Verified Time-Aware Stream Processing

Rafael Castro G. Silva

rasi@di.ku.dk

Department of Computer Science University of Copenhagen

04/06/2024



Introduction

• What is Time-Aware Stream Processing?

- What is Time-Aware Stream Processing?
 - Stream Processing: programs that compute unbounded sequences of data (streams)

- What is Time-Aware Stream Processing?
 - Stream Processing: programs that compute unbounded sequences of data (streams)
 - Time-Aware: Data has timestamp metadata; timestamps are bounded by watermarks
 - Timestamp: A partially-ordered value associated with the data (e.g., unix-time, int, pairs of ints, etc...)
 - Watermark: A value of the same type of the timestamp. Represents data-completeness.

- What is Time-Aware Stream Processing?
 - Stream Processing: programs that compute unbounded sequences of data (streams)
 - Time-Aware: Data has timestamp metadata; timestamps are bounded by watermarks
 - Timestamp: A partially-ordered value associated with the data (e.g., unix-time, int, pairs of ints, etc...)
 - Watermark: A value of the same type of the timestamp. Represents data-completeness.

- Asynchronous Dataflow Programming: Directed graph of interconnected operators that perform event-wise transformations
- E.g.: Apache Flink, Apache Samza, Apache Spark, Google Cloud Dataflow, and Timely Dataflow



- What is Time-Aware Stream Processing?
 - Stream Processing: programs that compute unbounded sequences of data (streams)
 - Time-Aware: Data has timestamp metadata; timestamps are bounded by watermarks
 - Timestamp: A partially-ordered value associated with the data (e.g., unix-time, int, pairs
 of ints, etc...)
 - Watermark: A value of the same type of the timestamp. Represents data-completeness.

DT 1 "black dog" DT 2 "orange cat" DT 0 "gray dog" WM 1 DT 2 "pink dog" DT 3 "black cat" W
--

- Asynchronous Dataflow Programming: Directed graph of interconnected operators that perform event-wise transformations
- E.g.: Apache Flink, Apache Samza, Apache Spark, Google Cloud Dataflow, and Timely Dataflow

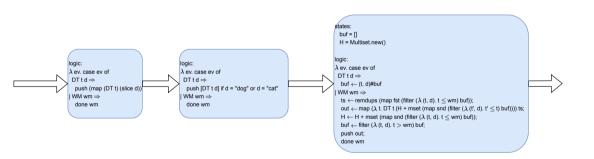


- Why?
 - Highly Parallel
 - Low latency (output as soon as possible)
 - Incremental computing

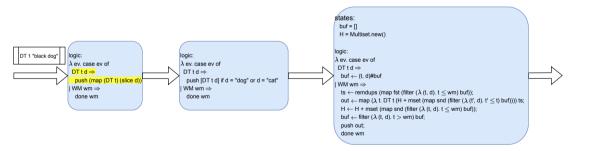
Example:

Incrementally count the occurrences of the words "dog" and "cat"

