

Building low latency networking channel

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About me

- 5+ years with Rust
- 3 years in HFT
- JavaScript, Python, C, C++ ... in background
- gh: dunnock
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Teaser

- What is low latency? 🚗
- What problems are we trying to solve? 🐉
- Deep dive to microseconds level 🐟
- Discover CPU cache and system scheduler impact 🔬
- 🦀

Low latency refers to the short amount of time it takes for a signal or data to travel from one point to another in a system

Low latency

≠

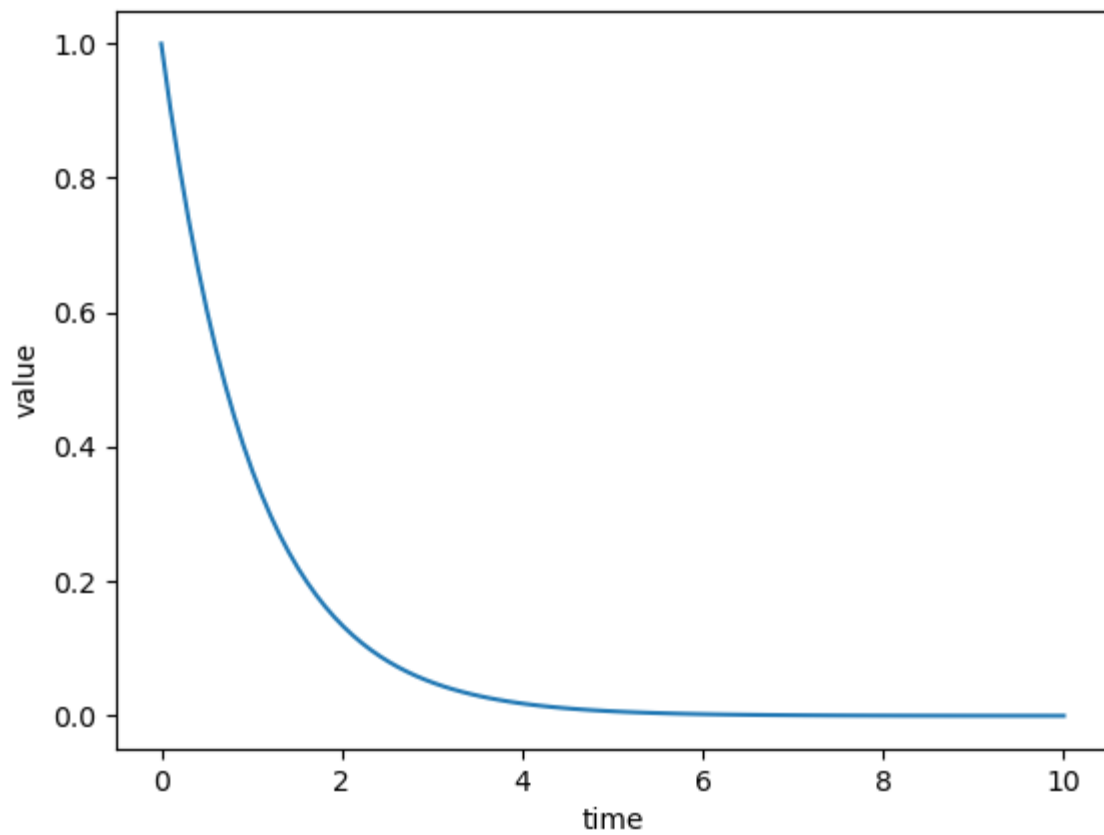
High performance

↓ time ↓ dev

↑ throughput

Rust is ideal choice for low latency, it handles technical risks without sacrificing performance and provides access to low level control over execution.

When low latency matters?



Low latency Applications

- HFT
- IoT
- Video Streaming
- Other realtime applications

Nothing comes for free

except zero cost abstractions

Assumptions

- Sequence of events is less important than time
- Allowance for losing messages
- Maximum control over execution

Network protocol

Choosing network protocol

- UDP is convenient protocol with minimum required guarantees
- TCP guarantees sequence and delivery which might cost $\sim 100\mu\text{s}$ -1ms

UDP constraints

- Event must fit MTU = 1500b
- UDP multicast requires specialized hardware, not free in the cloud

