

Mapping filter services on heterogeneous platforms

To appear in IPDPS 2009

Anne Benoit, **Fanny Dufossé**, Yves Robert

January 9, 2009

The problem:

- treatment of a data flow
- filter services with selectivity σ and cost c
- precedence constraints between services
- servers with speed s
- one-to-one mappings

The objective:

- minimize the period
- minimize the latency

For services of selectivity less than one

- grep
- web services
- Select-Project-Join query optimization
- ...

Related problems:

- component testing
- unsupervised systems

1 Framework

2 Period

- General structure of optimal solutions
- Case of homogeneous servers
- NP-completeness of MINPERIOD-HET
- Integer linear program

3 Latency

- General structure of optimal solutions
- Polynomial algorithm on homogeneous platforms
- NP-completeness of problem $\text{MINLATENCY-NOPREC-HET}$
- Integer linear program

4 Bi-criteria problem

5 Heuristics

6 Experiments

7 Conclusion

The instances

The problems depend on:

- the criteria: MINPERIOD, MINLATENCY or BICRITERIA
- the platform: HOM or HET
- the dependence constraints: NOPREC or PREC

The instances

The problems depend on:

- the criteria: MINPERIOD, MINLATENCY or BICRITERIA
- the platform: HOM or HET
- the dependence constraints: NOPREC or PREC

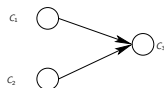
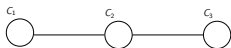
The instances: $\mathcal{A} = (\mathcal{F}, \mathcal{G}, \mathcal{S})$ with:

- The services: $\mathcal{F} = \{C_1, C_2, \dots, C_n\}$
- The precedence constraints: $\mathcal{G} \subset \mathcal{F} \times \mathcal{F}$
- The servers: $\mathcal{S} = \{S_1, S_2, \dots, S_p\}$

The problem

Example for 3 independent services:

The plan?



The mapping?

$(C_1, S_2), (C_2, S_1), (C_3, S_3)$

$(C_1, S_3), (C_2, S_2), (C_3, S_1)$

Example

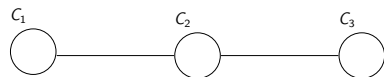


Figure: Chaining services.

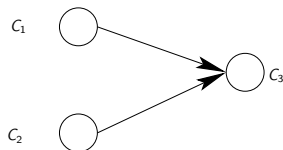


Figure: Combining selectivities

$$\mathcal{P} = \max \left(\frac{c_1}{s_1}, \frac{\sigma_1 c_2}{s_2}, \frac{\sigma_1 \sigma_2 c_3}{s_3} \right)$$

$$\mathcal{L} = \frac{c_1}{s_1} + \frac{\sigma_1 c_2}{s_2} + \frac{\sigma_1 \sigma_2 c_3}{s_3}$$

$$\mathcal{P} = \max \left(\frac{c_1}{s_1}, \frac{c_2}{s_2}, \frac{\sigma_1 \sigma_2 c_3}{s_3} \right)$$

$$\mathcal{L} = \max \left(\frac{c_1}{s_1}, \frac{c_2}{s_2} \right) + \frac{\sigma_1 \sigma_2 c_3}{s_3}$$

Example

- $c_1 = 1, c_2 = 4, c_3 = 10$
- $\sigma_1 = \frac{1}{2}, \sigma_2 = \sigma_3 = \frac{1}{3}$
- $s_1 = 1, s_2 = 2$ and $s_3 = 3$

Example

- $c_1 = 1, c_2 = 4, c_3 = 10$
- $\sigma_1 = \frac{1}{2}, \sigma_2 = \sigma_3 = \frac{1}{3}$
- $s_1 = 1, s_2 = 2$ and $s_3 = 3$

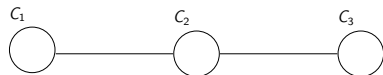


Figure: Optimal plan for period.

$$P = 1$$
$$L = \frac{5}{2}$$

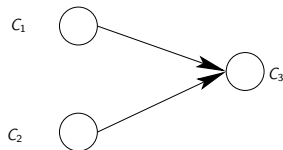


Figure: Optimal plan for latency

$$L = \frac{13}{6}$$
$$P = \frac{4}{3}$$

1 Framework

2 Period

- General structure of optimal solutions
- Case of homogeneous servers
- NP-completeness of MINPERIOD-HET
- Integer linear program

3 Latency

- General structure of optimal solutions
- Polynomial algorithm on homogeneous platforms
- NP-completeness of problem MINLATENCY-NOPREC-HET
- Integer linear program

