

Superseding Traditional Indexes with Multicriteria Data Structures

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GIORGIO VINCIGUERRA

PhD student in Computer Science
giorgio.vinciguerra@phd.unipi.it



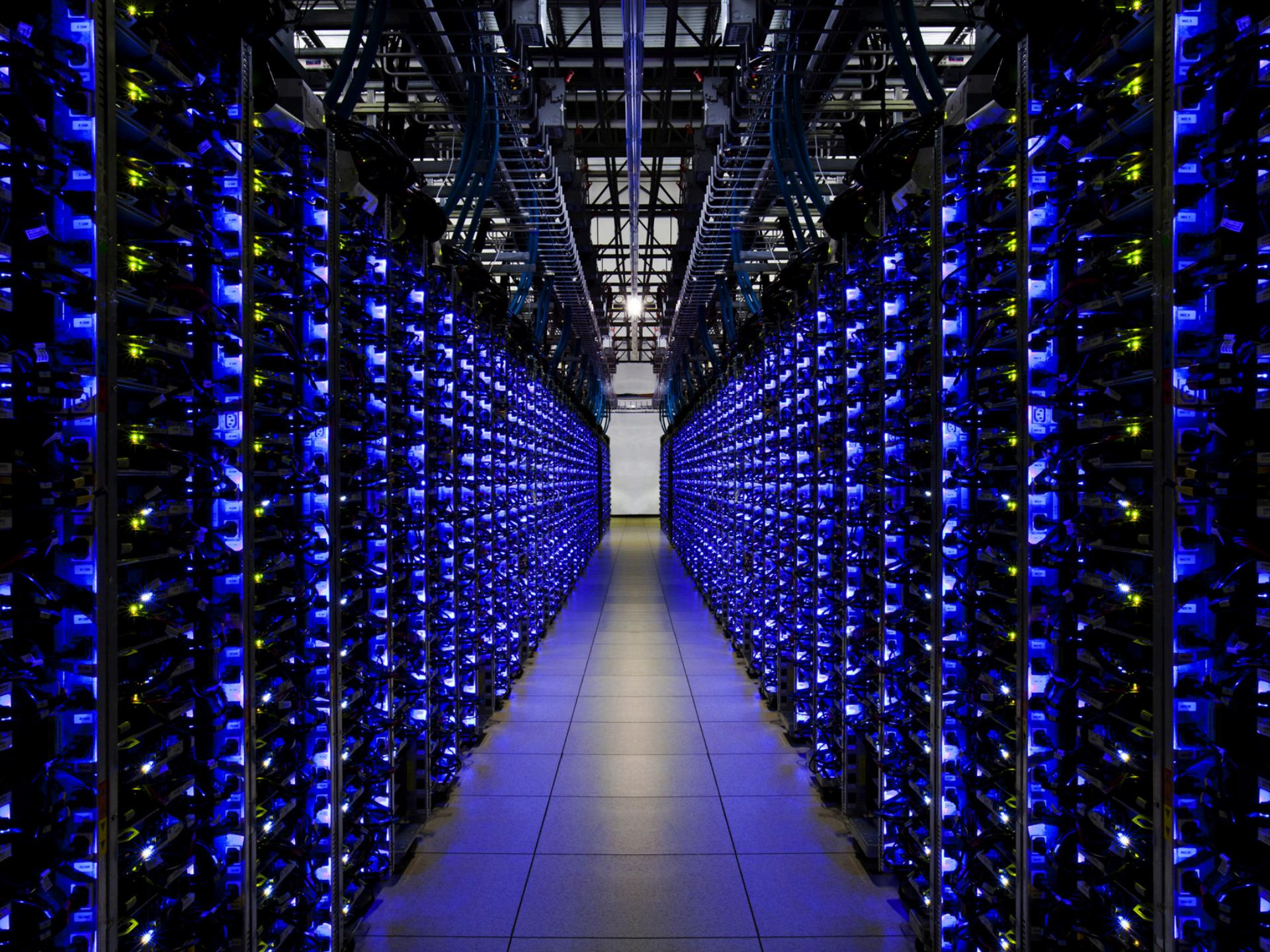
Outline

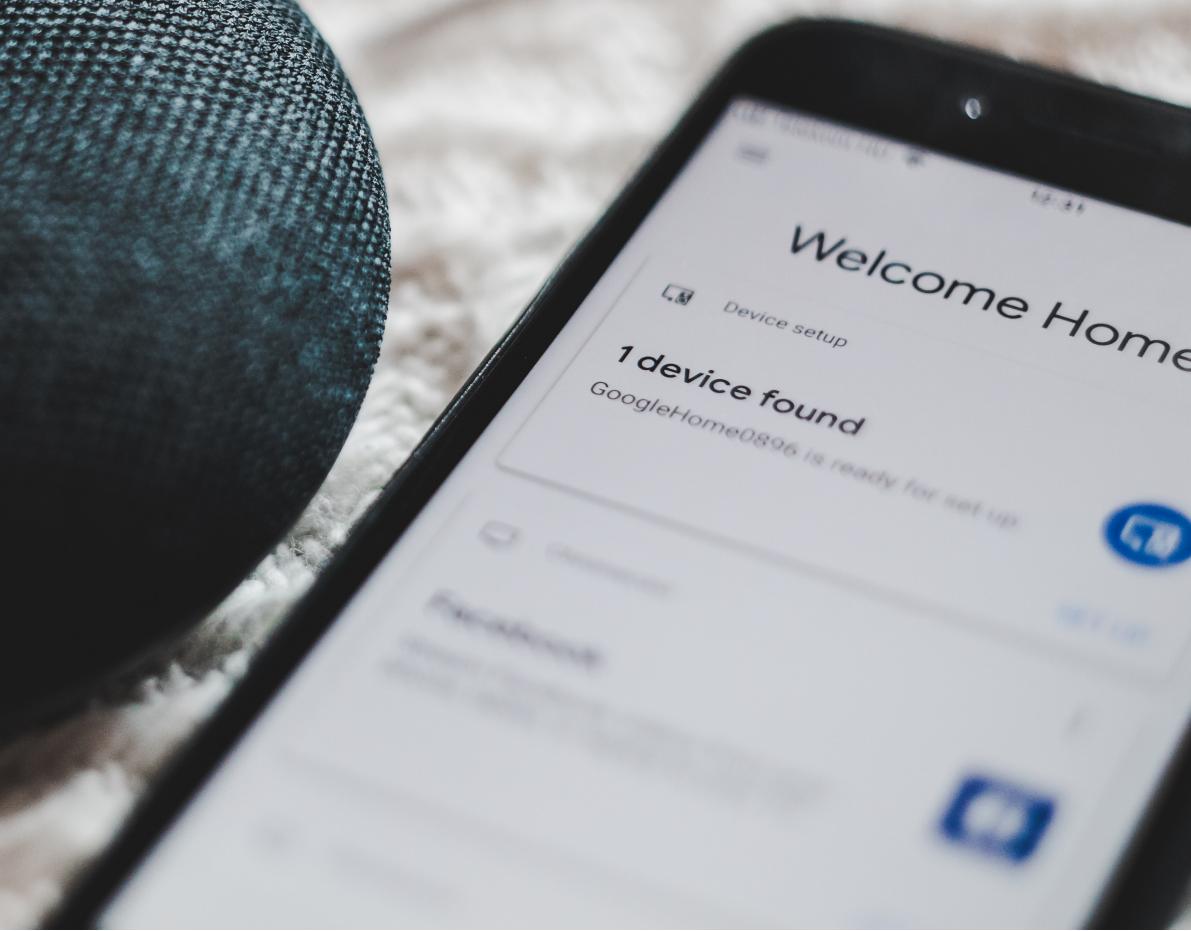


1. Multicriteria data structures
2. The dictionary problem
 - External memory model
 - Multiway trees
 - Novel approaches
 - Our results
3. Bonus slides

Motivation

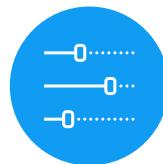
1. Algorithms and data structures often offer a collection of different trade-offs (e.g. time, space occupancy, energy consumption, ...)
2. Software engineers have to choose the one that best fits the needs of their application
3. These needs change with time, data, devices, and users





Multicriteria Data Structures

A *multicriteria data structure* selects the best data structure within some performance and computational constraints



FAMILY
of data structures



CONSTRAINTS
space, time, energy...



OPTIMISATION
find the best structure

The dictionary problem



We are given a set of “objects”, and we are asked to store them succinctly and to support efficient retrieval

Databases

File Systems

Search Engines

Social Networks

PostgreSQL 10.1 : SSH : TLS : Simple Plan : katonice : public.comments

24 b/s pro

tinyapp katonice

Items Favorites History

Recently

- messages
- brands
- activities
- bar
- comments

Functions

- myinserts

Items

- activities
- app_for_leave
- bar
- brands
- comments
- comments_snapshot
- foo
- goose_db_version
- hashtags
- hashtagviews
- installations
- interactions
- messages
- mutuals
- overviews
- proposals
- relationships

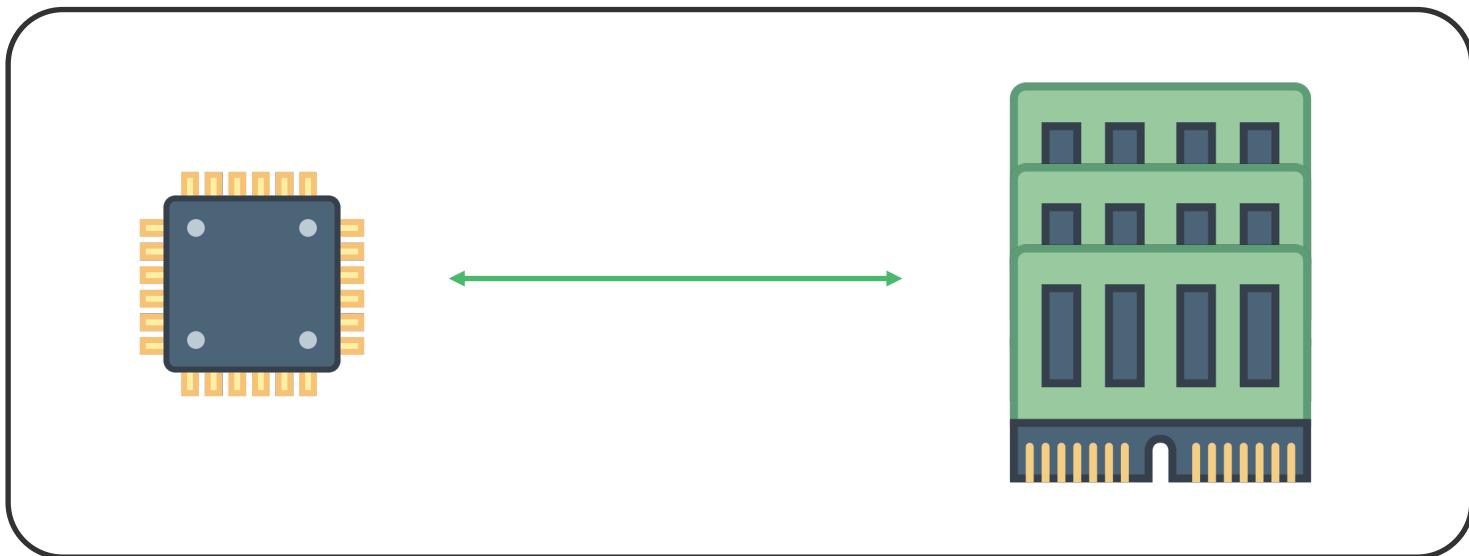
+ public + Data Structure Column id = 10

1-300 of 28,000 >

id	comment	from_user_id	to_user_id	created_at	updated_at	item_id	attachment	instagram_id	is_disabled
290	This jacket 🎉	5569	4634	2015-10-07 09:13:03.016	2015-12-08 15:31:04.053138	11378	NULL	NULL	FALSE
291	Love everything! 💕	5569	6327	2015-11-27 15:12:09.076	2015-12-08 15:31:04.102297	15686	NULL	NULL	FALSE
292	Thank you 😊 @emcollins	6620	6620	2015-08-27 09:02:17.558	2015-12-08 15:31:04.140739	8234	NULL	NULL	FALSE
293	Awesome!	5569	2024	2015-11-19 23:12:16.83	2015-12-08 15:31:04.177182	15055	NULL	NULL	FALSE
294	Love this top 💕	5569	4147	2015-09-28 07:01:29.748	2015-12-08 15:31:04.212939	10596	NULL	NULL	FALSE
295	Love!!! ❤️🎉	5569	6998	2015-09-07 15:48:40.882	2015-12-08 15:31:04.251709	9073	NULL	NULL	FALSE
296	🌸✿💜	12141	4384	2015-08-01 12:57:11.839	2015-12-08 15:31:04.285874	5375	NULL	NULL	FALSE
297	Love this shot xx	7308	570	2015-08-24 09:57:26.805	2015-12-08 15:31:04.321845	7970	NULL	NULL	FALSE
298	So cool! 🎉	8995	5510	2015-11-01 17:34:24.51	2015-12-08 15:31:04.354346	13421	NULL	NULL	FALSE
299	Love all your looks but this is the best look I've seen on the...	8360	9204	2015-08-06 13:11:53.326	2015-12-08 15:31:04.390493	5684	NULL	NULL	FALSE
300	Lovely! 🎉	5569	10399	2015-10-05 13:22:11.9	2015-12-08 15:31:04.434476	11201	NULL	NULL	FALSE
301	❤️❤️	5569	6555	2015-11-21 14:13:04.546	2015-12-08 15:31:04.470276	15199	NULL	NULL	FALSE
302	Stunning!	6386	8758	2015-08-09 05:26:53.459	2015-12-08 15:31:04.498871	5614	NULL	NULL	FALSE
303	Can I join u skating, in that amazing outfit?! 🤸‍♂️	9691	11728	2015-08-08 09:53:29.512	2015-12-08 15:31:04.531174	6437	NULL	NULL	FALSE
304	Nice texture mix!	11863	5569	2015-08-25 08:09:31.137	2015-12-08 15:31:04.563856	7971	NULL	NULL	FALSE
305	Banger!! 🎉🎉	6572	880	2015-10-06 12:17:31.367	2015-12-08 15:31:04.587885	11304	NULL	NULL	FALSE
306	So pretty 🎉	9691	8852	2015-08-08 09:52:20.564	2015-12-08 15:31:04.620565	6440	NULL	NULL	FALSE
307	Love this! Saw the full shoot on your blog x	378	11302	2015-05-09 23:50:23.51	2015-12-08 15:31:04.649067	435	NULL	NULL	FALSE
308	Your hair!!!! 🎉	5569	8809	2015-08-28 10:22:09.218	2015-12-08 15:31:04.689269	8326	NULL	NULL	FALSE
310	Your eyes are gorgeous!	3630	8995	2015-07-30 11:51:04.818	2015-12-08 15:31:04.757379	3216	NULL	NULL	FALSE
312	Cool shirt!	8995	1191	2015-09-15 14:01:28.699	2015-12-08 15:31:04.83927	9554	NULL	NULL	FALSE
313	Love the top :)	7663	12232	2015-10-12 21:11:11.162	2015-12-08 15:31:04.867942	8021	NULL	NULL	FALSE

