Detecting Change-Points in Apache Beam

By Devon Peticolas - Oden Technologies

https://github.com/x/slides/tree/master/beam-summit-2022



Devon Peticolas

Principal Engineer @ Oden Technologies "Beam Guy"





In This Talk



- What is Change-Point Detection?
- Why and how does Oden use Change-Point Detection to deliver features?
- Methods of doing Change-Point Detection in Beam.
- Methods of doing Change-Point Detection with Smoothing.
- Impacts of event sparsity, lateness, and order.

A little about Oden

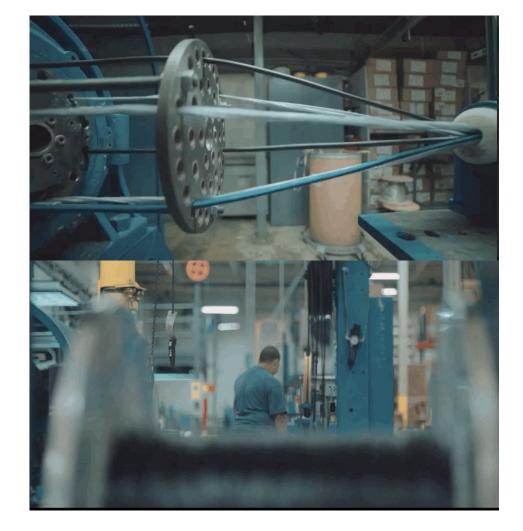


Oden's Customers

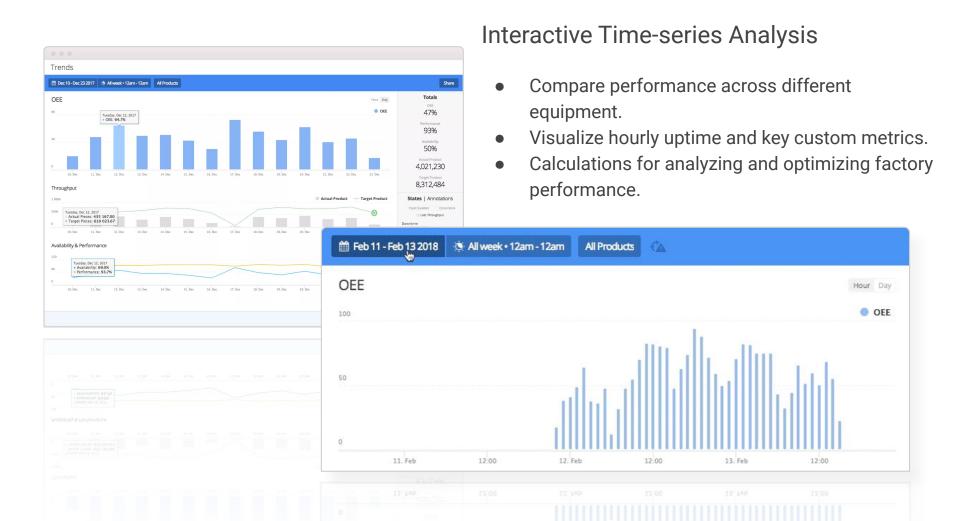
Medium to large manufacturers in plastics extrusion, injection molding, and pipes, chemical, paper and pulp.

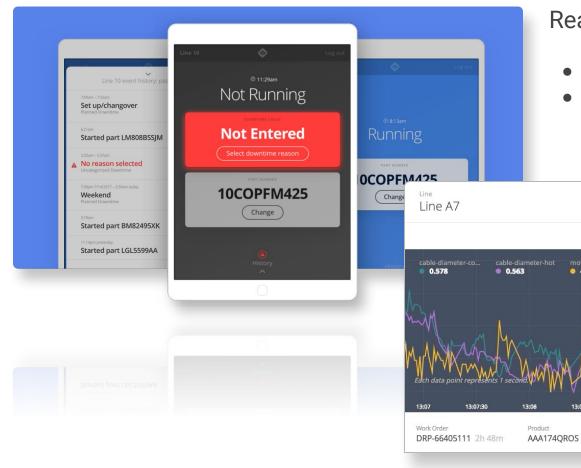
Process and Quality Engineers looking to centralize, analyze, and act on their data.

Plant managers who are looking to optimize logistics, output, and cost.









Real Time Manufacturing Data

- Streaming second-by-second metrics
- Interactive app that prompts on production state changes and collects user input.



Background: How Oden Uses Beam



How Oden Uses Beam



- Ingesting "raw" manufacturing data and mapping it into Oden "events"
- Combining events using streaming joins
- Making customer-configured transformations to events
- Transforming metric events into contextual interval events

