Architecture Review Fatafat

ligaDATA

February 12 2015 Version 1.0 ligaDATA

Agenda

- Introducing Fatafat
- A Simple Use-Case
- Architecture
- Metadata API
- Model workflow (DAG)
- Performance & Scale

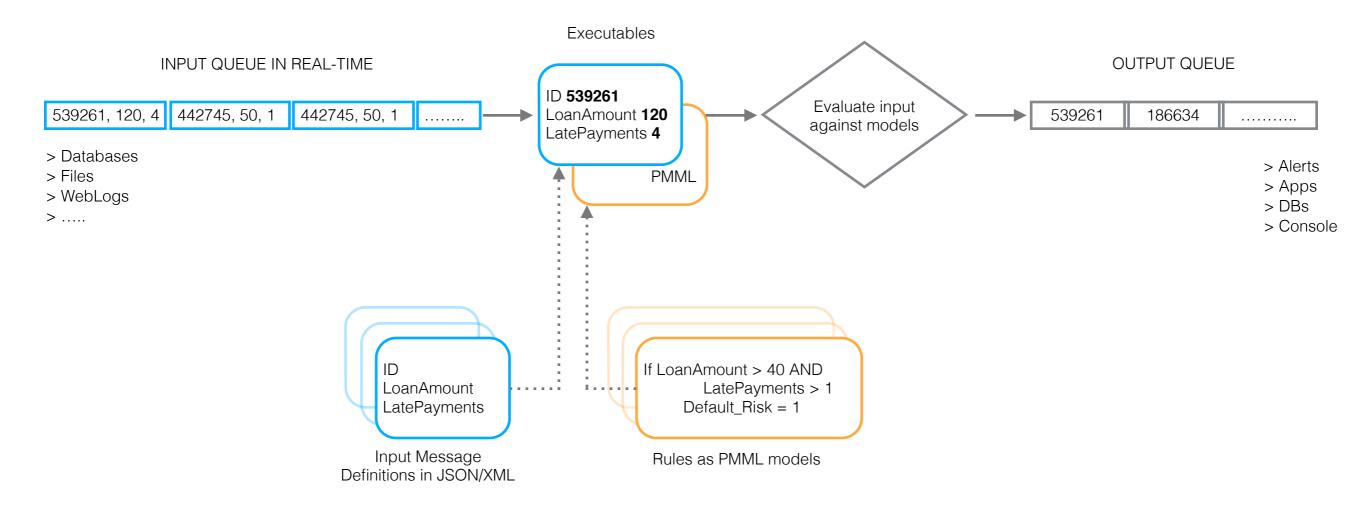
Introducing Fatafat

Fatafat

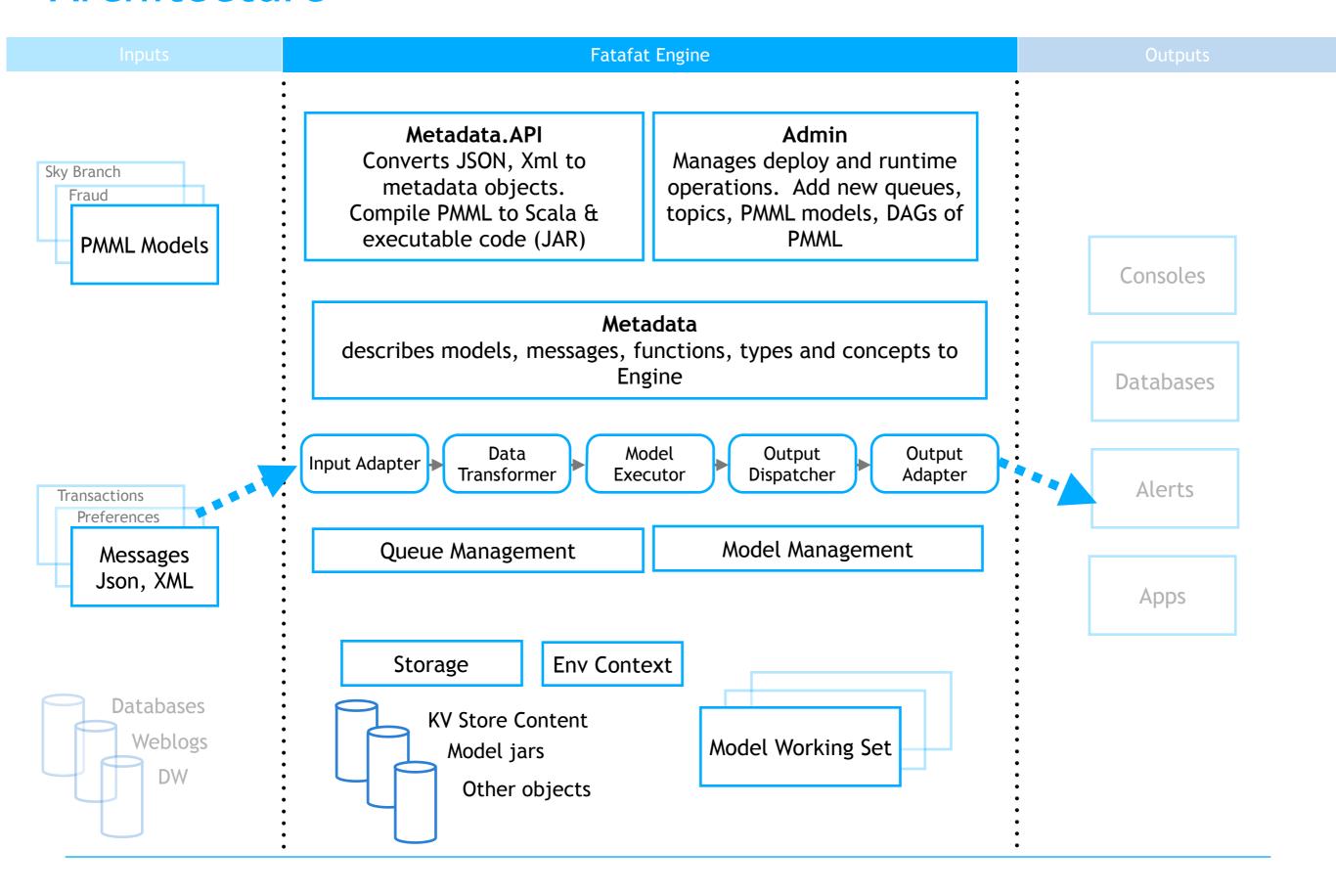
- Is an open-source decision engine that provides real-time processing of big data streams
- Helps act upon opportunities or threats based on data science, business rules and historical data
