

Learning-based Cost Management for Cloud Databases

Olga Papaemmanouil
Brandeis University

Outline

Motivation

Offline Learning

Online Learning

Conclusions

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Online Learning

Conclusions

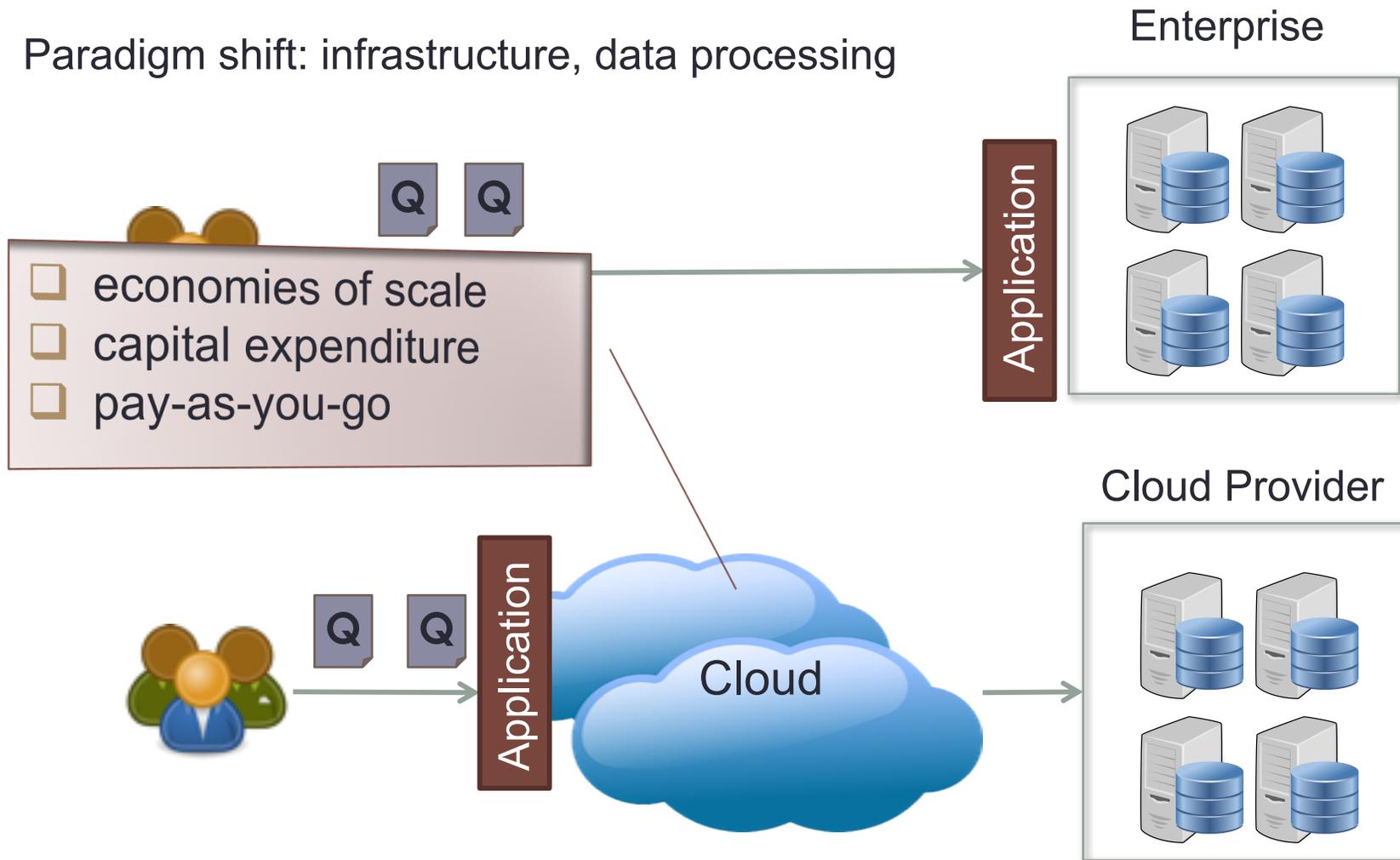
Cloud Databases

Challenges

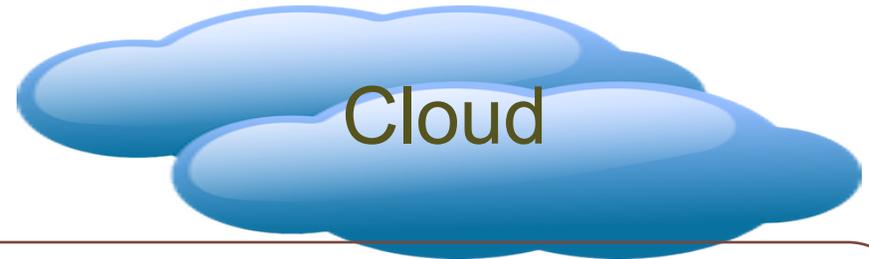
Why Machine Learning ?