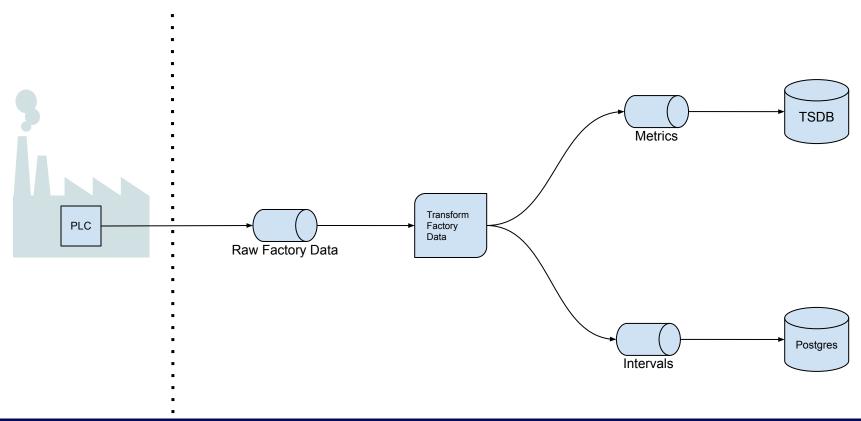
* Lots of Side-Input Joining

* Lots of Complex Windowing

* Lots of Performance Concerns

Streaming Factory Data - In Summary

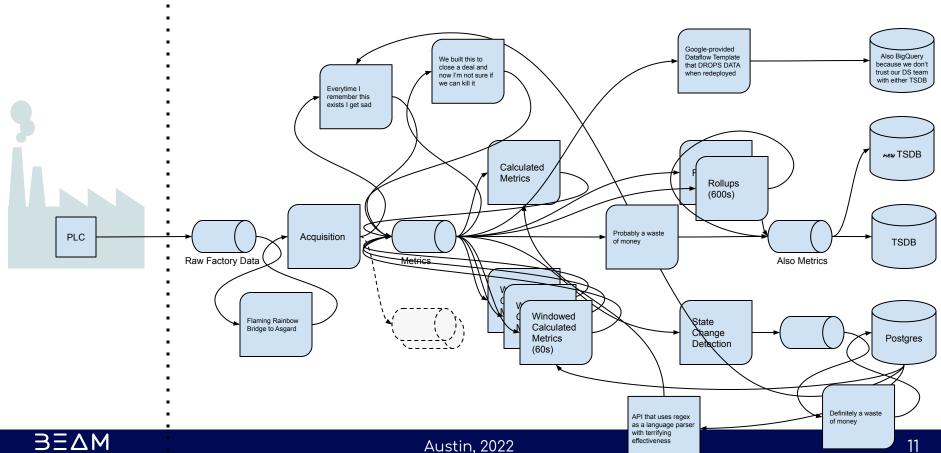


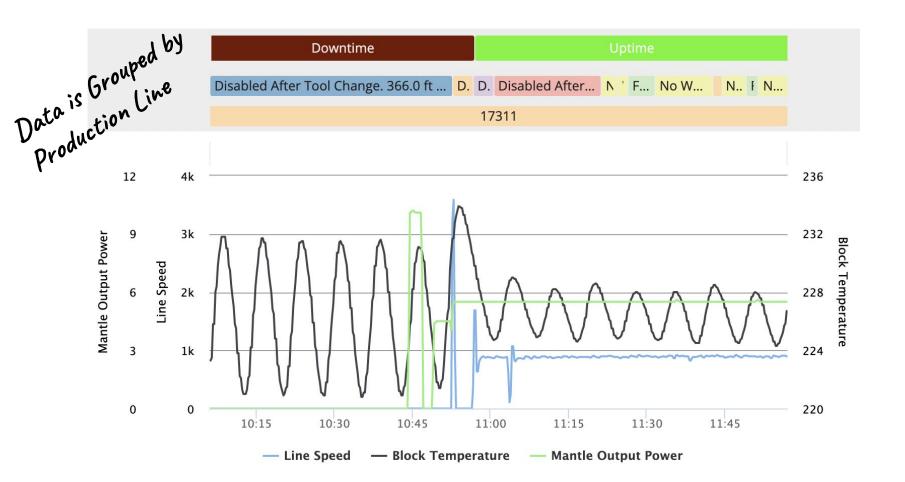




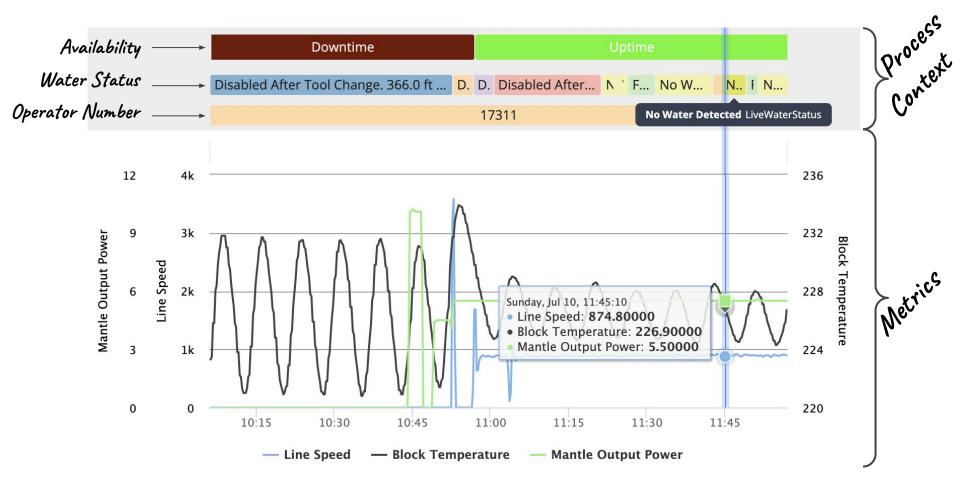
Streaming Factory Data - In Summary







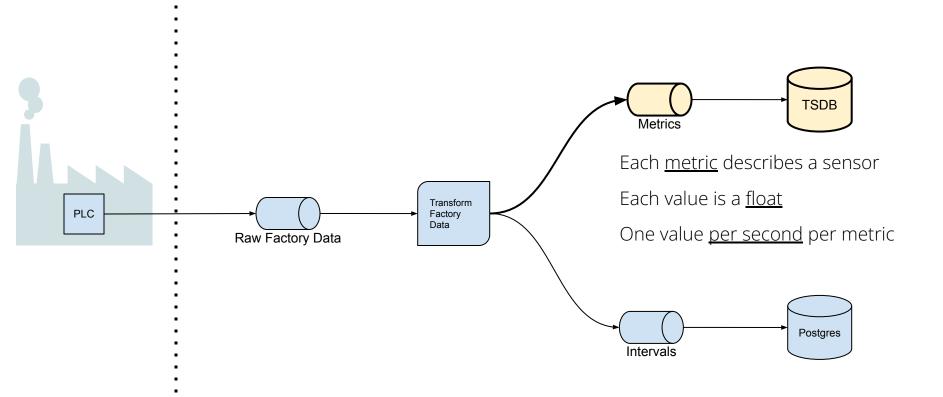




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Metrics

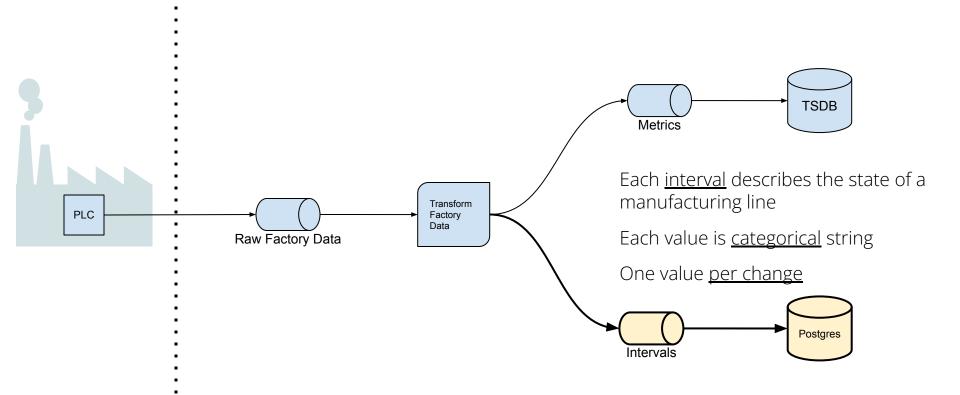






Intervals

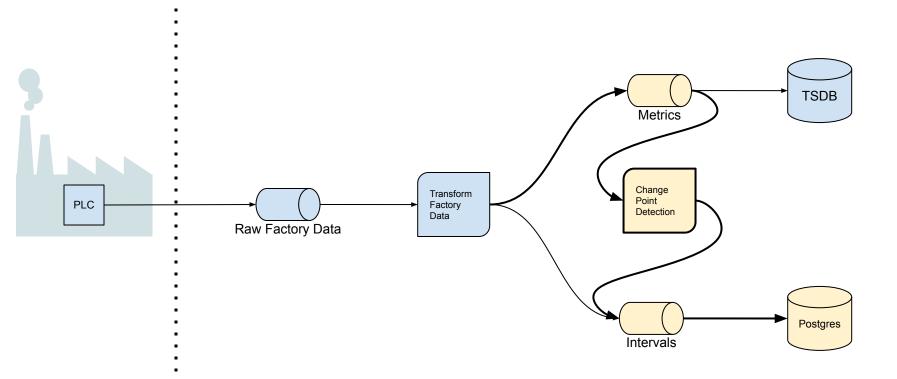






Creating Intervals from Metrics



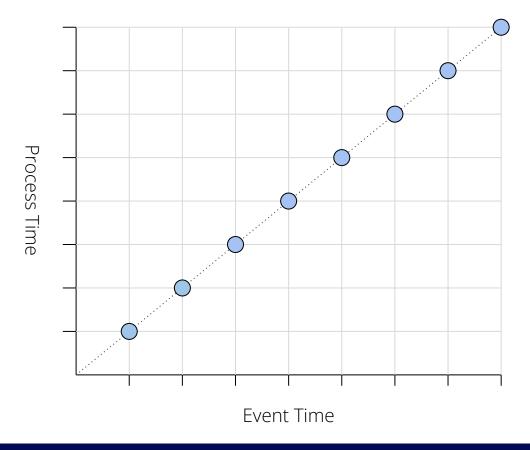




