

StreamApprox

Approximate Stream Analytics in Apache Flink

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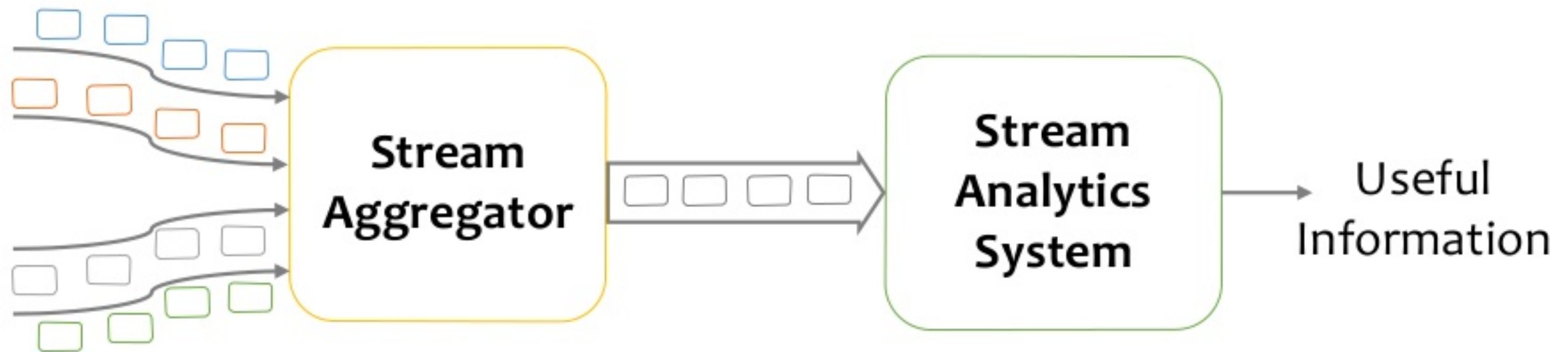


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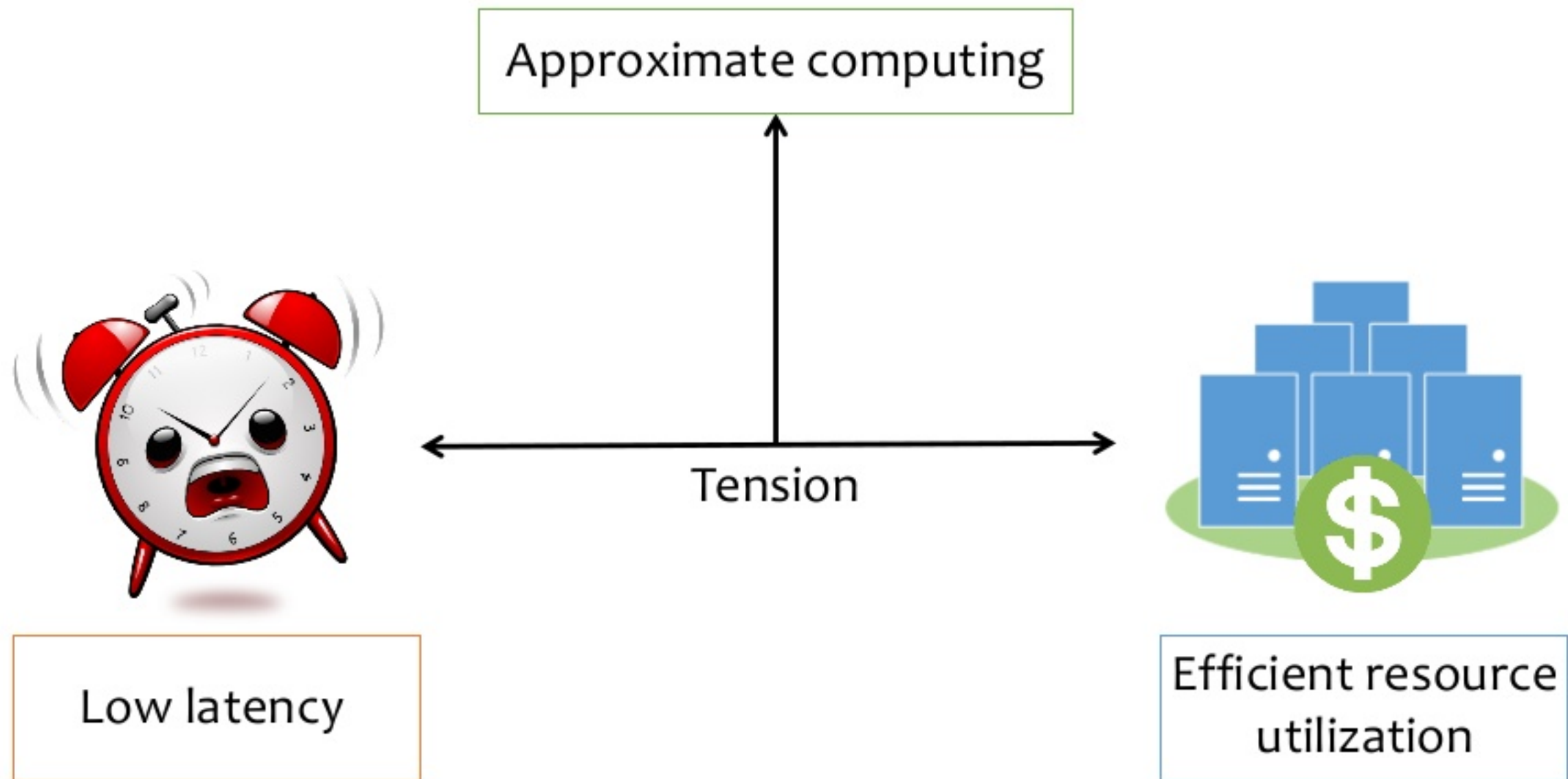
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Sep 2017