Cloud Computing

Paradigm shift: infrastructure, data processing

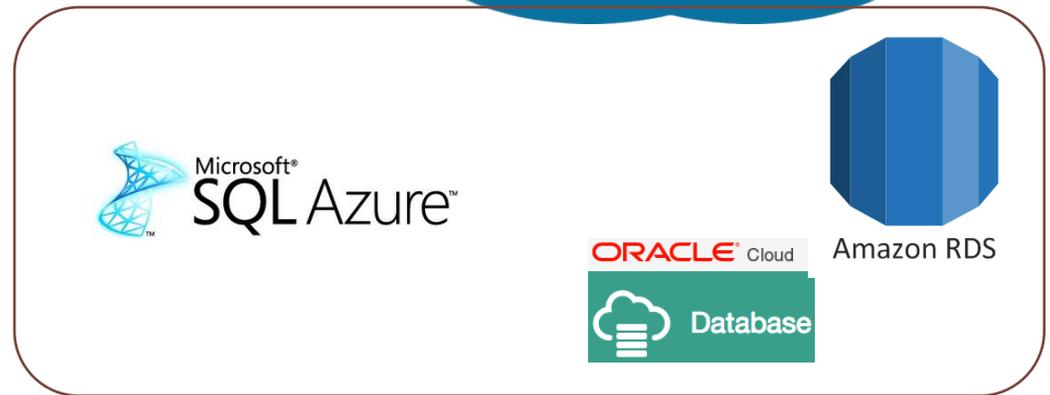


Cloud Databases Landscape



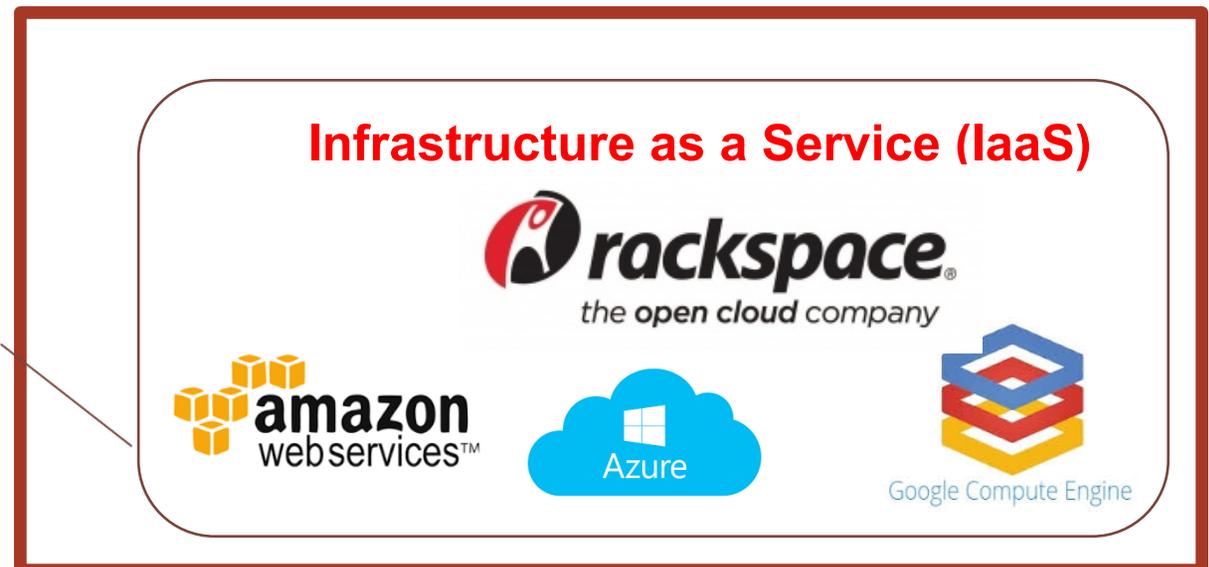
Database-as-a-Service

- Managed DBMS
- Relational & NoSQL DBs

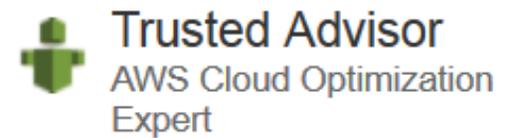


IaaS-based DB Instances

- Non managed DBMS
- Do It Yourself model



IaaS-deployed Databases



Data Management Application



App Management Tools

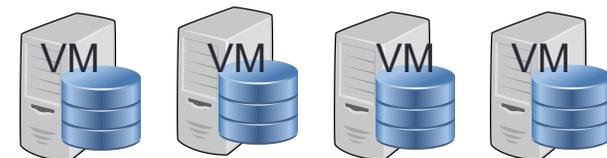
- Monitoring resources, performance, cost
- Event-driven scaling
- NO cost vs performance optimization

Deployment Challenges



Data Management Application

Custom-built application
management tools



Deployment Challenges



Meet SLOs (Service Level Objective)

- ❑ Query-level: response time
- ❑ Workload level: average, total, max, percentile

Offer SLAs (Service Level Agreement)

- ❑ SLO+ Violation penalties

Data Management Application

Cost Management

Performance Management



Pay-as-you-go
Model



Deployment Challenges



**NP-hard
problem**

Beyond monitoring & alerts

- Automatic scale up & down
- Query routing & scheduling
- Cost-driven decisions
- SLA-awareness

Data Management Application

**Cost
Management**

**Performance
Management**

**Resource
Provisioning**

**Workload
Scheduling**



PostgreSQL

ORACLE®



State-of-the-art

| Placement | Provisioning | | Scheduling |
|---|--|----------------------------------|---------------------------------|
| PMAX (Liu et al.) | Auto (Rogers et al.) | Dolly (Cecchet et al.) | Shepherd (Chi et al.) |
| SLATree (Chi et al.) | | | |
| Multi-tenant SLOs (Lang et al.) | | | iCBS (Chi et al.) |
| Delphi / Pythia (Elmore et al.) | Hypergraph (Çatalyürek et al.) | | |
| SCOPE (Chaiken et al.) | Bazaar (Jalaparti et al.) | | many traditional methods ... |

State-of-the-art



Query deadline



Workload deadline



Average latency



Percentile deadline



Piecewise linear

| Placement | Provisioning | | Scheduling |
|---|--|----------------------------------|---------------------------------|
| PMAX (Liu et al.) | Auto (Rogers et al.) | Dolly (Cecchet et al.) | Shepherd (Chi et al.) |
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Wish List

Challenges

End-to-end cost-aware service

(resource provisioning, workload scheduling)

**complex
interactions**

Application-defined performance goals

(per query deadline, percentile, average latency, max latency)