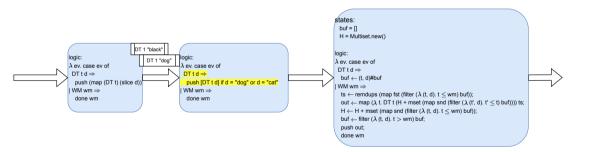




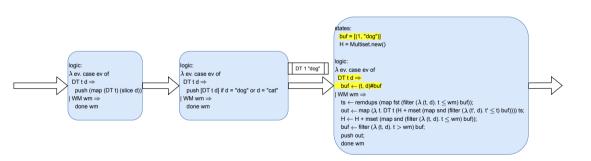




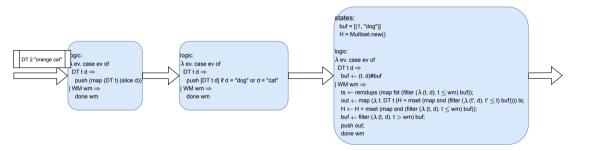




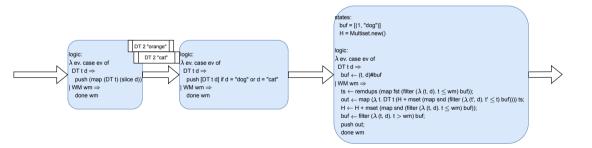




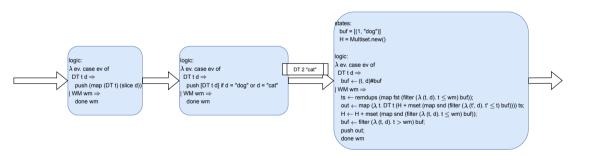




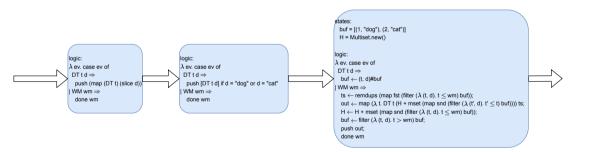




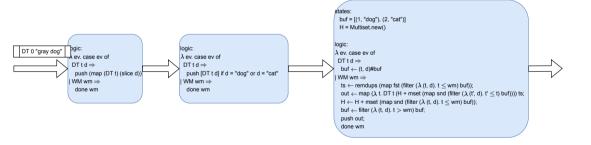




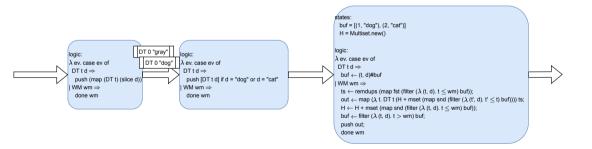




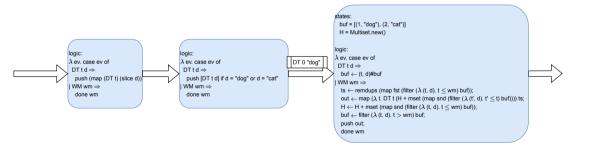




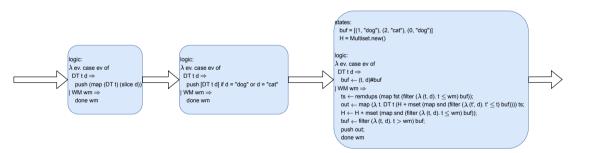




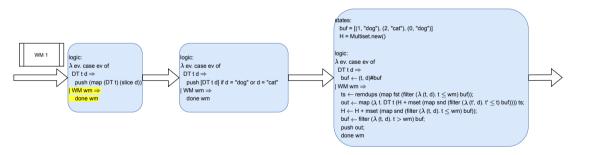




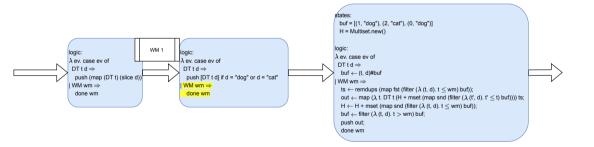




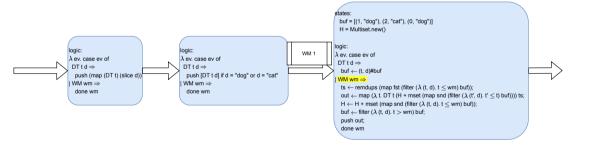




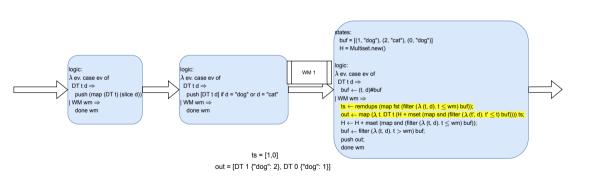




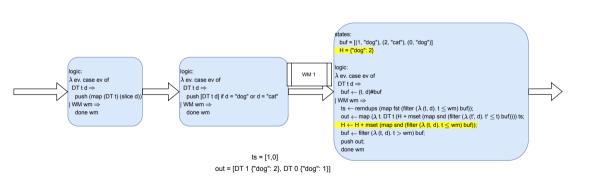




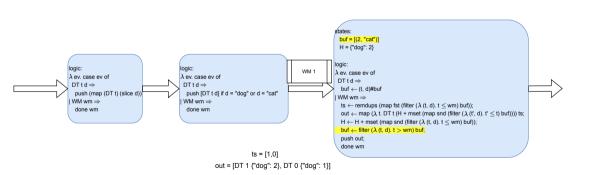




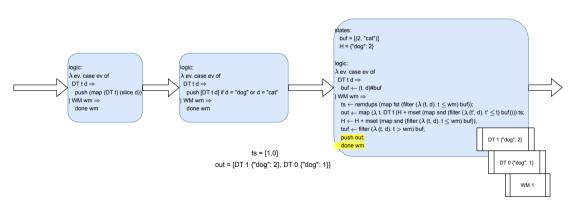




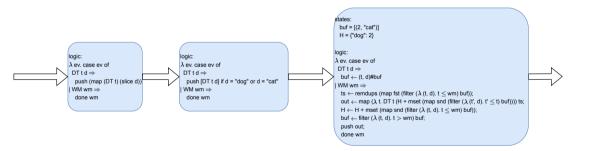




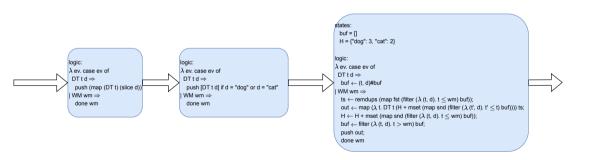








DT 1 {"dog": 2} DT 0 {"dog": 1} WM 1



990

DT 0 {"dog": 1}

WM 1

DT 1 {"dog"; 2}

DT 2 ("dog": 3, "cat": 1)

DT 3 {"dog": 3, "cat": 2}

DT 2 {"dog": 3, "cat": 1}

WM 3

Properties

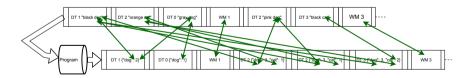
• How do we know if our Dataflow program is what we want?

Properties

- How do we know if our Dataflow program is what we want?