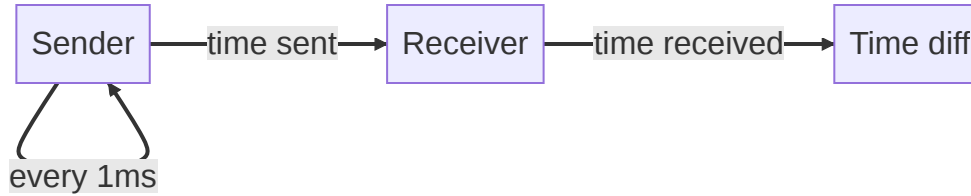
Implementation

Traditional event-loop

```
1  let channel: std::net::UdpSocket;  
2  loop {  
3      match channel.recv(&mut buf) /* .await */ {  
4          Ok(len) => handle_message(&buf[..len]),  
5          Err(err) => handle_error(err),  
6      }  
7  }
```

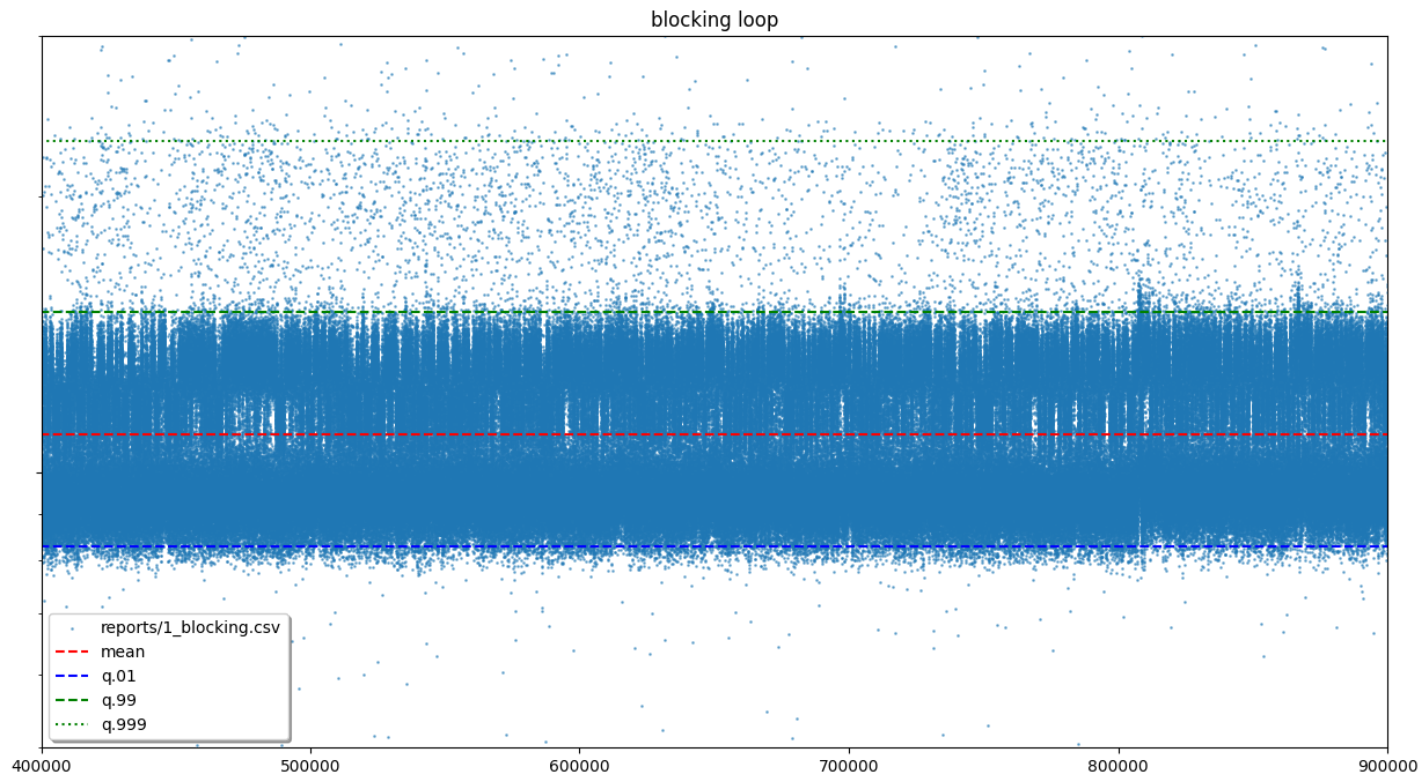
bincode

Measurement method



```
1 $ bin/receive -c ${PRIVATE_IP}:3000 -n 100000 > 1_blocking.csv &  
2  
3 $ bin/send -c ${PRIVATE_IP}:3000 -s ${PRIVATE_IP}:3001 -t 1000 -n 1000000
```

