

# DOMA R/D and Analysis Grand Challenge

Jayjeet Chakraborty, Carlos Maltzahn  
UC Santa Cruz



# Today's Agenda

- HL-LHC and DOMA
- Malloy QL for HEP data analysis
- Data management using Skyhook
- Ongoing Work..

# The HL-LHC

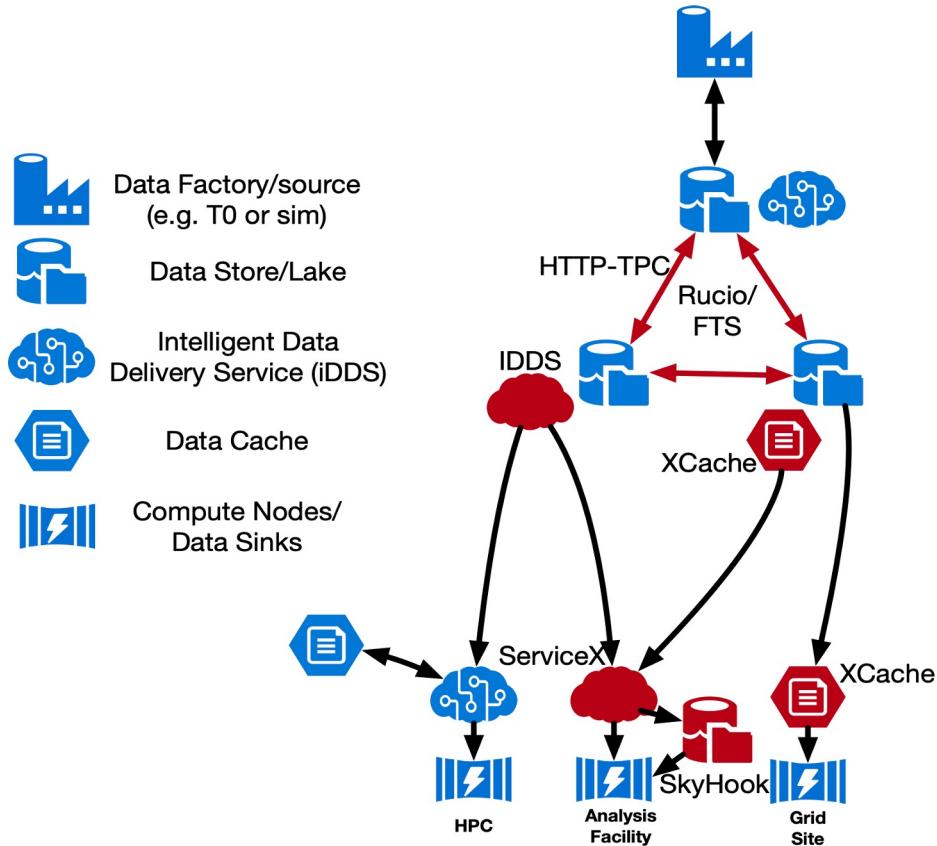
- High-Luminosity Large Hadron Collider
- Major upgrade to the original LHC
- To be started in around 2028-2029



- 5-7.5x increase in the number of collisions
- Will generate an increased number of events, about 30x increase
- Total working dataset sizes will be in exabytes

# DOMA Team at IRIS-HEP

- Working on R/D of data delivery, access, organization, and management technologies
- Several projects within DOMA:
  - XCache
  - Coffea
  - IDDS
  - TPC
  - ServiceX
  - Modelling Data Workflows
  - **SkyhookDM**



# Malloy QL for HEP data analysis

# Data sample emitted by the HL-LHC

- Fields of primitive types (int, float, etc), structs, and list<structs>
- Primary key: **event**
- Originally stored in ROOT files, but we use Parquet for analysis

| Row | run    | luminosityBlock | event     | MET.pt        | MET.phi       | MET.sumet     | Msignificance | MET.CovXX     | MET.CovXY     | MET.CovYY     |
|-----|--------|-----------------|-----------|---------------|---------------|---------------|---------------|---------------|---------------|---------------|
| 1   | 194711 | 299             | 263599382 | 8.16232967... | 1.53420329... | 358.935546... | 0.60561221... | 108.264114... | -9.5036792... | 111.555229... |
| 2   | 194711 | 299             | 263599382 | 8.16232967... | 1.53420329... | 358.935546... | 0.60561221... | 108.264114... | -9.5036792... | 111.555229... |
| 3   | 194711 | 299             | 263599382 | 8.16232967... | 1.53420329... | 358.935546... | 0.60561221... | 108.264114... | -9.5036792... | 111.555229... |
| 4   | 194711 | 299             | 263599382 | 8.16232967... | 1.53420329... | 358.935546... | 0.60561221... | 108.264114... | -9.5036792... | 111.555229... |
| 5   | 194711 | 299             | 263599382 | 8.16232967... | 1.53420329... | 358.935546... | 0.60561221... | 108.264114... | -9.5036792... | 111.555229... |
| 6   | 194711 | 299             | 263599382 | 8.16232967... | 1.53420329... | 358.935546... | 0.60561221... | 108.264114... | -9.5036792... | 111.555229... |
| 7   | 194711 | 299             | 263599382 | 8.16232967... | 1.53420329... | 358.935546... | 0.60561221... | 108.264114... | -9.5036792... | 111.555229... |
| 8   | 194711 | 299             | 263599382 | 8.16232967... | 1.53420329... | 358.935546... | 0.60561221... | 108.264114... | -9.5036792... | 111.555229... |