Modern online services



Modern online services

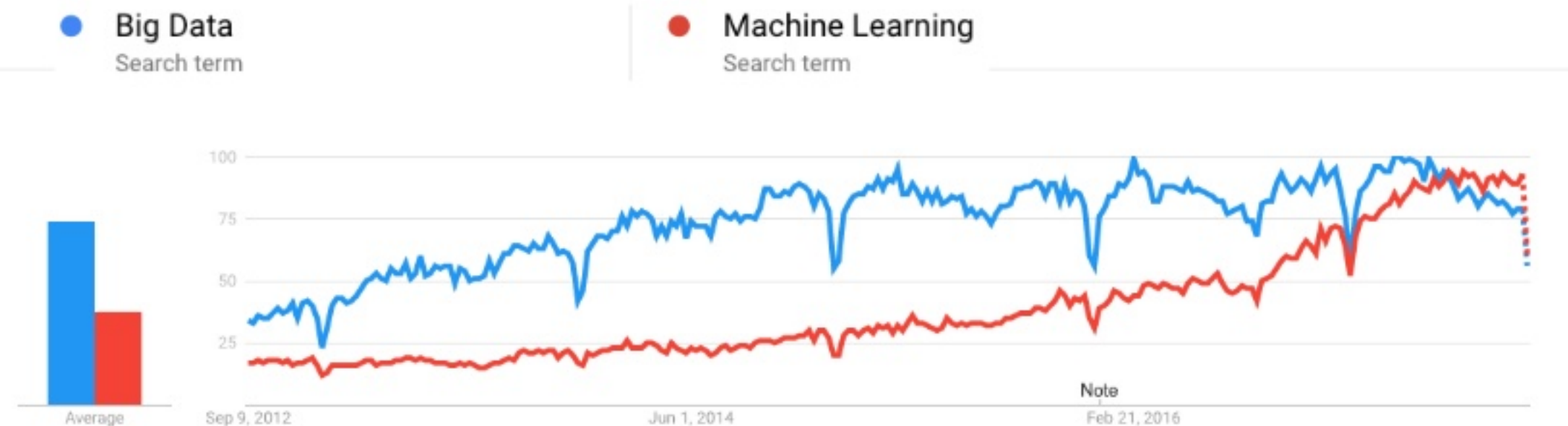


Approximate Computing

Many applications:
Approximate output is good enough!

The trend of data is more important than the precise numbers

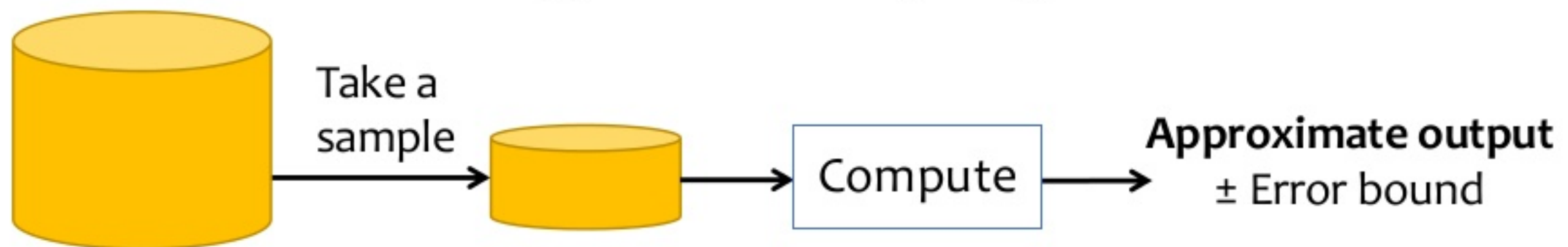
E.g. : Google Trends -- Big Data vs Machine Learning (Sep/2012 – Sep/2017)