Use Case: Creating Intervals from Metrics

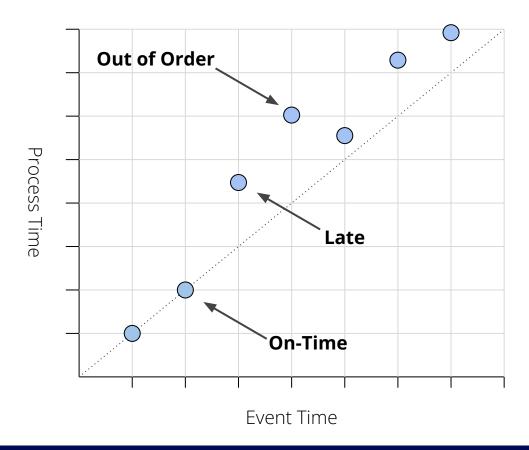






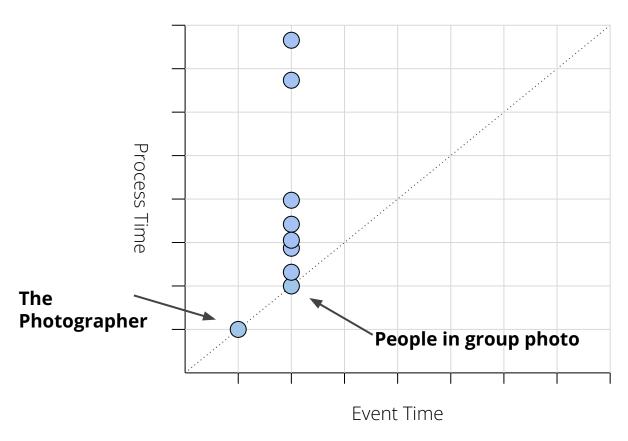






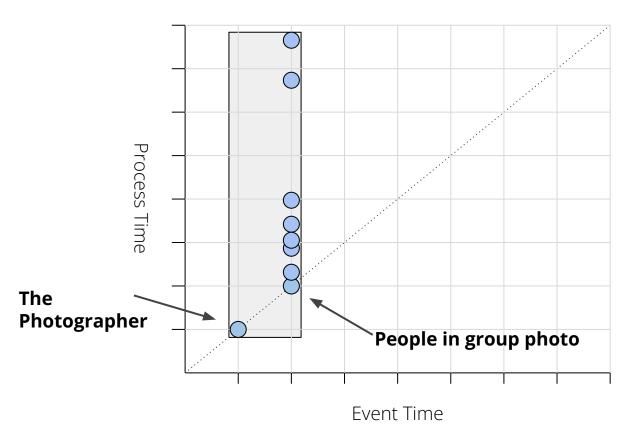








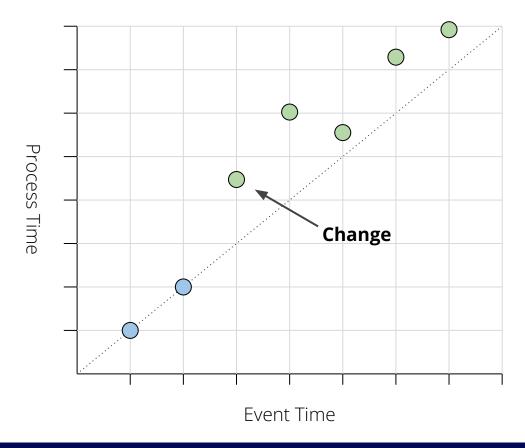






Visualizing Events w/ Change

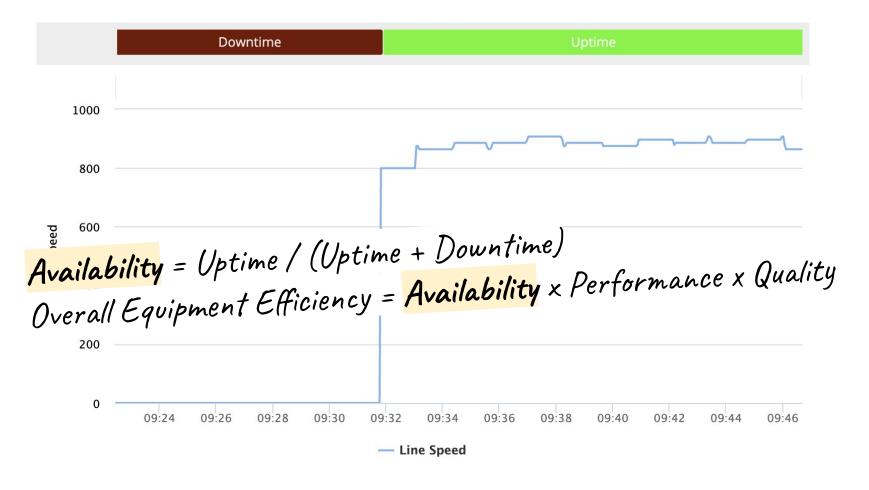








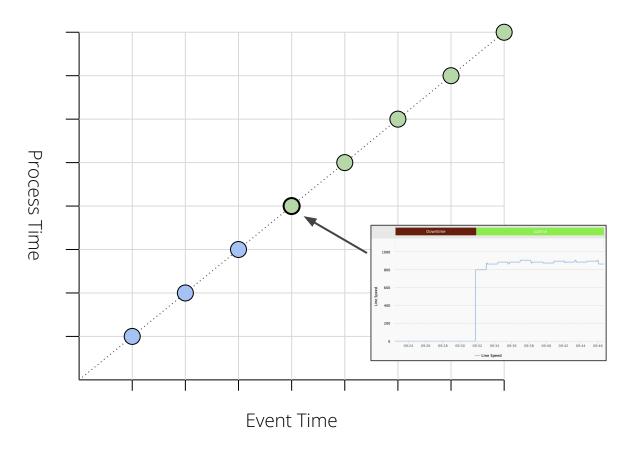






Metrics into Categorical Values

```
// Load configuration every 5-minutes.
PCollectionView<Confiq> confiqView = p
  .apply(
    GenerateSequence
      .from(0)
      .withRate(
        1, Duration.standardMinutes(5)))
  .apply(MapElements(...)) // API call