- We need a correctness specification

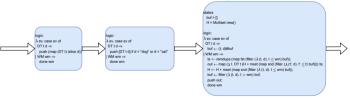
Properties

- How do we know if our Dataflow program is what we want?
- We need a correctness specification
- Intuition of the specification:
 - Soundness: for every output DT t H, the "dog" count in H is the count of events with timestamp (≤)t which contains the string "dog"; similarly for "cat". The count for any other word is always 0.
 - Completeness: The other way around.



How to prove it

- lets break down the problem!:
 - The correctness of the entire Dataflow emerges from the correctness of each part (operator)
 - Operator 1: Slicer
 - Operator 2: Filter
 - Operator 3: Incremental histogram
 - Assumptions about the incoming stream:
 - 1. Monotone: after WM wm no DT t d such that $t \leq wm$.
 - 2. Productive: after DT t d eventually WM wm such that $t \leq wm$



• The original incoming stream must respect monotonicity and productivity

	DT 1 "black dog"	DT 2 "orange cat"	I	DT 0 "gray dog"	T	WM 1		DT 2 "pink dog"	T	DT 3 "black cat"		WM 3	7	
--	------------------	-------------------	---	-----------------	---	------	--	-----------------	---	------------------	--	------	---	--

Writing it down in a proof assistant!