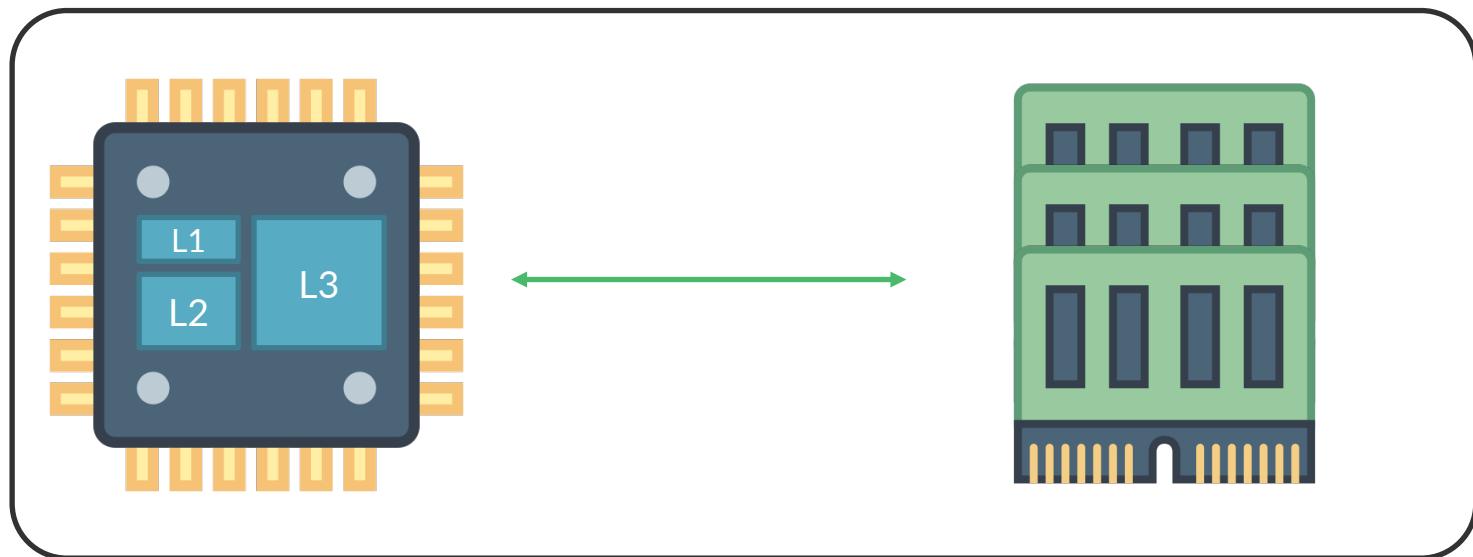
Memory hierarchy

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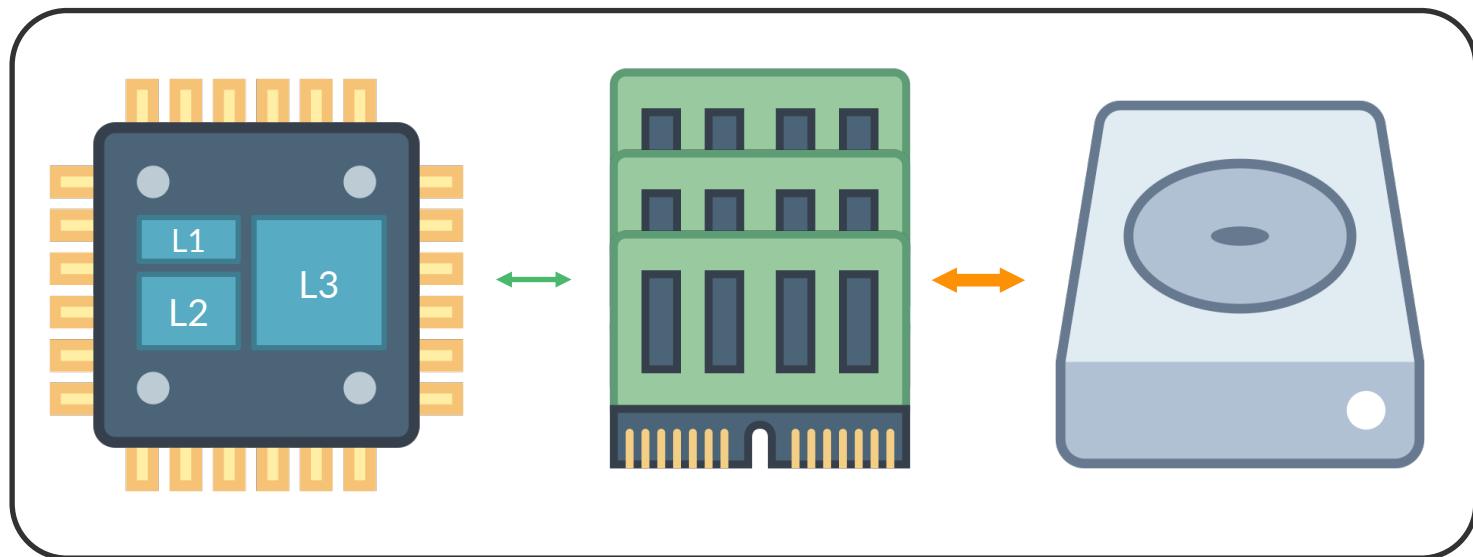
Memory hierarchy

~



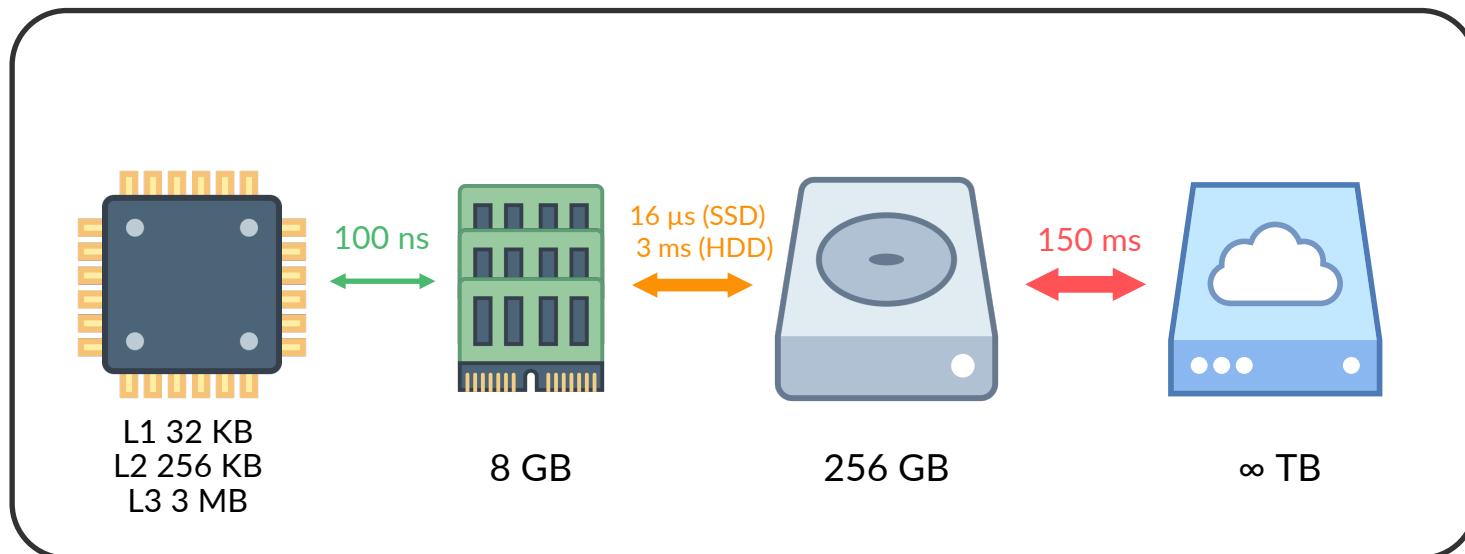
Memory hierarchy

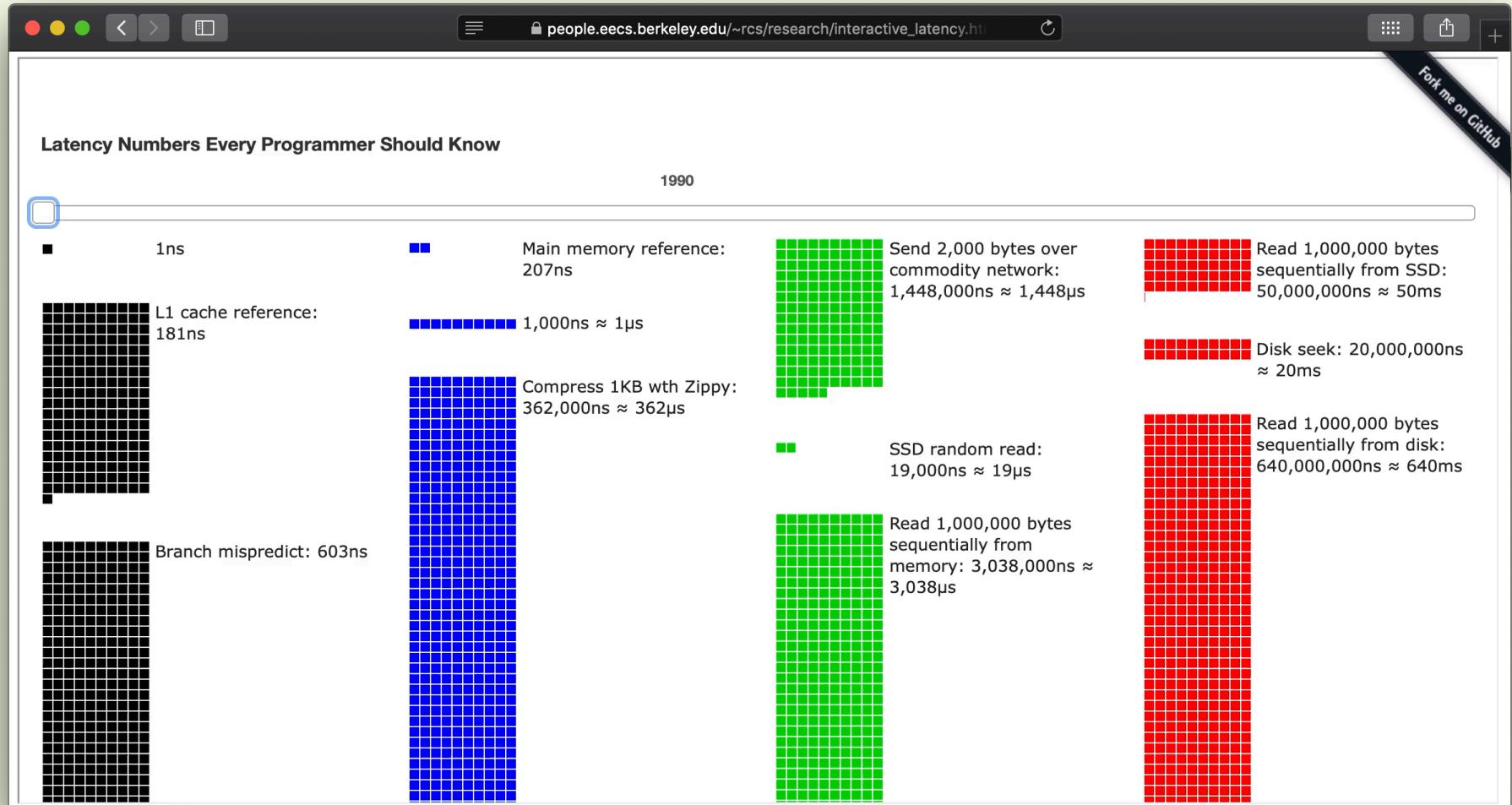
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Memory hierarchy

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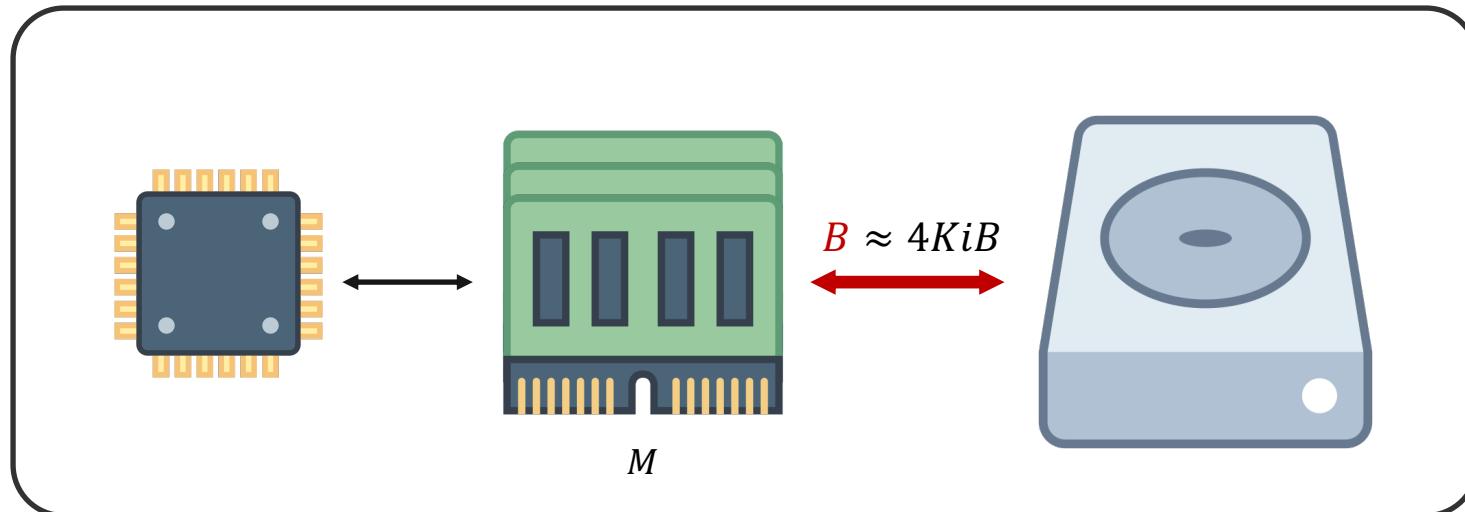