  .apply(View.asSingleton());
// Map metric values to categorical
// values using config side-input.
p.applu(ParDo
  .of(new DoFn<Metric, String>() {
    public void processElement(
      Metric m, ProcessContext c
    Config config = c.sideInput(configView)
    if (m.value > config.forMetric(m)) {
      c.output("up");
    } else {
      c.output("down");
  .withSideInputs(confiqView))
```



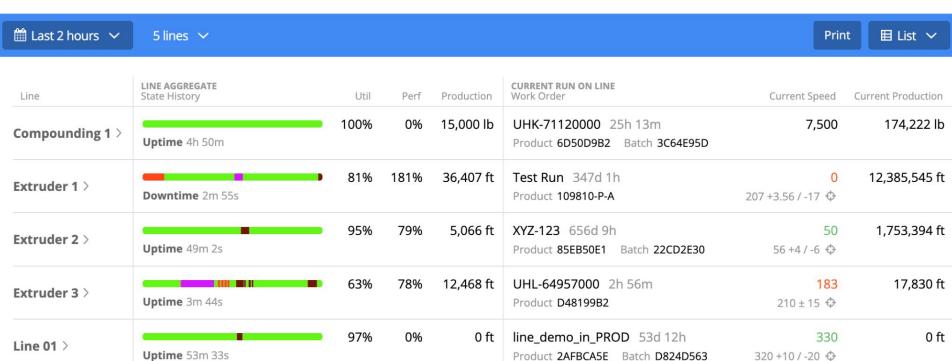


Factory A











80.6%

87.3%

0%

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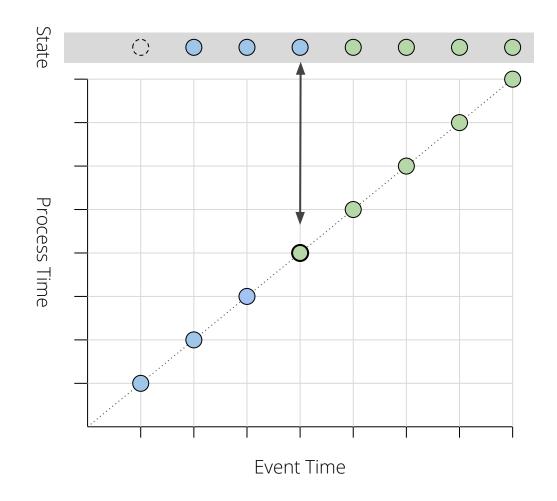
Solution: Using Beam State