Approximate Computing

Idea: To achieve low latency, compute over a sub-set of data items instead of the entire data-set

Approximate computing



State-of-the-art systems

BlinkDB [EuroSys'13]

Using pre-existing samples

ApproxHadoop [ASPLOS'15] for
stream analytics

Not designed

Using multi-stage sampling

Quickr [SIGMOD'16]

Injecting samplers into query plan

StreamApprox: Design goals

Transparent

Targets existing applications w/ minor code changes

Practical

Supports adaptive execution based on query budget

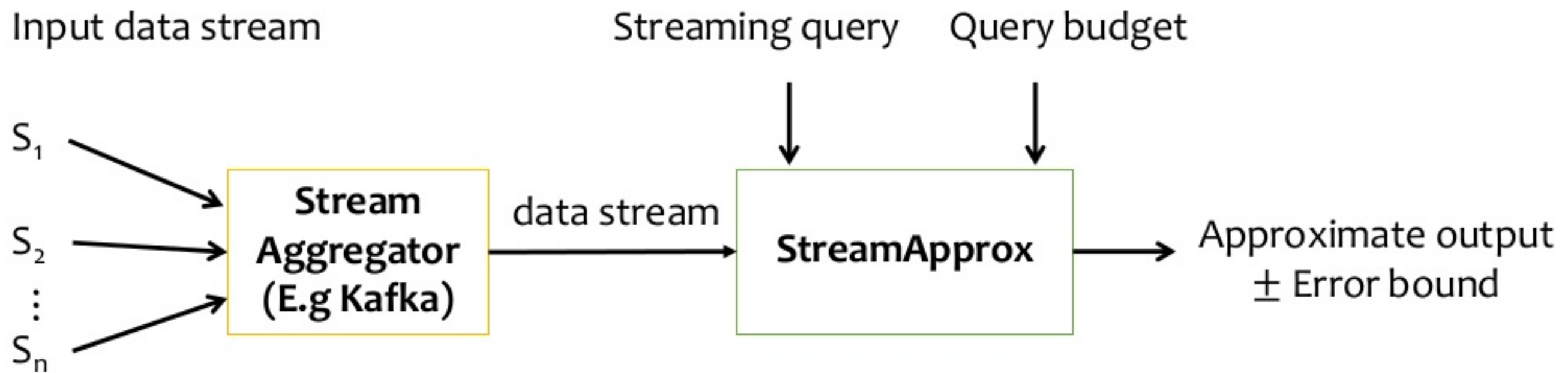
Efficient

Employs online sampling techniques

Outline

- ~~Motivation~~
- Design
- Evaluation

StreamApprox: Overview

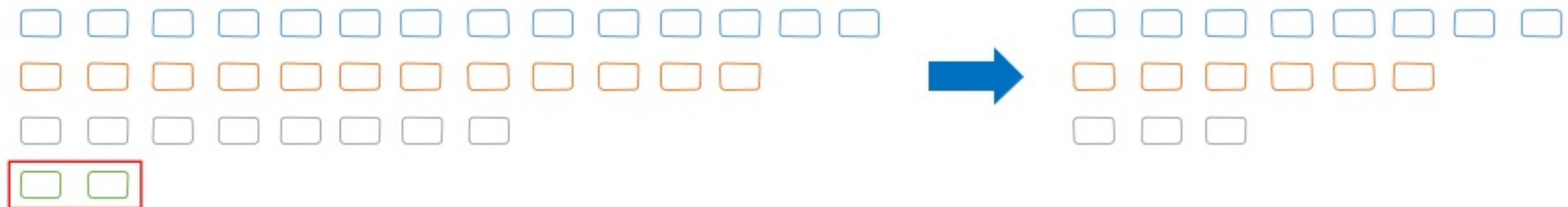


Query budget:

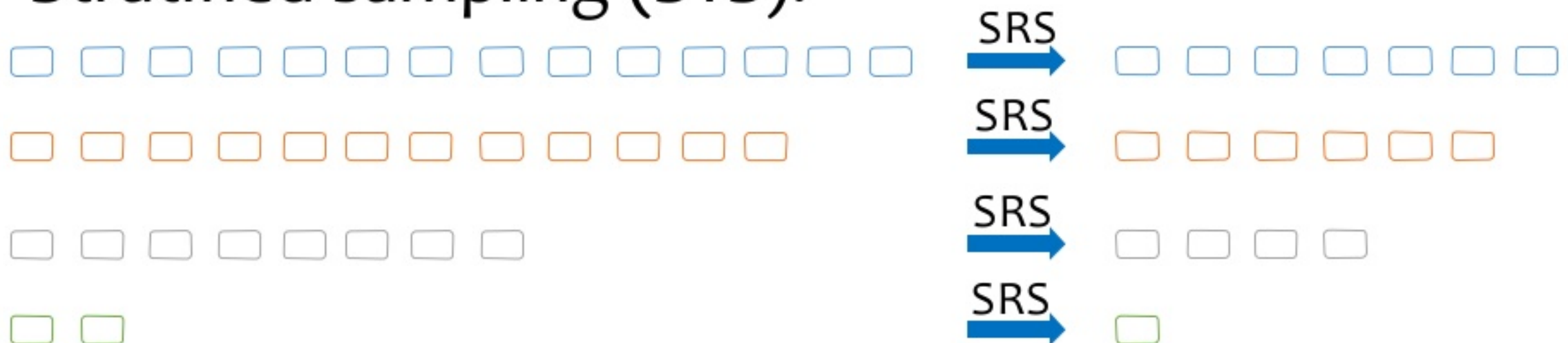
- **Latency/throughput** guarantees
- Desired **computing resources** for query processing
- Desired accuracy

Key idea: Sampling

Simple random sampling (SRS):

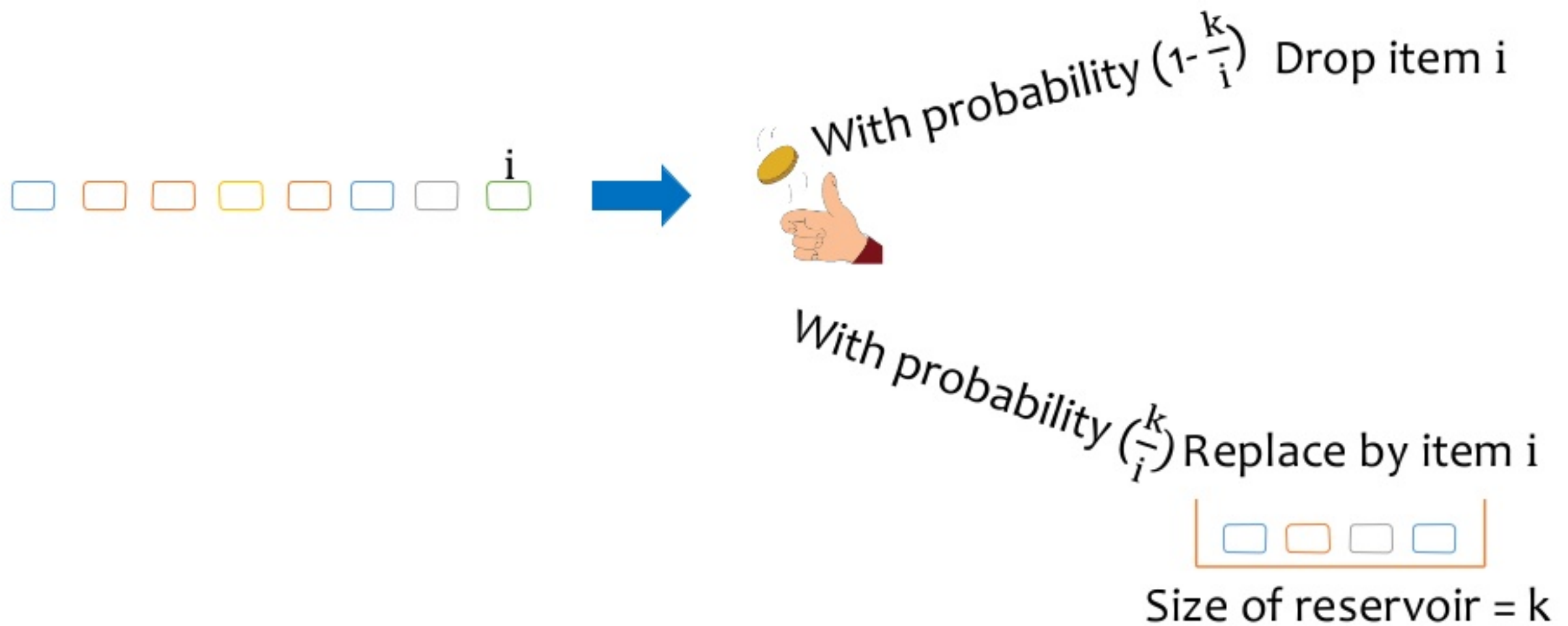


Stratified sampling (STS):