The External Memory (aka I/O) model

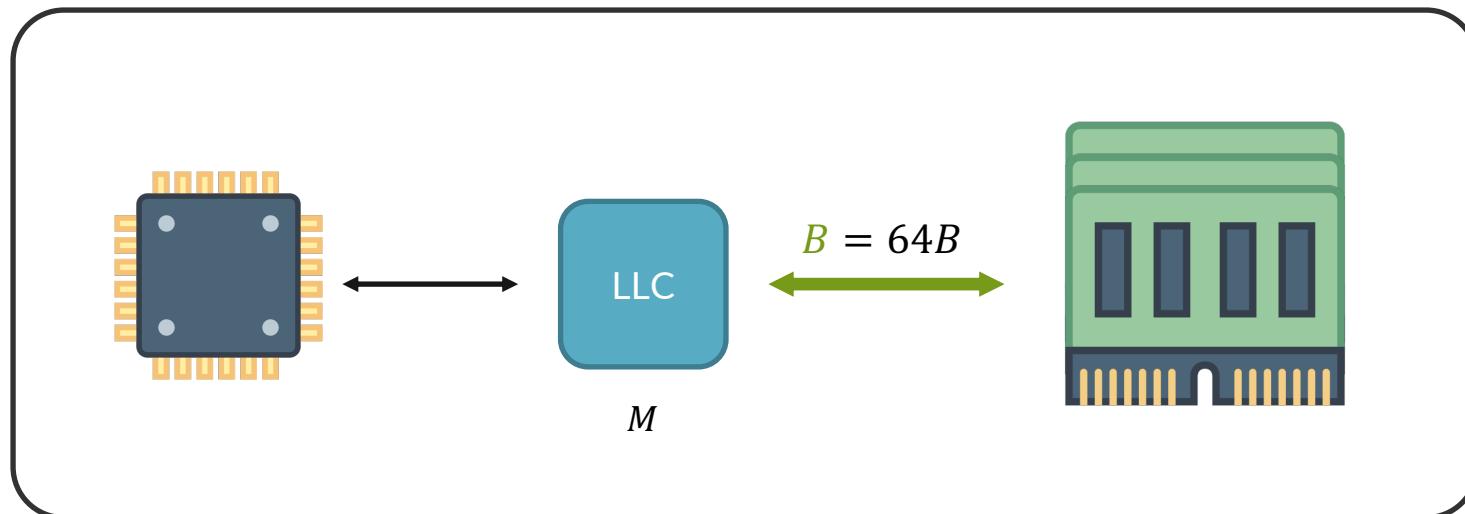
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1. Internal memory (RAM) of capacity M
2. External memory (disk) of unlimited capacity
3. RAM and disk exchange blocks of size B
4. Count # transfers in Big O instead of # ops



The External Memory (aka I/O) model

1. Internal memory (RAM) of capacity M
2. External memory (disk) of unlimited capacity
3. RAM and disk exchange blocks of size B
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Back to the dictionary problem

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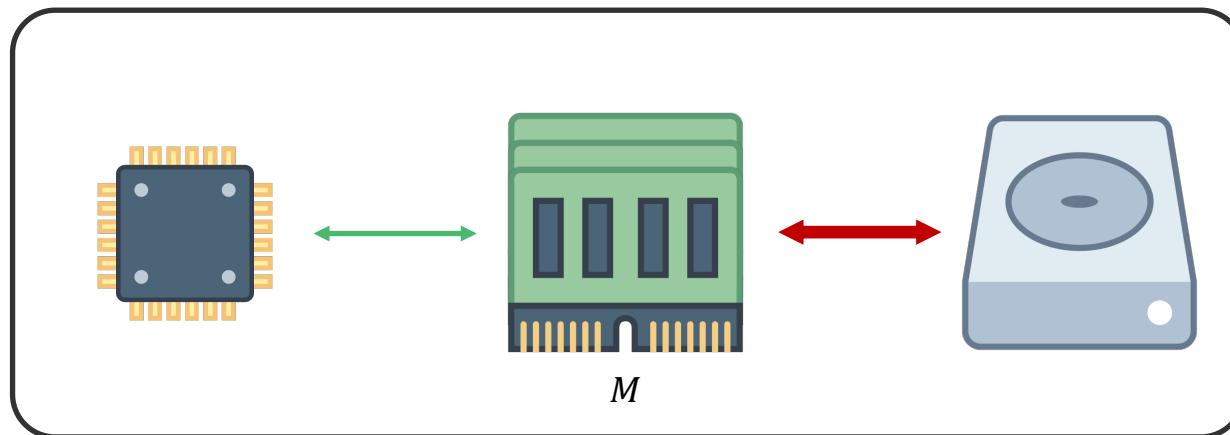
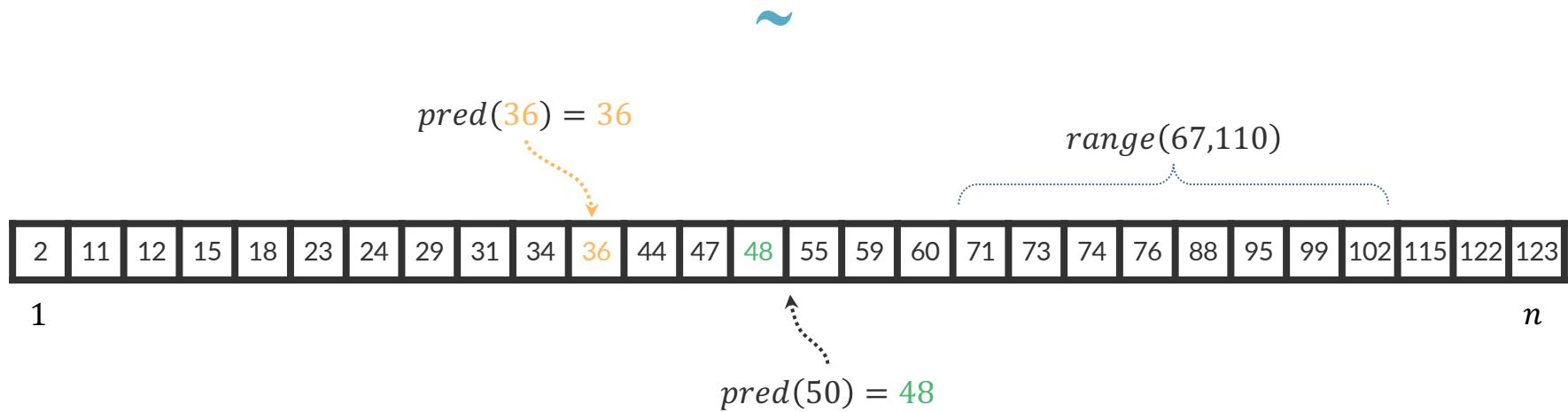
Integers or reals

We are given a set of “~~objects~~”, and we are asked to store them succinctly and to support efficient retrieval

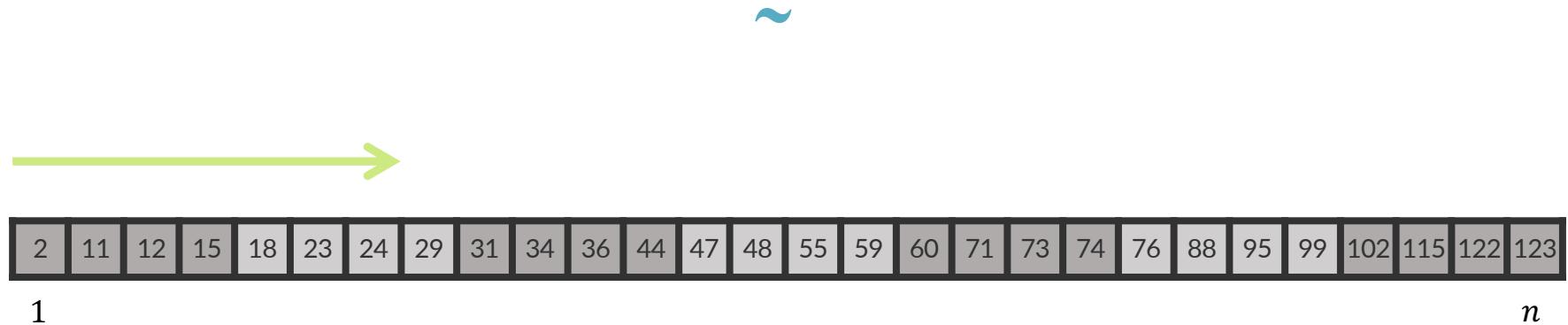
e.g. point and range queries

61	71	12	15	18	1	24	22	88	34	3	10	5	13	55	44	60	2	5	74	90	81
----	----	----	----	----	---	----	----	----	----	---	----	---	----	----	----	----	---	---	----	----	----

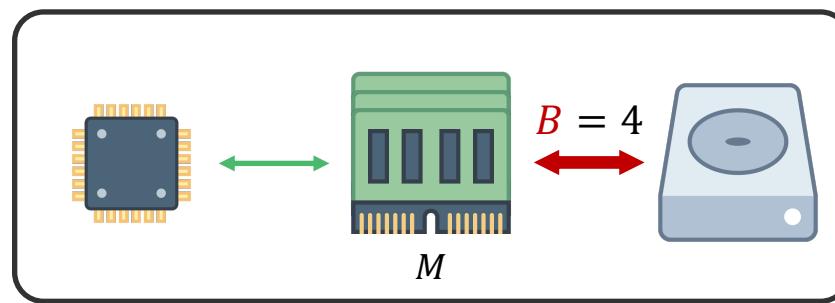
Predecessor search & range queries



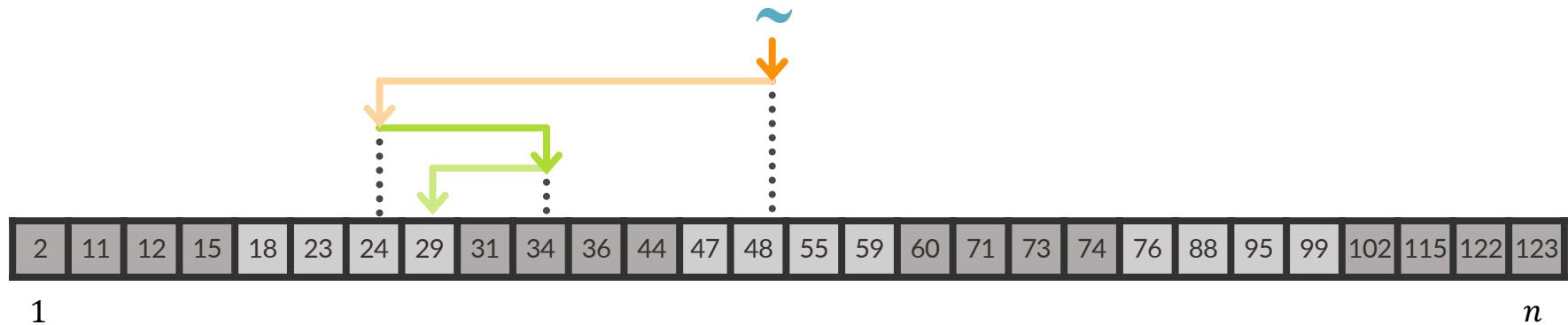
Baseline solutions for predecessor search



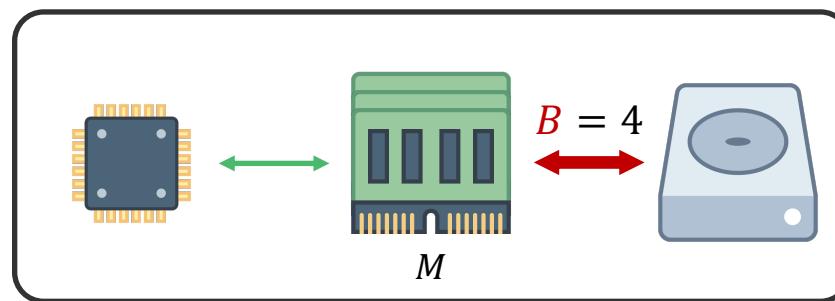
Solution	RAM model Worst case time	EM model Worst case I/Os	EM model Best case I/Os
Scan	$O(n)$	$O(n/B)$	$O(1)$



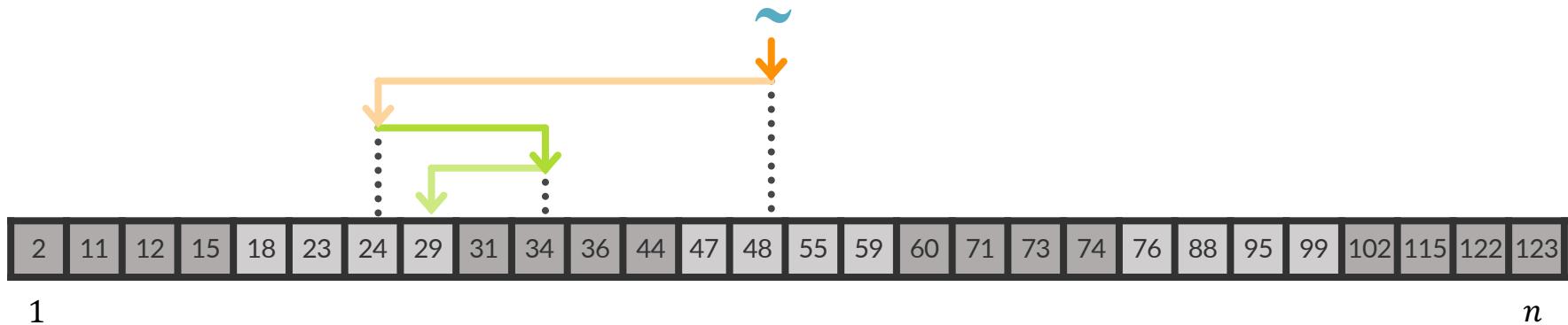
Baseline solutions for predecessor search



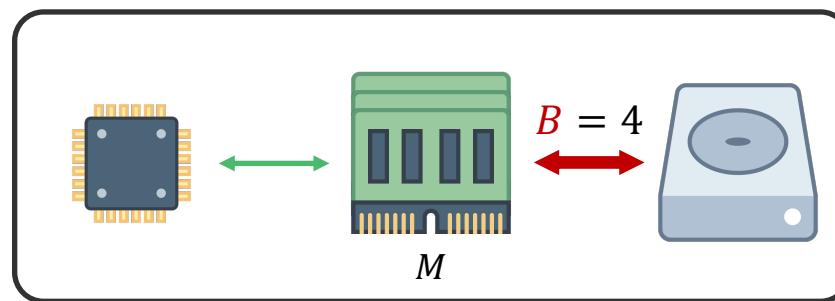
Solution	RAM model Worst case time	EM model Worst case I/Os	EM model Best case I/Os
Scan	$O(n)$	$O(n/B)$	$O(1)$
Binary search	$O(\log n)$		