Beam State to Detect Change-Points

```
DoFn<KV<String, T>, T> {
   StateSpec<ValueSpec<T>>
   prevSpec =
        StateSpecs.value(...);

   public void processElement(
        ProcessContext c,
        ValueState<T> prev) {
        T curr =
        c.element().getValue();
        T last = prev.read();
        if ( curr != last) {
            c.output(curr);
        }
    }
}
```





Issues: Using Beam State



Beam State to Detect Change-Points

```
DoFn<KV<String, T>, T> {
   StateSpec<ValueSpec<T>>
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    }
}
```



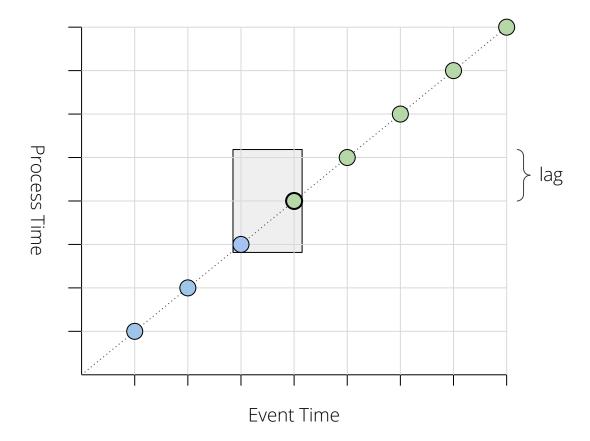


Solution: Watermark-Triggered Windows



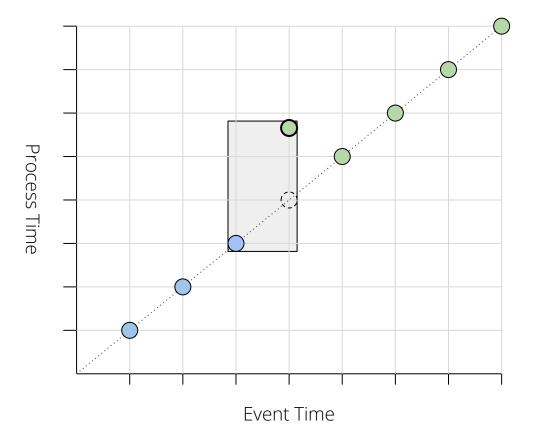
Watermark-Triggered Windows

```
Window
   .<T>into(
        SlidingWindows
        .of(TWO_SECONDS)
        .every(ONE_SECOND))
   .accumulatingFiredPanes()
   .triggering(
        Repeatedly.forever(
              AfterWatermark
              .pastEndOfWindow()))
```





Watermark-Triggered Windows and Out-of-order Data



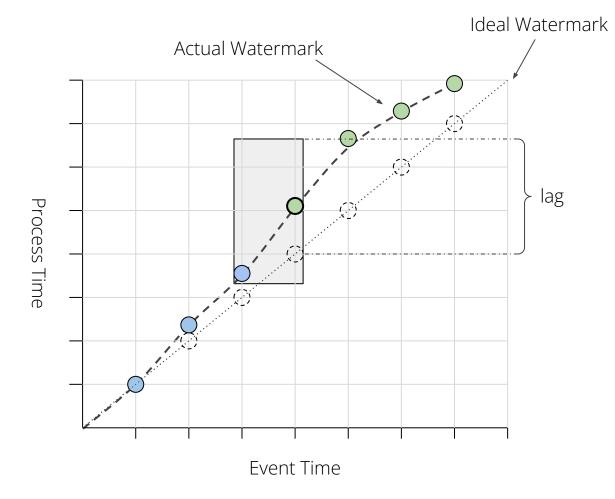


Issues:

Watermark-Triggered Windows and Lag



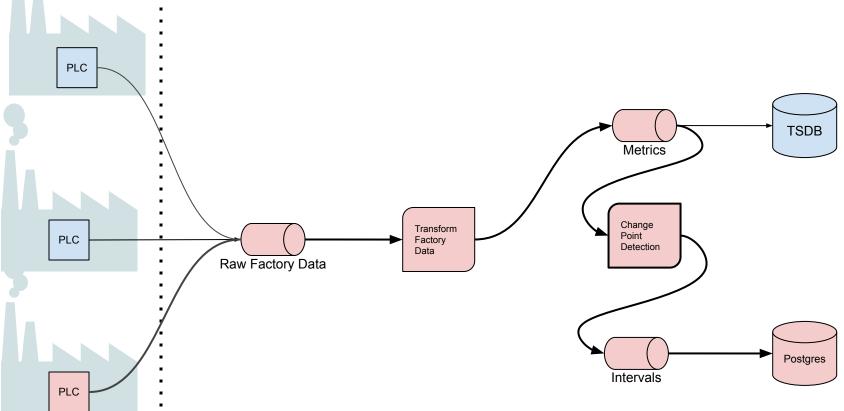
Watermark-Triggered Windows and Lagging Data





