



Wave-Indices: Indexing Evolving Databases

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Outline

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Problem Statement

- o Large amounts of data being generated everyday.
- o Need to index into the data of some past window of days:
 - Search engines – provide an index for the past 30 days of some news articles.
 - Financial institutions – keep an index of the stock market trades for the past 7 days
- o Each day a new batch of data must be added to the index, and data older than the window should be removed.
- o Where would we need this?
 - Application semantics require sliding window – Streams
 - Users interest wanes over time – News
 - Want to reduce storage costs – Too much data -> slow access

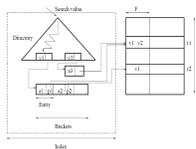
Sliding Window Indices

- Have been in use for many years
- Need to revisit existing schemes because of the increasing volumes of data
 - Web Search – Engines need to keep track of ever-increasing web pages, articles and other information.
 - Data Warehousing – huge volumes of sales, banking and other transactions -> need efficient access to information
 - SCAM (Stanford Copy Analysis Mechanism) – detecting illegal copies of copyrighted digital documents -> interested only in documents collected over the past few weeks.
- Solution ?
 - Wave Indices

What are Wave Indices ?

- Traditional Indexing**
 - Keep a single conventional index, and every day delete the old batch of data and insert the new batch of data into it.
 $I \{d_1, d_2, d_3, d_4, d_5, d_6, d_7, d_8, d_9, d_{10}\}$
 Operation update - add d_{11} and delete d_1
 $I \{d_{11}, d_2, d_3, d_4, d_5, d_6, d_7, d_8, d_9, d_{10}\}$
- Wave Index**
 - Index a window of W days and partition the data across multiple indices.
 - Create W/n indices where n is the number of constituent indices.
 $I_1 \{d_1, d_2, d_3\}, I_2 \{d_4, d_5, d_6\}, I_3 \{d_7, d_8, d_9, d_{10}\}$
 - Service queries by accessing all indices.
 - Update operations and techniques ?

Index Structures



- Data we need to index exists as records r_1, r_2, \dots
- Each of the records has a search field F .
 - Index is built on the search field.
 - Each record may have multiple values for F .
 - Thus multiple buckets may be referencing the same record.
- Index consists of a *directory* and associated *buckets*.
 - Directory is a search structure
 - Given a value v identifies a bucket b
- Each bucket b has a pointer p_i to record r_i and may have additional information a_i (timestamp)
- Queries can possibly scan the whole index (aggregate functions).

*directory is in memory and buckets are stored contiguously on disk.

Index Update Techniques

- In-Place Updating**
 - The directory and/or buckets are modified in place.
 - If bucket is full, then bucket is copied to a new location and allocated more space.
 - Resulting index is not packed even if the original was packed.
 - Concurrency control required during updates.
- Simple Shadow Updating**
 - Makes a copy of the index
 - For each update modifies the new copy of the index in place
 - The new index replaces the old version in the wave index
 - No concurrency control required.
- Packed Shadow Updating**
 - Same as Simple Shadow except that the resulting index is packed.

*packed – an index is said to be packed if each of its buckets are allocated contiguously on disk and use the minimal amount of space to store entries.

Operations in Building Wave Indices

- Primitive Functions on a Wave Index θ .
 - AddIndex** (I, θ) – Adds I to the set of constituent indices in θ .
 - DropIndex** (I, θ) – Removes I from θ . Deletes all entries in I .
- BuildIndex** (Days, I) – Builds a packed index I for the batch of records in those days.
- AddToIndex** (Days, I) – Incrementally adds the batch of entries for Days records to I .
- DeleteFromIndex** (Days, I) – Incrementally deletes entries for Days from I .
- TimedIndexProbe** (θ, T_1, T_2, s) – For a wave index θ , T_1 and T_2 retrieves buckets of entries for inserted between T_1 and T_2 .
- TimedSegmentScan** (θ, T_1, T_2) – Retrieves all entries inserted between T_1 and T_2 .

DEL - Deletion based

- Initially index W/n days of data each in indices I_1, \dots, I_n .
- Then make I_1, \dots, I_n constituent indexes of wave Index θ .
- When d_{new} is available, delete entries of d_{new-W} from I_1 that indexed d_{new-W} .
- Then we insert entries for d_{new} to I_1 .