**arbitrary
goals**

Agnostic to workload semantics

**arbitrary
workloads**

machine learning: auto modeling and insight

WiSeDB Advisor



Data Management Application

Cost Management

SLA Management

Resource Provisioning

Workload Scheduling



ORACLE®



Offline Learning

- batch scheduling

Online Learning

- online scheduling
- performance model free

Outline

Motivation

Offline Learning

Online Learning

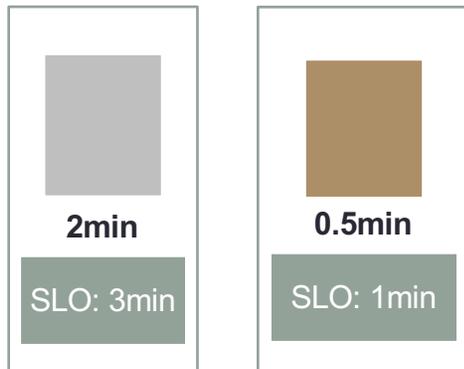
Conclusions

- System Overview
- Supervised Learning
- Adaptive Learning

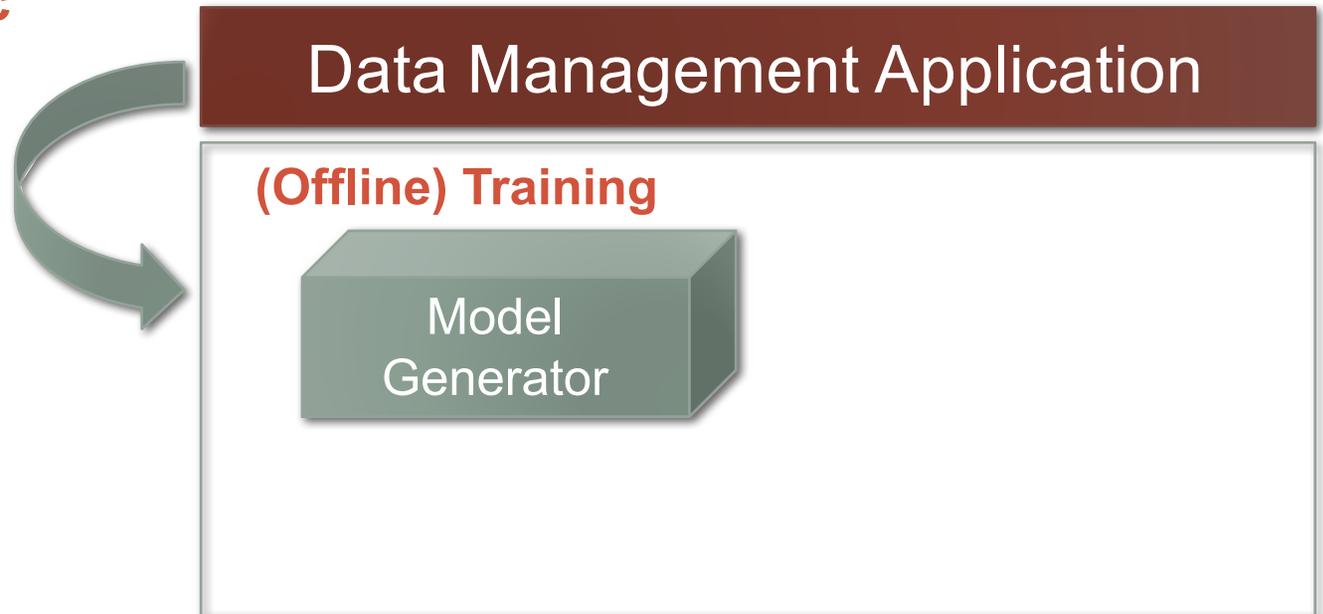
WiSeDB: A Learning-based Workload Management Advisor for Cloud Databases,
Ryan Marcus, Olga Papaemmanouil, **VLDB 2016**