Baseline solutions for predecessor search

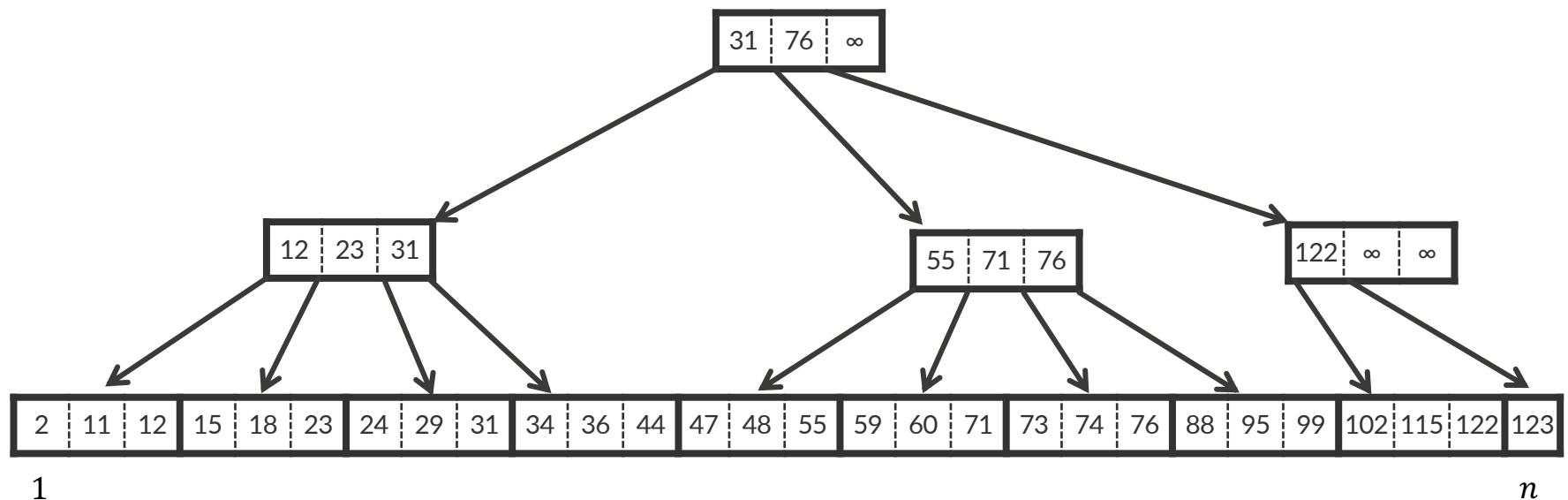


Solution	RAM model Worst case time	EM model Worst case I/Os	EM model Best case I/Os
Scan	$O(n)$	$O(n/B)$	$O(1)$
Binary search	$O(\log n)$	$O(\log(n/B))$	$O(\log(n/B))$



B⁺ trees

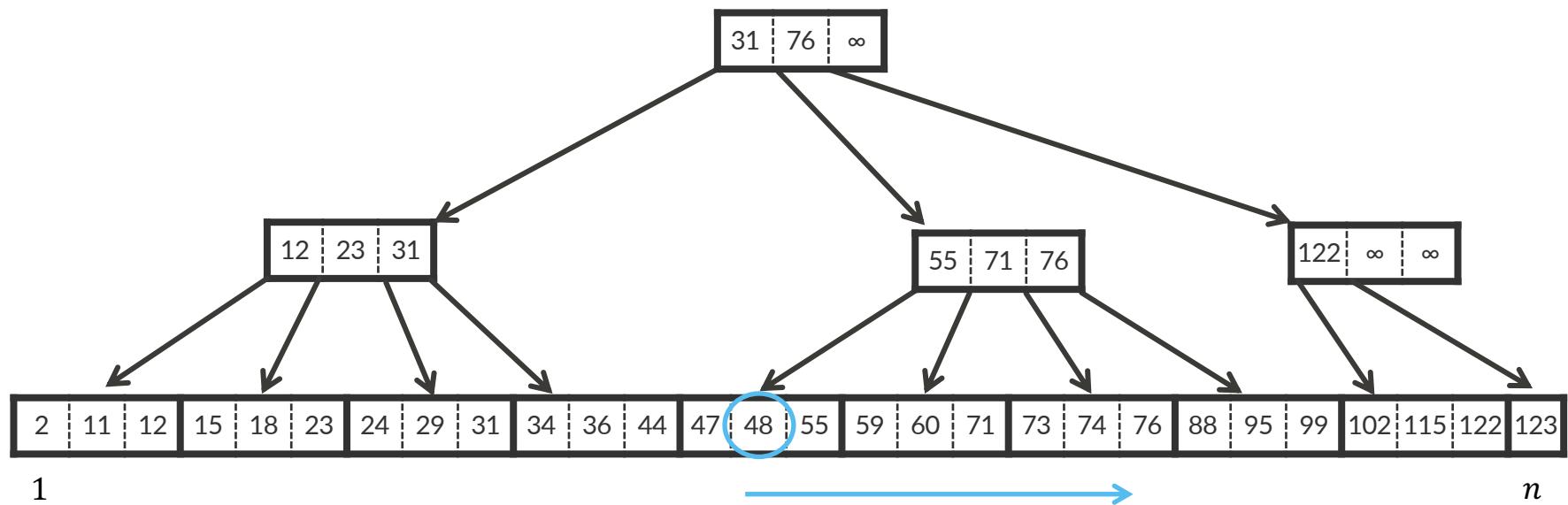
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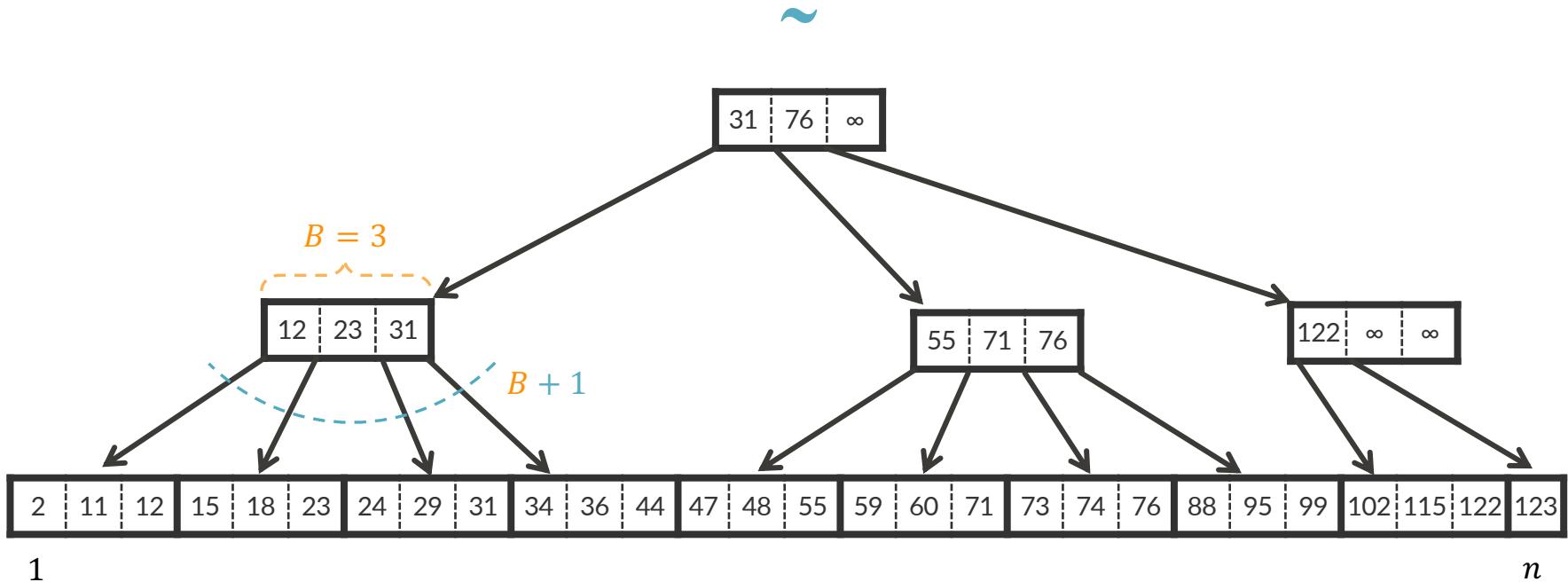
B⁺ trees

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48?



B⁺ trees

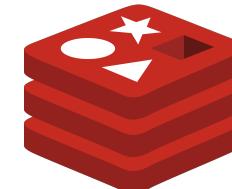
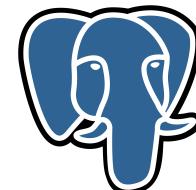


Solution	Space	RAM model Worst case time	EM model Worst case I/Os	EM model Best case I/Os
Scan	$O(1)$	$O(n)$	$O(n/B)$	$O(1)$
Binary search	$O(1)$	$O(\log n)$	$O(\log(n/B))$	$O(\log(n/B))$
B ⁺ tree	$O(n)$	$O(\log n)$	$O(\log_B n)$	$O(\log_B n)$

B-trees are everywhere

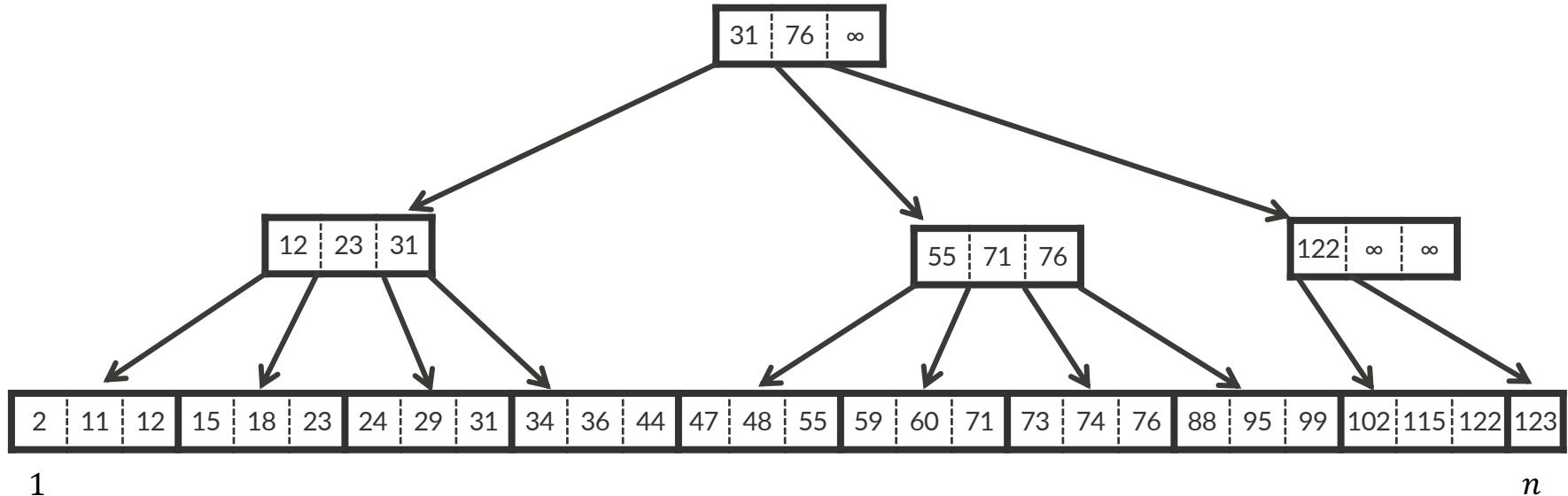
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1. “B-trees have become, de facto, a standard for file organization” Comer. *Ubiquitous B-tree*. ACM Computing Surveys. '79
2. This is still true today



B-trees are everywhere

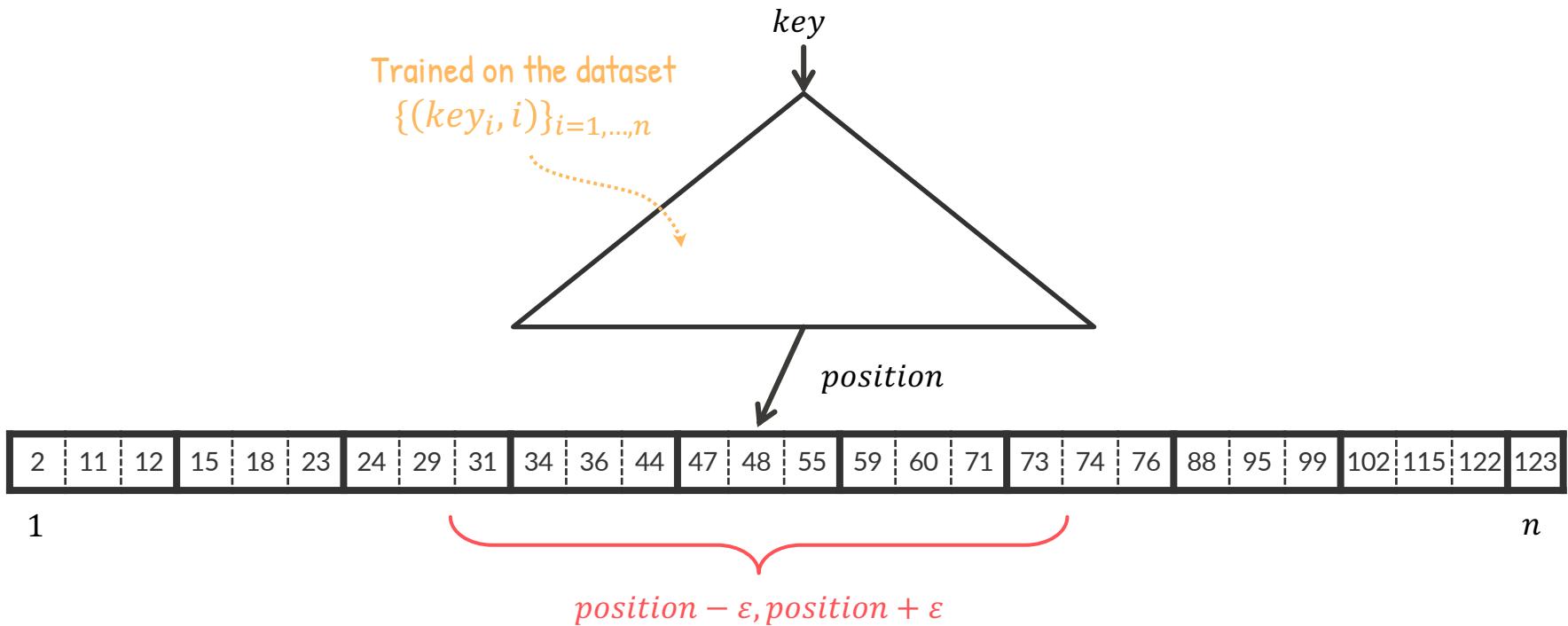
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B-trees are machine learning models

