct("2021-12-19"),
                                         to=as.POSIXct("2022-01-15"), by=86400))
}
holidayPlot()
   100
     90
Normalized VM Instance Demand
     80
     70
     60
   100
    90
     80
     70
     60
   100
     90
     80
     70
     60
                                                              Jan 8
               Dec 18
                               Dec 25
                                               Jan 1
                                                                             Jan 15
```

pdf ## 2

pdf ## 2