4 Bi-criteria problem

5 Heuristics

6 Experiments

7 Conclusion

General structure of optimal solutions

The instance : $C_1, \dots, C_n, S_1, \dots, S_n$ with

- $\sigma_1, \dots, \sigma_p \leq 1$
- $\sigma_{p+1}, \dots, \sigma_n \geq 1$

General structure of optimal solutions

The instance : $C_1, \dots, C_n, S_1, \dots, S_n$ with

- $\sigma_1, \dots, \sigma_p \leq 1$
- $\sigma_{p+1}, \dots, \sigma_n \geq 1$

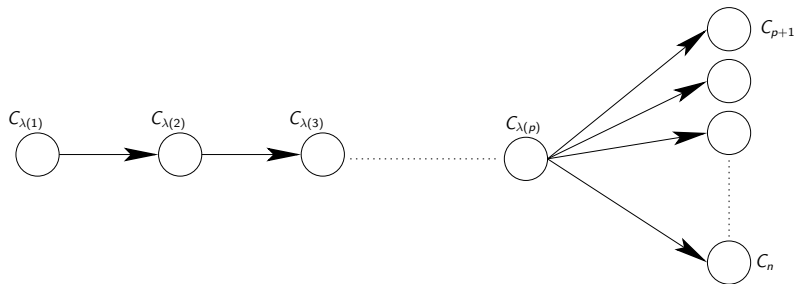


Figure: General structure

Homogeneous case without precedence constraints

The instance : C_1, \dots, C_n with

- $c_1 \leq c_2 \leq \dots \leq c_p$
- $\sigma_1, \dots, \sigma_p < 1$
- $\sigma_{p+1}, \dots, \sigma_n \geq 1$

The matching: $C_1 \rightarrow C_2 \rightarrow \dots \rightarrow C_p$

Homogeneous case with precedence constraints

Computing the optimal subgraph for C in the graph G :

Let $D = \max_i \{\log \sigma_i\}$.

We construct a network flow graph W with:

- a source s
- a node f_i by service in G
- a sink node t
- an edge $s \rightarrow f_i$ with capacity $+\infty$ if C_i is ancestor of C in \mathcal{G} , D else
- an edge $f_i \rightarrow f_j$ of capacity $+\infty$ if C_j is an ancestor of C_i in G
- an edge $f_i \rightarrow t$ with capacity $D + \log \sigma_i$

The set of services on the side of s in a min-cut is the optimal subset of predecessors for latency.

Homogeneous case with precedence constraints

Computing the optimal subgraph for C in the graph G :

Let $D = \max_i \{\log \sigma_i\}$.

We construct a network flow graph W with:

- a source s
- a node f_i by service in G
- a sink node t
- an edge $s \rightarrow f_i$ with capacity $+\infty$ if C_i is ancestor of C in \mathcal{G} , D else
- an edge $f_i \rightarrow f_j$ of capacity $+\infty$ if C_j is an ancestor of C_i in G
- an edge $f_i \rightarrow t$ with capacity $D + \log \sigma_i$

The set of services on the side of s in a min-cut is the optimal subset of predecessors for latency.

Optimal algorithm: at each step place the available service with minimal possible period.

1 Framework

2 Period

- General structure of optimal solutions
- Case of homogeneous servers
- **NP-completeness of MINPERIOD-HET**
- Integer linear program

3 Latency

- General structure of optimal solutions
- Polynomial algorithm on homogeneous platforms
- NP-completeness of problem MINLATENCY-NOPREC-HET
- Integer linear program

4 Bi-criteria problem

5 Heuristics

6 Experiments

7 Conclusion

Problem (RN3DM)

Given an integer vector $A = (A[1], \dots, A[n])$ of size n , does there exist two permutations λ_1 and λ_2 of $\{1, 2, \dots, n\}$ such that

$$\forall 1 \leq i \leq n, \quad \lambda_1(i) + \lambda_2(i) = A[i]$$

Problem (RN3DM)

Given an integer vector $A = (A[1], \dots, A[n])$ of size n , does there exist two permutations λ_1 and λ_2 of $\{1, 2, \dots, n\}$ such that

$$\forall 1 \leq i \leq n, \quad \lambda_1(i) + \lambda_2(i) = A[i]$$

The associated instance :

- $c_i = 2^{A[i]}$
- $\sigma_i = 1/2$
- $s_j = 2^j$
- $P = 2$

Problem (RN3DM)

Given an integer vector $A = (A[1], \dots, A[n])$ of size n , does there exist two permutations λ_1 and λ_2 of $\{1, 2, \dots, n\}$ such that

$$\forall 1 \leq i \leq n, \quad \lambda_1(i) + \lambda_2(i) = A[i]$$

The associated instance :

- $c_i = 2^{A[i]}$
- $\sigma_i = 1/2$
- $s_i = 2^i$
- $P = 2$

$$\begin{aligned} & \forall 1 \leq i \leq n, \quad \lambda_1(i) + \lambda_2(i) \geq A[i] \\ \iff & \forall 1 \leq i \leq n, \quad \left(\frac{1}{2}\right)^{\lambda_1(i)-1} \times \frac{2^{A[i]}}{2^{\lambda_2(i)}} \leq 2 \end{aligned}$$

Proposition

For any $K > 0$, there exists no K -approximation algorithm for MINPERIOD-NOPREC-HET, unless $P=NP$.