Non-homogeneous Lag

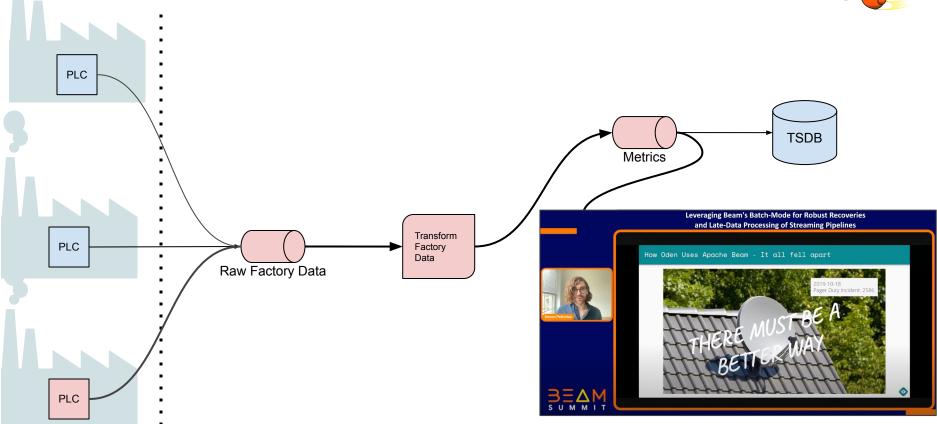






Non-homogeneous Lag

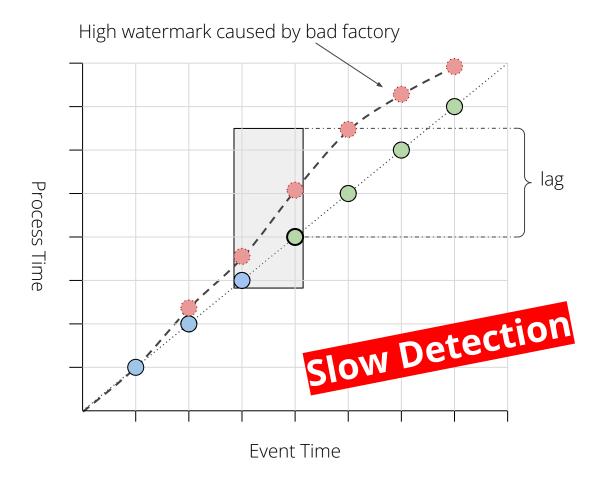






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Watermark-Triggered Windows and Lagging Data