Day	New Data	Operation	Index File (I_1)	Index File (I_2)
10	$+d_{10}, \dots, d_{10}$	Start	$[d_1, d_2, d_3, d_4, d_5]$	$[d_6, d_7, d_8, d_9, d_{10}]$
11	$+d_{11}$	Delete d_1 from I_1	$[d_2, d_3, d_4, d_5]$	$[d_6, d_7, d_8, d_9, d_{10}]$
		Add d_{11} to I_1	$[d_{11}, d_2, d_3, d_4, d_5]$	$[d_6, d_7, d_8, d_9, d_{10}]$
12	$+d_{12}$	Delete d_2 from I_1	$[d_{11}, d_3, d_4, d_5]$	$[d_6, d_7, d_8, d_9, d_{10}]$
		Add d_{12} to I_1	$[d_{12}, d_3, d_4, d_5]$	$[d_6, d_7, d_8, d_9, d_{10}]$
13	$+d_{13}$	Delete d_3 from I_1	$[d_{12}, d_4, d_5]$	$[d_6, d_7, d_8, d_9, d_{10}]$
		Add d_{13} to I_1	$[d_{13}, d_4, d_5]$	$[d_6, d_7, d_8, d_9, d_{10}]$

Table 1: Deletion based index maintenance ($W = 10$).

- When d_{11} is available on day 11, first delete d_1 from I_1 .
- Index d_{11} into I_1 .
- DEL maintains hard windows.



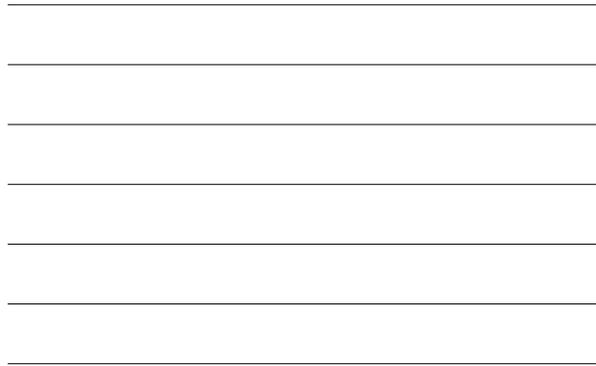
REINDEX - Reindexing

- Initially index W/n days of data each in indices I_1, \dots, I_n .
- Then make I_1, \dots, I_n constituent indexes of wave Index θ .
- When d_{new} is available, delete all entries I_j that indexed d_{new-W} .
- Then we rebuild I_j with entries for $d_{new-W}, \dots, d_{new}$.

Day	New Data	Operation	Index I_1	Index I_2
10	d_1, \dots, d_{10}	Start	$\{d_1, d_2, d_3, d_4, d_5\}$	$\{d_6, d_7, d_8, d_9, d_{10}\}$
11	$+d_{11}$	Reindex d_2, d_3, d_4, d_5, d_6	$\{d_2, d_3, d_4, d_5, d_6\}$	$\{d_7, d_8, d_9, d_{10}, d_{11}\}$
12	$+d_{12}$	Reindex d_3, d_4, d_5, d_6, d_7	$\{d_3, d_4, d_5, d_6, d_7\}$	$\{d_8, d_9, d_{10}, d_{11}, d_{12}\}$
13	$+d_{13}$	Reindex d_4, d_5, d_6, d_7, d_8	$\{d_4, d_5, d_6, d_7, d_8\}$	$\{d_9, d_{10}, d_{11}, d_{12}, d_{13}\}$
14	$+d_{14}$	Reindex d_5, d_6, d_7, d_8, d_9	$\{d_5, d_6, d_7, d_8, d_9\}$	$\{d_{10}, d_{11}, d_{12}, d_{13}, d_{14}\}$
15	$+d_{15}$	Reindex $d_6, d_7, d_8, d_9, d_{10}$	$\{d_6, d_7, d_8, d_9, d_{10}\}$	$\{d_{11}, d_{12}, d_{13}, d_{14}, d_{15}\}$
16	$+d_{16}$	Reindex $d_7, d_8, d_9, d_{10}, d_{11}$	$\{d_7, d_8, d_9, d_{10}, d_{11}\}$	$\{d_{12}, d_{13}, d_{14}, d_{15}, d_{16}\}$

Table 2: Reindexing based index maintenance ($W = 10, n = 2$).

- When data d_i is available replace d_i in I_j by d_{i+1} by rebuilding index I_j with data d_2, d_3, d_4 and d_{i+1} . Similarly with subsequent days.
- Maintains hard windows.
- Requires reindexing W/n days of data every day.



REINDEX* - REINDEX Enhanced

- REINDEX* maintains a temporary index, Temp.
- Avoids re-computing index entries everyday.