Proposition

For any $K > 0$, there exists no K -approximation algorithm for MINPERIOD-NOPREC-HET, unless $P=NP$.

Reduction from RN3DM:

- $c_j = K^{A[j]-1}$
- $\sigma_j = 1/K$
- $s_j = K^i$
- $P = 1$

Integer linear program

The variables:

- $t_{i,u} = 1$ if service C_i is assigned to server S_u
- $s_{i,j} = 1$ if service C_i is an ancestor of C_j
- M is the logarithm of the optimal period

Integer linear program

The variables:

- $t_{i,u} = 1$ if service C_i is assigned to server S_u
- $s_{i,j} = 1$ if service C_i is an ancestor of C_j
- M is the logarithm of the optimal period

The constraints:

- $\forall i, \sum_u t_{i,u} = 1$
- $\forall u, \sum_i t_{i,u} = 1$
- $\forall i, j, k, s_{i,j} + s_{j,k} - 1 \leq s_{i,k}$
- $\forall i, s_{i,i} = 0$
- $\forall i, \log c_i - \sum_u t_{i,u} \log s_u + \sum_k s_{k,i} \log \sigma_k \leq M$

The objective function: Minimize M

1 Framework

2 Period

- General structure of optimal solutions
- Case of homogeneous servers
- NP-completeness of MINPERIOD-HET
- Integer linear program

3 Latency

- General structure of optimal solutions
- Polynomial algorithm on homogeneous platforms
- NP-completeness of problem $\text{MINLATENCY-NOPREC-HET}$
- Integer linear program

4 Bi-criteria problem

5 Heuristics

6 Experiments

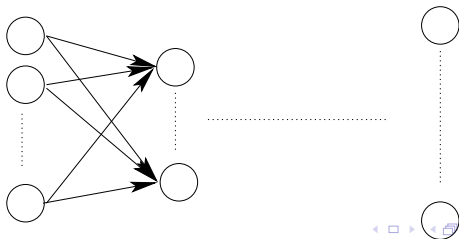
7 Conclusion

Structure of the optimal plan

Proposition

Let $C_1, \dots, C_n, S_1, \dots, S_n$ be an instance of MINLATENCY. Then, the optimal latency is obtained with a plan G such that, for any $v_1 = (C_{i_1}, S_{u_1})$, $v_2 = (C_{i_2}, S_{u_2})$,

- 1 If $d_{i_1}(G) = d_{i_2}(G)$, they have the same predecessors and the same successors in G .
- 2 If $d_{i_1}(G) > d_{i_2}(G)$ and $\sigma_{i_2} \leq 1$, then $c_{i_1}/s_{u_1} < c_{i_2}/s_{u_2}$.
- 3 All nodes with a service of selectivity $\sigma_i > 1$ are leaves ($d_i(G) = 0$).



1 Framework

2 Period

- General structure of optimal solutions
- Case of homogeneous servers
- NP-completeness of MINPERIOD-HET
- Integer linear program

3 Latency

- General structure of optimal solutions
- Polynomial algorithm on homogeneous platforms
- NP-completeness of problem $\text{MINLATENCY-NOPREC-HET}$
- Integer linear program

4 Bi-criteria problem

5 Heuristics

6 Experiments

7 Conclusion

Algorithm without dependence constraint

Data: n services of cost $c_1 \leq \dots \leq c_n$ and of selectivities $\sigma_1, \dots, \sigma_n \leq 1$

Result: a plan G optimizing the latency

G is the graph reduced to node C_1 ;

for $i = 2$ **to** n **do**

for $j = 0$ **to** $i - 1$ **do**

 Compute the completion time t_j of C_i in G with predecessors

C_1, \dots, C_j ;

end

 Choose j such that $t_j = \min_k \{t_k\}$;

 Add the node C_i and the edges $C_1 \rightarrow C_i, \dots, C_j \rightarrow C_i$ to G ;

end

Algorithm 1: Optimal algorithm for MINLATENCY-NOPREC-HOM.