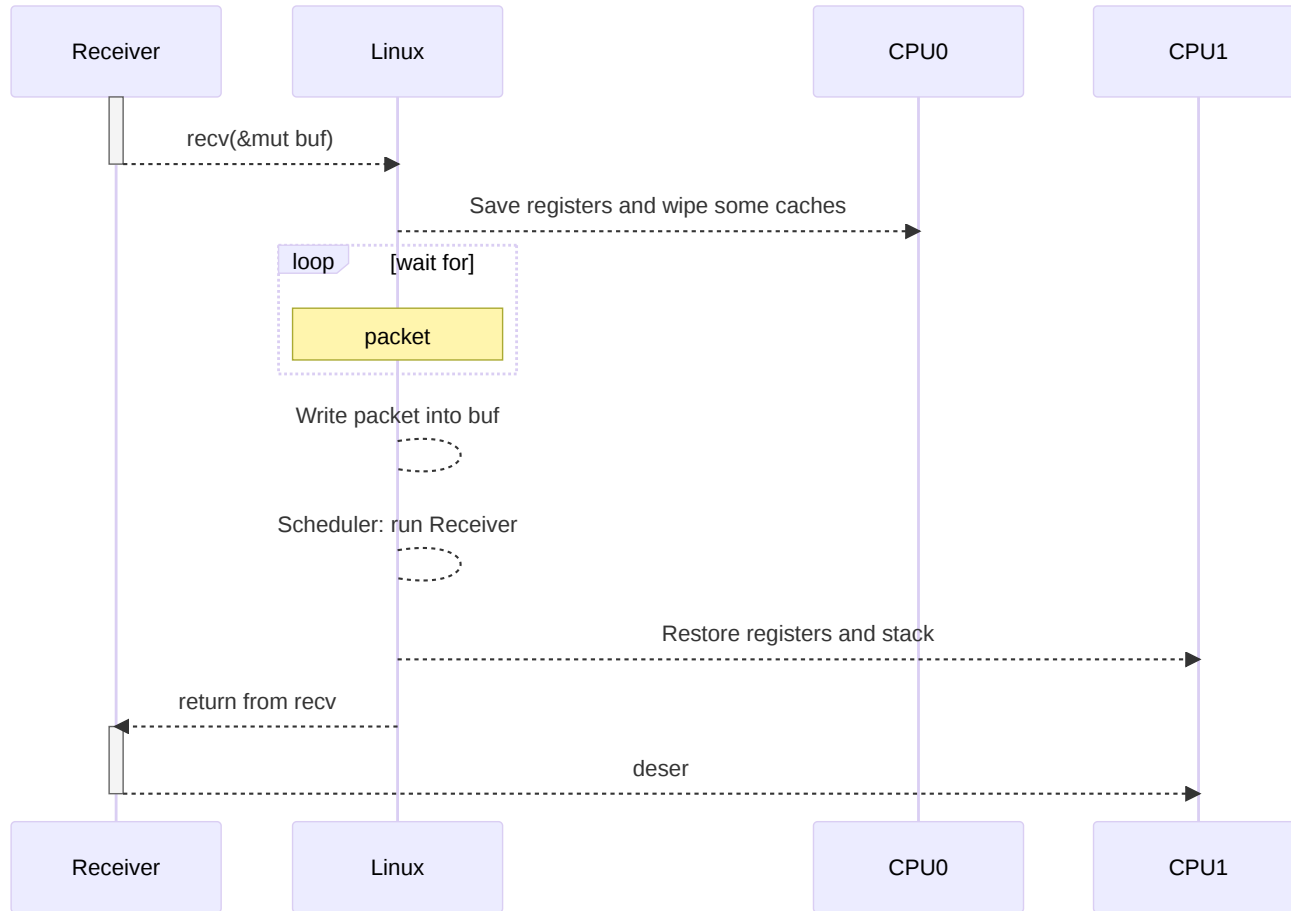

Measurement results



Profile

```
1  $ perf stat bin/receive -c ${PRIVATE_IP}:3000 -n 100000
2
3      339.31 msec task-clock          #    0.003 CPUs utilized
4      100329      context-switches   #   295.683 K/sec
5           2      cpu-migrations     #    5.894 /sec
6       787        page-faults        #    2.319 K/sec
```