~

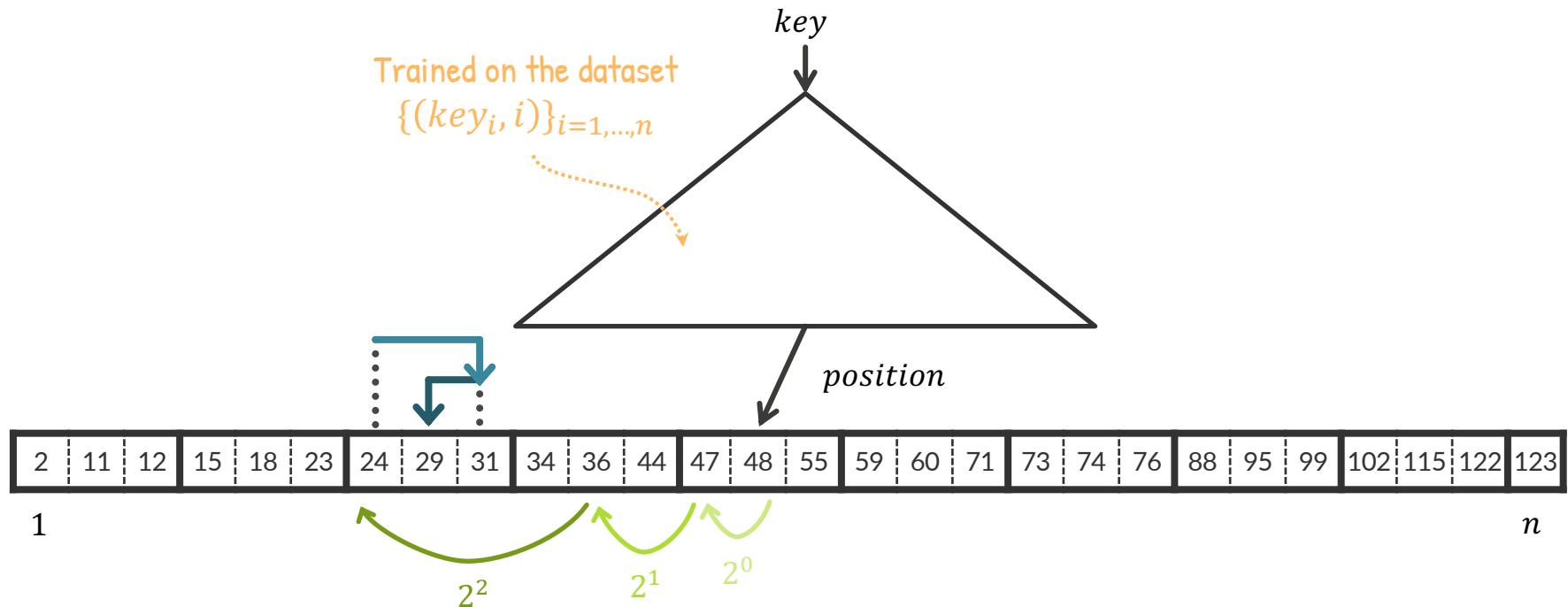
“All existing index structures can be replaced with other types of models, including deep-learning models, which we term learned indexes.”



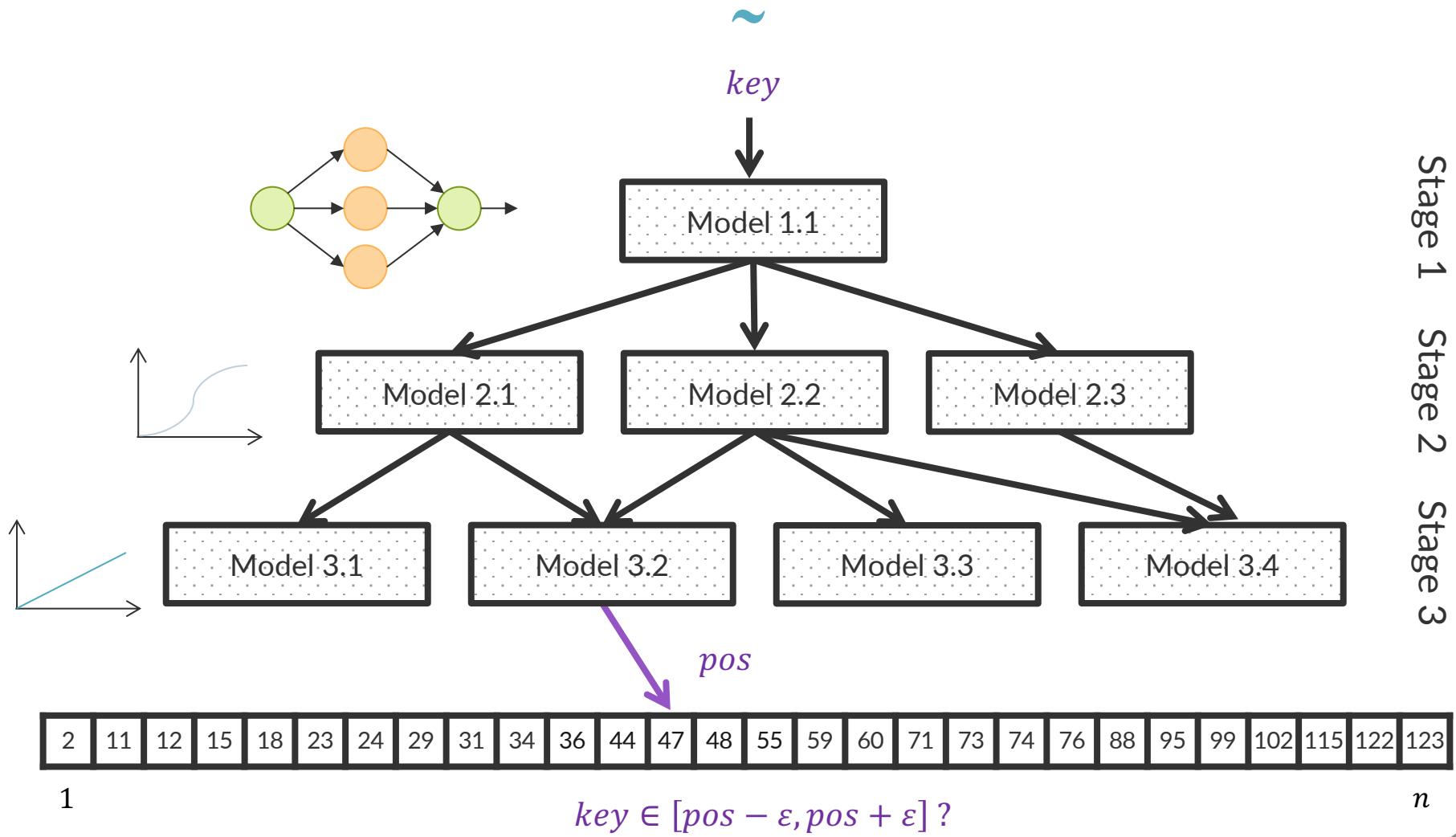
B-trees are machine learning models

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"All existing index structures can be replaced with other types of models, including deep-learning models, which we term learned indexes."



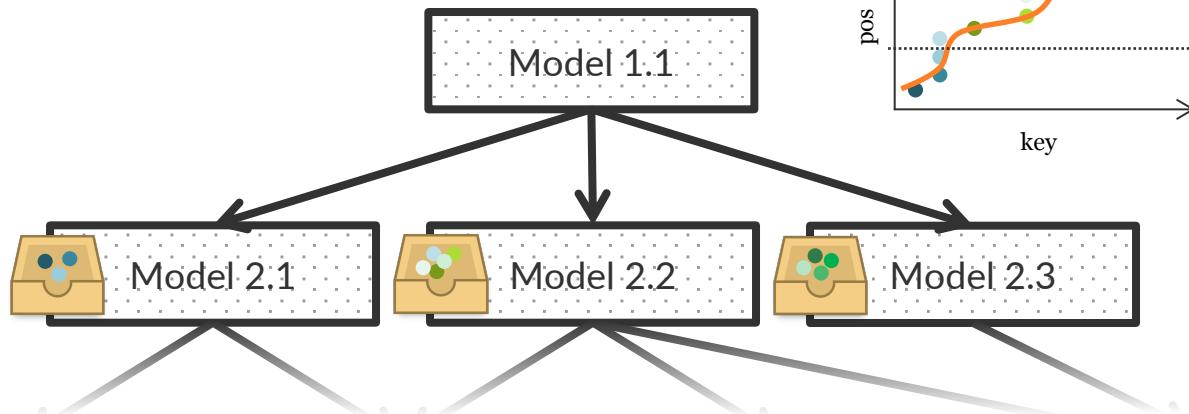
The Recursive Model Index (RMI)



Construction of RMI

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1. Train the root model on the dataset
2. Use it to distribute keys to the next stage
3. Repeat for each model in the next stage (on smaller datasets)



Stage 1 Stage 2

Performance of RMI



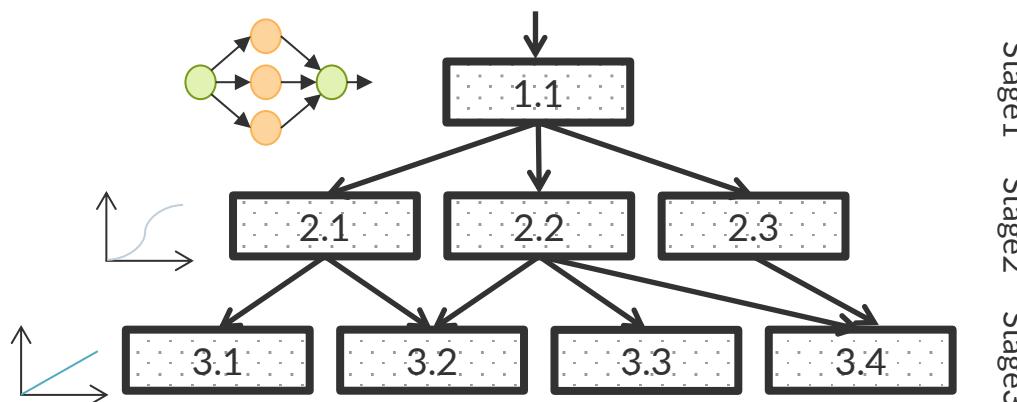
Type	Config	Map Data			Web Data			Log-Normal Data		
		Size (MB)	Lookup (ns)	Model (ns)	Size (MB)	Lookup (ns)	Model (ns)	Size (MB)	Lookup (ns)	Model (ns)
Btree	page size: 32	52.45 (4.00x)	274 (0.97x)	198 (72.3%)	51.93 (4.00x)	276 (0.94x)	201 (72.7%)	49.83 (4.00x)	274 (0.96x)	198 (72.1%)
	page size: 64	26.23 (2.00x)	277 (0.96x)	172 (62.0%)	25.97 (2.00x)	274 (0.95x)	171 (62.4%)	24.92 (2.00x)	274 (0.96x)	169 (61.7%)
	page size: 128	13.11 (1.00x)	265 (1.00x)	134 (50.8%)	12.98 (1.00x)	260 (1.00x)	132 (50.8%)	12.46 (1.00x)	263 (1.00x)	131 (50.0%)
	page size: 256	6.56 (0.50x)	267 (0.99x)	114 (42.7%)	6.49 (0.50x)	266 (0.98x)	114 (42.9%)	6.23 (0.50x)	271 (0.97x)	117 (43.2%)
	page size: 512	3.28 (0.25x)	286 (0.93x)	101 (35.3%)	3.25 (0.25x)	291 (0.89x)	100 (34.3%)	3.11 (0.25x)	293 (0.90x)	101 (34.5%)
Learned Index	2nd stage models: 10k	0.15 (0.01x)	98 (2.70x)	31 (31.6%)	0.15 (0.01x)	222 (1.17x)	29 (13.1%)	0.15 (0.01x)	178 (1.47x)	26 (14.6%)
	2nd stage models: 50k	0.76 (0.06x)	85 (3.11x)	39 (45.9%)	0.76 (0.06x)	162 (1.60x)	36 (22.2%)	0.76 (0.06x)	162 (1.62x)	35 (21.6%)
	2nd stage models: 100k	1.53 (0.12x)	82 (3.21x)	41 (50.2%)	1.53 (0.12x)	144 (1.81x)	39 (26.9%)	1.53 (0.12x)	152 (1.73x)	36 (23.7%)
	2nd stage models: 200k	3.05 (0.23x)	86 (3.08x)	50 (58.1%)	3.05 (0.24x)	126 (2.07x)	41 (32.5%)	3.05 (0.24x)	146 (1.79x)	40 (27.6%)