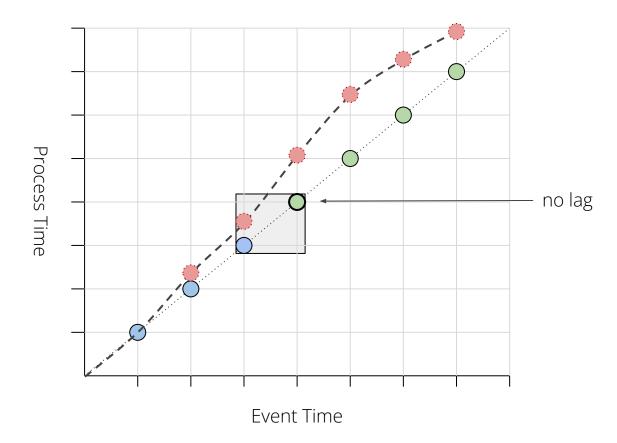




Solution: Data-Triggered Windows

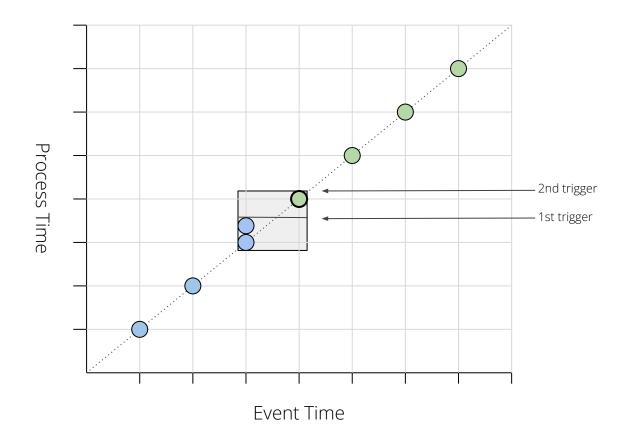


Data-Triggered Windows





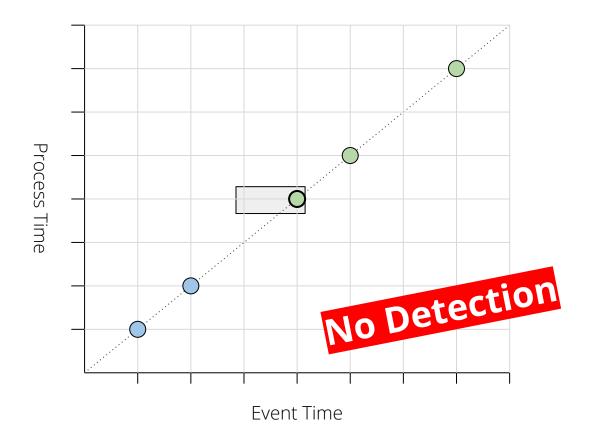
Data-Triggered Windows



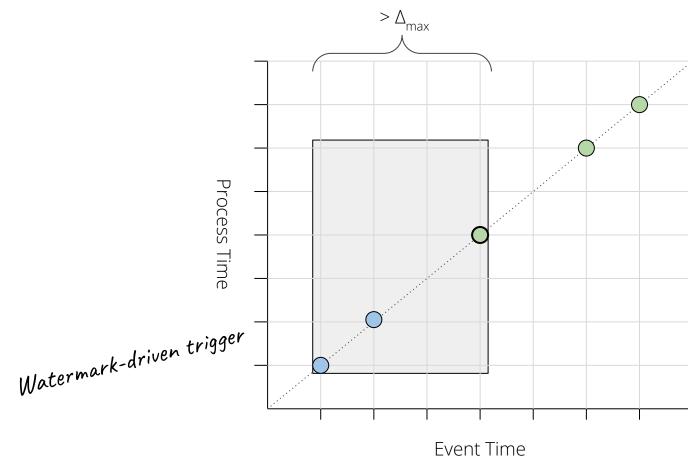


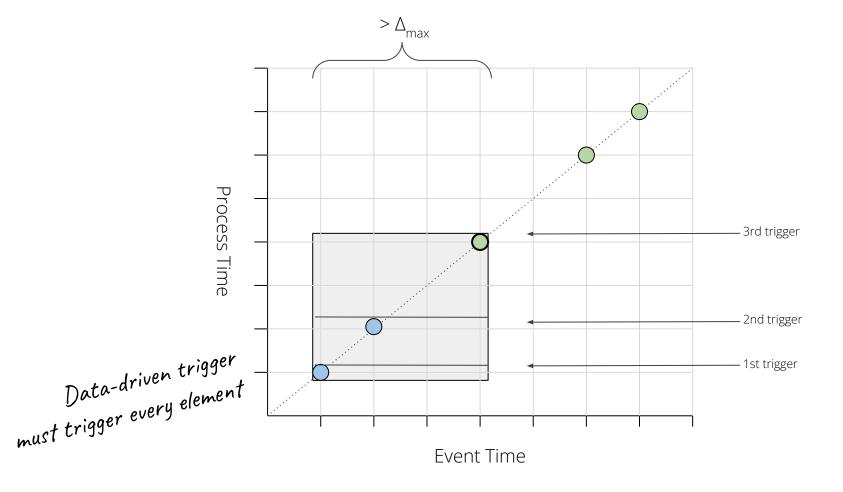
Issues: Using Windows but Sparse Data





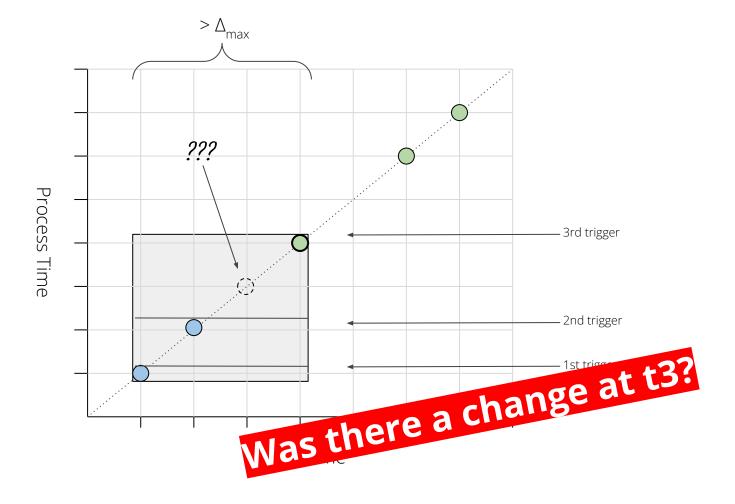








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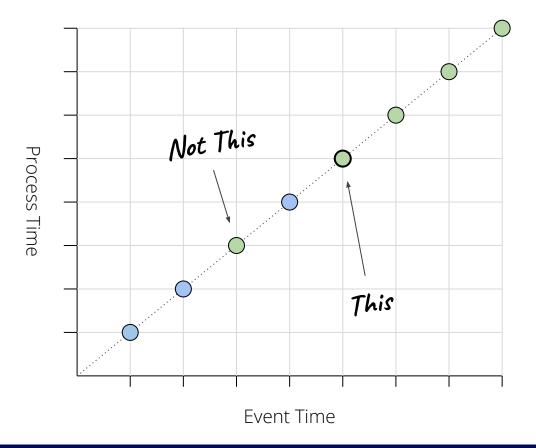
Use Case: Creating "Smoothed" Intervals from Metrics