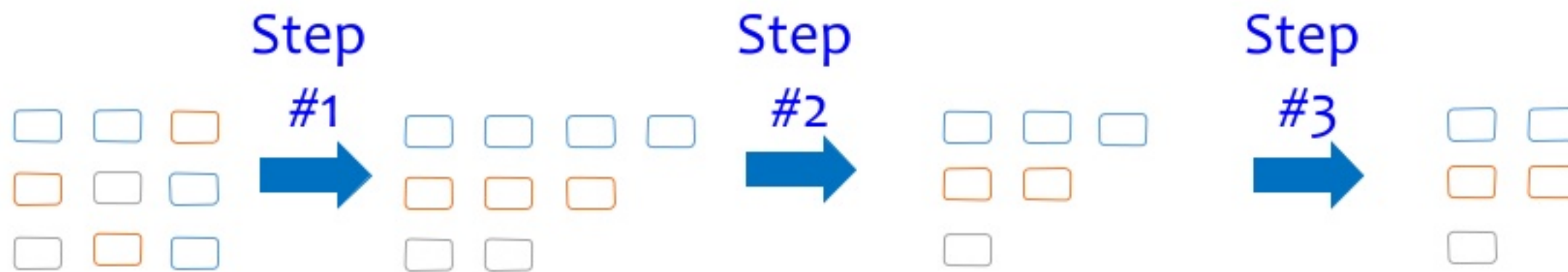
Key idea: Sampling

Reservoir sampling (RS):



Spark-based Sampling

Spark-based Stratified Sampling (Spark-based STS)



Create strata
using *groupByKey()*

Apply SRS
to each stratum S_i

Synchronize between
worker nodes
to select a
sample of size k

These steps are very expensive

StreamApprox: Core idea

Online Adaptive Stratified Reservoir Sampling (OASRS)

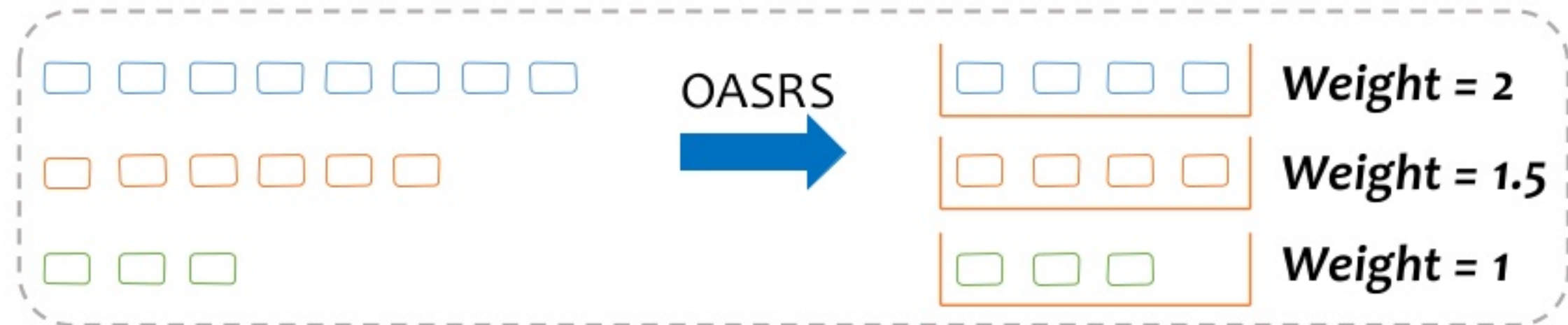


RS : Reservoir Sampling
k = 4

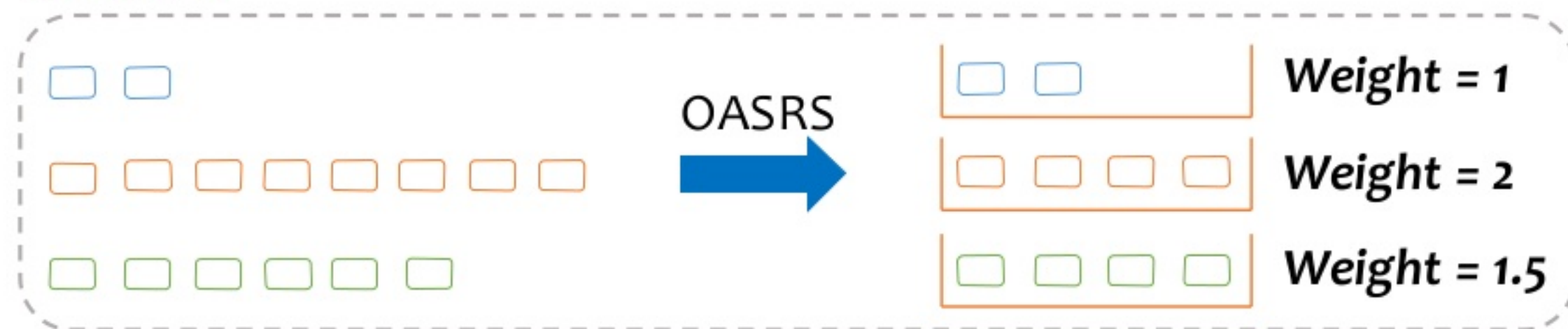
Easy to parallelize, doesn't
need any synchronization
between workers