|                                 | DETAILS | PREVIEW | LINEAGE |
|---------------------------------|---------|---------|---------|
| ▶ <a href="#">event</a>         |         |         | INTEGER |
| ▼ <a href="#">MET</a>           |         |         | RECORD  |
| ▶ <a href="#">pt</a>            |         |         | FLOAT   |
| ▶ <a href="#">phi</a>           |         |         | FLOAT   |
| ▶ <a href="#">sumet</a>         |         |         | FLOAT   |
| ▶ <a href="#">significance</a>  |         |         | FLOAT   |
| ▶ <a href="#">CovXX</a>         |         |         | FLOAT   |
| ▶ <a href="#">CovXY</a>         |         |         | FLOAT   |
| ▶ <a href="#">CovYY</a>         |         |         | FLOAT   |
| ▶ <a href="#">HLT</a>           |         |         | RECORD  |
| ▶ <a href="#">PV</a>            |         |         | RECORD  |
| ▶ <a href="#">Muon</a>          |         |         | RECORD  |
| ▶ <a href="#">Electron</a>      |         |         | RECORD  |
| ▶ <a href="#">Photon</a>        |         |         | RECORD  |
| ▶ <a href="#">Jet</a>           |         |         | RECORD  |
| ▶ <a href="#">Tau</a>           |         |         | RECORD  |
| ▶ <a href="#">list</a>          |         |         | RECORD  |
| ▼ <a href="#">element</a>       |         |         | RECORD  |
| ▶ <a href="#">pt</a>            |         |         | FLOAT   |
| ▶ <a href="#">eta</a>           |         |         | FLOAT   |
| ▶ <a href="#">phi</a>           |         |         | FLOAT   |
| ▶ <a href="#">mass</a>          |         |         | FLOAT   |
| ▶ <a href="#">charge</a>        |         |         | INTEGER |
| ▶ <a href="#">pReliso03_all</a> |         |         | FLOAT   |

# Present Query Languages in HEP analysis

- Basic requirements:
  - Independent on the underlying file format or data structures
  - Identical query interface irrespective of whether executing locally or remotely, or single or multiple machines
- Examples:
  - Func ADL (Python)
  - Groot (Go)
  - RDataFrame (C++)
  - NAIL (Natural Analysis Implementation Language) (Python)
  - SQL

# Example Analysis Query in SQL

```
SELECT  
  HistogramBin(MET.pt, 0, 2000, 100) AS x,  
  COUNT(*) AS y  
FROM table  
WHERE ARRAY_LENGTH(Muon) >= 2 AND  
(SELECT COUNT(*) AS mass  
  FROM UNNEST(Muon) m1 WITH OFFSET i  
  CROSS JOIN UNNEST(Muon) m2 WITH OFFSET j  
  WHERE  
    m1.charge <> m2.charge AND i < j AND  
    SQRT(2*m1.pt*m2.pt*(COSH(m1.eta-m2.eta)-COS(m1.phi-m2.phi))) BETWEEN 60  
    AND 120) > 0  
GROUP BY x  
ORDER BY x
```

| x    | y  |
|------|----|
| 10.0 | 39 |
| 30.0 | 15 |
| 50.0 | 2  |
| 70.0 | 1  |

# Example Analysis Query in Python

```
class Q5Processor(processor.ProcessorABC):
    def process(self, events):
        mupair = ak.combinations(events.Muon, 2)
        with np.errstate(invalid="ignore"):
            pairmass = (mupair.slot0 + mupair.slot1).mass
        goodevent = ak.any(
            (pairmass > 60)
            & (pairmass < 120)
            & (mupair.slot0.charge == -mupair.slot1.charge),
            axis=1,
        )
        return (
            hist.Hist.new.Reg(100, 0, 200, name="met", label="$E_{T}^{miss}$ [GeV]")
            .Double()
            .fill(events[goodevent].MET.pt)
        )

    def postprocess(self, accumulator):
        return accumulator

out, metrics = run(Q5Processor)
out.plot1d()
metrics
```

| X    | y  |
|------|----|
| 10.0 | 39 |
| 30.0 | 15 |
| 50.0 | 2  |
| 70.0 | 1  |

# Example Analysis Query in Python

```
class Q5Processor(processor.ProcessorABC):
    def process(self, events):
        mupair = ak.combinations(events.Muon, 2)
        with np.errstate(invalid="ignore"):
            pairmass = (mupair.slot0.pt**2 + mupair.slot1.pt**2)**0.5
        goodevent = ak.any(
            (pairmass > 60) & (pairmass < 120) & (mupair.slot0.eta < 2.4) & (mupair.slot1.eta < 2.4),
            axis=1,
        )
        return (
            hist.Hist.new.Reg(10, -10, 10, "pt")
            .Double()
            .fill(events[goodevent])
        )

    def postprocess(self, accumulator):
        return accumulator
```

```
out, metrics = run(Q5Processor)
out.plot1d()
metrics
```

Learning and using different language and framework specific query language can be an extra overhead for Physicists. What if there was a single simple language

?

| x    | y  |
|------|----|
| 10.0 | 39 |
|      | 15 |
|      | 2  |
|      | 1  |

# Malloy

- An experimental language for describing data relationships and transformations
- Allows writing better understandable queries using uncomplicated semantics
- Aims to generate the most optimized SQL query possible for performance
- Works with BigQuery, Postgres, and DuckDB so far

# Brief introduction to Malloy's syntax

- **Source:** a table or a computation result set
- **Query:** a pipelined set of stages each stage defining a query operation