Day	Operation	Index I_1	Index I_2	Temp
10	$I_1 = \text{BuildIndex}(1, 2, 3, 4, 5)$ $I_2 = \text{BuildIndex}(6, 7, 8, 9, 10)$	$\{d_1, d_2, d_3, d_4, d_5\}$	$\{d_6, d_7, d_8, d_9, d_{10}\}$	\emptyset
11	Temp $\leftarrow \text{BuildIndex}(11)$ AddIndex(11, 1)	$\{d_1, d_2, d_3, d_4, d_5\}$	$\{d_6, d_7, d_8, d_9, d_{10}\}$	$\{d_{11}\}$
12	AddIndex(12, Temp) $I_1 = \text{Temp}$ AddIndex(12, 1)	$\{d_{11}, d_{12}, d_3, d_4, d_5\}$	$\{d_6, d_7, d_8, d_9, d_{10}\}$	$\{d_{11}, d_{12}\}$
13	AddIndex(13, Temp) $I_1 = \text{Temp}$ AddIndex(13, 1)	$\{d_{11}, d_{12}, d_{13}, d_4, d_5\}$	$\{d_6, d_7, d_8, d_9, d_{10}\}$	$\{d_{11}, d_{12}, d_{13}\}$
14	AddIndex(14, Temp) $I_1 = \text{Temp}$ AddIndex(14, 1)	$\{d_{11}, d_{12}, d_{13}, d_{14}, d_5\}$	$\{d_6, d_7, d_8, d_9, d_{10}\}$	$\{d_{11}, d_{12}, d_{13}, d_{14}\}$
15	AddIndex(15, Temp) $I_1 = \text{Temp}$ Temp $\leftarrow \emptyset$	$\{d_{11}, d_{12}, d_{13}, d_{14}, d_{15}\}$	$\{d_6, d_7, d_8, d_9, d_{10}\}$	\emptyset
16	Temp, $I_2 = \text{BuildIndex}(16)$ AddIndex(16, 8, 9, 10), I_2	$\{d_{11}, d_{12}, d_{13}, d_{14}, d_{15}\}$	$\{d_{16}, d_{17}, d_8, d_9, d_{10}\}$	$\{d_{16}\}$

Table 3: Example of index Transitions in REINDEX* ($W = 10, n = 2$).

- On average reindexes about half the number of days REINDEX does.



REINDEX** - Enhanced REINDEX*

- Maintains more than one Temporary indices $\{T_1, \dots, T_n\}$.
- Performs most of the maintenance work for the wave index in advance.

Day	Operation	Index I_1	Index I_2	Temp
10	$I_1 = \text{BuildIndex}(1, 2, 3, 4, 5)$ $I_2 = \text{BuildIndex}(6, 7, 8, 9, 10)$ $T_1 = T_2 = \text{AddIndex}(11, 1)$ $T_2 = T_1, \text{AddIndex}(12, 2)$ $T_1 = T_2, \text{AddIndex}(13, 1)$	$\{d_1, d_2, d_3, d_4, d_5\}$	$\{d_6, d_7, d_8, d_9, d_{10}\}$	$T_1 = \emptyset, T_2 = \{d_{11}\}$ $T_2 = \{d_{11}, d_{12}\}$ $T_1 = \{d_{11}, d_{12}, d_{13}\}$
11	AddIndex(11, 1) Remove T_1, w_1 AddIndex(11, 2)	$\{d_1, d_2, d_3, d_4, d_5\}$	$\{d_6, d_7, d_8, d_9, d_{10}\}$	$T_1 = \{d_{11}, d_{12}, d_{13}\}$ $T_2 = \{d_{11}, d_{12}, d_{13}, d_{14}\}$
12	AddIndex(12, 2) Remove T_2, w_2 AddIndex(12, 1)	$\{d_1, d_2, d_3, d_4, d_5\}$	$\{d_6, d_7, d_8, d_9, d_{10}\}$	$T_1 = \{d_{11}, d_{12}, d_{13}, d_{14}\}$ $T_2 = \{d_{11}, d_{12}, d_{13}, d_{14}, d_{15}\}$
13	AddIndex(13, 1) Remove T_1, w_1 AddIndex(13, 2)	$\{d_1, d_2, d_3, d_4, d_5\}$	$\{d_6, d_7, d_8, d_9, d_{10}\}$	$T_1 = \{d_{11}, d_{12}, d_{13}, d_{14}, d_{15}\}$ $T_2 = \{d_{11}, d_{12}, d_{13}, d_{14}, d_{15}, d_{16}\}$
14	AddIndex(14, 2) Remove T_2, w_2 AddIndex(14, 1)	$\{d_1, d_2, d_3, d_4, d_5\}$	$\{d_6, d_7, d_8, d_9, d_{10}\}$	$T_1 = \{d_{11}, d_{12}, d_{13}, d_{14}, d_{15}, d_{16}\}$ $T_2 = \{d_{11}, d_{12}, d_{13}, d_{14}, d_{15}, d_{16}, d_{17}\}$
15	AddIndex(15, 1) Remove T_1, w_1 $T_1 = T_2, \text{AddIndex}(16, 1)$ $T_2 = T_1, \text{AddIndex}(16, 2)$ $T_1 = T_2, \text{AddIndex}(17, 1)$	$\{d_1, d_2, d_3, d_4, d_5\}$	$\{d_6, d_7, d_8, d_9, d_{10}\}$	$T_1 = \{d_{11}, d_{12}, d_{13}, d_{14}, d_{15}, d_{16}, d_{17}\}$ $T_2 = \{d_{11}, d_{12}, d_{13}, d_{14}, d_{15}, d_{16}, d_{17}, d_{18}\}$ $T_1 = \{d_{11}, d_{12}, d_{13}, d_{14}, d_{15}, d_{16}, d_{17}, d_{18}\}$ $T_2 = \{d_{11}, d_{12}, d_{13}, d_{14}, d_{15}, d_{16}, d_{17}, d_{18}, d_{19}\}$
16	AddIndex(16, 2) Remove T_2, w_2 AddIndex(16, 1)	$\{d_1, d_2, d_3, d_4, d_5\}$	$\{d_6, d_7, d_8, d_9, d_{10}\}$	$T_1 = \{d_{11}, d_{12}, d_{13}, d_{14}, d_{15}, d_{16}, d_{17}, d_{18}, d_{19}\}$ $T_2 = \{d_{11}, d_{12}, d_{13}, d_{14}, d_{15}, d_{16}, d_{17}, d_{18}, d_{19}, d_{20}\}$