G is the graph reduced to the node C of minimal cost with no predecessor in \mathcal{G} ;

for $i = 2$ **to** n **do**

Let S be the set of services not yet in G and such that their set of predecessors in \mathcal{G} is included in G ;

for $C \in S$ **do**

for $C' \in G$ **do**

Compute the set S' minimizing the product of selectivities among services of latency less than $L_G(C')$, and including all predecessors of C in \mathcal{G} ;

end

Let S_C be the set that minimizes the latency of C in G and L_C be this latency;

end

Choose a service C such that $L_C = \min\{L_{C'}, C' \in S\}$;

Add to G the node C , and $\forall C' \in S_C$, the edge $C' \rightarrow C$;

end

Algorithm 2: Optimal algorithm for MINLATENCY-PREC-HOM.

Example

C_1

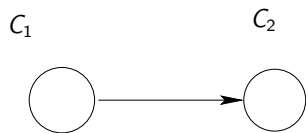


Example

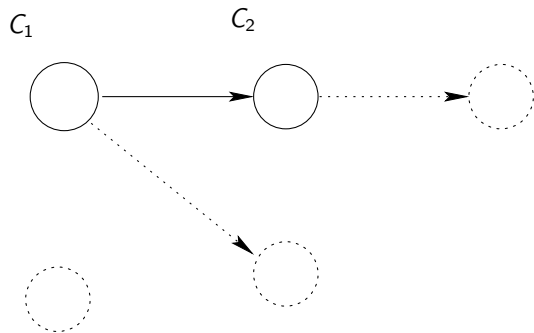
C_1



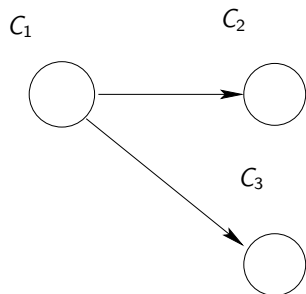
Example



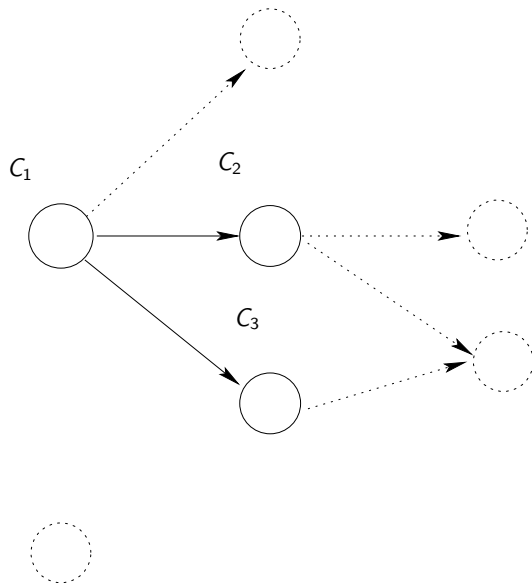
Example



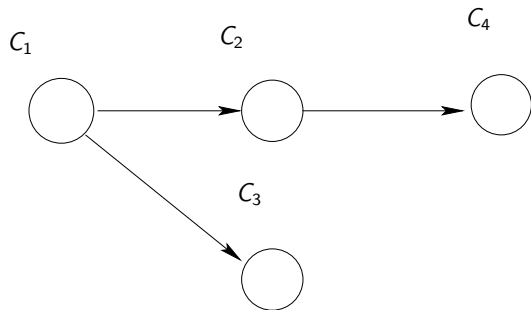
Example



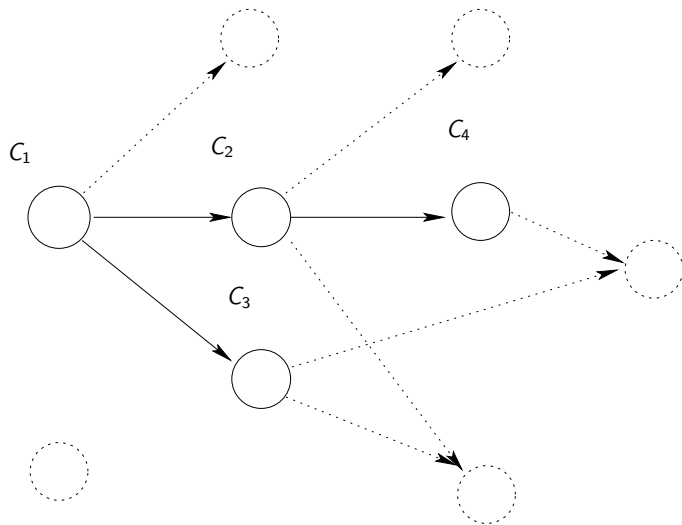
Example



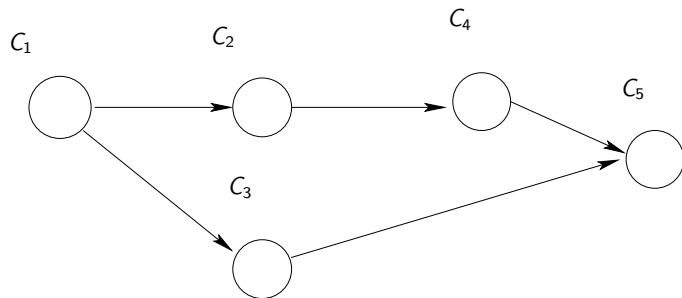
Example



Example



Example



1 Framework

2 Period

- General structure of optimal solutions
- Case of homogeneous servers
- NP-completeness of MINPERIOD-HET
- Integer linear program

3 Latency

- General structure of optimal solutions
- Polynomial algorithm on homogeneous platforms
- NP-completeness of problem $\text{MINLATENCY-NOPREC-HET}$
- Integer linear program

4 Bi-criteria problem

5 Heuristics

6 Experiments

7 Conclusion

Lemma

Let $C_1, \dots, C_n, S_1, \dots, S_n$ be an instance such that $\forall i, c_i$ and s_i are integer power of 2 and $\sigma_i \leq \frac{1}{2}$. Then the optimal latency is obtained with a plan G such that

- 1 Proposition 2 is verified;
- 2 for all nodes (C_{i_1}, S_{u_1}) and (C_{i_2}, S_{u_2}) with $d_{i_1}(G) = d_{i_2}(G)$, we have $\frac{c_{i_1}}{s_{u_1}} = \frac{c_{i_2}}{s_{u_2}}$.

Lemma

Let $C_1, \dots, C_n, S_1, \dots, S_n$ be an instance such that $\forall i, c_i$ and s_i are integer power of 2 and $\sigma_i \leq \frac{1}{2}$. Then the optimal latency is obtained with a plan G such that