Preview

```
source: hep is table('duckdb:.../hep.parquet')
```

Run

```
query: query1 is hep -> {
    group_by: x is
        floor((pick -1 when MET.pt < 0
               pick 2001 when MET.pt > 2000
               else MET.pt) / 20) * 20 + 10,
    aggregate: y is count(*),
    order_by: x
} -> {
    project: x, y
}
```

# SQL to Malloy translation: #Q2

```
SELECT
  FLOOR((
    CASE
      WHEN j.pt < 15 THEN 14.99
      WHEN j.pt > 60 THEN 60.01
      ELSE j.pt
    END - 0.15) / 0.45) * 0.45 + 0.375 AS x,
  COUNT(*) AS y
FROM '{dataset_path}'
CROSS JOIN UNNEST(Jet) AS _j(j)
GROUP BY FLOOR((
  CASE
    WHEN j.pt < 15 THEN 14.99
    WHEN j.pt > 60 THEN 60.01
    ELSE j.pt
  END - 0.15) / 0.45) * 0.45 + 0.375
ORDER BY x;
```

Run

```
sql: cross_join_sql is {
  select: """
    SELECT
      unnest(Jet) as J,
      MET
    FROM read_parquet('..../hep.parquet')
  """
  connection: "duckdb"
}
```

Run

```
query: query2 is from_sql(cross_join_sql) -> {
  group_by: x is
    floor(((pick 14.99 when J.pt < 15
            pick 60.01 when J.pt > 60
            else J.pt) - 0.15) / 0.45) * 0.45 + 0.375
  aggregate: y is count(*)
  order_by: x
} -> {
  project: x, y
}
```

# SQL to Malloy translation: #Q2

```
SELECT
  FLOOR((
    CASE
      WHEN j.pt < 15 THEN 14.99
      WHEN j.pt > 60 THEN 60.01
      ELSE j.pt
    END - 0.15) / 0.45) * 0.45 + 0.375 AS x,
  COUNT(*) AS y
FROM '{dataset_path}'
CROSS JOIN UNNEST(Jet) AS _j(j)
GROUP BY FLOOR((
  CASE
    WHEN j.pt < 15 THEN 14.99
    WHEN j.pt > 60 THEN 60.01
    ELSE j.pt
  END - 0.15) / 0.45) * 0.45 + 0.375
ORDER BY x;
```

```
WITH __stage0 AS (
  SELECT
    (
      floor((((
        CASE WHEN cross_join_sql.J."pt"<15 THEN 14.99
        WHEN cross_join_sql.J."pt">>60 THEN 60.01
        ELSE cross_join_sql.J."pt" END))-0.15)
      *1.0/0.45)*0.45)+0.375 as "x",
      COUNT( 1) as "y"
    FROM (
      SELECT
        unnest(Jet) as J,
        MET
        FROM '{dataset_path}'
      ) as cross_join_sql
    GROUP BY 1
    ORDER BY 1 ASC NULLS LAST
  )
  SELECT
    base."x" as "x",
    base."y" as "y"
  FROM __stage0 as base
```

# SQL to Malloy translation: #Q4

```
SELECT
    FLOOR((
        CASE
            WHEN MET.pt < 0 THEN -1
            WHEN MET.pt > 2000 THEN 2001
            ELSE MET.pt
        END) / 20) * 20 + 10 AS x,
    COUNT(*) AS y
FROM '{dataset_path}'
WHERE (
    SELECT
        COUNT(*)
    FROM UNNEST(Jet)
    WHERE Jet.pt > 40
) > 1
GROUP BY FLOOR((
CASE
    WHEN MET.pt < 0 THEN -1
    WHEN MET.pt > 2000 THEN 2001
    ELSE MET.pt
END) / 20) * 20 + 10
ORDER BY x;
```

Preview

```
source: hep is table('duckdb:.../hep.parquet') {
    declare: x is
        floor((pick -1 when MET.pt < 0
               pick 2001 when MET.pt > 2000
               else MET.pt) / 20) * 20 + 10
}
```

Run

```
query: hep -> {
    declare: t is Jet.count() {? Jet.pt > 40} > 1
    group_by: x, event
    where: t
}
-> {
    group_by: x
    aggregate: y is count()
    order_by: x
}
```

# SQL to Malloy translation: #Q4

```
SELECT
    FLOOR((
        CASE
            WHEN MET.pt < 0 THEN -1
            WHEN MET.pt > 2000 THEN 2001
            ELSE MET.pt
        END) / 20) * 20 + 10 AS x,
    COUNT(*) AS y
FROM '{dataset_path}'
WHERE (
    SELECT
        COUNT(*)
    FROM UNNEST(Jet)
    WHERE Jet.pt > 40
) > 1
GROUP BY FLOOR((
CASE
    WHEN MET.pt < 0 THEN -1
    WHEN MET.pt > 2000 THEN 2001
    ELSE MET.pt
END) / 20) * 20 + 10
ORDER BY x;
```

```
WITH __stage0 AS (
    SELECT
        ((floor((
            CASE WHEN hep.MET."pt"<0 THEN -1
            WHEN hep.MET."pt">2000 THEN 2001
            ELSE hep.MET."pt" END)*1.0/20))*20)+10
        as "x",
        hep."uid" as "uid"
    FROM (SELECT gen_random_uuid() uid, * FROM '{dataset_path}' ) as hep
    LEFT JOIN (select UNNEST(generate_series(1,
        100000, --
        -- (SELECT genres_length FROM movies limit 1),
        1)) as __row_id) as Jet_0 ON Jet_0.__row_id <= array_length(hep."Jet")
    GROUP BY 2, 1
    HAVING (COUNT( CASE WHEN hep.Jet[Jet_0.__row_id].pt>40 THEN 1 END)>1)
)

SELECT
    base."x" as "x",
    COUNT( 1) as "y"
FROM __stage0 as base
GROUP BY 1
ORDER BY 1 asc NULLS LAST
```