- Provides unmatched efficiency and scale via cluster based deployment
- Guarantees exactly once execution of each input message
- Reduces PMML model deployment from ~months to ~days
- Is easy to deploy and comes with samples, guides, and a vibrant community right out of the box
- Is based on open-source tools and technology stack

A Simple Use-Case

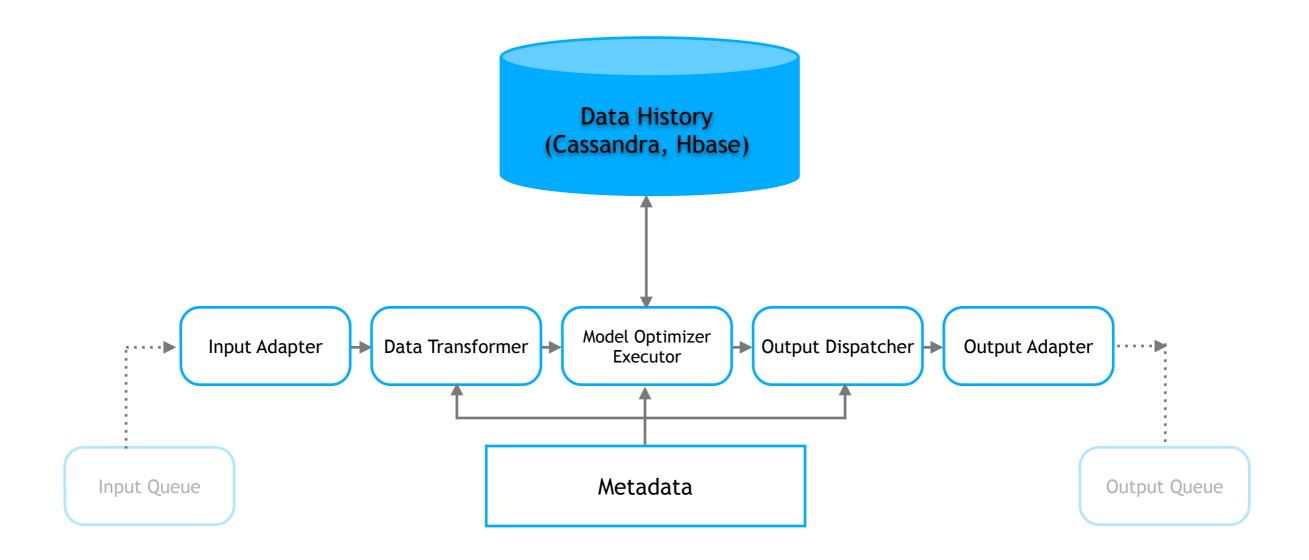
Who is at a risk of defaulting based on loan amount and late payments?



