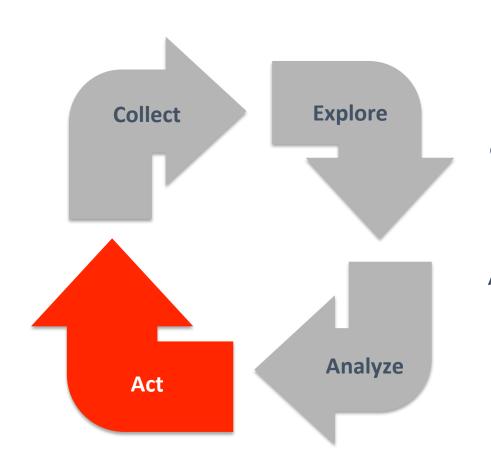


BUILDING FAST DATA APPLICATIONS WITH STREAMING DATA

Ryan Betts, CTC VoltDB

AGENDA

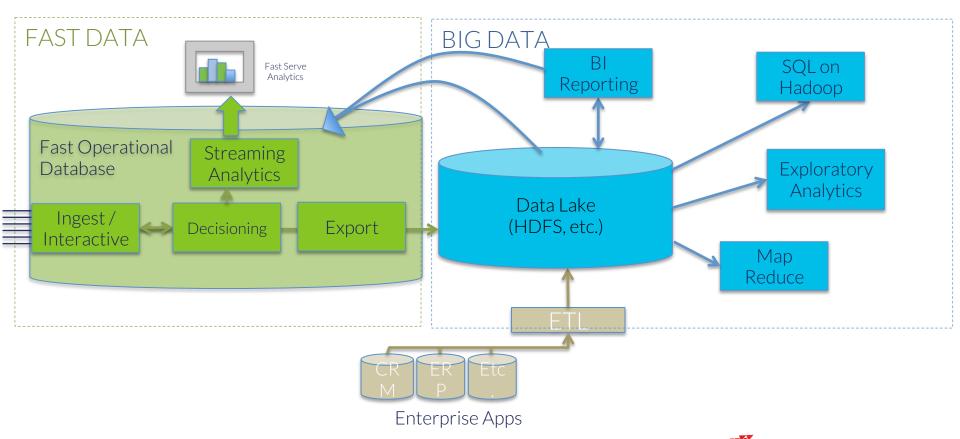
- Fast Data Application Patterns
- Digging Deeper: Looking at the Data
- Streaming Approach
- DB Approach
- Summary



Data leads to applications

Applications create more data

DATA ARCHITECTURE FOR FAST + BIG DATA



IN THE BIG CORNER

Systems facilitating exploration and analytics of large data sets

Example Technologies

Columnar OLAP warehouses Hadoop Ecosystem

- MapReduce
- Hive, Pig
- SQL.next: Impala, Drill, Shark

Example Applications

- User segmentation & pre-scoring
- Seasonal trending
- Recommendation matrix calculations
- Building search indexes
- Data Science: statistical clustering,
 Machine learning



IN THE FAST CORNER

Systems facilitating real time ingest, analytics and decisions against incoming event feeds

Example Technologies

- Streaming frameworks
- VoltDB

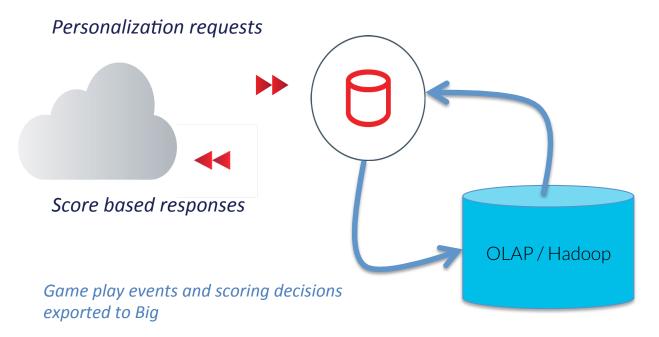
Example Applications

- Micro-personalization
- Recommendation serving
- Alerting/alarming
- Operational monitoring
- Data enrichment (ETL elimination)
- High throughput authorization
 - Ex: API quota enforcement