Context switching



Let's pin our receiver to CPU Core

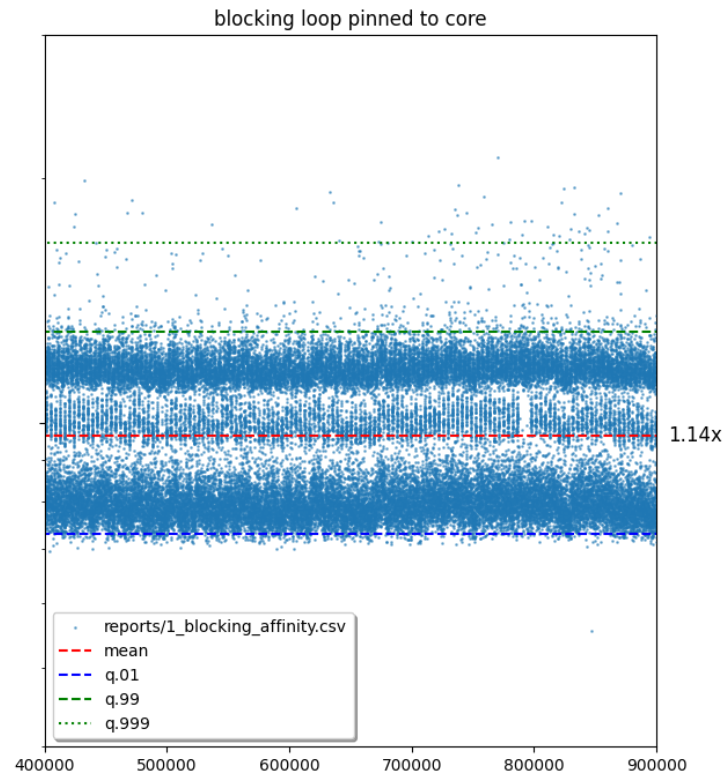
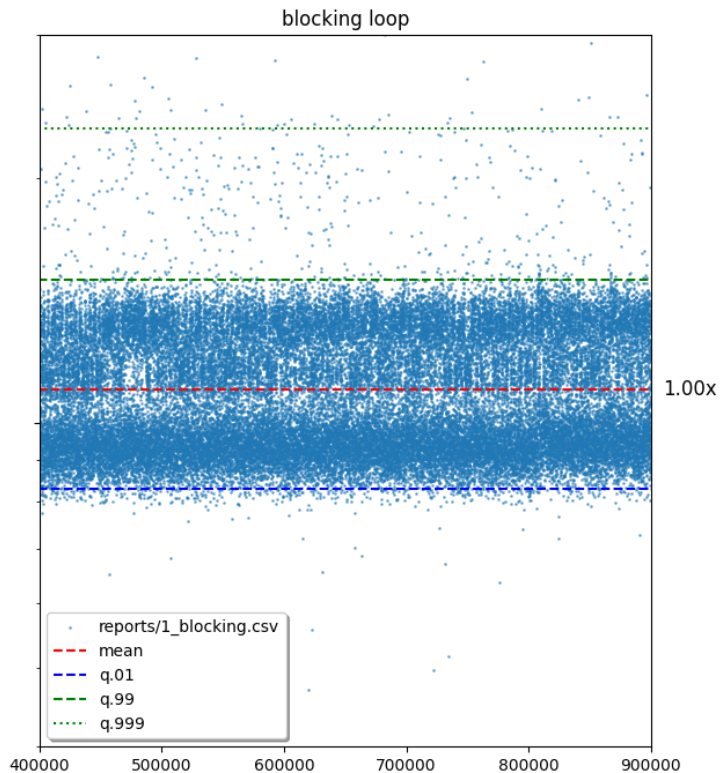
```
1  let channel: std::net::UdpSocket;  
2  core_affinity::set_for_current(core_id);  
3  loop {  
4      match channel.recv(&mut buf) /* .await */ {  
5          Ok(len) => handle_message(&buf[..len]),  
6          Err(err) => handle_error(err),  
7      }  
8  }
```

core_affinity

libc::sched_setaffinity

Use isolated cores via `isolcpus=1-7` kernel setting

Measure and compare



crossbeam_channel::array

```
1  pub(crate) fn recv(&self, deadline: Option<Instant>) -> Result<T, RecvTimeoutError> {
2      ...
3      loop {
4          if self.start_recv(token) {
5              return unsafe { self.read(token) };
6          }
7          if backoff.is_completed() {
8              break;
9          } else {
10             backoff.snooze();
11         }
12     }
13     ...
14     // Block the current thread.
15     let sel = cx.wait_until(deadline);
16     ...
17 }
```

