The Language of Compression

Leif Walsh

Two Sigma Investments leif.walsh@gmail.com @leifwalsh

September 22, 2015

1





Today's talk is about **compression**



Today's talk is about **compression**:

In data storage systems (databases, filesystems)



Today's talk is about **compression**:

- In data storage systems (databases, filesystems)
- Using general-purpose (lossless) algorithms



Today's talk is about **compression**:

- In data storage systems (databases, filesystems)
- Using general-purpose (lossless) algorithms
- On disk, not in memory or over the wire





We'll talk about systems like:

- MySQL (InnoDB, TokuDB)
- MongoDB (WiredTiger, TokuMX, RocksDB)
- Cassandra
- PostgreSQL
- Vertica
- zfs, btrfs

Goal of the Talk









A **framework** for answering:

How do compression algorithms even work?





- How do compression algorithms even work?
- How do storage systems use compression?

Goal



- How do compression algorithms even work?
- How do storage systems use compression?
- How should I evaluate the compression of a storage system?

Goal



- How do compression algorithms even work?
- How do storage systems use compression?
- How should I evaluate the compression of a storage system?
- How should I read articles about compression?

Goal



- How do compression algorithms even work?
- How do storage systems use compression?
- How should I evaluate the compression of a storage system?
- How should I read articles about compression?
- How should I write articles about compression?

About Me

Me



Engineer at Two Sigma

- We have a lot of data
- We care a lot about compression

Me



Engineer at Two Sigma

- We have a lot of data
- We care a lot about compression

Previously at Tokutek

- Worked on TokuMX, TokuFT
- We thought a lot about compression
- We evaluated a lot of compression algorithms
- We wrote a lot about compression

How to Talk About Compression



I have a database which can store 1TB of "user data" in only 200GB of disk.



I have a database which can store 1TB of "user data" in only 200GB of disk.

How much is my database compressing?



I have a database which can store 1TB of "user data" in only 200GB of disk.

How much is my database compressing? 80%? 20%? 5x? 1/5? 5:1?



I have a database which can store 1TB of "user data" in only 200GB of disk.

How much is my database compressing? 80%? 20%? 5x? 1/5? 5:1?

Let's talk about what this number is going to mean to us...

Why Compress?







Replication magnifies your data costs



- Replication magnifies your data costs
- Maintenance/operations cost scales superlinearly with hardware



- Replication magnifies your data costs
- Maintenance/operations cost scales superlinearly with hardware
- SSD is expensive





Compression **magnifies** your capacity to store data at a fixed cost.

Compression **minimizes** your cost to provide a fixed capacity.

Why Compress?



Compression **magnifies** your capacity to store data at a fixed cost.

We ask "by what **factor** does compression *multiply* my *capacity*?" Compression **minimizes** your cost to provide a fixed capacity.

We ask "by what **factor** does compression *divide* my *cost*?"

Why Compress?



Compression **magnifies** your capacity to store data at a fixed cost.

We ask "by what **factor** does compression *multiply* my *capacity*?" Compression **minimizes** your cost to provide a fixed capacity.

We ask "by what **factor** does compression *divide* my *cost*?"

We should always talk about compression in terms of the **multiplicative factor** by which you increase your **cost-effectiveness**.

How to Talk About Compression



Say "5x compression", not "80% compression".





Compression is **more expensive** than decompression.



Compression is **more expensive** than decompression.

 Compression is searching for repeated patterns in data. Searching is expensive.



Compression is **more expensive** than decompression.

- Compression is searching for repeated patterns in data. Searching is expensive.
- Decompression is copying bytes out in the order described by encoding, which isn't very hard.



Compression is **more expensive** than decompression.

- Compression is searching for repeated patterns in data. Searching is expensive.
- Decompression is copying bytes out in the order described by encoding, which isn't very hard.