- 1 Proposition 2 is verified;
- 2 for all nodes (C_{i_1}, S_{u_1}) and (C_{i_2}, S_{u_2}) with $d_{i_1}(G) = d_{i_2}(G)$, we have $\frac{c_{i_1}}{s_{u_1}} = \frac{c_{i_2}}{s_{u_2}}$.

- $c_i = 2^{A[i] \times n + (i-1)}$
- $\sigma_i = \left(\frac{1}{2}\right)^n$
- $s_j = 2^{n \times (i+1)}$
- $L = 2^n - 1$

Proposition

For any $K > 0$, there exists no K -approximation algorithm for MINLATENCY-NOPREC-HET, unless $P=NP$.

Proposition

For any $K > 0$, there exists no K -approximation algorithm for MINLATENCY-NOPREC-HET, unless $P=NP$.

Reduction from RN3DM

- $c_i = K^{A[i] \times n + (i-1)}$
- $\sigma_i = \left(\frac{1}{K}\right)^n$
- $s_j = K^{n \times (i+1)}$
- $L = \frac{K^n - 1}{K - 1}$

1 Framework

2 Period

- General structure of optimal solutions
- Case of homogeneous servers
- NP-completeness of MINPERIOD-HET
- Integer linear program

3 Latency

- General structure of optimal solutions
- Polynomial algorithm on homogeneous platforms
- NP-completeness of problem $\text{MINLATENCY-NOPREC-HET}$
- Integer linear program

4 Bi-criteria problem

5 Heuristics

6 Experiments

7 Conclusion

The variables:

- $z(i, u, e) = 1$ if the service C_i is associated to the server S_u and its set of predecessors is $e \subset \mathcal{C}$.
- $t(i)$ is the completion time of C_i
- M is the optimal latency

The variables:

- $z(i, u, e) = 1$ if the service C_i is associated to the server S_u and its set of predecessors is $e \subset \mathcal{C}$.
- $t(i)$ is the completion time of C_i
- M is the optimal latency

The constraints:

- $\forall u \in \mathcal{S}, \quad \sum_{i \in \mathcal{C}} \sum_{e \subset \mathcal{C}} z(i, u, e) = 1$
- $\forall i \in \mathcal{C}, \quad \sum_{u \in \mathcal{S}} \sum_{e \subset \mathcal{C}} z(i, u, e) = 1$

The variables:

- $z(i, u, e) = 1$ if the service C_i is associated to the server S_u and its set of predecessors is $e \subset \mathcal{C}$.
- $t(i)$ is the completion time of C_i
- M is the optimal latency