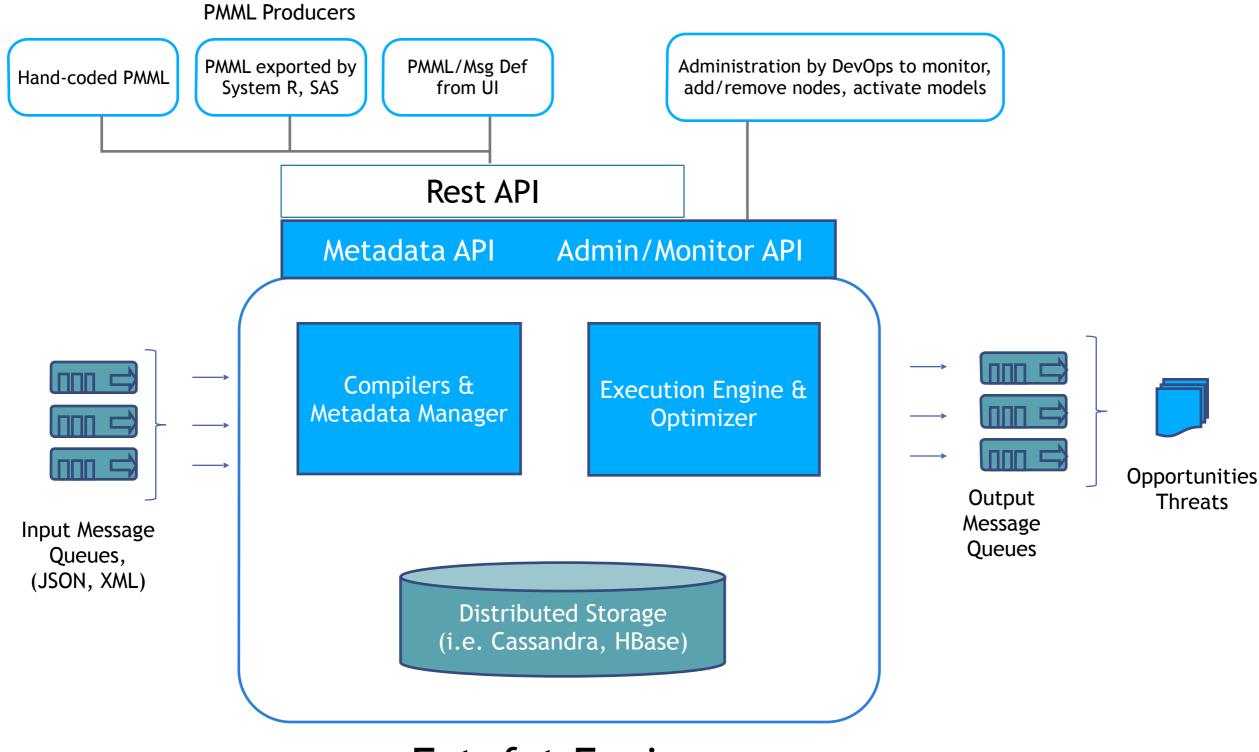
Architecture



Engine Execution Flow



Metadata API Sub-Systems



Fatafat Engine

Metadata API Elements

Models

(PMML Rule Set, i.e. fraud, attrition)

Functions

(in PMML, Scala, user defined)

Messages

(from input queue, i.e. Kafka or MQ)

Containers

(i.e. a record or dimensions)