# Current limitations of Malloy

- Many in-built engine specific functions aren't implemented yet
  - Some functions such as those with lambda expressions also need language parser updates
- Bugs in handling lists
- No support for UDFs of any form
- Bugs in handling **struct** type field
- No support for substrait plan generation

# Our contributions

- Many in-built engine specific functions aren't implemented yet
  - Some functions such as those with lambda expressions also need language parser updates
- Bugs in handling **lists**
- No support for UDFs of any form
- Bugs in handling **struct** type field
- No support for substrait plan generation

# Workload: ADL benchmarks

[is-hep-benchmark-athena](#) / [queries](#) /

 **ingomueller-net** Fix computation of pt of tri-jet in Q6-1.

| Name      | Last commit message                |
|-----------|------------------------------------|
| ..        |                                    |
| query-1   | Fix histogram bin computation.     |
| query-2   | Fix histogram bin computation.     |
| query-3   | Fix histogram bin computation.     |
| query-4   | Fix histogram bin computation.     |
| query-5   | Fix computation of invariant ma    |
| query-6-1 | Fix computation of pt of tri-jet i |
| query-6-2 | Fix histogram bin computation.     |
| query-7   | Fix histogram bin computation.     |
| query-8   | Fix histogram bin computation.     |

[cs.DB] 30 Oct 2021

## Evaluating Query Languages and Systems for High-Energy Physics Data

[Extended Version]

Dan Graur  
Department of Computer Science  
ETH Zurich  
dan.graur@inf.ethz.ch

Ghislain Fourny  
Department of Computer Science  
ETH Zurich  
ghislain.fourny@inf.ethz.ch

Ingo Müller  
Department of Computer Science  
ETH Zurich  
ingo.mueller@inf.ethz.ch

Gordon T. Watts  
Department of Physics  
University of Washington  
gwatts@uw.edu

Mason Proffitt  
Department of Physics  
University of Washington  
masonLp@uw.edu

Gustavo Alonso  
Department of Computer Science  
ETH Zurich  
alonso@inf.ethz.ch

### ABSTRACT

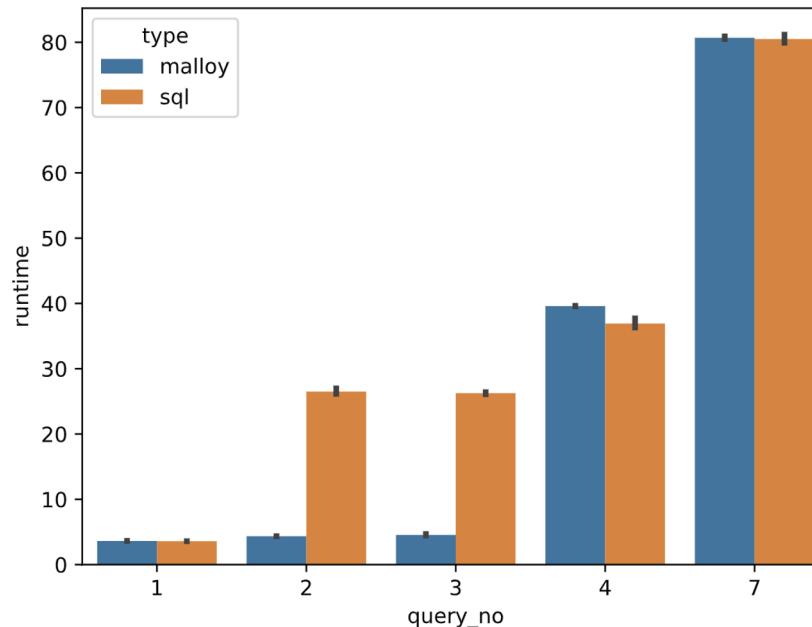
In the domain of high-energy physics (HEP), query languages in general and SQL in particular have found limited acceptance. This is surprising since HEP data analysis matches the SQL model well: the data is fully structured and queried using mostly standard operators. To gain insights on why this is the case, we perform a comprehensive analysis of six diverse, general-purpose data processing platforms using an HEP benchmark. The result of the evaluation is an interesting and rather complex picture of existing solutions: Their query languages vary greatly in how natural and concise HEP query patterns can be expressed. Furthermore, most of them

only a small subset of the available attributes, derivation of additional measures (potentially by joining and reducing the sequences *within the same event*), and selection of an interesting subset of events, which are then summarized using a reduction. HEP data is thus stored and analyzed in non-first normal form ( $NF^2$ )—a feature that early database systems did not support and thus the main reason why relational engines were rejected by physicists historically (along with the lack of support for user-defined code [39]).

Nowadays, most particle physicists work with a domain-specific system called the ROOT framework [4, 12], and increasingly so with its new RDataFrame interface [27]. In ROOT, queries are writ-

# Benchmarks

**Note:** Malloy is not particularly designed for better performance, it just tries to generate the most optimized SQL possible



# Data Management using Skyhook



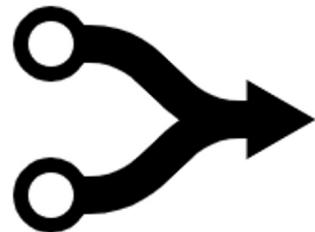
# What is Skyhook ?