The constraints:

- $\forall u \in \mathcal{S}, \sum_{i \in \mathcal{C}} \sum_{e \subset \mathcal{C}} z(i, u, e) = 1$
- $\forall i \in \mathcal{C}, \sum_{u \in \mathcal{S}} \sum_{e \subset \mathcal{C}} z(i, u, e) = 1$
- $\forall i, i' \in \mathcal{C}, \forall u, u' \in \mathcal{S}, \forall e, e' \subset \mathcal{C}, e \not\subseteq e', i \in e', z(i, u, e) + z(i', u', e') \leq 1$
- $\forall u \in \mathcal{S}, \forall e \subset \mathcal{C}, \forall i \in e, z(i, u, e) = 0$

The variables:

- $z(i, u, e) = 1$ if the service C_i is associated to the server S_u and its set of predecessors is $e \subset \mathcal{C}$.
- $t(i)$ is the completion time of C_i
- M is the optimal latency

The constraints:

- $\forall u \in \mathcal{S}, \sum_{i \in \mathcal{C}} \sum_{e \subset \mathcal{C}} z(i, u, e) = 1$
- $\forall i \in \mathcal{C}, \sum_{u \in \mathcal{S}} \sum_{e \subset \mathcal{C}} z(i, u, e) = 1$
- $\forall i, i' \in \mathcal{C}, \forall u, u' \in \mathcal{S}, \forall e, e' \subset \mathcal{C}, e \not\subseteq e', i \in e', z(i, u, e) + z(i', u', e') \leq 1$
- $\forall u \in \mathcal{S}, \forall e \subset \mathcal{C}, \forall i \in e, z(i, u, e) = 0$
- $\forall i \in \mathcal{C}, \forall e \subset \mathcal{C}, \forall k \in e, t(i) \geq \sum_{u \in \mathcal{S}} z(i, u, e) \left(\frac{c_i}{s_u} * \prod_{C_j \in e} \sigma_j + t(k) \right)$
- $\forall i \in \mathcal{C}, t(i) \geq \sum_u z(i, u, e) \frac{c_i}{s_u} * \prod_{C_j \in e} \sigma_j$
- $\forall i \in \mathcal{C}, t(i) \leq M$

The objective function: Minimize M

1 Framework

2 Period

- General structure of optimal solutions
- Case of homogeneous servers
- NP-completeness of MINPERIOD-HET
- Integer linear program

3 Latency

- General structure of optimal solutions
- Polynomial algorithm on homogeneous platforms
- NP-completeness of problem $\text{MINLATENCY-NOPREC-HET}$
- Integer linear program

4 Bi-criteria problem

5 Heuristics

6 Experiments

7 Conclusion

Data: n services of cost $c_1 \leq \dots \leq c_n$ and of selectivities $\sigma_1, \dots, \sigma_n \leq 1$ and a maximum throughput K

Result: a plan G optimizing the latency with a throughput less than K
 G is the graph reduced to node C_1 ;

for $i = 2$ **to** n **do**

for $j = 0$ **to** $i - 1$ **do**

 Compute the completion time t_j of C_i in G with predecessors C_1, \dots, C_j ;

end

 Let $S = \{k \mid c_i \prod_{0 \leq k < i} \sigma_k \leq K\}$;

 Choose j such that $t_j = \min_{k \in S} \{t_k\}$;

 Add the node c_i and the edges $C_1 \rightarrow C_i, \dots, C_j \rightarrow C_i$ to G ;

end

Algorithm 3: Optimal algorithm for latency with a fixed throughput.

1 Framework

2 Period

- General structure of optimal solutions
- Case of homogeneous servers
- NP-completeness of MINPERIOD-HET
- Integer linear program

3 Latency

- General structure of optimal solutions
- Polynomial algorithm on homogeneous platforms
- NP-completeness of problem $\text{MINLATENCY-NOPREC-HET}$
- Integer linear program

4 Bi-criteria problem

5 Heuristics

6 Experiments

7 Conclusion

- sigma-inc** We place services on a chain in increasing order of σ .
- short service/fast server** We associate the service with shortest cost to the server with fastest speed.
- long service/fast server** We associate the service with largest cost with the server with fastest speed.
- opt-homo** We randomly associate services to servers.
- greedy min** This simple heuristic consists in running successively the four previous heuristics on the problem instance, and returning as a result the best of the four solutions.
- random** This last heuristic is fully random: we randomly associate services and servers, and we randomly place these pairs on a linear chain.