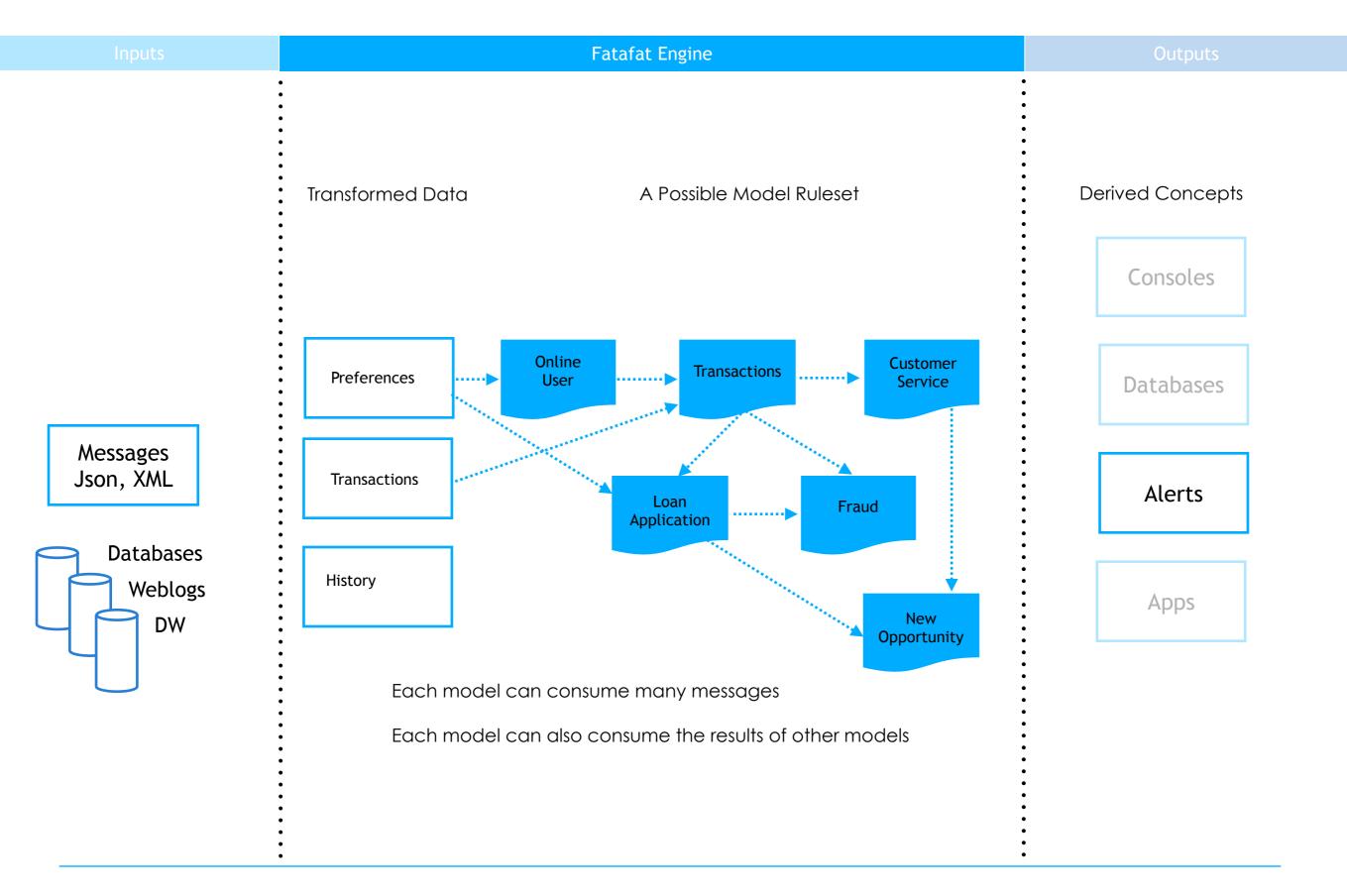
Types

(i.e. array of customers, loan applicants, types of containers)

Concepts

(PMML Output fields, preprocessing, scores)

Model Workflow



Performance & Scale

Fatafat on a single node: 220k to 230k messages / second

CONFIGURATION:

16 core box, using Solid State Disc

<u>Sample Tool</u> to generate messages of size 1k (not being reduced) Data Mining uses 100's to 100k fields – not 100 byte message <u>Kafka Queue</u> - 3 input queues, each queue with 8 partitions <u>Fatafat Engine</u> - Using the remaining 12-13 cores

COMPARISON:

Storm is currently the lowest latency Apache big data system Storm integration, got up to 90k to 100k for same data Fatafat is 2.4 times faster than Storm = (225k/95k) in this test

SCALE:

Fatafat can horizontally scale while keeping the same performance.