- An open-source project aiming to bridge the gap between compute and data
- A data management system that
  - Can accelerate queries by offloading parts of query to the storage servers
  - Provides a bunch of open-source choices for
    - Query interfaces
    - Execution engines
    - Object storage systems
    - File/Table formats
    - Communication/Transport protocols
  - Presents a lower barrier to computational storage as compared to CSDs

# Query Interface and Compiler

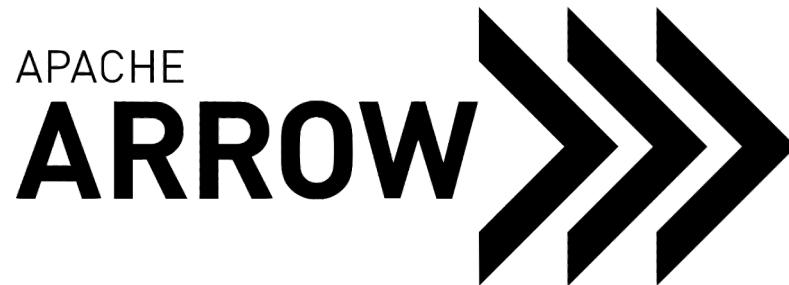


```
SELECT g, SUM(y) AS z  
FROM 's3://bucket'  
WHERE x > 99  
GROUP BY g  
ORDER BY z
```

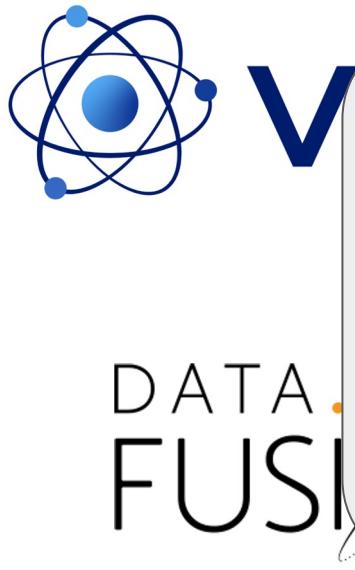


```
relations:  
  read: 's3://bucket'  
  project: g, z  
  group_by: g  
  order_by: z  
  aggregate: sum(y) as z
```

# Query Execution Engine



# Query Execution Engine

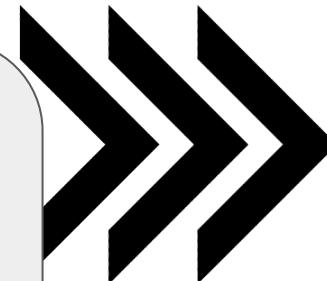


SIMD based vectorized operations

Scalar, complex, and nested types such as  
maps, structs, lists, tensors

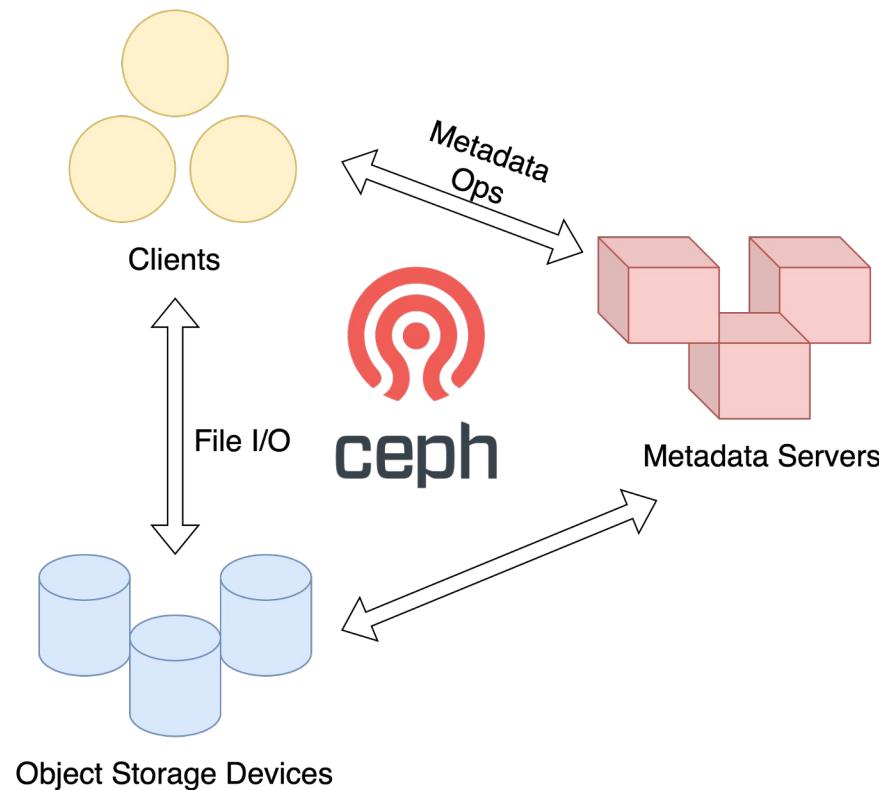
Supports Arrow, Parquet, ORC file  
formats