Figure 4: Learned Index vs B-Tree

Limitations of RMI

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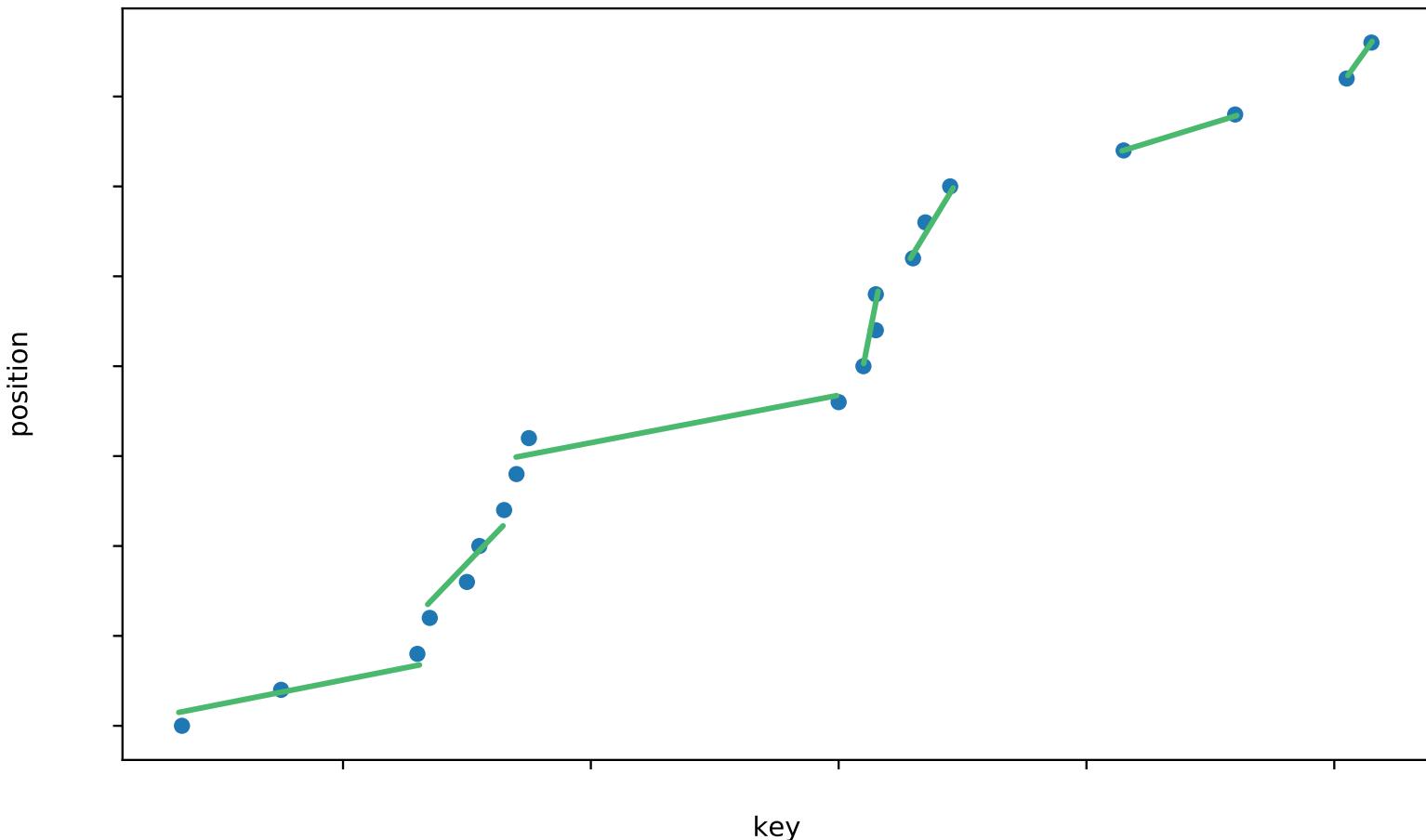
1. Fixed structure with many hyperparameters
stages, # models in each stage, kinds of regression models
2. No a priori error guarantees
Difficult to predict latencies
3. Models are agnostic to the power of models below
Can result in underused models (waste of space)



Our idea (submitted)

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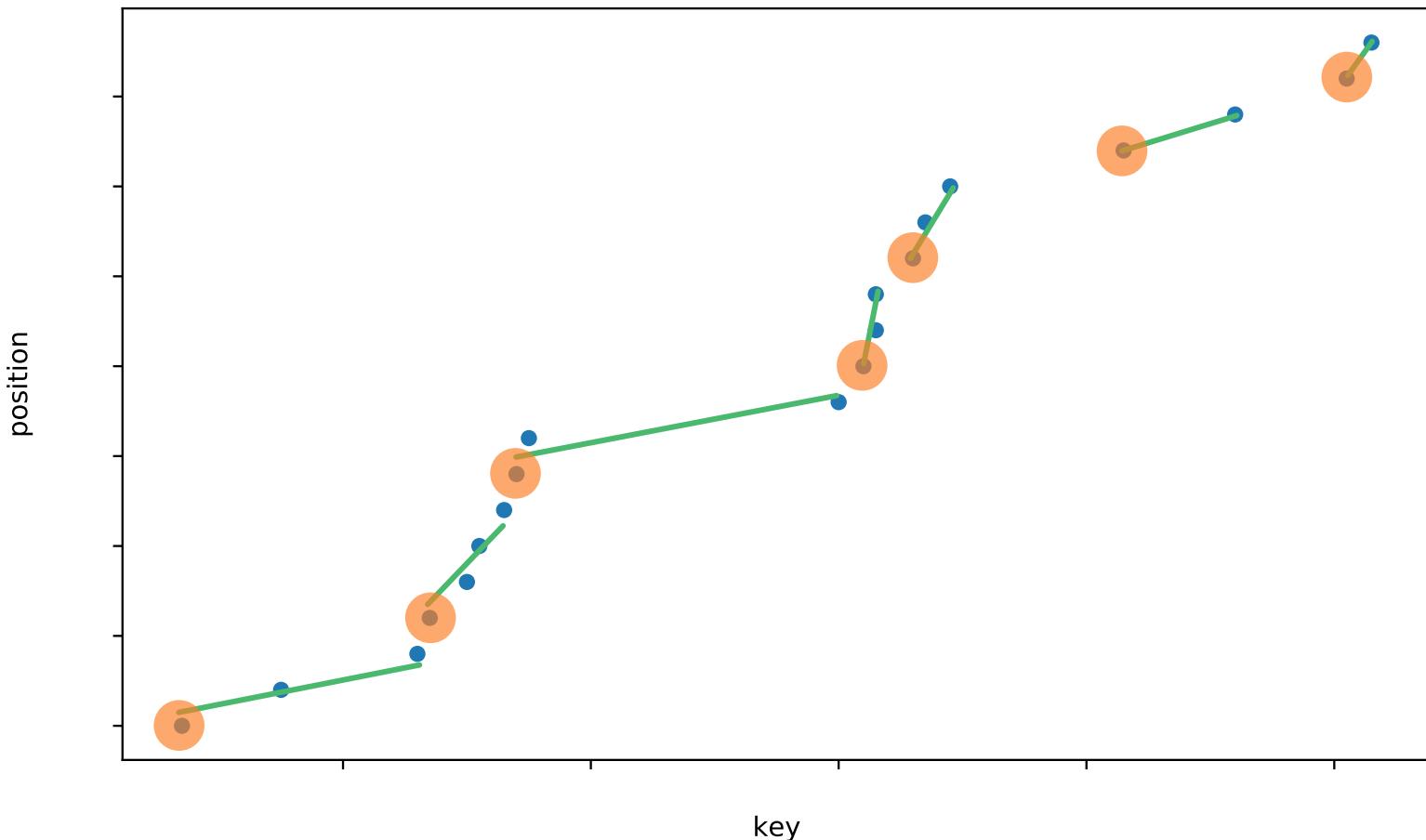
Compute the **optimal piecewise linear approx with guaranteed error ε** in $O(n)$



Our idea (submitted)

~

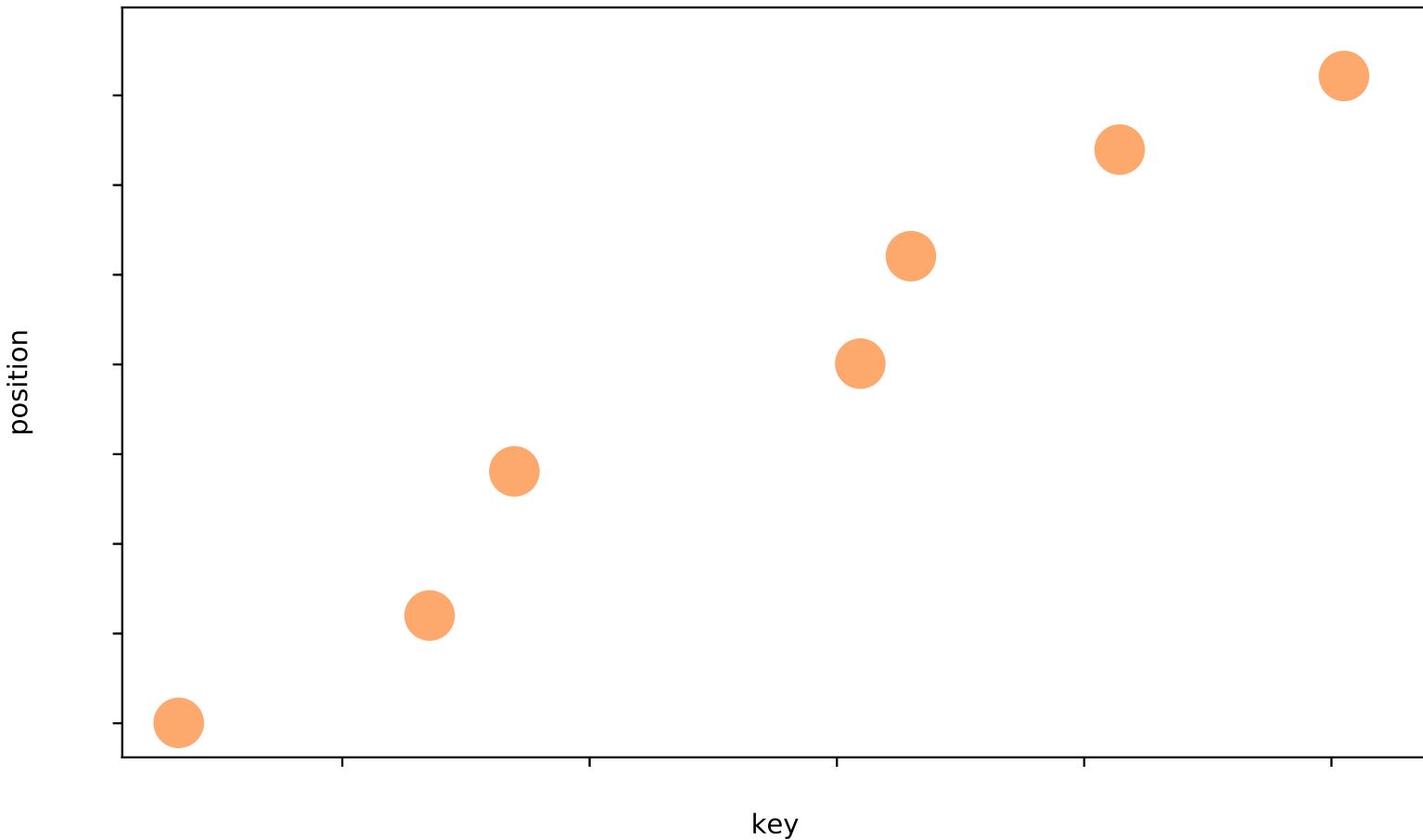
Save the m segments in a vector as triples $s_i = (\text{key}, \text{slope}, \text{intercept})$



Our idea (submitted)