StreamApprox: Core idea

Worker 1

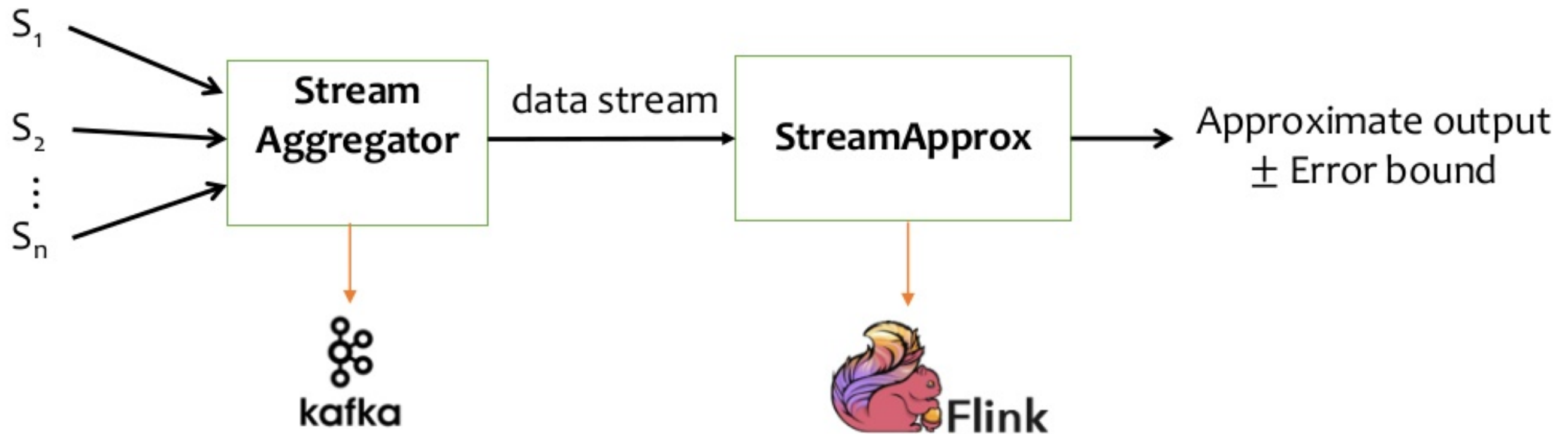


Worker 2

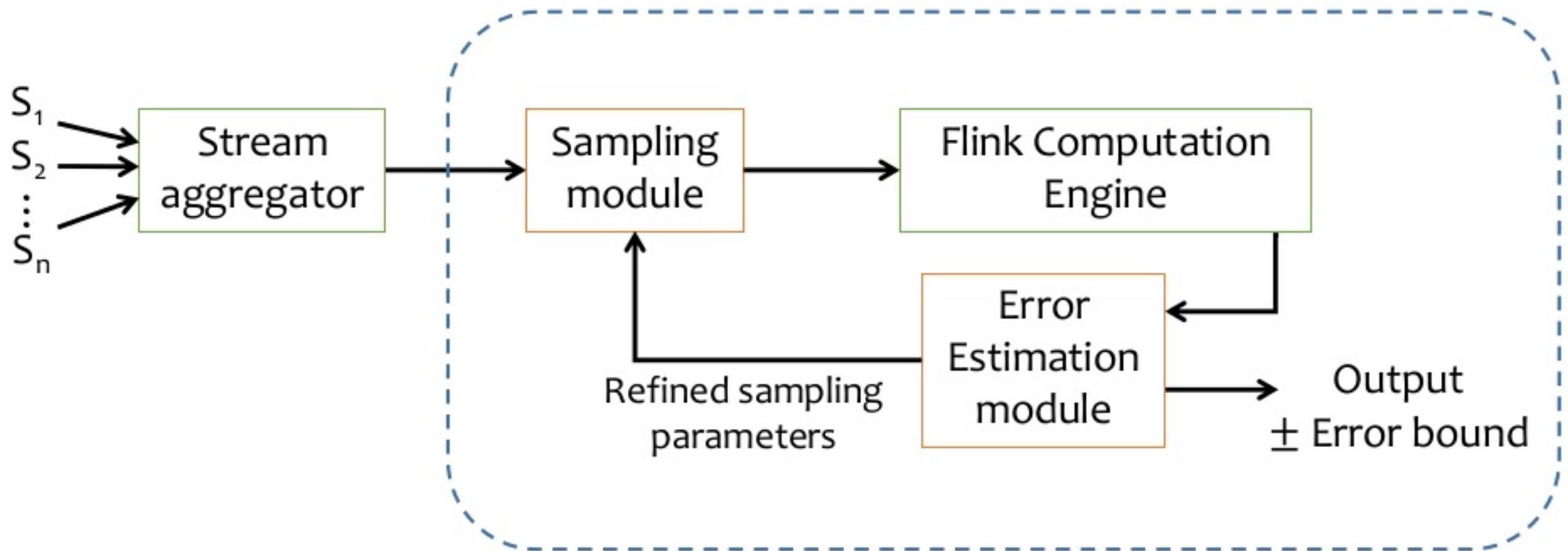


Size of reservoir = 4

Implementation



Implementation



Flink-based StreamApprox

Outline