Understands standard query plan  
representations such as Substrait



**ACKDB**

# Distributed Object Storage System



# File Format

Awkward  
Array



ROOT



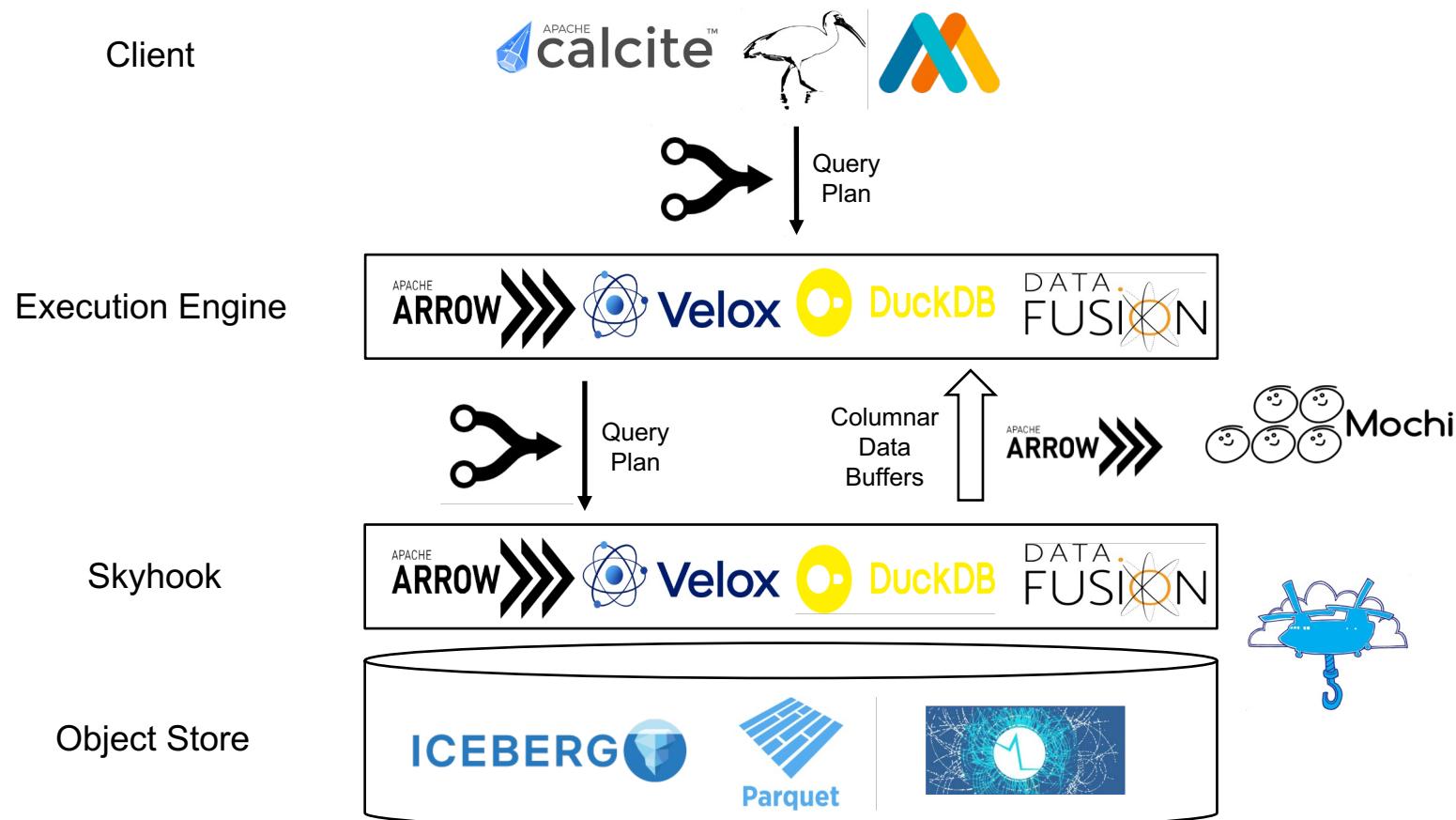
Parquet



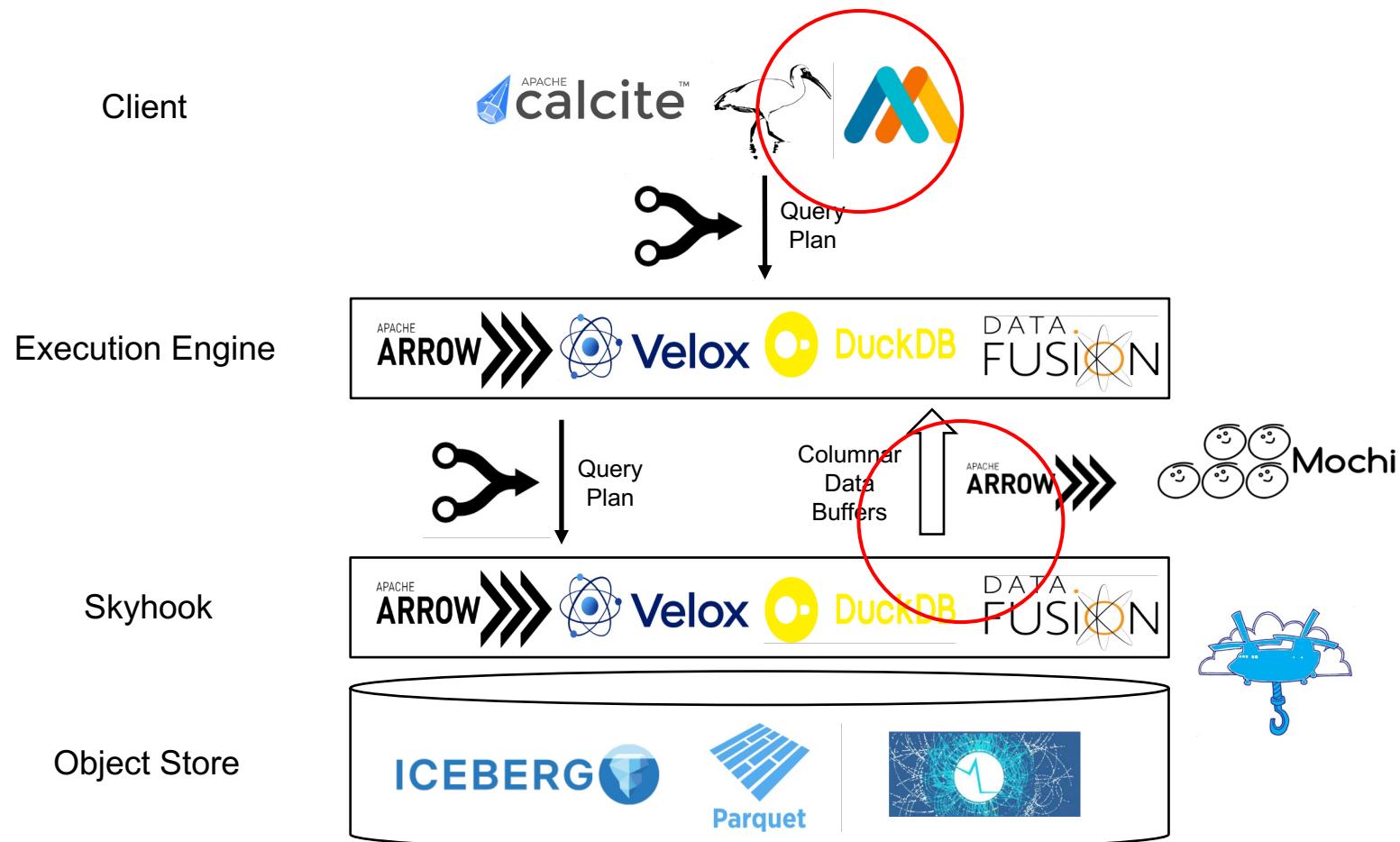
ICEBERG



Putting 'em together,



# Ongoing Work

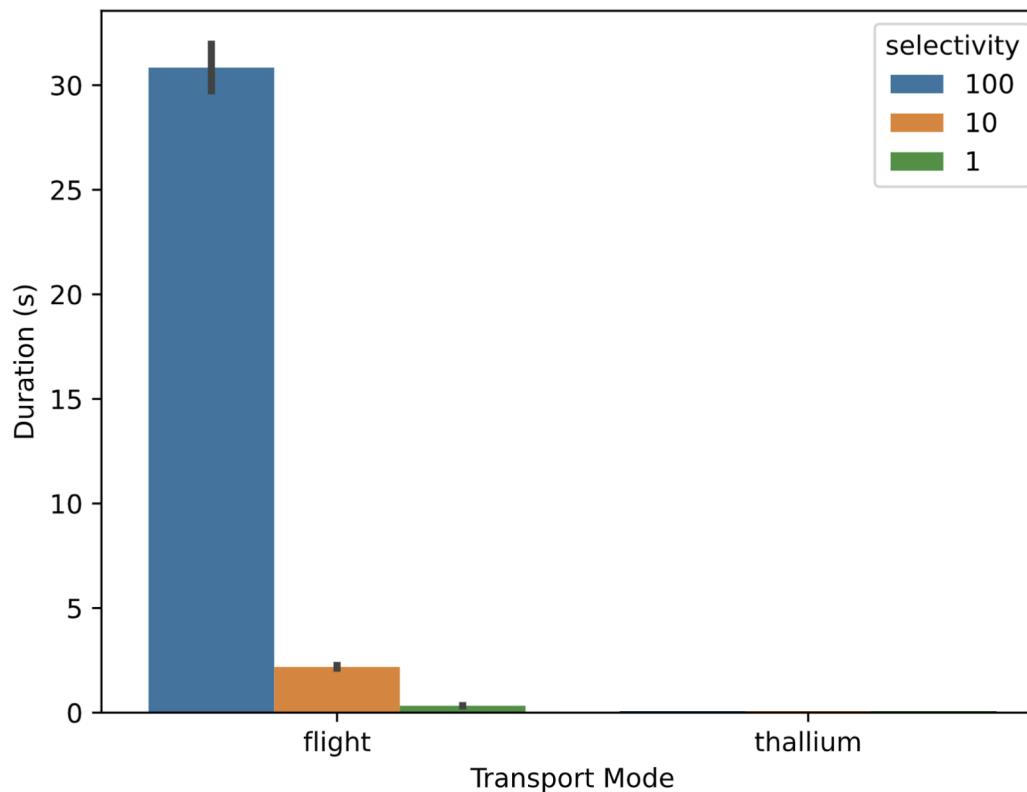


# RDMA for Columnar Data Transport

- Accelerating query execution by offloading to storage shifts the bottleneck to the transport layer
  - Most systems use TCP/IP protocols for data transport e.g. [Arrow Flight](#)
  - Moving data via TCP/IP requires data to be copied multiple times between the device, user space, and the kernel space
  - We explore using RDMA for fast zero-copy transfer of columnar data
  - We use the Mochi [thallium](#) framework from Argonne National Labs for prototyping our protocol