REAL TIME SCORING EXAMPLE

User segmentation model Calculated on Big Side and cached in Fast Side



FAST AND BIG IN COMBINATION

Fast Profile

- In memory: user segmentation
 GB to TB (300M+ rows)
- 10k to 1M+ requests/sec
- 99 percentile latency under 5ms. (5x9's under 50ms)
- VoltDB export to Vertica

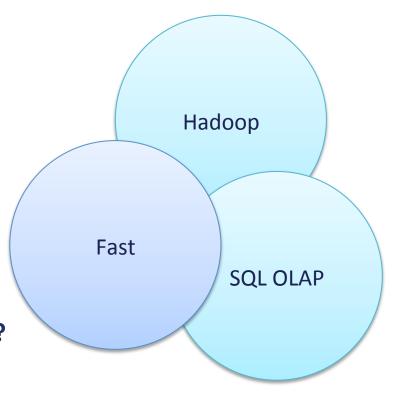
Big Profile

- TB to PB of historical data
- Columnar analytics for fast reporting.
- Real time ingest of historical data (possibly via VoltDB)
- Vertica UDX to VoltDB



TYPICAL FAST QUESTIONS

- Is the fast layer streaming?
 - It is often more like OLTP
- How do the pieces communicate?
 - OLAP analytics from Big -> Fast
 - New events from Fast -> Big
- Where do "analytics" belong?
 - Analytics with decisions: with Fast
 - Analytics against history: with Big
- Are streaming frameworks equivalent?
 - Traditional SQL CEP (Esper)
 - Tuple DAGs (Storm)
 - Window processors on Hadoop (Spark)

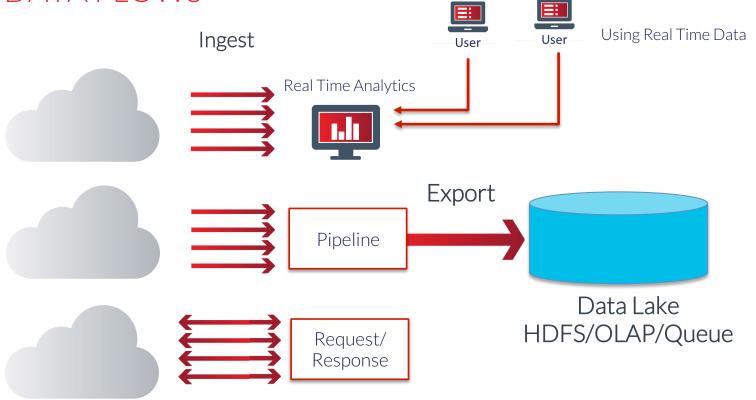


THREE FAST DATA APPLICATION PATTERNS

- Real-Time Analytics
 - Real-time analytics for operations
 - Real-time KPI measurement
 - Real-time analytics for apps
- Data Pipelines
 - Streaming data enrichment
 - Sessionization / re-assembly
 - Correlation (by time, by location, by id)
 - Filtering
 - Pre-aggregation

- Fast Request/Response
 - Mobile Authorization
 - Campaign Authorization
 - Fast API Quota Enforcement
 - Micro-Personalization
 - Recommendation Serving

DATA FLOWS



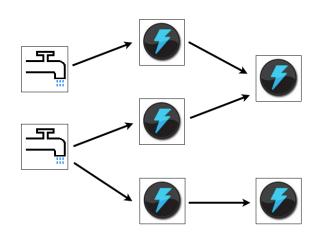
THE INPUT FEED IS ONLY A SMALL PART OF FAST DATA

Data	Temporality	Examples
Input Feed	Event Stream	Click stream, tick stream, sensors, metrics
Real-Time Analytic Results	Persistent/ Queryable	Counters, streaming aggregates, Time-series rollups
Event metadata	Persistent (Look-Ups)	Device version, location, user profiles, point of interest data
OLAP Analytics Used in Real-Time Decisions	Persistent (Look-Ups)	Scoring models, seasonal usage, demographic trends
Responses	Event Stream	Policy enforcement decisions, Personalization recommendations
Pipeline Output	Event Stream	Enriched, filtered, correlated transform of input feed

THREE REQUIREMENTS CREATE STATE

- 1. RT analytics outputs must be queryable
- 2. Metadata, dimension data, "lookup tables" to create groupings for analytics and to supply enrichment data
- 3. Grouping, filtering and aggregating generate intermediate state open sessions, partially assembled logical events

STORM: A COMMON ALTERNATIVE



- Spouts and Bolts
- Streaming computation
- Run snippets of java against each event
- Connect queues to backends with intermediate code

But...