Bandwidth speeds for typical compression algorithms (cp is a no-op) (my laptop, Haswell CPU, Samsung SSD, 362MB tarball of /usr/include):

(MB/s)	zlib	bz2	Izma	lzo	lz4	zstd	ср
Compress	39	8	3	366	405	293	1466
Decompress	179	28	138	395	774	500	1466

(higher is better)





How does compression impact perceived performance?
Cost Model



How does compression impact perceived performance?

Compression:

- Usually infrequent and done in the background
- Can reduce overall throughput

Cost Model



How does compression impact perceived performance?

Compression:

- Usually infrequent and done in the background
- Can reduce overall throughput

Decompression:

- ▶ More frequent ("Write Once, Read Many") and on the critical path
- High impact on user-visible latency

Cost Model: Corollaries





- 1. Do compression in the background and in large batches
 - Implement backpressure to avoid falling behind
 - If backpressure reaches users, try a faster compressor



- 1. Do compression in the background and in large batches
 - Implement backpressure to avoid falling behind
 - If backpressure reaches users, try a faster compressor
- 2. Be sensitive to decompression latency
 - > Hit the highest nail: other latency sources may be more important
 - Experiment with block sizes and faster compression algorithms



All* compression algorithms, at their core, use a form of *dictionary encoding*:

- ► Write down a dictionary of "common phrases" with shorter names
- > Encode the input stream by referencing the short names in the dictionary



All* compression algorithms, at their core, use a form of *dictionary encoding*:

- ► Write down a dictionary of "common phrases" with shorter names
- > Encode the input stream by referencing the short names in the dictionary



All* compression algorithms, at their core, use a form of *dictionary encoding*:

- Write down a dictionary of "common phrases" with shorter names
- > Encode the input stream by referencing the short names in the dictionary

abbabbabbcdcdcdcdabb => abb|abb|abb|cd|cd|cd|cd|abb



All* compression algorithms, at their core, use a form of *dictionary encoding*:

- Write down a dictionary of "common phrases" with shorter names
- Encode the input stream by referencing the short names in the dictionary

abbabbabbcdcdcdcdabb => abb|abb|abb|cd|cd|cd|cd|abb

Symbol	Phrase	
х	abb	, хххуууух
У	cd	



All* compression algorithms, at their core, use a form of *dictionary encoding*:

- Write down a dictionary of "common phrases" with shorter names
- Encode the input stream by referencing the short names in the dictionary

abbabbabbcdcdcdcdabb => abb|abb|abb|cd|cd|cd|cd|abb

Symbol	Phrase	
х	abb	, хххуууух
У	cd	

To decompress: read the dictionary, use it to interpret the compressed stream.



Most compressors have a dynamic dictionary which is modified (optimized) as it compresses the input.



Most compressors have a dynamic dictionary which is modified (optimized) as it compresses the input.

The dictionary takes up some space in the file header, so to be worthwhile, we want to compress a lot of input with it at once.





• We need to read the compressed stream to modify the dictionary



- We need to read the compressed stream to modify the dictionary
- ► We don't know how much output any given chunk of input will produce



- We need to read the compressed stream to modify the dictionary
- ► We don't know how much output any given chunk of input will produce

We also can't update a compressed file without recompressing the whole thing.





 When writing, recompress the whole block being written (but not the whole data set)



- When writing, recompress the whole block being written (but not the whole data set)
- > When reading, decompress the whole block being read



- When writing, recompress the whole block being written (but not the whole data set)
- > When reading, decompress the whole block being read
- Overall compression ratio depends on the size of the blocks









Compressors use **block sizes** to limit their runtime and memory usage.





Compressors use **block sizes** to limit their runtime and memory usage.

As block size increases:



Compression algorithms are pattern finders. Give them more data to search in, and they find more patterns.

Compressors use **block sizes** to limit their runtime and memory usage.

As block size increases:

Compression throughput decreases



Compressors use **block sizes** to limit their runtime and memory usage.