~

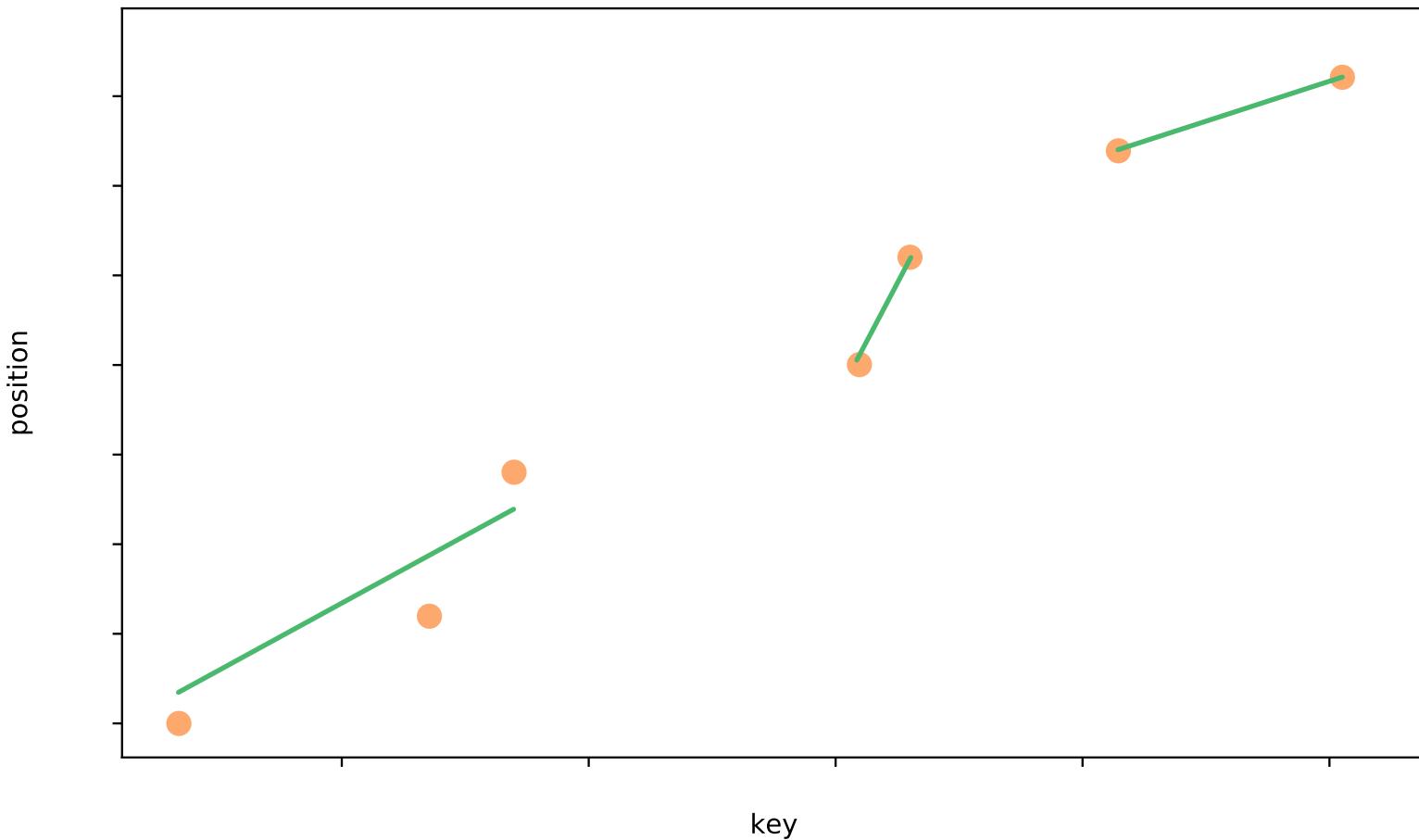
Drop all the points except s_i . key



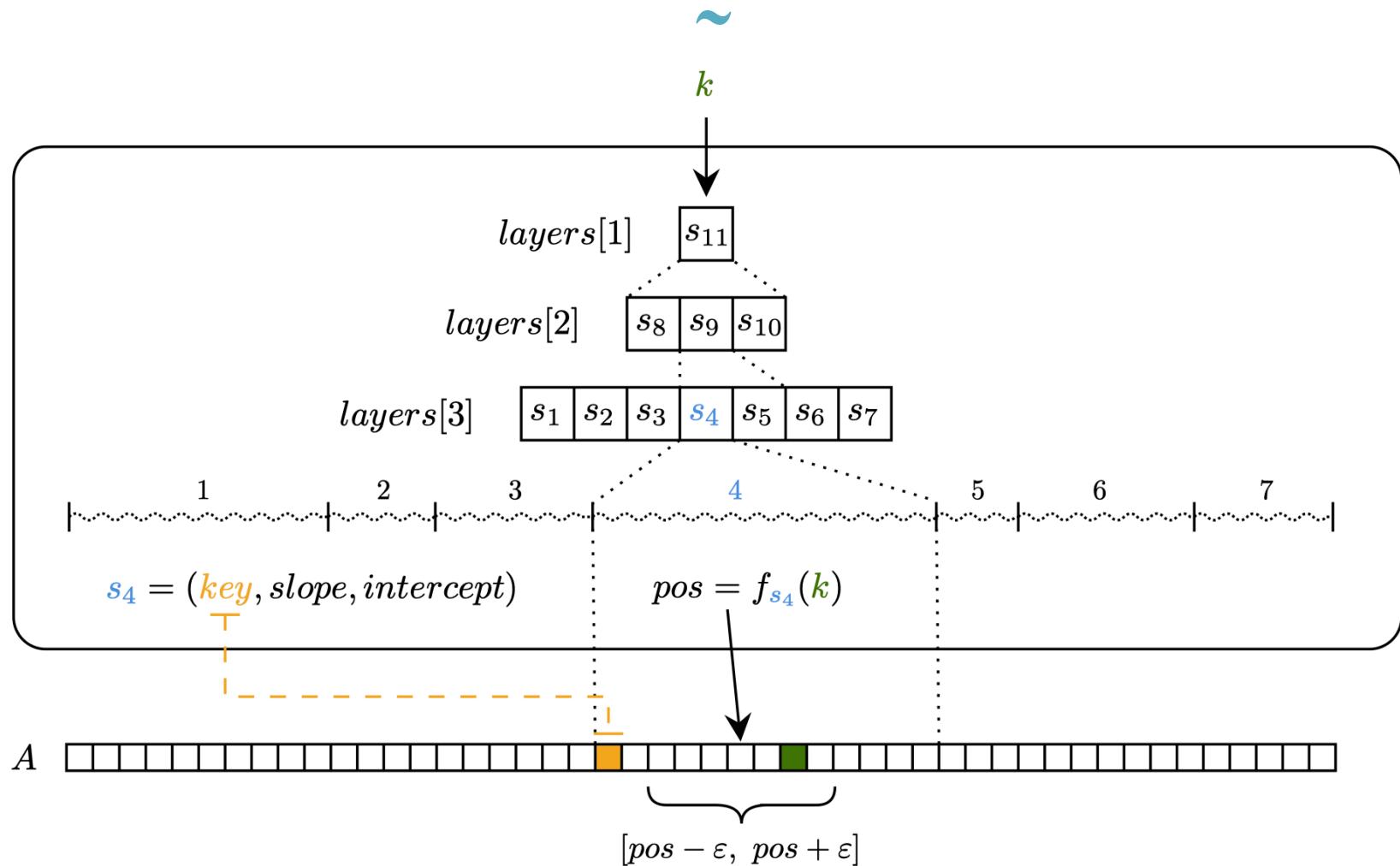
Our idea (submitted)

~

... and repeat!



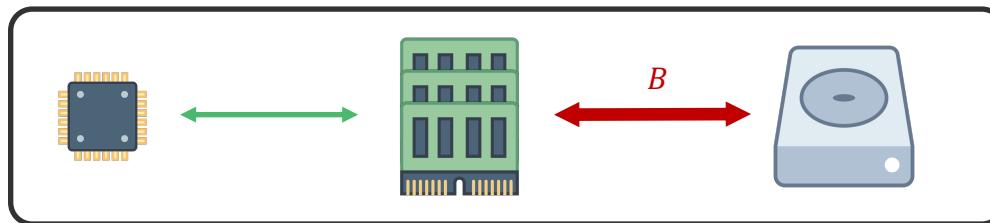
Memory layout of the PGM-index

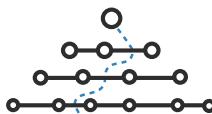


Some asymptotic bounds



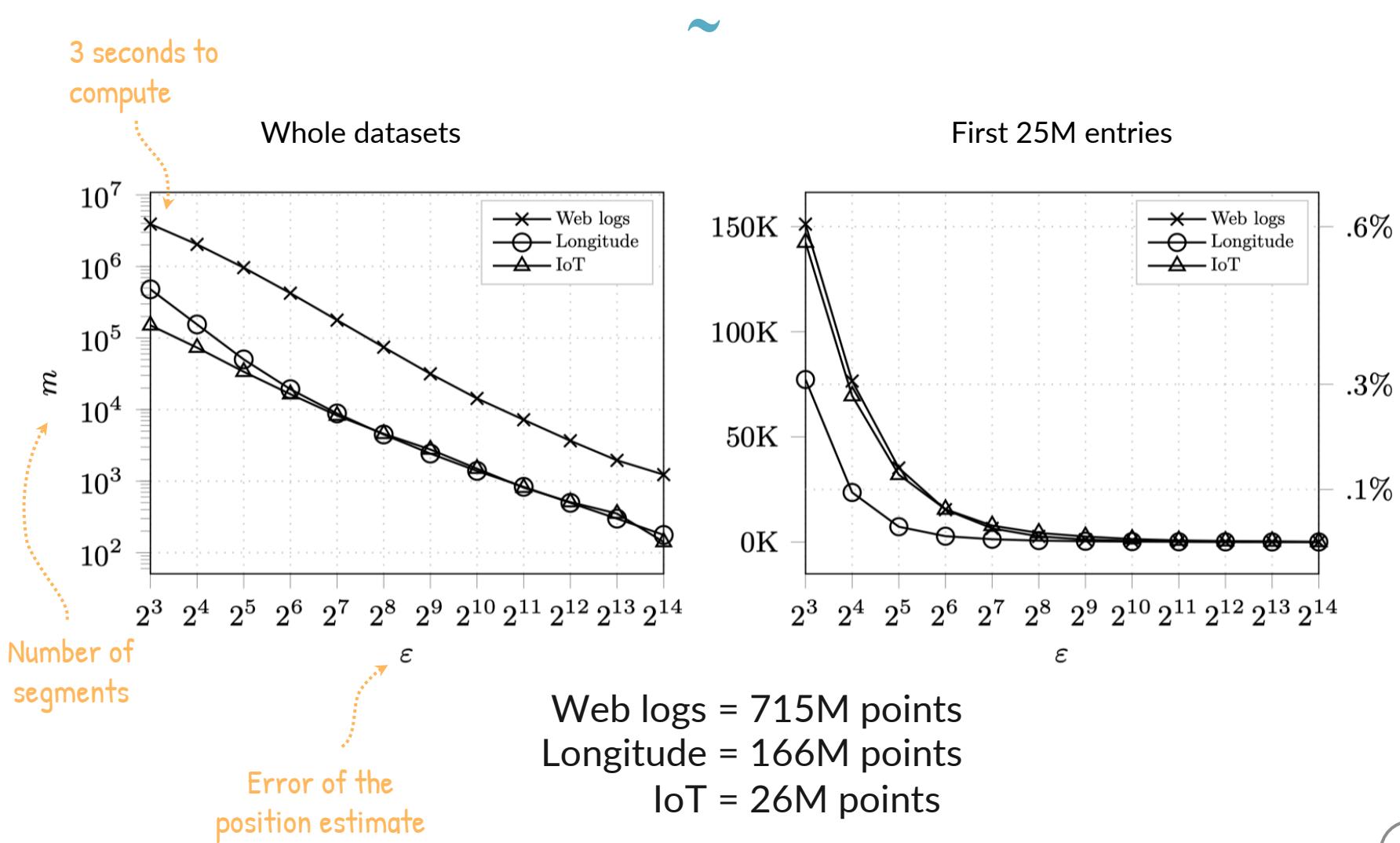
Data Structure	Space of index	RAM model Worst case time	EM model Worst case I/Os	EM model Best case I/Os
Plain sorted array	$O(1)$	$O(\log n)$	$O\left(\log \frac{n}{B}\right)$	$O\left(\log \frac{n}{B}\right)$
Multiway tree	$\Theta(n)$	$O(\log n)$	$O(\log_B n)$	$O(\log_B n)$
RMI	Fixed	$O(?)$	$O(?)$	$O(1)$
PGM-index	$\Theta(m)$	$O(\log m)$	$O(\log_c m)$ $c \geq 2\varepsilon = \Omega(B)$	$O(1)$




 m segments, ε error

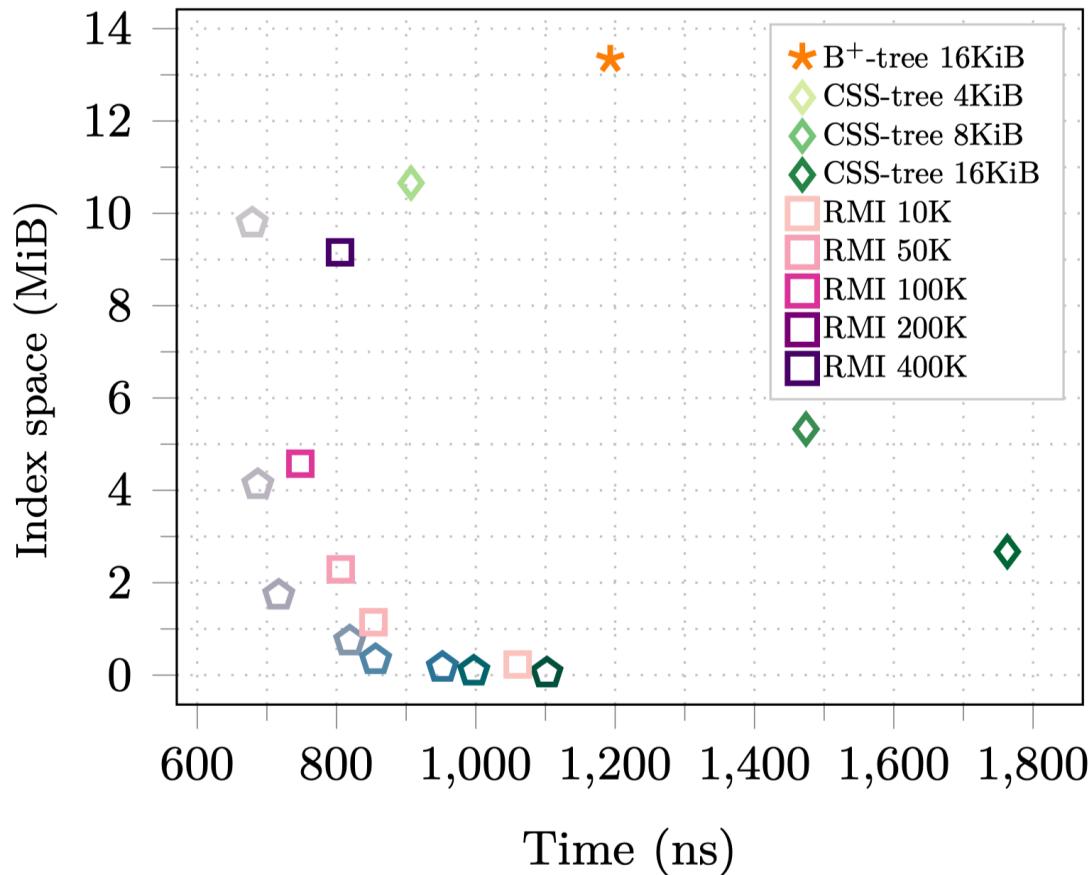

 n keys

PGM-index in practice



Space-time performance

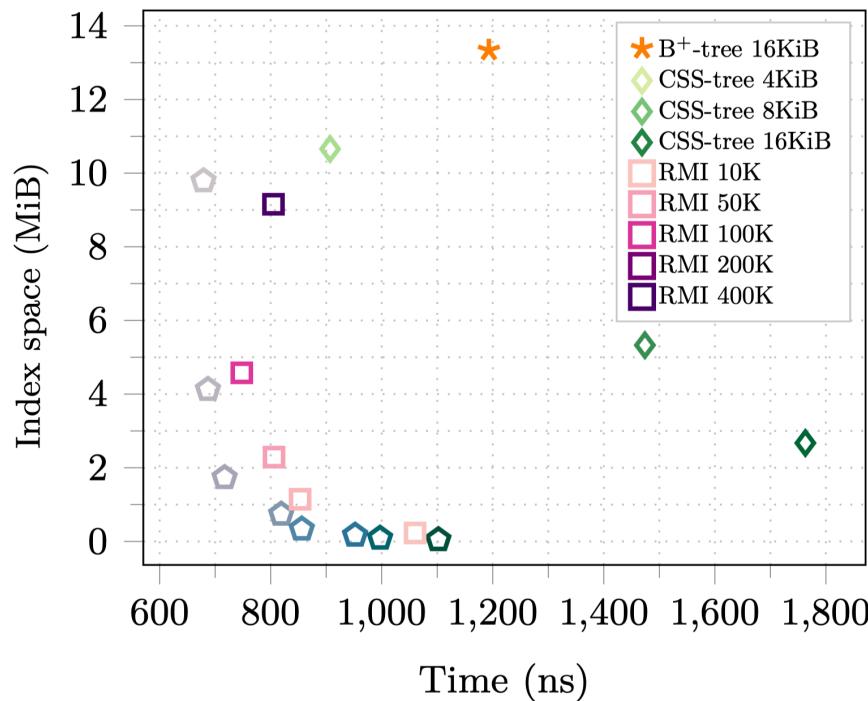
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How to explore this space of trade-offs?