- 1. Need "lookup" database for dimension data.
- 2. Need a "serving" database for analytic results
- 3. Need additional management clusters (ZooKeeper)
- 4. No ad-hoc queries.
- 5. Lots of custom code (rarely declarative).



STREAMING OPERATORS NEED STATE

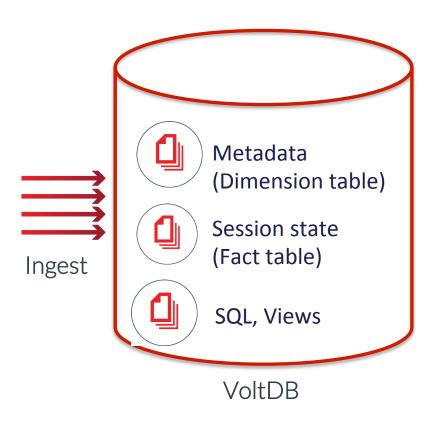
Require State

- Filter
- Join
- Aggregate
- Group By

Stateless

Partition

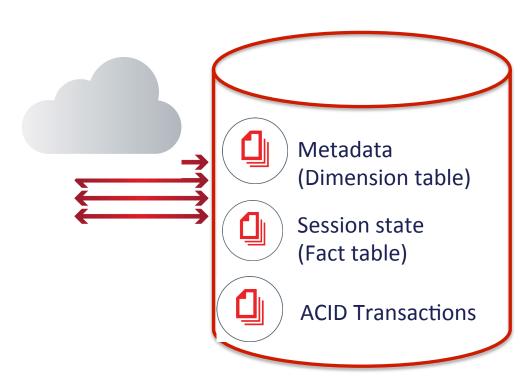
VOLTDB: REAL-TIME ANALYTICS



- In-memory MPP SQL over ODBC/JDBC
- Cheap + correct materialized views for streaming aggregations

- Operational analytics and monitoring
- RT analytics enabling userfacing applications
- KPI for internal BI/Dashboards

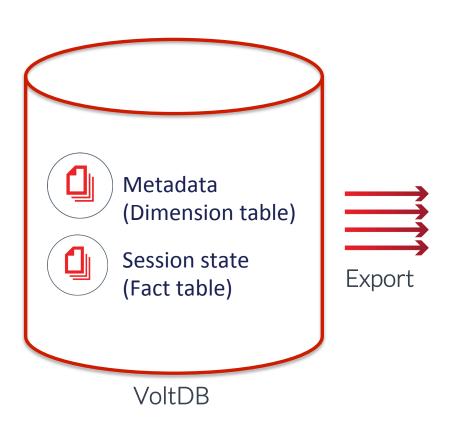
VOLTDB: REQUEST/RESPONSE DECISIONS



- Fully ACID transaction model.
- Thousands to Millions per second
- At less than 5ms latencies

- Authorization
 - RT balance checks, quota enforcement
- Personalization and Recommendation Serving
 - Combine pre-score with immediate context

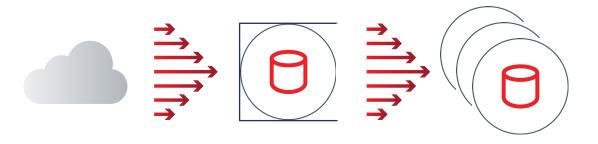
VOLTDB: DATA PIPELINES WITH EXPORT



- MPP streaming Export
- Row data, Thrift messages, CSV
- OLAP, HDFS and message queues

- Filtering (ex: only RFID / iBeacon readings that show change from previous location).
- Sessionization
- Common version re-writing
- Data enrichment.

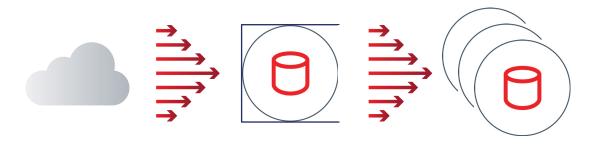
PIPELINE DEPLOYED: VOLTDB...