As block size increases:

- Compression throughput decreases
- Compression and decompression memory usage increases



Compressors use **block sizes** to limit their runtime and memory usage.

As block size increases:

- Compression throughput decreases
- Compression and decompression memory usage increases
- Decompression throughput may increase if disk throughput increases





Compression Ratio vs. Block Size (higher is better)





The compression ratio sweet spot is $\sim 128k$, for gzip on this data set.





The compression ratio sweet spot is \sim **128k**, for gzip on this data set.

Most systems use small blocks ~ 8 k, to reduce decompression latency.





The compression ratio sweet spot is $\sim 128k$, for gzip on this data set.

Most systems use small blocks ~ 8 k, to reduce decompression latency.



Another corollary of compressing in blocks is **fragmentation**.



Another corollary of compressing in blocks is **fragmentation**.

Blocks need to be allocated locations on disk. As the data grows, shrinks, and moves around, these locations (and for some systems, allocation sizes) change.

Fragmentation



😵 Disk Defrag	menter				
File Action '	View Help				
+ + 11 😫)				
Volume	Session Status		Capacity	Free Space	% Free Space
IBM_PRELO	Defragmentin	NTFS	33.32 GB	8.72 GB	26 %
Estimated dis	k usage before defri	agmentation:			
Estimated disk usage after defragmentation:					
Analyze	Defragment	Pause S	Stop Viev	/ Report	
Fragmente	d files 🗧 Contigue	ous files 🗖 Ur	nmovable files	□ Free spa	ce
IBM_PRELOAD	(C:) Defragmenting.	49% Comp	acting Files 🛛 🚺		



Fragmentation hurts you in two ways:


Fragmentation hurts you in two ways:

1. Fragmented files occupy more **effective space** than defragmented ones



Fragmentation hurts you in two ways:

- 1. Fragmented files occupy more **effective space** than defragmented ones
- 2. Fragmentation degrades range query throughput by reducing data locality



Fragmentation hurts you in two ways:

- 1. Fragmented files occupy more **effective space** than defragmented ones
- 2. Fragmentation degrades range query throughput by reducing data locality

For some systems, the overall compression ratio will be reduced once fragmentation develops.





Not all data compresses equally!



Not all data compresses equally!

Information Theory* can tell us how much **real information** is present in a set of data ("bits of entropy").



Not all data compresses equally!

Information Theory* can tell us how much **real information** is present in a set of data ("bits of entropy").



Not all data compresses equally!

Information Theory* can tell us how much **real information** is present in a set of data ("bits of entropy").

A general-purpose, lossless compression algorithm can't hope to compress data smaller than that.



Not all data compresses equally!

Information Theory* can tell us how much **real information** is present in a set of data ("bits of entropy").

A general-purpose, lossless compression algorithm can't hope to compress data smaller than that.

If it could, it would have to produce the same compressed output for multiple inputs, which would mean it isn't *lossless*.



Not all data compresses equally!

Information Theory* can tell us how much **real information** is present in a set of data ("bits of entropy").

A general-purpose, lossless compression algorithm can't hope to compress data smaller than that.

If it could, it would have to produce the same compressed output for multiple inputs, which would mean it isn't *lossless*.

High entropy **data is** *highly uncompressible. Low entropy* **data is** *easily compressed.*





Built 8 data sources (\sim 50k each):



Built 8 data sources (\sim 50k each):

- 1. Random bytes
- 2. Sequential numbers, encoded as ASCII decimals
- 3. All zeroes
- **4**. The beginning of *The Iliad*
- 5. 1000 random Wikipedia URLs
- 6. 1000 random Wikipedia URLs, sorted
- 7. RAW image (CR2)
- 8. JPEG-compressed image

















Homogeneous data has lower entropy than heterogeneous data.





Homogeneous data has lower entropy than heterogeneous data.

Integers compress better than documents with complex interal structure



Homogeneous data has lower entropy than heterogeneous data.