crossbeam_utils::backoff

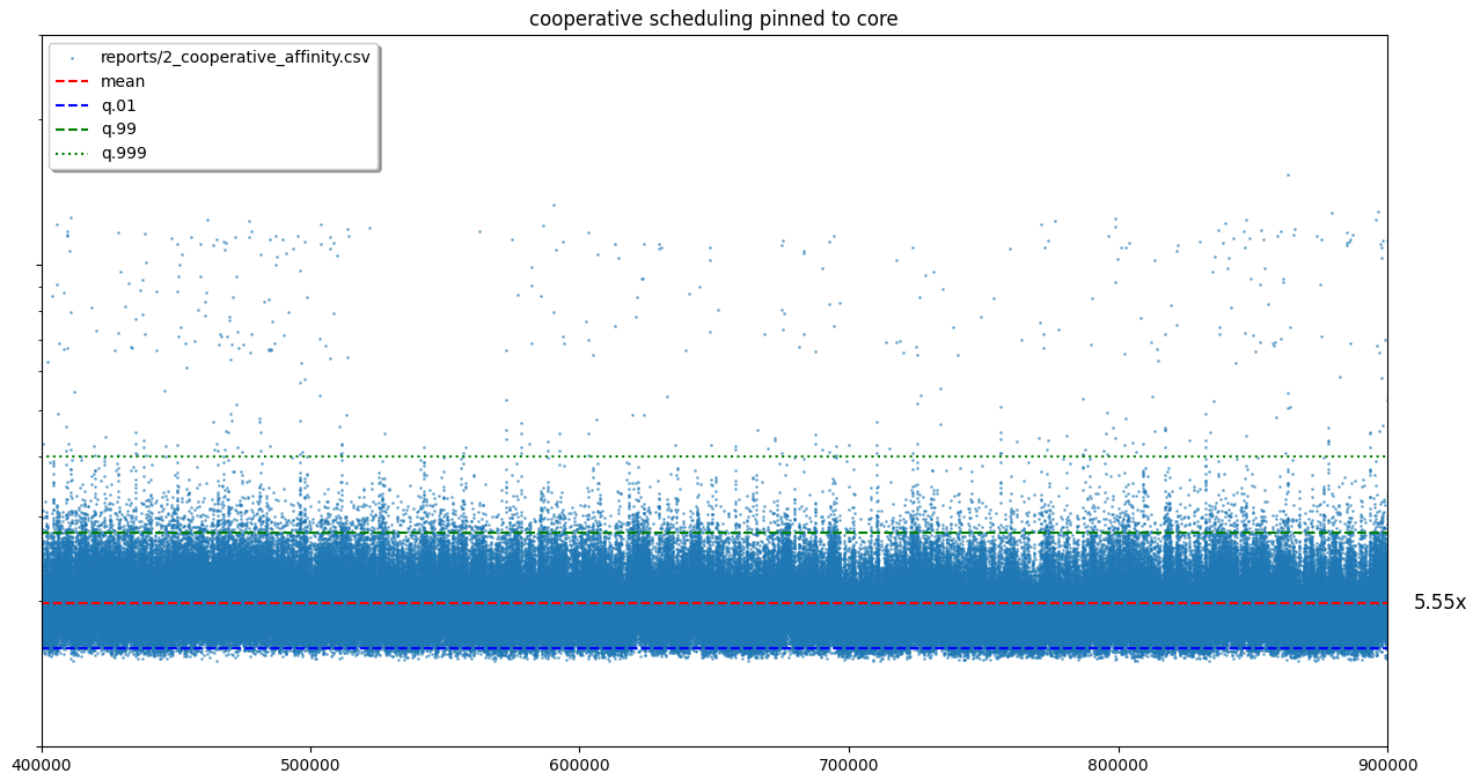
```
1  pub fn snooze(&self) {
2      if self.step.get() <= 6 {
3          for _ in 0..1 << self.step.get() {
4              ::std::hint::spin_loop(); // Busy loop
5          }
6      } else {
7          ::std::thread::yield_now(); // Cooperative scheduling
8      }
9      if self.step.get() <= 10 {
10         self.step.set(self.step.get() + 1); // => backoff.is_completed()
11     }
12 }
```