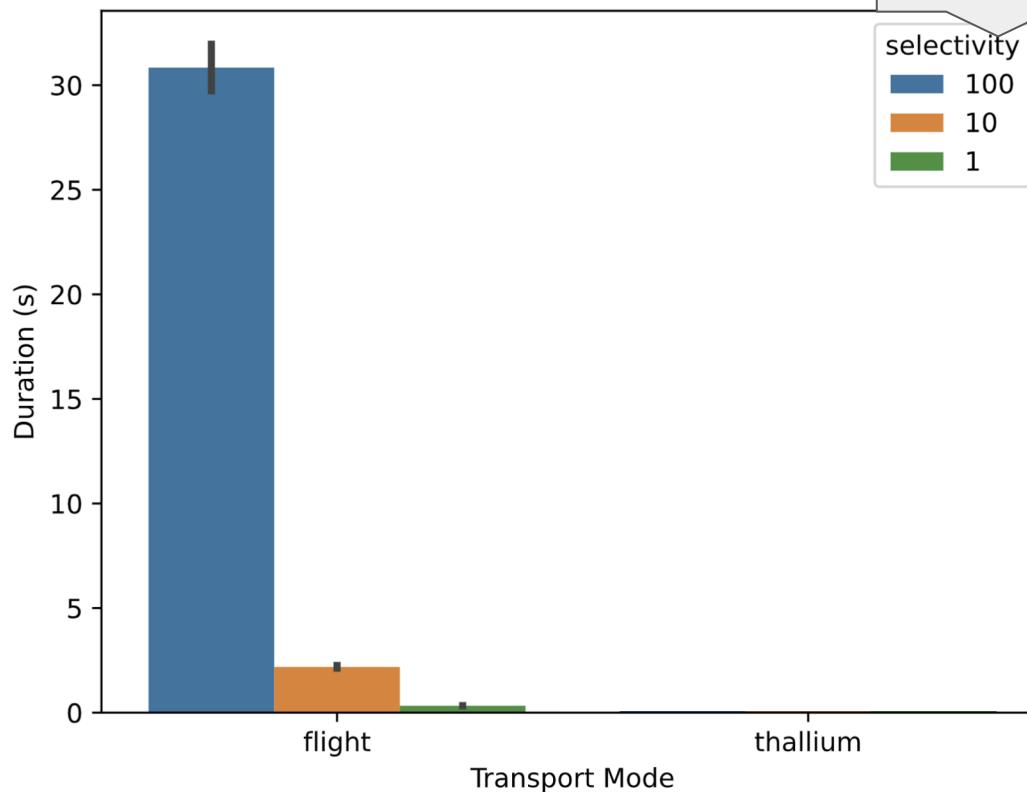


## Benchmarks



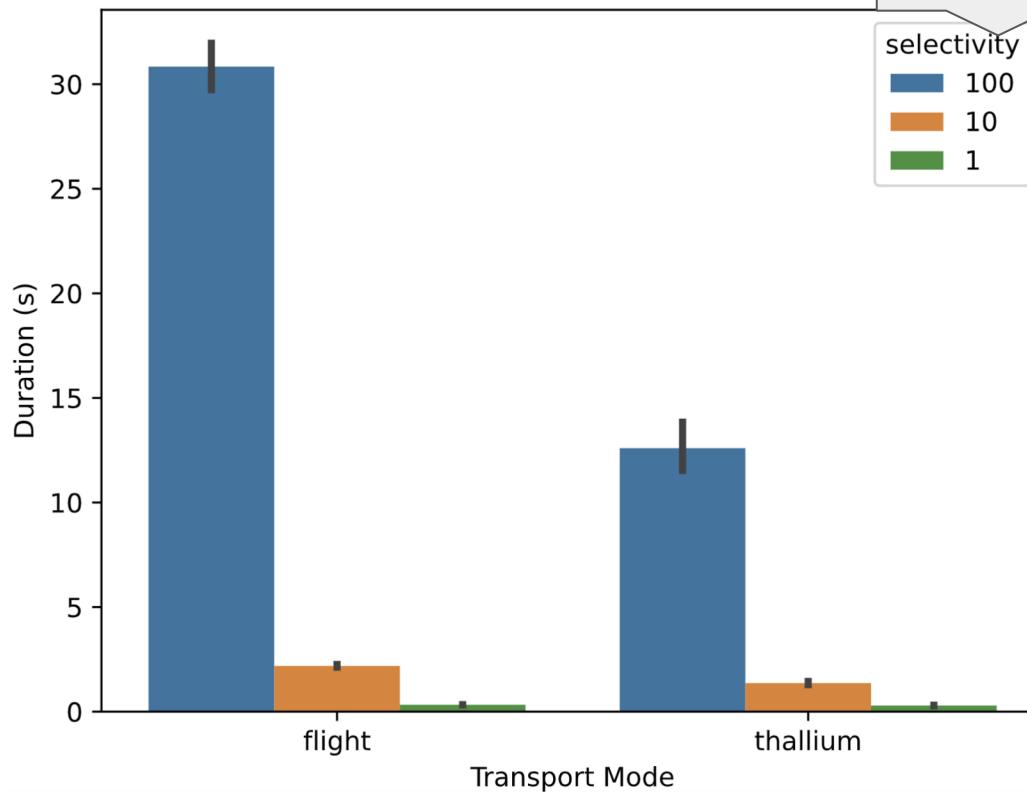
# Benchmarks

Selectivity is when our query selects a certain percentage of rows out of every row group



# Benchmarks

Selectivity is when our query selects a certain percentage of rows out of every row group



# Thank You !

Questions ?