Table 4: Example of index transitions in REINDEX** ($W = 10, n = 2$).

- Increased storage requirements at the cost of making data available sooner.
- Does about the same amount of work as REINDEX* but reduces time to index a new day's data.



WATA - Wait And Throw Away

- Uses lazy form of deletion by throwing away an entire index when all its entries have expired.
- When new data is available, add it to index with unused capacity.
- When no such index available, first throw away index with the oldest data.

Day	New Data	Operation	Index File I_1	Index File I_2	Index File I_3	Index File I_4
10	$+d_{10}, \dots, d_{10}$	Start	$\{d_1, d_2, d_3\}$	$\{d_4, d_5, d_6\}$	$\{d_7, d_8, d_9\}$	$\{d_{10}\}$
11	$+d_{11}$	Add d_{11} to I_4	$\{d_1, d_2, d_3\}$	$\{d_4, d_5, d_6\}$	$\{d_7, d_8, d_9\}$	$\{d_{10}, d_{11}\}$
12	$+d_{12}$	Add d_{12} to I_4	$\{d_1, d_2, d_3\}$	$\{d_4, d_5, d_6\}$	$\{d_7, d_8, d_9\}$	$\{d_{10}, d_{11}, d_{12}\}$
13	$+d_{13}$	Drop I_1 Create $I_1 = \emptyset$ Add d_{13} to I_1	$\{d_{13}\}$	$\{d_4, d_5, d_6\}$	$\{d_7, d_8, d_9\}$	$\{d_{10}, d_{11}, d_{12}\}$
14	$+d_{14}$	Add d_{14} to I_1	$\{d_{13}, d_{14}\}$	$\{d_4, d_5, d_6\}$	$\{d_7, d_8, d_9\}$	$\{d_{10}, d_{11}, d_{12}\}$

- For the first 10 days index data into I_1, \dots, I_4 .
- When data d_{11} is available, add it to I_4 . Similarly for d_{12} . When data d_{13} is available on the 13th day, first throw away I_1 , then create a new index I_1 , and finally add d_{13} to it. The next day add d_{14} to I_1 , and so on.
- Maintains soft windows \rightarrow Uses more space \rightarrow Relatively little work each day.
- Requires at least two constituent indices.

RATA - Reindex And Throw Away

- A hybrid of REINDEX* and WATA.
- Uses temporary indices T_i to be computed in advance to replace some I_j .