- ~~Motivation~~
- ~~Design~~
- Evaluation

Experimental setup

- Evaluation questions

- Throughput vs sample size
- Throughput vs accuracy

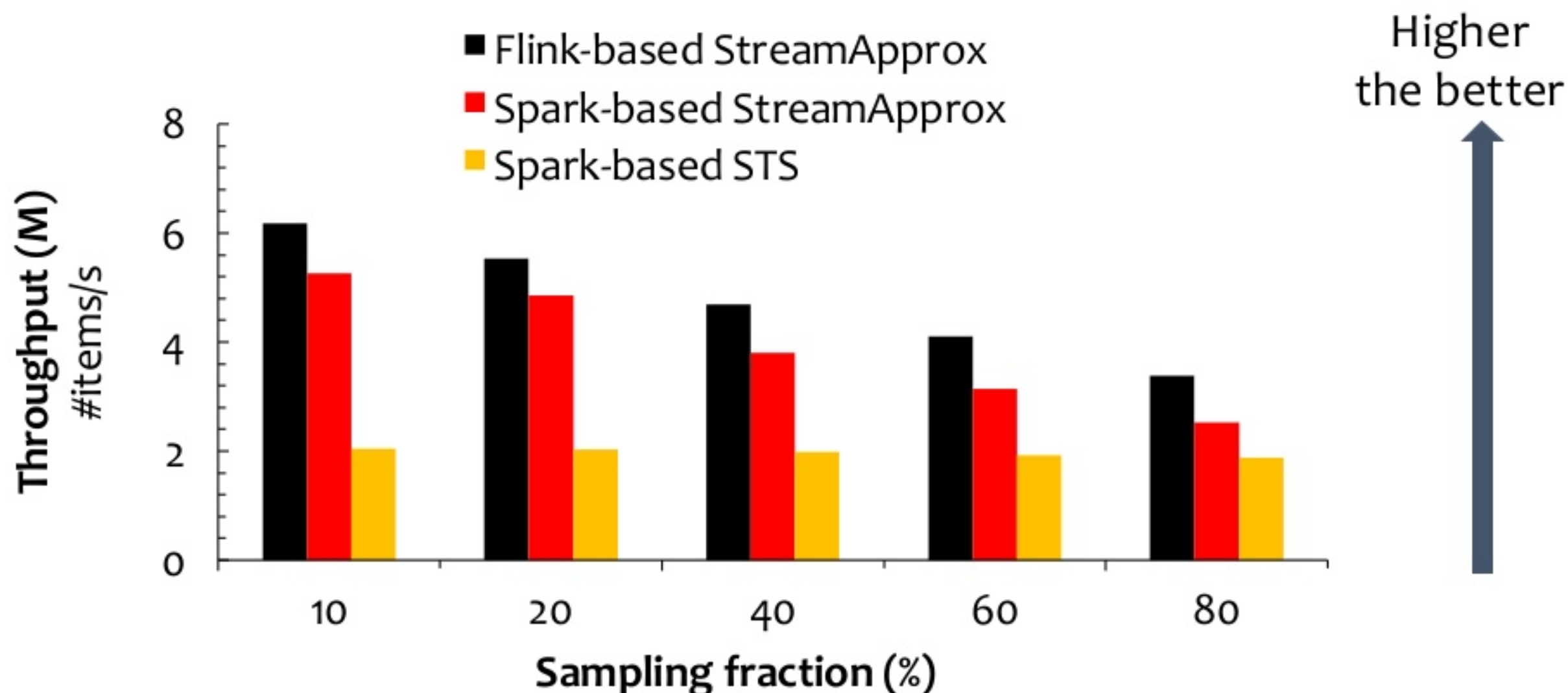


See the paper
for more
results!