Manages game state for online poker and archives completed games to **Hadoop**.

Ingests smart meter readings from concentrators, supports **real time applications** and buffers data for end of day **billing mediation systems**.

PIPELINE DEPLOYED: VOLTDB...



Ingests RFID readings, supports real time applications that **push social media updates** based on VoltDB leaderboards.

Processes clickstream logs and exports correlated USERID records for use at CDN endpoints for advertising targeting

Processes **SKU catalogs** from suppliers to produce correlated catalog that is exported to indexing and post-processing for an **online retailer**.

VOLTDB EXPORT ANSWERS THE QUESTIONS:

How do I stream filtered, enriched, updated results to OLAP/HDFS systems?

How do I send alerts, alarms, SMS, or messages to downstream applications?

VOLTDB EXPORT UI



INSERT into TABLE values...

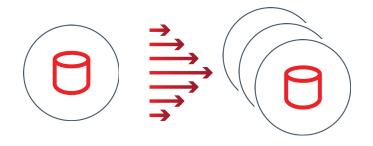
ddl.sql

```
CREATE TABLE events (
    EventID INTEGER,
    time TIMESTAMP,
    msg VARCHAR(128));
EXPORT TABLE events;
```

deployment.xml

<export enabled="true"
target="file">

EXPORTING TO HDFS



EXPORT FORMATS

- CSV
- TSV
- Avro container
- Raw data

EXTENSIBLE API

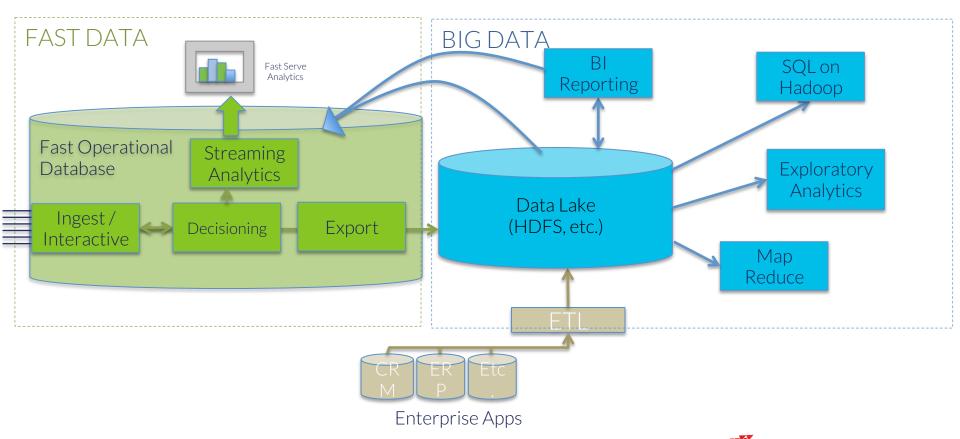
All of these export connectors are hosted plugins to the VoltDB database. VoltDB manages HA, fault tolerance, configuration, and MPP scale-out.

```
public void onBlockStart() throws RestartBlockException;{
}

public boolean processRow(int rowSize, byte[] rowData) throws
    RestartBlockException {
}

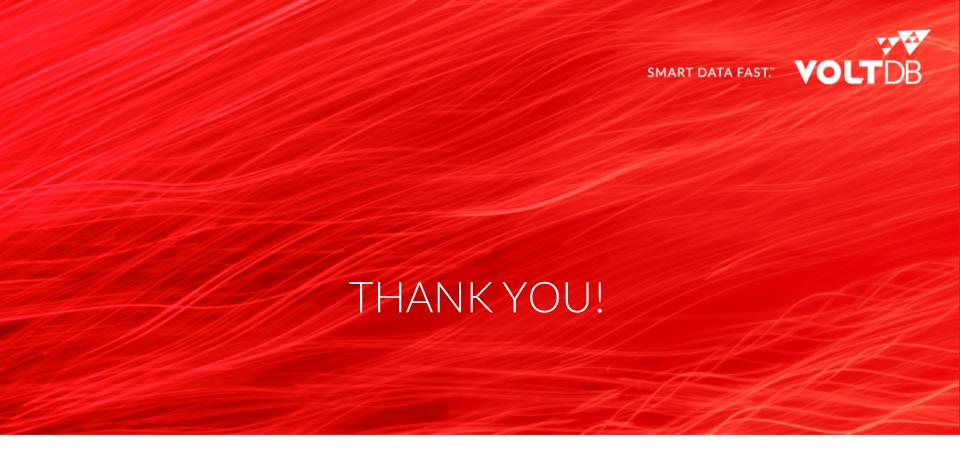
public void onBlockCompletion() throws RestartBlockException {
}
```