sched_yield

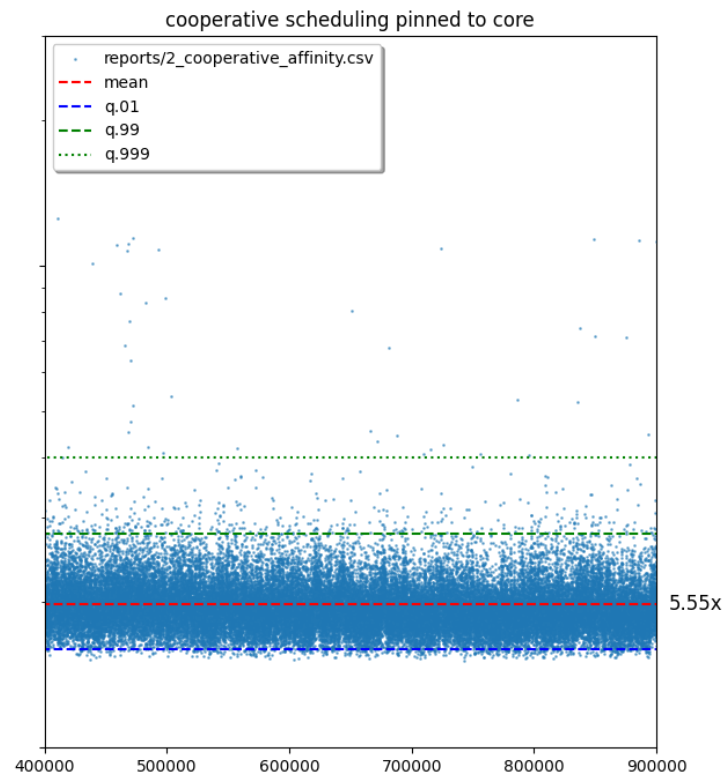
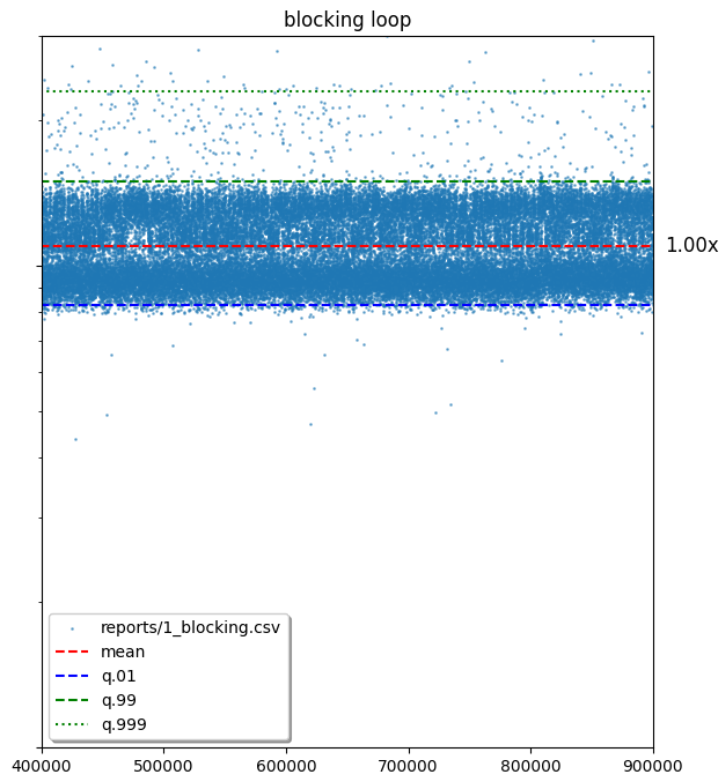
Use cooperative scheduling

```
1  let sock: std::net::UdpSocket;  
2  core_affinity::set_for_current(core_id);  
3  sock.set_nonblocking(true);  
4  loop {  
5      match sock.recv(&mut buf) {  
6          Ok(len) => handle_message(&buf[..len]),  
7          Err(err) if err.kind() == ErrorKind::WouldBlock ||  
8              err.kind() == ErrorKind::TimedOut => { }  
9          Err(err) => handle_error(err),  
10     }  
11     std::thread::yield_now();  
12 }
```