- Testbed

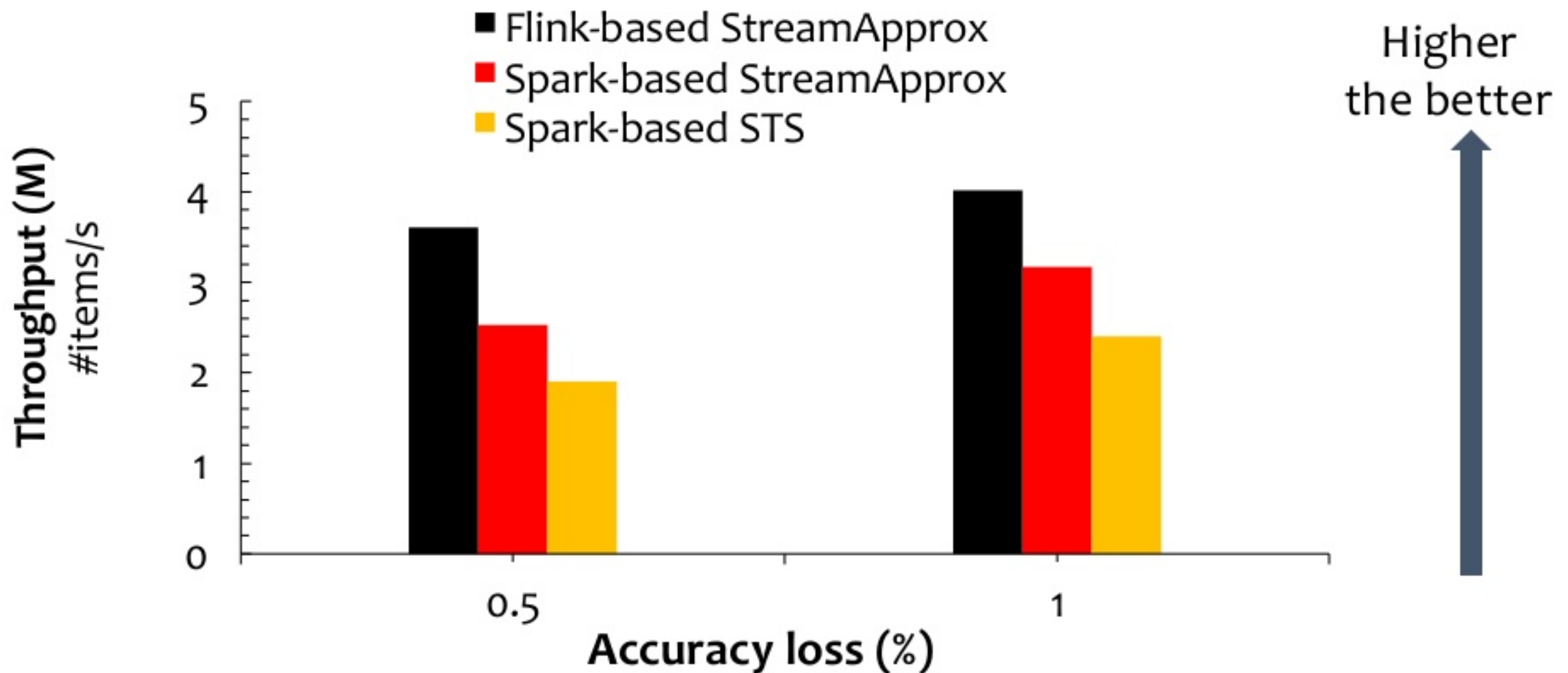
- Cluster: 17 nodes
- Datasets:
 - Synthesis: Gaussian distribution, Poisson distribution datasets
 - CAIDA Network traffic traces; NYC Taxi ride records

Throughput



Spark-based StreamApprox: **~2X** higher throughput over Spark-based STS
Flink-based StreamApprox: **1.3X** higher throughput over Spark-based StreamApprox
With sampling fraction < 60%

Throughput vs Accuracy



Spark-based StreamApprox: **~1.32X** higher throughput over Spark-based STS
Flink-based StreamApprox: **1.62X** higher throughput over Spark-based StreamApprox
With the same accuracy loss

Conclusion

StreamApprox: Approximate computing for stream analytics

Transparent

Supports applications w/ minor code changes

Practical

Adaptive execution based on query budget

Efficient

Online stratified sampling technique

Thank you!

Details: StreamApprox [Middleware'17]

<https://streamapprox.github.io>