DATA ARCHITECTURE FOR FAST + BIG DATA



STREAMING APPS ARE REALLY DATABASE APPS WHEN YOU USE A DATABASE THAT'S FAST ENOUGH.

Try Voltdb.com



- We say "Ingest & Export" vs. Spout and Bolt
- Scale (ACID) snippets of Java for each incoming event.

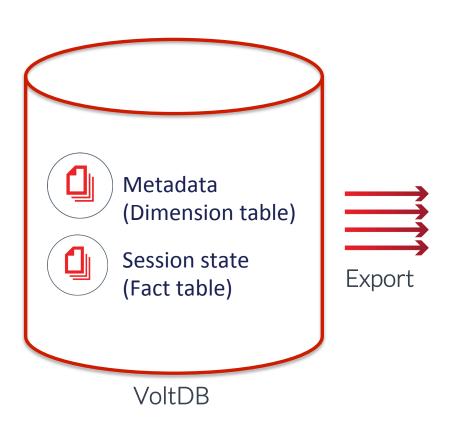


AND...

- Actually serve real time analytics via SQL
- Metadata for lookup/enrichment implicit in DB function
- Integrate with OLAP systems to use OLAP reports with eventbased processing
- **Generate fast transactional responses**
- Support ad-hoc queryability
- Declarative aggregations vs. code
- Fast: no need to micro-batch



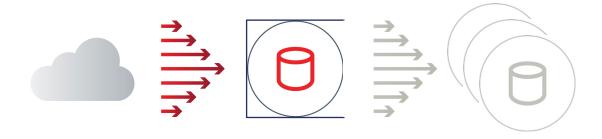
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INTEGRATING DATA SOURCES WITH VOLTDB



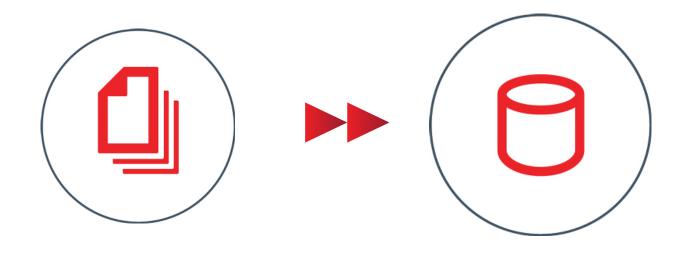
BULK LOADERS

- CSV loader
- Kafka loader
- JDBC loader
- Vertica UDx
- Extensible loader API

APPLICATION INTERFACES

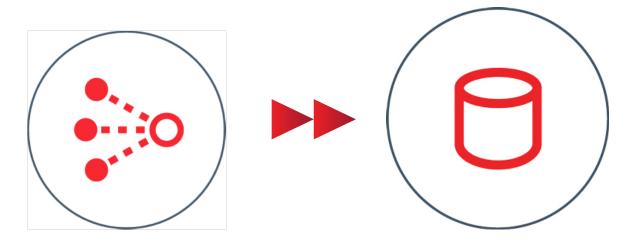
- JDBC
- ODBC
- HTTP JSON
- Native client drivers / SDKs

INTEGRATING WITH CSV DATA



csvloader volttable -f data.csv

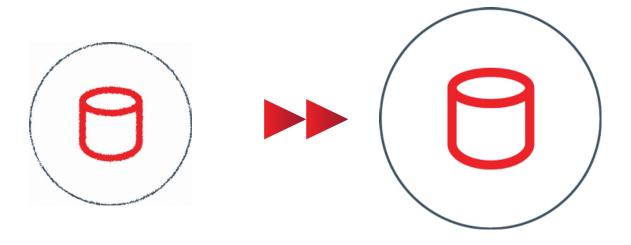
INTEGRATING WITH KAFKA





```
kafkaloader volttable \
   --zookeeper=zkserver:2181 \
   --topic=topicname
```