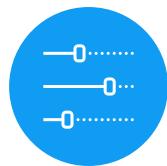
Given a space bound S , find efficiently the index that minimizes the query time within space S and vice versa



Back to Multicriteria Data Structures

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A multicriteria data structure is defined by a family of data structures and an optimisation algorithm that selects the best data structure in the family within some computational constraints



FAMILY
PGM-indexes $\forall \epsilon$



CONSTRAINTS
Space & Time

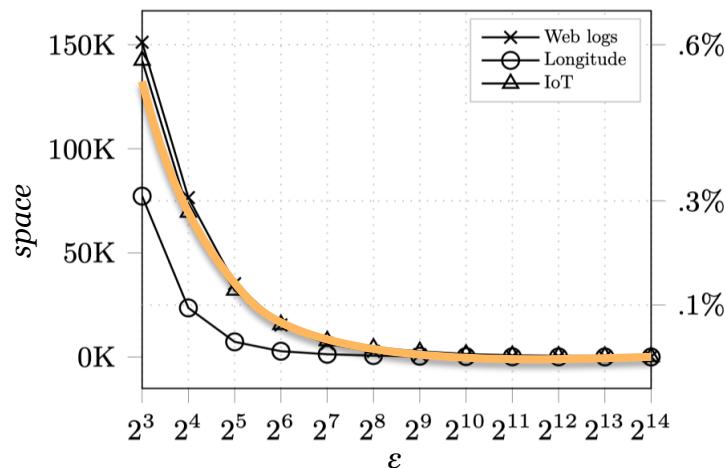


OPTIMISATION
???

The Multicriteria PGM-index

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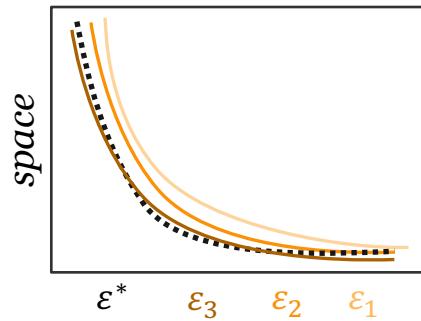
1. We designed a cost model for the space $s(\varepsilon)$ and the time $t(\varepsilon)$
2. ... but we don't have a closed formula for $s(\varepsilon)$, it depends on the input array
3. We fit $s(\varepsilon)$ with a power law of the form $a\varepsilon^{-b}$



Under the hood

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1. A sort of interpolation search over ε values
2. Each iteration improves the fitting of $a\varepsilon^{-b}$ updating a, b
3. Bias the ε -iterate towards the midpoint of a bin. search
4. In practice, given a space (time) bound, it finds the fastest (most compact) index for 715M keys in < 1 min



Future work



1. Insertion and deletions
2. Non-linear models
3. Compression

Bonus slides



Tools that you may find useful

Intel VTune Amplifier

Welcome x r000ue x

Microarchitecture Exploration Microarchitecture Exploration

Analysis Configuration Collection Log Summary Bottom-up Event Count Platform

Elapsed Time : 196.366s

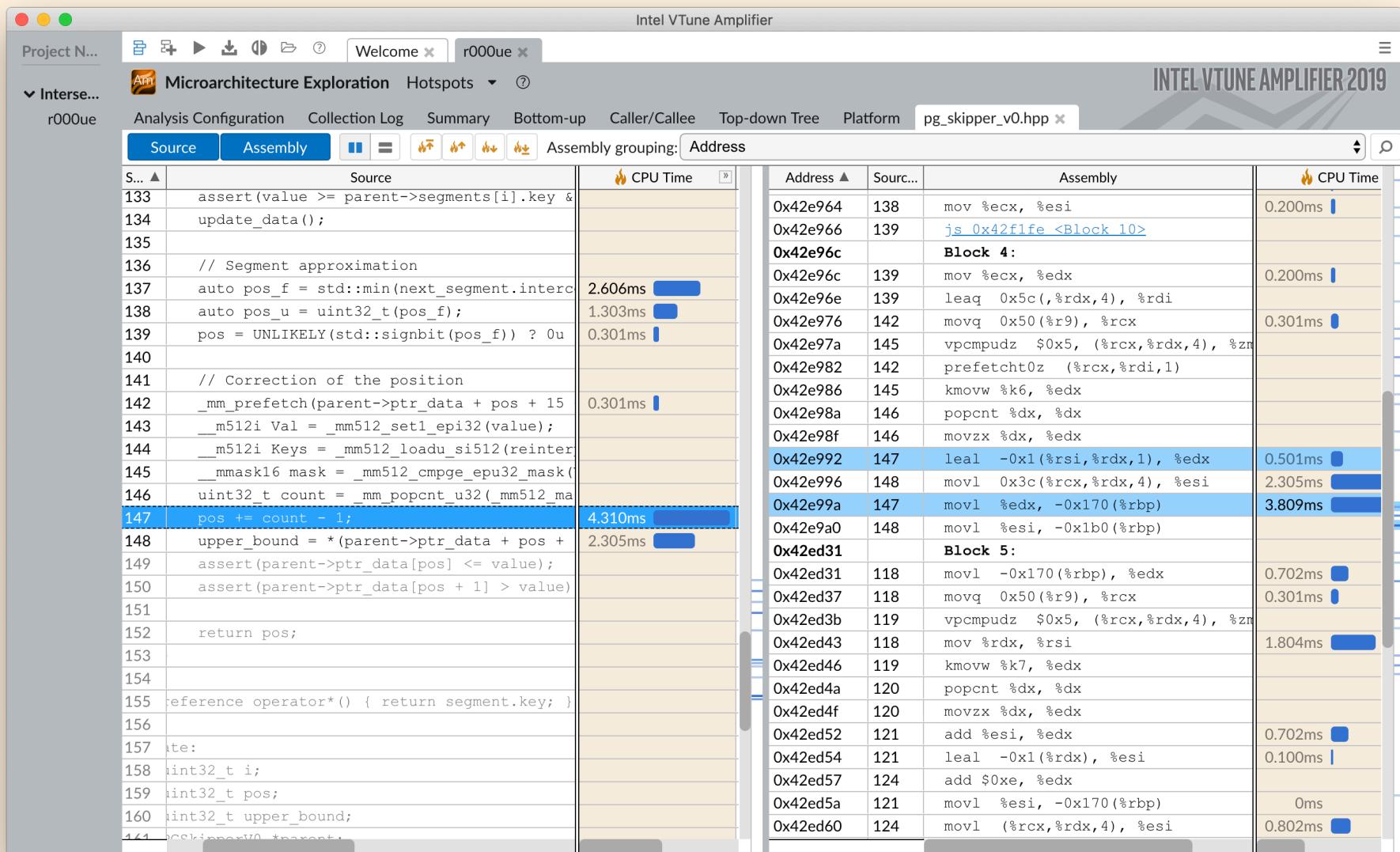
Metric	Value	Description
Clockticks	667,690,000	
Instructions Retired	828,920,000	
CPI Rate	0.805	
MUX Reliability	0.951	
Retiring	52.8%	of Pipeline Slots
Front-End Bound	8.4%	of Pipeline Slots
Bad Speculation	12.5% ↘	of Pipeline Slots
Branch Mispredict	12.5% ↘	of Pipeline Slots
Machine Clears	0.0%	of Pipeline Slots
Back-End Bound	26.3% ↘	of Pipeline Slots
Memory Bound	15.8% ↘	of Pipeline Slots
L1 Bound	23.4% ↘	of Clockticks
DTLB Overhead	0.0%	of Clockticks
Loads Blocked by Store Forwarding	8.1%	of Clockticks
Lock Latency	0.0% ↘	of Clockticks
Split Loads	0.0%	of Clockticks
4K Aliasing	1.1%	of Clockticks
FB Full	0.0% ↘	of Clockticks
L2 Bound	3.1%	of Clockticks
L3 Bound	2.3%	of Clockticks
DRAM Bound	3.9%	of Clockticks
Store Bound	0.0%	of Clockticks
Core Bound	10.5% ↘	of Pipeline Slots
Divider	0.0%	of Clockticks
Port Utilization	21.8% ↘	of Clockticks
Cycles of 0 Ports Utilized	30.8% ↘	of Clockticks
Cycles of 1 Port Utilized	16.2% ↘	of Clockticks
Cycles of 2 Ports Utilized	18.6%	of Clockticks
Cycles of 3+ Ports Utilized	34.2%	of Clockticks
Vector Capacity Usage (FPU)	0.0%	

The metric value is high. This can indicate that the

This metric represents how much Core non-memory

μPipe

This diagram represents inefficiencies in CPU usage. Treat it as a pipe with an output flow equal to the "pipe efficiency" ratio: (Actual Instructions Retired)/(Maximum Possible [Instruction Retired](#)). If there are pipeline stalls decreasing the pipe efficiency, the pipe shape gets more narrow.



The %timeit built-in line magic

```
In [1]: from random import uniform
        from itertools import cycle

gen_point = lambda: (uniform(0, 100), uniform(0, 100))
points_pairs = [(gen_point(), gen_point()) for _ in range(100000)]
iter_points_pairs = cycle(points_pairs)
```

```
In [2]: import math

def py_distance(p1, p2):
    dx = p2[0] - p1[0]
    dy = p2[1] - p1[1]
    return math.sqrt(dx**2 + dy**2)

%timeit pts = next(iter_points_pairs); py_distance(*pts)
891 ns ± 139 ns per loop (mean ± std. dev. of 7 runs, 1000000 loops each)
```

```
In [3]: from scipy.spatial import distance

%timeit pts = next(iter_points_pairs); distance.euclidean(*pts)
31.9 µs ± 9.77 µs per loop (mean ± std. dev. of 7 runs, 10000 loops each)
```

Cython

```
In [ ]: !pip install cython  
%load_ext Cython
```

```
In [5]: %%cython -a  
  
cimport libc.math  
  
def cython_distance((double, double) p1, (double, double) p2):  
    cdef double dx = p2[0] - p1[0]  
    cdef double dy = p2[1] - p1[1]  
    cdef double res = libc.math.sqrt(dx * dx + dy * dy)  
    return res
```

Out[5]:
Generated by Cython 0.29.7

Yellow lines hint at Python interaction.

Click on a line that starts with a "+" to see the C code that Cython generated for it.

```
1:  
2: cimport libc.math  
3:  
+4: def cython_distance((double, double) p1, (double, double) p2):  
+5:     cdef double dx = p2[0] - p1[0]  
+6:     cdef double dy = p2[1] - p1[1]  
+7:     cdef double res = libc.math.sqrt(dx * dx + dy * dy)  
+8:     return res
```

```
In [6]: %timeit pts = next(iter_points_pairs); cython_distance(*pts)
```

272 ns ± 173 ns per loop (mean ± std. dev. of 7 runs, 1000000 loops each)



3× faster than `py_distance`

117× faster than `scipy.spatial.distance.euclidean`

The %lprun magic (from the line_profiler module)

```
In [ ]: !pip install line_profiler  
%load_ext line_profiler
```

```
In [9]: %lprun -f distance.euclidean [distance.euclidean(p1, p2) for p1, p2 in points_pairs]
```

```
Total time: 8.01555 s  
File: /usr/local/miniconda3/lib/python3.6/site-packages/scipy/spatial/distance.py  
Function: euclidean at line 566  
  
Line #      Hits          Time  Per Hit   % Time  Line Contents  
=====  ======  ======  ======  ======  =====  
566          1    8.01555  8.01555    100.0  def euclidean(u, v, w=None):  
567          1        0.000     0.000      0.0    """  
568          1        0.000     0.000      0.0    Computes the Euclidean distance between two 1-D arrays.  
569          1        0.000     0.000      0.0  
570          1        0.000     0.000      0.0    The Euclidean distance between 1-D arrays `u` and `v`, is defined as  
571          1        0.000     0.000      0.0  
572          1        0.000     0.000      0.0    .. math::  
573          1        0.000     0.000      0.0  
574          1        0.000     0.000      0.0  
575          1        0.000     0.000      0.0  
576          1        0.000     0.000      0.0  
577          1        0.000     0.000      0.0  
578          1        0.000     0.000      0.0  
579          1        0.000     0.000      0.0  
580          1        0.000     0.000      0.0  
581          1        0.000     0.000      0.0  
582          1        0.000     0.000      0.0  
583          1        0.000     0.000      0.0  
584          1        0.000     0.000      0.0  
585          1        0.000     0.000      0.0  
586          1        0.000     0.000      0.0  
587          1        0.000     0.000      0.0  
588          1        0.000     0.000      0.0  
589          1        0.000     0.000      0.0  
590          1        0.000     0.000      0.0  
591          1        0.000     0.000      0.0  
592          1        0.000     0.000      0.0  
593          1        0.000     0.000      0.0  
594          1        0.000     0.000      0.0  
595          1        0.000     0.000      0.0  
596          1        0.000     0.000      0.0  
597          1        0.000     0.000      0.0  
598          1        0.000     0.000      0.0  
599          1        0.000     0.000      0.0  
600          1        0.000     0.000      0.0  
601          1        0.000     0.000      0.0  
602      100000  8015546.0    80.2    100.0      return minkowski(u, v, p=2, w=w)
```

The %lprun magic (from the line_profiler module)

```
In [ ]: !pip install line_profiler  
%load_ext line_profiler
```

```
In [9]: %lprun -f distance.euclidean [distance.euclidean(p1, p2) for p1, p2 in points_pairs]
```

```
In [10]: %lprun -f distance.minkowski [distance.euclidean(p1, p2) for p1, p2 in points_pairs]
```

```
407  
470     minkowski : double  
471         The Minkowski distance between vectors `u` and `v`.  
472  
473             Examples  
474             -----  
475             >>> from scipy.spatial import distance  
476             >>> distance.minkowski([1, 0, 0], [0, 1, 0], 1)  
477             2.0  
478             >>> distance.minkowski([1, 0, 0], [0, 1, 0], 2)  
479             1.4142135623730951  
480             >>> distance.minkowski([1, 0, 0], [0, 1, 0], 3)  
481             1.2599210498948732  
482             >>> distance.minkowski([1, 1, 0], [0, 1, 0], 1)  
483             1.0  
484             >>> distance.minkowski([1, 1, 0], [0, 1, 0], 2)  
485             1.0  
486             >>> distance.minkowski([1, 1, 0], [0, 1, 0], 3)  
487             1.0  
488  
489             """  
490             100000    1692341.0    16.9    18.8    u = _validate_vector(u)  
491             100000    1292432.0    12.9    14.4    v = _validate_vector(v)  
492             100000    93284.0      0.9     1.0    if p < 1:  
493                 raise ValueError("p must be at least 1")  
494             100000    403287.0      4.0     4.5    u_v = u - v  
495             100000    85169.0      0.9     0.9    if w is not None:  
496                 w = _validate_weights(w)  
497                 if p == 1:  
498                     root_w = w  
499                 if p == 2:  
500                     # better precision and speed  
501                     root_w = np.sqrt(w)  
502                 else:  
503                     root_w = np.power(w, 1/p)  
504                 u_v = root_w * u_v  
505             100000    5320230.0    53.2    59.2    dist = norm(u_v, ord=p)  
506             100000    99468.0      1.0     1.1    return dist
```

GIORGIO VINCIGUERRA

PhD student in Computer Science

<http://pages.di.unipi.it/vinciguerra/>
giorgio.vinciguerra@phd.unipi.it