Integers compress better than documents with complex interal structure

Column stores have a compression advantage over row stores.





Know your data! Don't waste your time compressing JPEG blobs



Know your data! Don't waste your time compressing JPEG blobs

Some compressors are fantastic in specific data domains (VLQ, delta coding, JPEG, MP3, ...)



Know your data! Don't waste your time compressing JPEG blobs

Some compressors are fantastic in specific data domains (VLQ, delta coding, JPEG, MP3, ...)

(But 95% of the time, gzip is fine)

Before we use compression, we need to understand the **costs** and **benefits** to our application.

Benchmarking







Execution



- Execution
- Measurement



- Execution
- Measurement
- Presentation



Main Question Is the workload representative of a real-world use-case?



1. Sample real data if you can get it.



1. Sample real data if you can get it.

If not, generate plausibly realistic data:



- 1. Sample real data if you can get it.
 - If not, generate plausibly realistic data:
 - Zeroes: bad
 - Random: bad
 - 25% random and 75% zeroes: meh
 - JSON blobs: good



2. Use a realistic read/insert/update mixture:



- 2. Use a realistic read/insert/update mixture:
 - Most applications are read-heavy
 - Favors fast decompressors



3. Use a realistic insert/update distribution:



- 3. Use a realistic insert/update distribution:
 - Most applications don't write uniformly over the keyspace


- 3. Use a realistic insert/update distribution:
 - Most applications don't write uniformly over the keyspace
 - Zipfian or Pareto (or sometimes sequential, or nearly) distributions are more realistic, and cache-friendlier



- 3. Use a realistic insert/update distribution:
 - Most applications don't write uniformly over the keyspace
 - Zipfian or Pareto (or sometimes sequential, or nearly) distributions are more realistic, and cache-friendlier
 - Vadim wrote a sysbench workload generator that uses a Zipfian distribution: http://j.mp/sysbench-zipf



4. To measure **latency**, throttle your workload.



4. To measure **latency**, throttle your workload.

Full-throughput workloads will induce artificial latency spikes (fsyncs, GC)



4. To measure **latency**, throttle your workload.

Full-throughput workloads will induce artificial latency spikes (fsyncs, GC)

To measure **max throughput**, run at full speed.



4. To measure **latency**, throttle your workload.

Full-throughput workloads will induce artificial latency spikes (fsyncs, GC)

To measure **max throughput**, run at full speed.

You should do both.



5. Run for a *long time*. Lots of important properties don't become visible immediately (e.g. fragmentation), and you need to understand them.



5. Run for a *long time*. Lots of important properties don't become visible immediately (e.g. fragmentation), and you need to understand them.

Your application is hopefully going to run for months or years. You don't want to be surprised by degradation after you think everything's stable.



6. Parameterize your workload:



- 6. Parameterize your workload:
 - Read/insert/update mixture



- 6. Parameterize your workload:
 - Read/insert/update mixture
 - Write distribution



- 6. Parameterize your workload:
 - Read/insert/update mixture
 - Write distribution
 - Number of threads



- 6. Parameterize your workload:
 - Read/insert/update mixture
 - Write distribution
 - Number of threads
 - Data size



- 6. Parameterize your workload:
 - Read/insert/update mixture
 - Write distribution
 - Number of threads
 - Data size
 - Throttling



- 6. Parameterize your workload:
 - Read/insert/update mixture
 - Write distribution
 - Number of threads
 - Data size
 - Throttling
 - Duration



- 6. Parameterize your workload:
 - Read/insert/update mixture
 - Write distribution
 - Number of threads
 - Data size
 - Throttling
 - Duration
 - System configuration (cache size, isolation levels, log commit)



- 6. Parameterize your workload:
 - Read/insert/update mixture
 - Write distribution
 - Number of threads
 - Data size
 - Throttling
 - Duration
 - System configuration (cache size, isolation levels, log commit)

You are going to want to explore these parameter spaces. Save yourself the pain later and think about parameterization up front.