Step	Operation	Index I_1	Index I_2	Index I_3	Index I_4	Temp
10	$I_1 \leftarrow \text{BuildIndex}(1, 3, 3)$ $I_2 \leftarrow \text{BuildIndex}(4, 5, 3)$ $I_3 \leftarrow \text{BuildIndex}(7, 8, 3)$ $I_4 \leftarrow \text{BuildIndex}(10)$ $T_1 \leftarrow \text{BuildIndex}(1)$ $T_2 \leftarrow \text{BuildIndex}(2)$	$\{d_1, d_2, d_3\}$	$\{d_4, d_5, d_6\}$	$\{d_7, d_8, d_9\}$	$\{d_{10}\}$	$T_1 = \{d_1\}$ $T_2 = \{d_2, d_3\}$
11	AMH Index(11), I_1 Drop I_1 , Reindex I_2 as I_1	$\{d_2, d_3\}$	$\{d_4, d_5, d_6\}$	$\{d_7, d_8, d_9\}$	$\{d_{10}, d_{11}\}$	Unchanged: T_1
12	AMH Index(12), I_1 Drop I_1 , Reindex I_2 as I_1	$\{d_3\}$	$\{d_4, d_5, d_6\}$	$\{d_7, d_8, d_9\}$	$\{d_{10}, d_{11}, d_{12}\}$	
13	$I_1 \leftarrow \text{BuildIndex}(1)$ $T_1 \leftarrow \text{BuildIndex}(2)$ $T_2 \leftarrow \text{BuildIndex}(3)$	$\{d_{13}\}$	$\{d_4, d_5, d_6\}$	$\{d_7, d_8, d_9\}$	$\{d_{10}, d_{11}, d_{12}\}$	$T_1 = \{d_{13}\}$ $T_2 = \{d_{10}, d_{11}\}$
14	AMH Index(14), I_1 Drop I_1 , Reindex I_2 as I_1	$\{d_{13}, d_{14}\}$	$\{d_4, d_5, d_6\}$	$\{d_7, d_8, d_9\}$	$\{d_{10}, d_{11}, d_{12}\}$	Unchanged: T_1

Table 7: Example of index transitions in RATA

- For the first 10 days index data into I_1, \dots, I_4 . Builds temp indices T_0, T_1 .
- Indexes $\{d_3\} \rightarrow T_0$ and $\{d_2, d_3\} \rightarrow T_1$. Later drops I_1 and replace I_1 with T_0 .
- Performs more work than WATA. Maintains hard windows.
- Takes the same time as WATA to make the data available.

Analytic Comparison

Memory/ Scheme	Max Space (Operational)	Avg Space (Operational)	Max Space (Transient)	Avg Space (Transient)
REF	$(W+1) \times S'$	$W \times S'$	$(X+1) \times S'$	$X \times S'$
REINDEX	$W \times S$	$W \times S$	$(X+1) \times S$	$X \times S$
REINDEX*	$(W+1) \times (X+1) \times S'$	$(W+1) \times S'$	$(X+1) \times S'$	$X \times S'$
REINDEX**	$(W+1) \times (X+1) \times S'$	$(W+1) \times S'$	$(X+1) \times S'$	$X \times S'$
WATA*	$(W+1) \times (X+1) \times S'$	$(W+1) \times S'$	$(X+1) \times S'$	$X \times S'$
WATA**	$(W+1) \times (X+1) \times S'$	$(W+1) \times S'$	$(X+1) \times S'$	$X \times S'$

Table 8: Space utilization of wave indexes that use simple shadow updating ($X = \frac{W}{S}, Y = \frac{W}{S'}$).

- Working with a window of W days.
- S is the space required to store a packed index of one day.
- S' is the space required to store a non-packed index of one day.
- REINDEX* requires an average of $(W+X/2) \times S'$ and a maximum of $(W+(X-1) \times S'$ when it indexes constituent indices for W days. REINDEX* Temp indexes at most $(X-1)$ days. However when averaged is $\sim X/2$ days.



Conclusions

- o One of the first schemes to index data from a past window of days.
- o Several techniques proposed for building indices on *temporal data*.
- o Different techniques perform differently in different environments (volume of input data, query patterns, index lengths).
- o In future, analyze how different indices perform when multiple disks are available.



Discussion Points

- o Better techniques to index temporal data ? Or maybe faster operations (e.g. $\text{Replace}(t, d_{\text{new}}, d_{\text{old}})$)?
- o How would these schemes scale for frequently updated windows where tuple size is very small ?
- o Can they be used/modified to take care of bursty or out-of-order data. (data from sensors on a highway)?
- o Do the experiments appropriately demonstrate the performance of the different schemes ?
- o Is the scope too broad for one paper ?



Questions ?