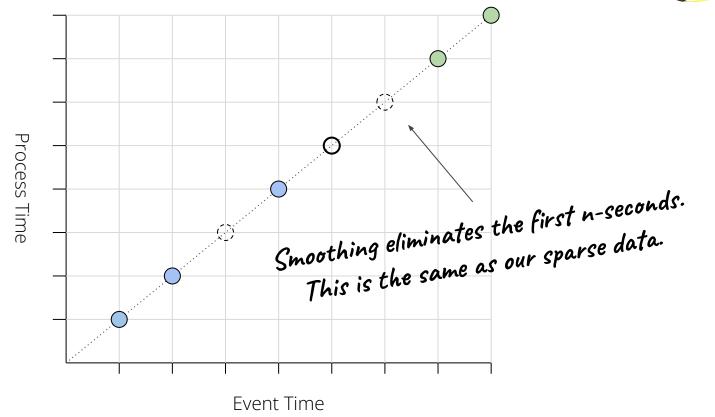










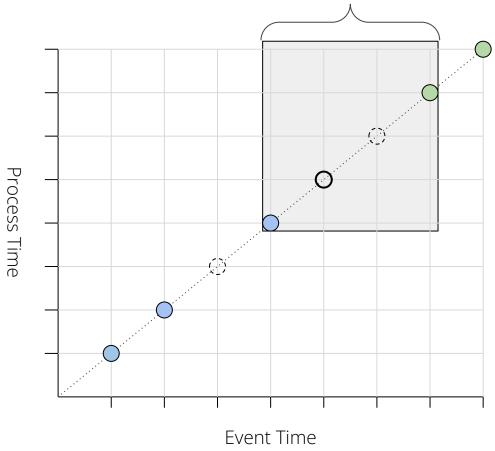




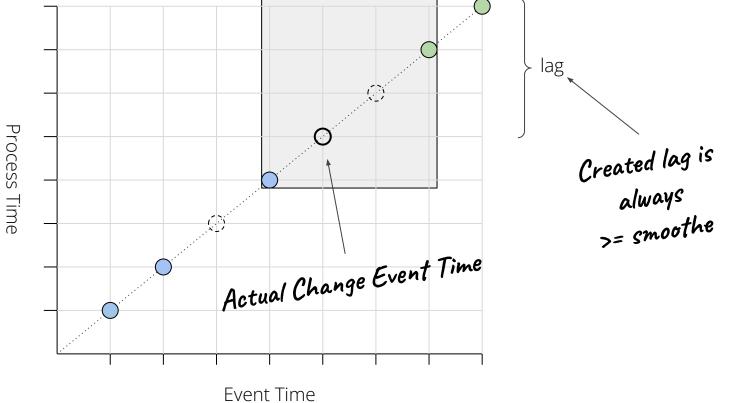
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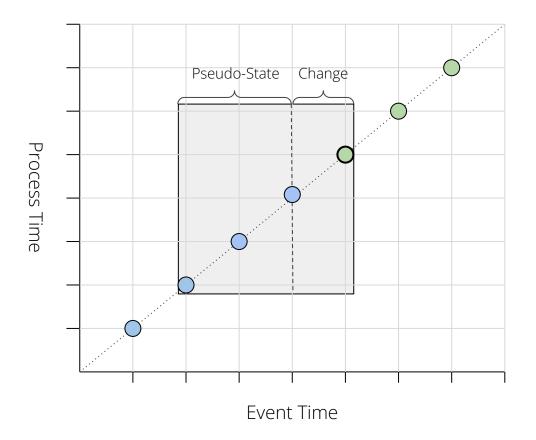




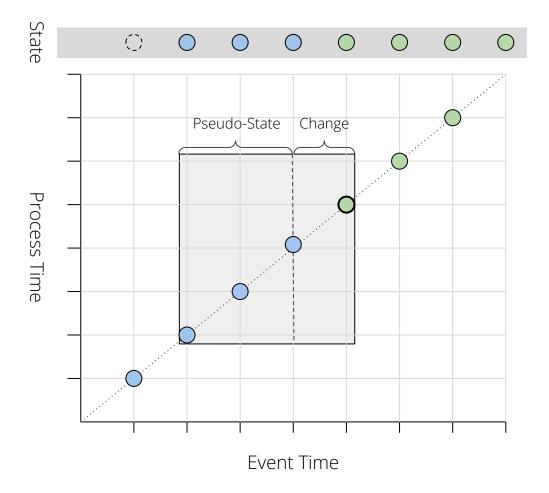


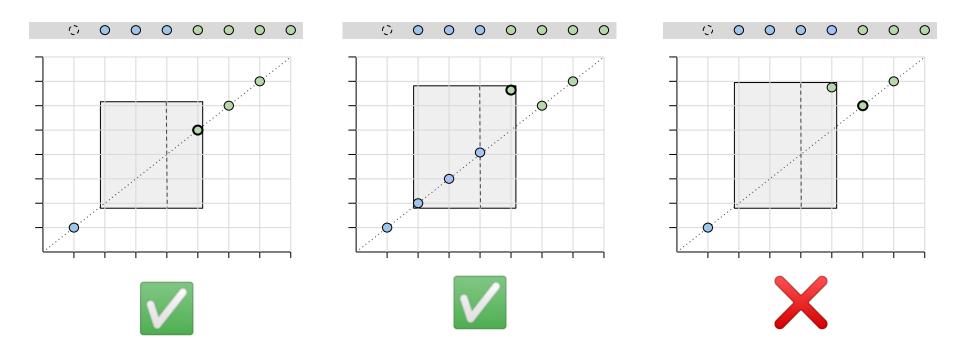
Solution: State + Sliding Windows





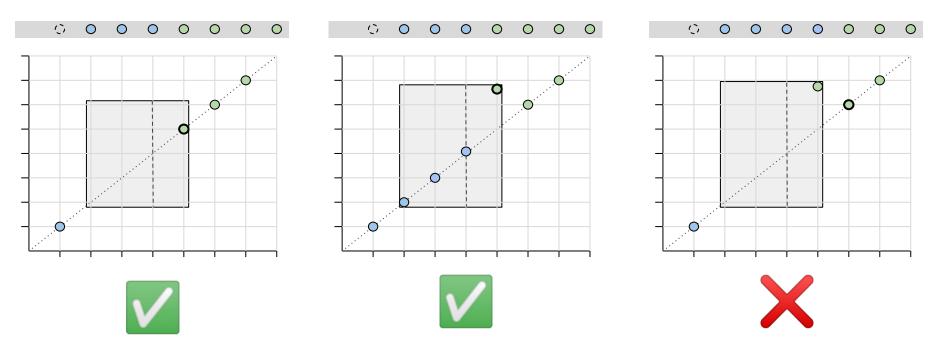








I think this is wrong but...



smoothe-time + event-time Δ_{\max} + out-of-order < process-time Δ_{\min}

Key Takeaways



- Oden Uses Change-Point Detection to transform Metrics into Intervals
- Beam State is fast and good at sparsity, but bad at out-of-order
- Windowing is slower and good at out-of-order, but bad at sparsity
- Combining Beam State and Windowing is good at out-of-order and sparsity
- "Smoothed" Change-Point Detection is just a sparsity problem



Thank You

And a special thanks to Jie Zhang, Jake Skelcy, and Deepak Turaga

Questions?

Email: devon@petiocol.as

Github: github.com/x