Great example: https://github.com/ParsePlatform/flashback

Captures a MongoDB workload with profiling, then replays operations either at their original timestamps, or at full speed.

Benchmarking: Measurement



Benchmarking: Measurement







Application metrics:



Application metrics:

- Throughput
- Latency
- Aborted/retried transactions



Application metrics:

- Throughput
- Latency
- Aborted/retried transactions

Instrument your application so you know *which* operations are expensive.

Benchmarking: Measurement



System metrics:

Benchmarking: Measurement



System metrics:

- CPU
- Memory (RSS)
- ► I/O
- Network
- Actual storage usage (du)



System metrics:

- CPU
- Memory (RSS)
- ► I/O
- Network
- Actual storage usage (du)

perf(1), iostat(1), dstat(1), oprofile(1), collectd(1), Datadog, Librato, ...



Database/filesystem metrics (product-specific):



Database/filesystem metrics (product-specific):

- Cache hits/misses
- Replication lag
- Checkpoint lag



Database/filesystem metrics (product-specific):

- Cache hits/misses
- Replication lag
- Checkpoint lag

Talk to your storage vendor about what's important.





1. Describe the workload, and make a case for why it's realistic



- 1. Describe the workload, and make a case for why it's **realistic**
- 2. Choose **key metrics** that reflect the *benefits* of compression (e.g. users stored per TB) as well as the *costs* (e.g. operation latency)



- 1. Describe the workload, and make a case for why it's **realistic**
- 2. Choose **key metrics** that reflect the *benefits* of compression (e.g. users stored per TB) as well as the *costs* (e.g. operation latency)
- 3. Demonstrate which **parameter choices** influence the costs and benefits you think are important



- 1. Describe the workload, and make a case for why it's **realistic**
- 2. Choose **key metrics** that reflect the *benefits* of compression (e.g. users stored per TB) as well as the *costs* (e.g. operation latency)
- 3. Demonstrate which **parameter choices** influence the costs and benefits you think are important
- 4. **Explain** which parameters have little or no effect on your metrics
- 5. Explain how much of your measurement is **overhead**.
- 6. *If* you show charts, **normalize** your data. Only present important differences.

Review





Say "5x compression"



Compression is **slower** than decompression, but decompression is **more frequent**





Large blocks compress better





Fragmentation degrades effective compression over time



High entropy data is **less compressible**





Benchmark realistic workloads over a long period





Present **responsibly** (and distrust benchmarketers who don't)





- Tim and Mark Callaghan for being exemplar benchmarkers (http://acmebenchmarking.com and http://smalldatum.blogspot.com)
- Bohu Tang for introducing me to zstd
- Andrew Bolin, Corey Milloy, Effie Baram, Li Jin, Wil Yegelwel for making this talk better
- Tokutek engineering
- Percona (they're also good benchmarkers)



Leif Walsh leif.walsh@gmail.com @leifwalsh This document is being distributed for informational and educational purposes only and is not an offer to sell or the solicitation of an offer to buy any securities or other instruments. The information contained herein is not intended to provide, and should not be relied upon for investment advice. The views expressed herein are not necessarily the views of Two Sigma Investments, LP or any of its affiliates (collectively, "Two Sigma"). Such views reflect significant assumptions and subjective of the author(s) of the document and are subject to change without notice. The document may employ data derived from third-party sources. No representation is made as to the accuracy of such information and the use of such information in no way implies an endorsement of the source of such information or its validity.

The copyrights and/or trademarks in some of the images, logos or other material used herein may be owned by entities other than Two Sigma. If so, such copyrights and/or trademarks are most likely owned by the entity that created the material and are used purely for identification and comment as fair use under international copyright and/or trademark laws. Use of such image, copyright or trademark does not imply any association with such organization (or endorsement of such organization) by Two Sigma, nor vice versa.