

Real Time Data Analysis

November 30, 2012 // HBDC, Beijing, China







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- BS, MS, PhD in CS
- 8 years as a Senior Database Engineer at Microsoft SQL Server, Facebook, MemSQL



SQL Server





Moor's law is over But not for data growth All kinds of data Log **Image** JS **Structured**

memsql



MAY YOU LIVE IN INTERESTING TIMES.





Every mega successful company is a data driven company

Google, Facebook, Amazon are obsessed with it

What they are doing now, everyone will be doing in 5 years





The data you've collected recently is usually more important than the data you collected a year ago

And the value drops exponentially
 Half Life of Data











Large web destination

- How does the website perform in every country
- What is the 99% page load time.
- How does it correlate with revenue?





We ship code every week

- Which commits are regressing the key metrics
- How can we pinpoint what the problem is?
- I want to track the performance of every little function and act upon my insights











I want to perform A/B testing and serve ads out of a data store

- I want to record every impression and every click and make decisions about it in real time.
- How does it correlate with revenue?





How to store the state of multi-threaded applications <u>and</u> cope with faster-moving data streams?





I want to train my models as fast as possible and test them immediately

- I need to collect data and push it through a model using convenient tools
- Once the model is ready I want to use it to make real time decisions when serving web pages.





LATENCIES

I wish I had a faster machine I wish I had a faster machine I wish I had a faster machine









Loading data for analysis is painful.







Queries take too long to run

The system cannot handle query volume

Cannot sustain predictable performance levels









Storm by Twitter (Nathan Marz)

Cloudera Impala

MemSQL





- MemSQL is a distributed, in-memory SQL database
- Capable of processing and analyzing the most demanding of workloads
- Two things we fix:
 - Data latency (the batched load)
 - Query latency





For **data latency**, MemSQL provides

- Ultra-fast data load
- Real-time stream capture
- For **query latency**, MemSQL provides
 - Distributed query execution
 - Efficient SQL-to-C++ conversion
 - Lock-free data structures





DISTRIBUTED SYSTEM.

- Shared-nothing architecture
- Distributed query optimizer
- Highly available through leaf-node replication
- Uses hash-partitioning







- Logging and snapshotting to disk
- No buffer pool, hence sequential IO only
 - Random read/write in RAM
 - Sequential IO on disk
 - Native MemSQL replication
 - Ships snapshot to provision, then reads from transaction log
 - Skinny log no indexes, which are reconstituted on recovery





EXECUTION ENGINE.

- SQL-to-C++ code generation enables efficient execution
- Auto-parameterization keeps compilation to a minimum
- Parallel query execution



Select * from T where id > 5 and name like "Jen%";





Consume live application data
 Issue complex, ad-hoc queries
 48-server cluster on EC2
 384 cores
 2.7 TB of capacity in RAM





DEMO TIME.



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