Isabelle/HOL

• Classical higher-order logic (HOL): Simple Typed Lambda Calculus + (Hilbert) axiom of choice + axiom of infinity + rank-1 polymorphism

Isabelle/HOL

- Classical higher-order logic (HOL): Simple Typed Lambda Calculus + (Hilbert) axiom of choice + axiom of infinity + rank-1 polymorphism
- Isabelle: A generic proof assistant



• Isabelle/HOL: Isabelle's flavor of HOL

Isabelle/HOL: $\overline{(Co)}$ datatypes

• Datatypes and Codatatypes

```
\begin{tabular}{ll} {\bf codatatype} & ({\sf lset: 'a}) & {\it llist} = {\sf lnull: LNil} & {\sf LCons} & ({\sf lhd: 'a}) & ({\sf ltl: 'a llist}) \\ {\bf for map: lmap where } & {\sf ltl} & {\sf LNil} & {\sf LNil} \\ \end{tabular}
```

- Examples:
 - LNil
 - LCons 1 (LCons 2 (LCons 3 LNil))
 - LCons 0 (LCons 0 (LCons 0 (...)))

Isabelle/HOL: (Co)datatypes

• Datatypes and Codatatypes

```
\begin{tabular}{ll} {\bf codatatype} & ({\sf lset: 'a}) & {\it llist} = {\sf lnull: LNil} & {\sf LCons} & ({\sf lhd: 'a}) & ({\sf ltl: 'a llist}) \\ {\bf for map: lmap where } & {\sf ltl} & {\sf LNil} & {\sf LNil} \\ \end{tabular}
```

- Examples:
 - LNil
 - LCons 1 (LCons 2 (LCons 3 LNil))
 - LCons 0 (LCons 0 (LCons 0 (...)))
- Coinductive principle for lazy list equality:

Isabelle/HOL: Recursion and While Combinator

Recursion

```
fun lshift :: 'a list \Rightarrow 'a llist \Rightarrow 'a llist (infixr @@ 65) where lshift [] lxs = lxs | lshift (x \# xs) lxs = LCons x (lshift xs lxs)
```

While Combinator

```
definition while_option :: ('a \Rightarrow bool) \Rightarrow ('a \Rightarrow 'a) \Rightarrow 'a \Rightarrow 'a \text{ option where while_option } b \text{ c } s = \dots
```

- While rule for invariant reasoning (Hoare-style):
 - There is something that holds before a step; that thing still holds after the step

Isabelle/HOL: Corecursion

• Corecursion is like recursion, but instead of always eventually reducing an argument it always eventually produces something

Isabelle/HOL: Corecursion

- Corecursion is like recursion, but instead of always eventually reducing an argument it always eventually produces something
- Corec:

```
corec lapp :: 'a llist \Rightarrow 'a llist \Rightarrow 'a llist where lapp lxs lys = case lxs of LNil \Rightarrow lys | LCons x lxs' \Rightarrow LCons x (lapp lxs' lys)
```

Isabelle/HOL: (Co)inductive Predicates

- Inductive predicate
 - Finite number of introduction rule applications

```
inductive in_llist :: 'a \Rightarrow 'a \text{ llist} \Rightarrow bool \text{ where} In_llist: in_llist x \text{ (LCons } x \text{ lxs)} | Next_llist: in_llist x \text{ lxs} \Rightarrow \text{in_llist } x \text{ (LCons } y \text{ lxs)} in_llist 2 (LCons 1 (LCons (2 (...))))
```

Isabelle/HOL: (Co)inductive Predicates

- Inductive predicate
 - Finite number of introduction rule applications

```
inductive in_llist :: 'a \Rightarrow 'a \text{ llist} \Rightarrow bool \text{ where} In_llist: in_llist x \text{ (LCons } x \text{ lxs)} | Next_llist: in_llist x \text{ lxs} \Rightarrow \text{in_llist } x \text{ (LCons } y \text{ lxs)} in_llist 2 \text{ (LCons } 1 \text{ (LCons } (2 \text{ (...))))}
```

- Coinductive predicate
 - Infinite number of introduction rule applications

Isabelle/HOL: (Co)inductive Predicates

- Inductive predicate
 - Finite number of introduction rule applications

```
inductive in_llist :: 'a \Rightarrow 'a \text{ llist} \Rightarrow bool \text{ where} In_llist: in_llist x \text{ (LCons } x \text{ lxs)} | Next_llist: in_llist x \text{ lxs} \Rightarrow \text{in_llist } x \text{ (LCons } y \text{ lxs)} in_llist 2 \text{ (LCons } 1 \text{ (LCons } (2 \text{ (...))))}
```