Measurement results



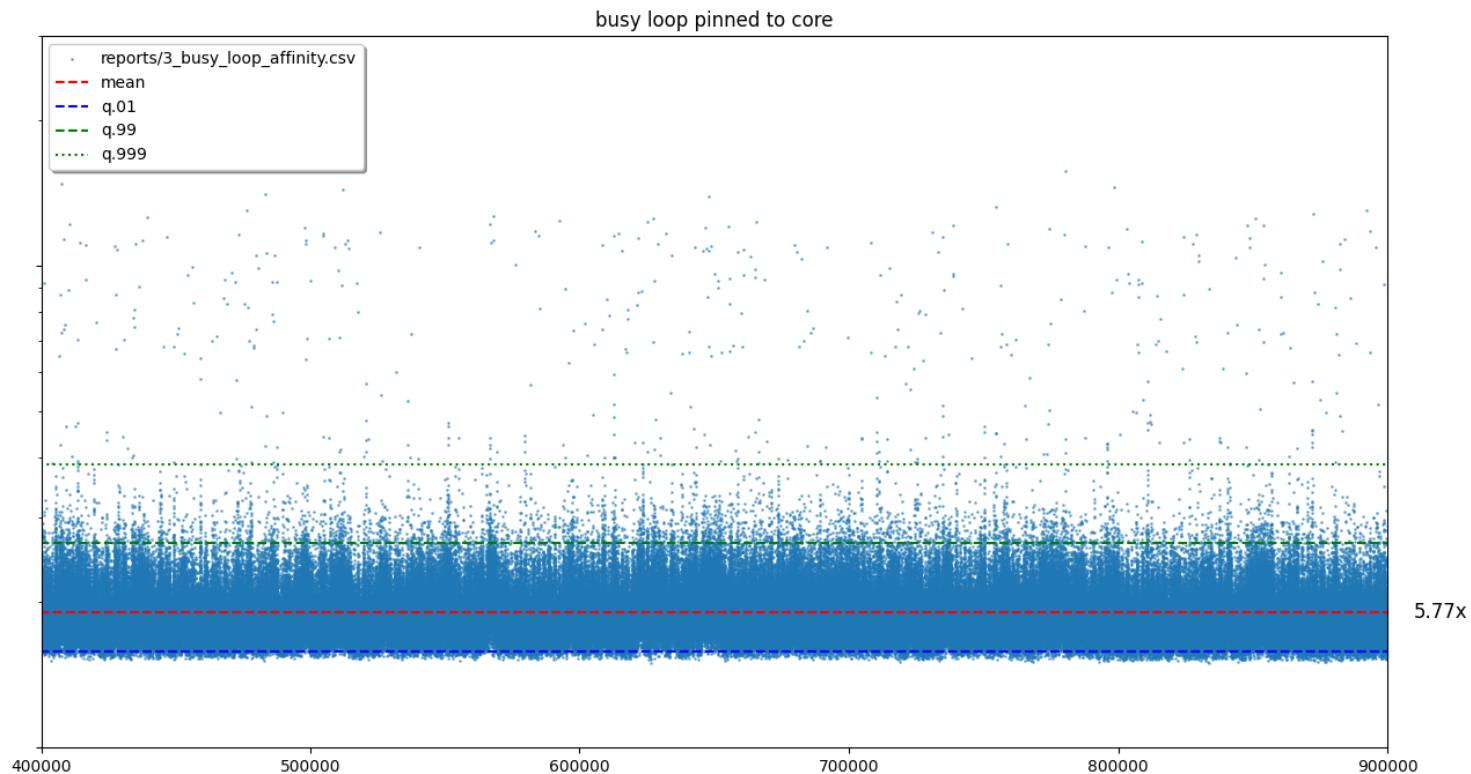
Compare with blocking



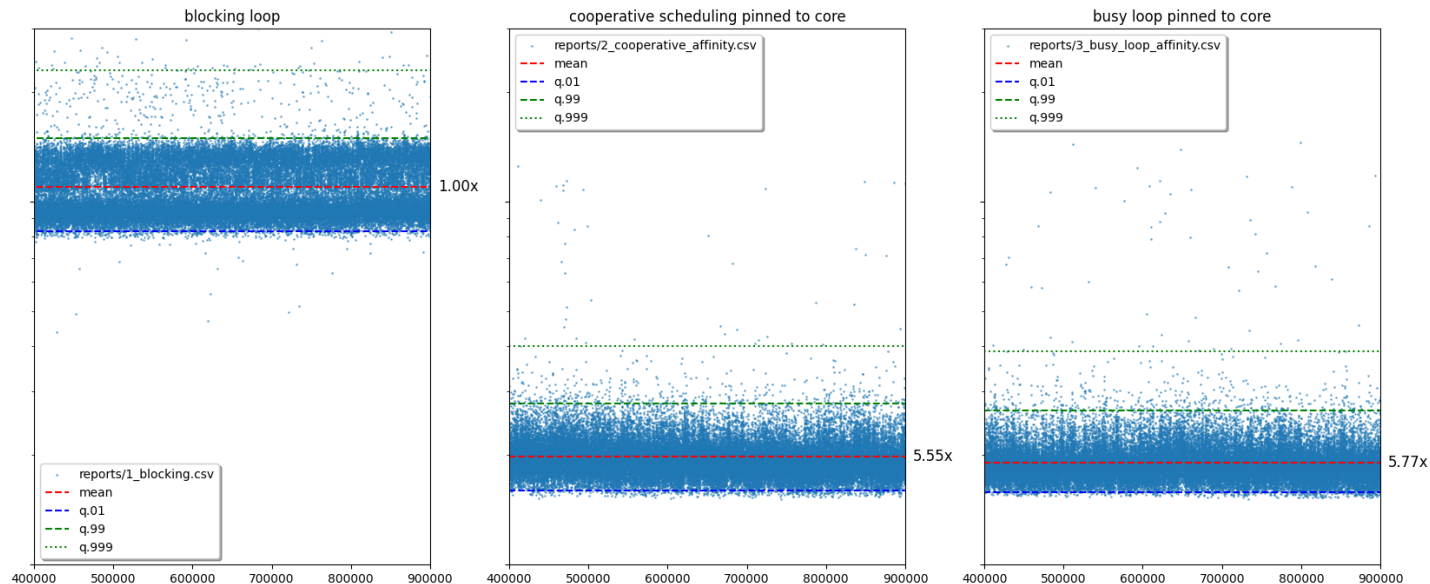
Busy loop

```
1  let sock: std::net::UdpSocket;  
2  sock.set_nonblocking(true);  
3  loop {  
4      match channel.recv(&mut buf) {  
5          Ok(len) => handle_message(&buf[..len]),  
6          Err(err) if err.kind() == ErrorKind::WouldBlock ||  
7              err.kind() == ErrorKind::TimedOut => { }  
8          Err(err) => handle_error(err),  
9      }  
10     for i in 0..128 {  
11         std::hint::spin_loop();  
12     }  
13 }
```

Measurement results



Compare measurement results



Profiling summary

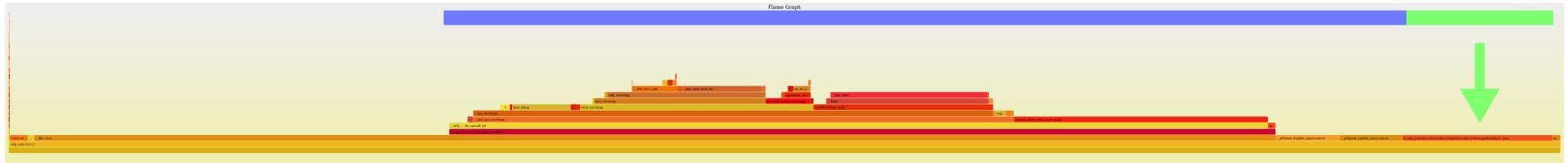
```
1  $ perf stat taskset -c 1-4 bin/receive -c ${PRIVATE_IP}:3000 -n 100000 --non-blocking --core 1
2
3      106103.94 msec task-clock          #    1.000 CPUs utilized
4              253      context-switches      #    2.384 /sec
5              2        cpu-migrations        #    0.019 /sec
6              789      page-faults          #    7.436 /sec
```

PREVIOUS RESULT:

```
1      339.31 msec task-clock          #    0.003 CPUs utilized
2     100329      context-switches      #   295.683 K/sec
3              2        cpu-migrations        #    5.894 /sec
4              787      page-faults          #    2.319 K/sec
```

Profiling flame chart

- green area - time within busy loop handlers
- blue area - time within linux kernel recv (syscall)



ll-udp-pubsub

- Generic statically linked message type via serde
- Publisher maintains list of subscriptions
- Subscriptions expire after 60 seconds
- Subscriber actively maintains subscriptions

Want to know more?

- [What Every Programmer Should Know About Memory | Ulrich Drepper | Red Hat Inc](#)



- [How GPU Computing works | Stephen Jones | nVidia](#)



- Q & A