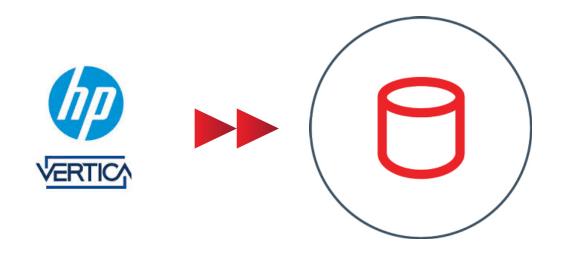
INTEGRATING WITH JDBC SOURCES





```
jdbcloader volttable \
   --jdbcurl=jdbc:postgresql://server/db \
   --jdbcdriver=org.postgresql.Driver \
   --jdbctable=table
```

INTEGRATING WITH HP VERTICA UDX



EXTENSIBLE VOLTBULKLOADER: BULK SMASH

All of these tools are built on a MIT licensed extensible API that provides performance optimizations, batching, load balancing.

```
VoltBulkLoader loader =
    client.getNewBulkLoader(tableName, maxBatchSize,
    failureCallback);
for (...) {
    loader.insertRow(handle, values);
}
loader.drain();
loader.close();
```

NATIVE CLIENT LIBRARIES

Java

Node.js

• (++

• Go

PHP

- Python
- Erlang
- Ruby

Or, just...

```
curl 'http://localhost:8080/api/1.0/?\
   Procedure=Vote&Parameters=[1,1,0]'
```

VOLTDB EXPORT TOPOLOGIES

- VoltDB -> Queue (Kafka, RabbitMQ)
- VoltDB -> HDFS (for Pig/Hive/etc. processing)
- VoltDB -> OLAP (Vertica, Netezza..)
- VoltDB -> HTTP Endpoint, i.e: ElasticSearch



VOLTDB EXPORT PROGRAMMING CONTRACT

- Export data is durable until exported
- MPP scale-out of export data flows
- At-least-once delivery during HA events
- Built-in row ids (for uniqueness filtering)
- Extensible API for open source connectors



INTEGRATING VOLTDB WITH EXPORT TARGETS

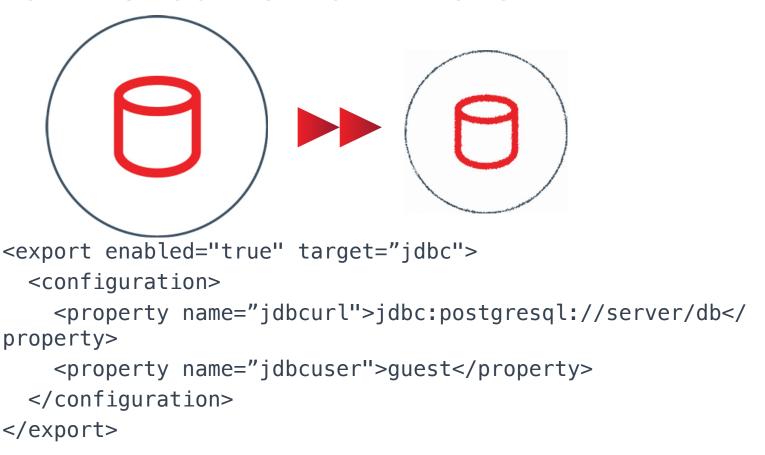


- Local file system export
- JDBC export
- Kafka export
- RabbitMQ export
- HDFS export
- HTTP export
- Extensible API

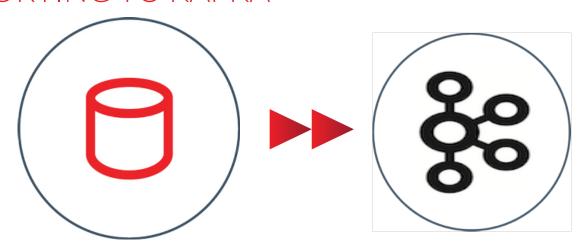
EXPORTING TO LOCAL FILE SYSTEM



EXPORTING TO JDBC DESTINATIONS



EXPORTING TO KAFKA



EXPORTING TO RABBITMQ