- Coinductive predicate
 - Infinite number of introduction rule applications

Coinduction principle

Lazy Lists Processors

Operator formalization

- Operator as a codatatype
 - Taking 'i as the input type, and 'o as the output type: codatatype ('o, 'i) op = Logic (apply: ('i \Rightarrow ('o, 'i) op \times 'o list))

Operator formalization

- Operator as a codatatype
 - Taking 'i as the input type, and 'o as the output type: codatatype ('o, 'i) op = Logic (apply: ('i \Rightarrow ('o, 'i) op \times 'o list))
 - Infinite trees: applying the selector apply "walks" a branch of the tree

Execution formalization

Produce function: applies the logic (co)recursively throughout a lazy list definition produce₁ op lxs = while_option . . .
 corec produce where produce op lxs = (case produce₁ op lxs of None ⇒ LNil | Some (op', x, xs, lxs') ⇒ LCons x (xs @@ produce op' lxs'))

Execution formalization

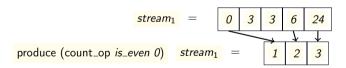
Produce function: applies the logic (co)recursively throughout a lazy list definition produce₁ op lxs = while_option . . .
 corec produce where produce op lxs = (case produce₁ op lxs of None ⇒ LNil
 Some (op', x, xs, lxs') ⇒ LCons x (xs @@ produce op' lxs'))

• produce₁ has an induction principle based on the while invariant rule

Operators: Count

• Example:

corec count_op where count_op P n = Logic (λe . if P e then (count_op P (n + 1), [n+1]) else (count_op P n, []))



Sequential Composition operator

- Sequential composition: take the output of the first operator and give it as input to the second operator.
- Correctness:

```
produce (comp_op op_1 op_2) lxs = produce <math>op_2 (produce op_1 lxs)
```

• Proof: coinduction principle for lazy list equality and produce1 induction principle

Time-Aware Operators

Time-Aware Streams

Time-Aware lazy lists
 datatype ('t::order, 'd) event = DT (tmp: 't) (data: 'd) | WM (wmk: 't)

Time-Aware Streams

- Time-Aware lazy lists
 - $\mathbf{datatype}\ ('t:: \textit{order},\ 'd)\ \textit{event} = \mathsf{DT}\ (\mathsf{tmp:}\ 't)\ (\mathsf{data:}\ 'd)\ |\ \mathsf{WM}\ (\mathsf{wmk:}\ 't)$
- Generalization to partial orders
 - Cycles
 - Operators with multiple inputs
- Productive and monotone streams: Coinductive predicates over lazy lists of events.

Proving histogram correct: building Blocks

- Histogram operator: batching and incremental computing
- Building Blocks: reusable operators
 - Batching: batch_op
 - Incremental computing: incr_op
 - Soundness, completeness, preservation of monotonicity and productivity

Compositional Reasoning

- batch_op and incr_op can be composed

 definition incr_batch_op buf1 buf2 = comp_op (batch_op buf1) (incr_op buf2)
- Soundness, completeness, and monotone and productive preservation

Histogram Operator

```
corec map_op where map_op f = \text{Logic} (\lambda \ ev. \ case \ ev \ of \ WM \ wm \Rightarrow (\text{map_op} \ f, \ [\text{WM} \ wm]) \mid \text{DT} \ t \ d \Rightarrow (\text{map_op} \ f, \ [\text{DT} \ t \ (f \ t \ d)]))
definition incr_hist_op buf1 buf2 = comp_op (incr_batch_op buf1 buf2) (map_op incr_coll)
```

• Soundness, completeness, and monotone and productive preservation

Other shapes

Join Operator

- Relation Join
- Use the sum type in the timestamps to represent two stream as one
- Partial order for the sum: lefts and rights are incomparable
- Defined using incr_batch_op
- Soundness, completeness, and monotone and productive preservation

Next Steps

Next Steps

Feedback loop

Questions, comments and suggestions