Performance & Scale

Fatafat on a single node: 220k to 230k messages / second

How do we do it fast:

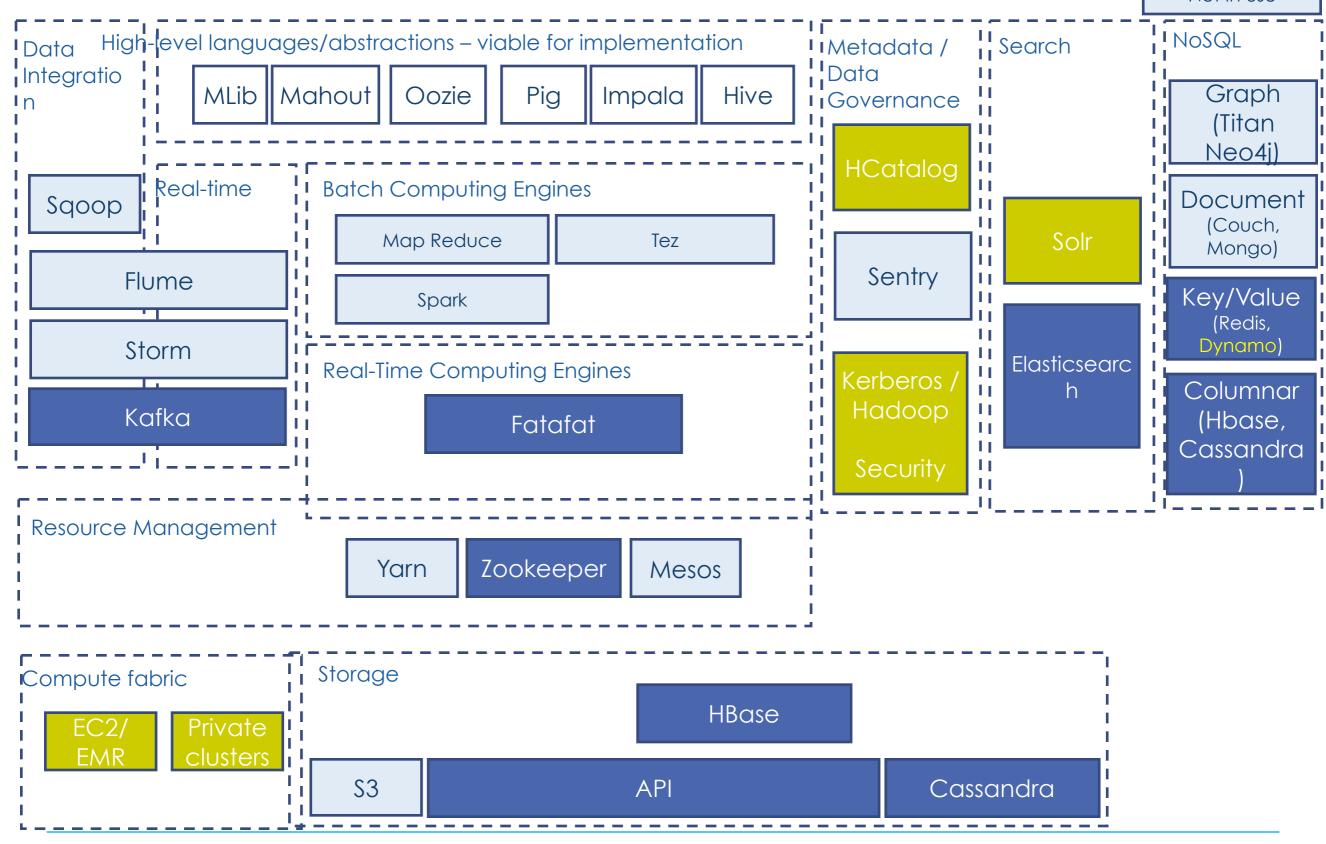
- Message partitioning
- Dimension caching
- DAG execution on a single node
- Efficient communication between dependent models
- Parallel execution
- Multi-node optimization

Technology Stack

Current Stack

Future possibility

Not in use



Questions