1 Framework

2 Period

- General structure of optimal solutions
- Case of homogeneous servers
- NP-completeness of MINPERIOD-HET
- Integer linear program

3 Latency

- General structure of optimal solutions
- Polynomial algorithm on homogeneous platforms
- NP-completeness of problem $\text{MINLATENCY-NOPREC-HET}$
- Integer linear program

4 Bi-criteria problem

5 Heuristics

6 Experiments

7 Conclusion

The instances:

- independent services
- the cost of services: $1 \leq c \leq 100$
- the selectivities: $0,01 \leq \sigma \leq 1$
- the speed of servers: $1 \leq s \leq 100$

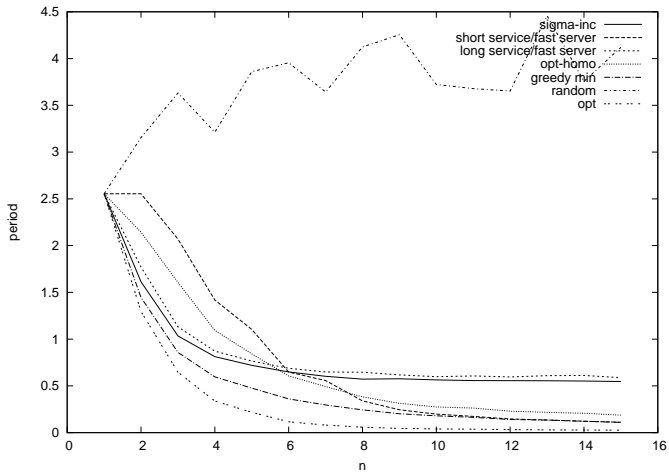


Figure: Experiment 1: general experiment.

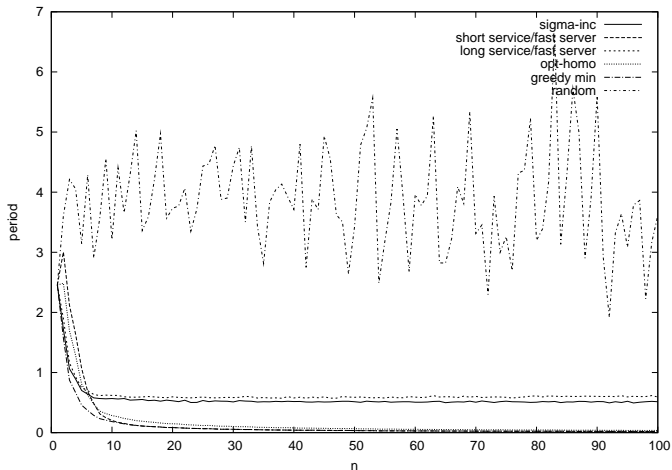


Figure: Experiment 1: general experiment.

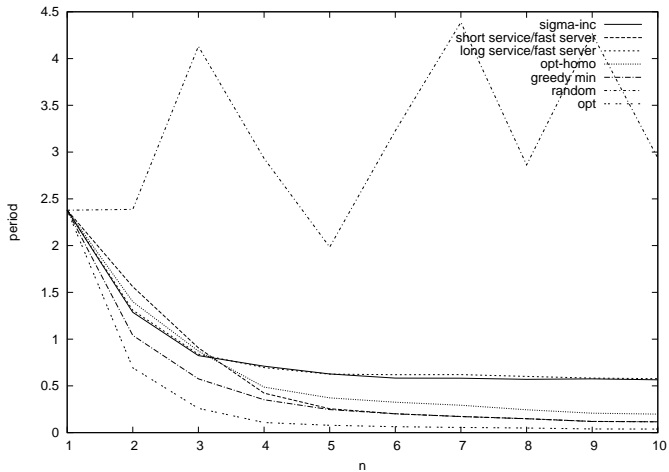


Figure: Experiment 2: with small selectivity.

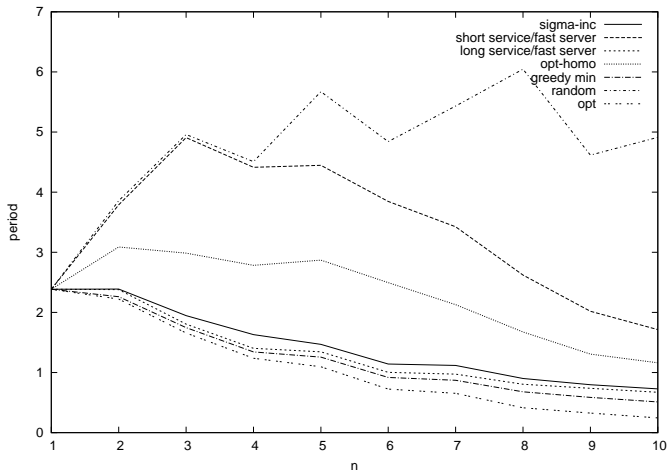


Figure: Experiment 3: with high selectivity.

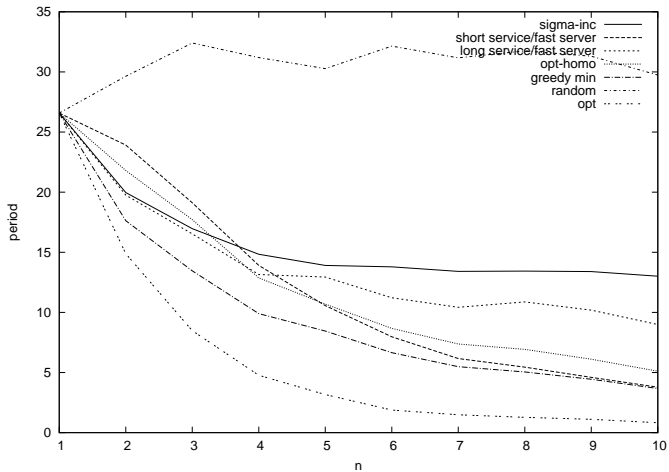


Figure: Experiment 4: with low speed.

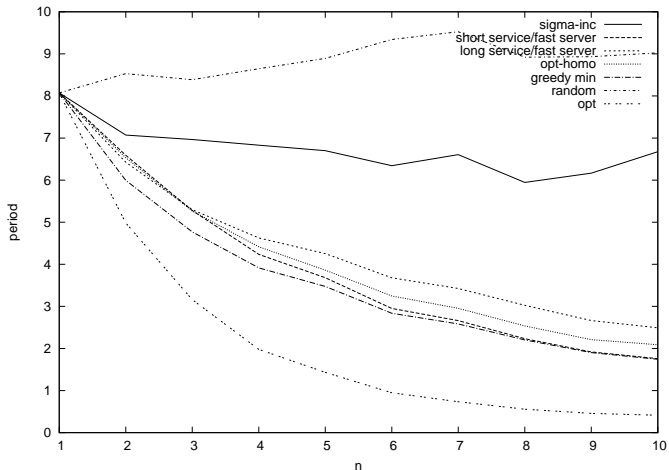


Figure: Experiment 5: with low heterogeneity.

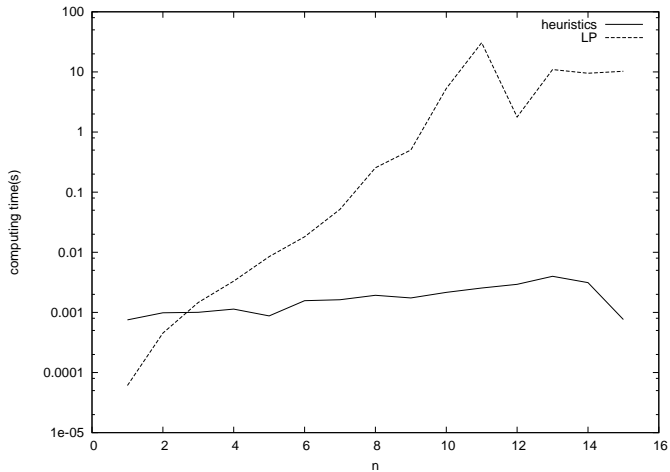






Figure: Experiment 1: Computing times.

References

-  M. P. Alessandro Agnetis, Paolo Detti and M. S. Sodhi.
Sequencing unreliable jobs on parallel machines.
Journal on Scheduling, May 2008.
-  U. Srivastava, K. Munagala, and J. Burge.
Ordering pipelined query operators with precedence constraints.
Technical report, Stanford University, November 2005.
-  U. Srivastava, K. Munagala, and J. Widom.
Operator placement for in-network stream query processing.
In *PODS '05: Proceedings of the twenty-fourth ACM SIGMOD-SIGACT-SIGART symposium on Principles of database systems*, pages 250–258, New York, NY, USA, 2005. ACM.
-  U. Srivastava, K. Munagala, J. Widom, and R. Motwani.
Query optimization over web services.
In *VLDB '06: Proceedings of the 32nd international conference on Very large data bases*, pages 355–366. VLDB Endowment, 2006.

Conclusion

The results:

- MINLATENCY-HOM is polynomial
- MINPERIOD-HET is NP-complete
- MINLATENCY-HET is NP-complete
- BICRITERIA-HOM is polynomial

The experiments on MINPERIOD-NOPREC-HET:

- heuristics close to the optimal for small instances
- better performance than random

Future work:

- model with communication costs