WiSeDB – Batch Processing

Workload & SLO Spec

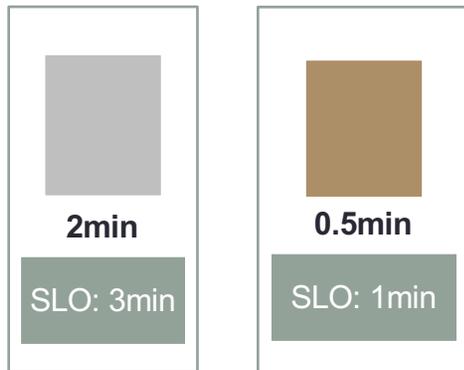


Penalty Function
\$\$/sec past deadline



WiSeDB – Batch Processing

Workload & SLO Spec



SLA Spec

\$\$/sec past deadline

- OLAP on full replicas (no updates)
- Known queries
- Performance model

Data Management Application

(Offline) Training

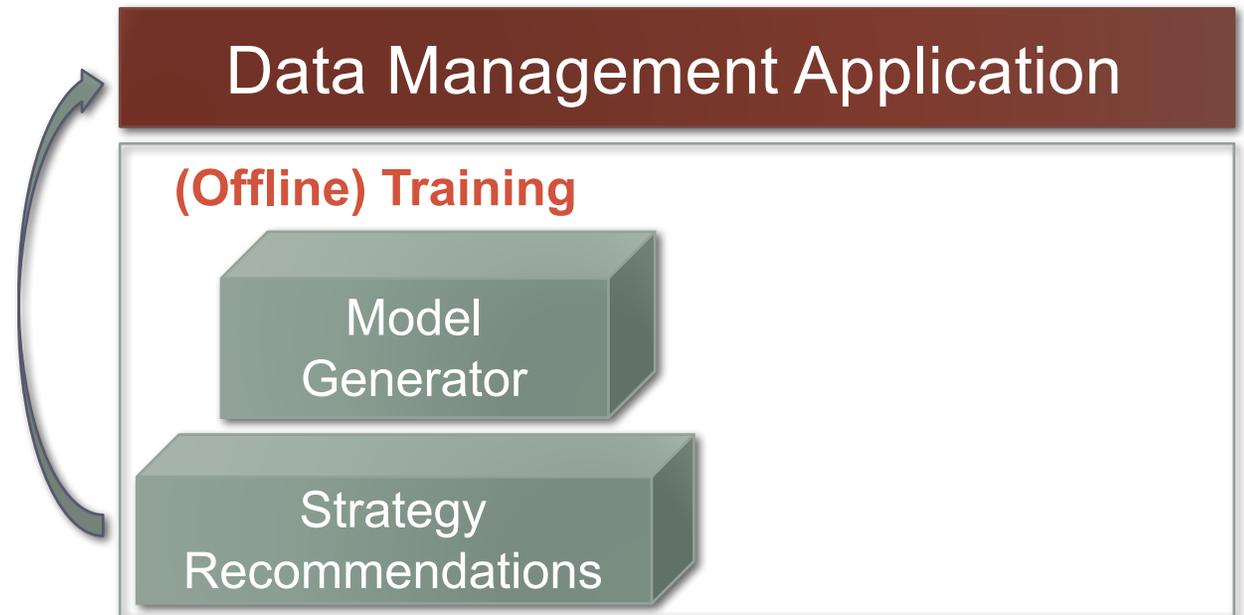
Model Generator



WiSeDB – Batch Processing



Stricter SLO



Batch Execution



Runtime
Query
Batch

Resources to rent

- ❑ # VMs/ type

Query scheduling

- ❑ Query execution order for each recommended VM

Data Management Application

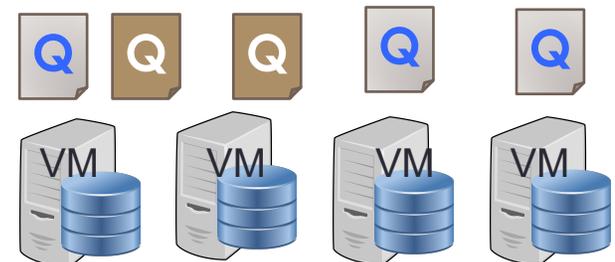
(Offline) Training

Model
Generator

Strategy
Recommendations

(Online) Resource & Workload Management

Strategy
Generator



ASSUMPTIONS

- ❑ OLAP on full replicas (no updates)
- ❑ Known query types
- ❑ Performance prediction model

Supervised Learning

Model
Generator

identify classes

classes == actions



- dispatch a query to a VM
- provision new VM

create
training data

context of actions



- identify best decisions
- extract cost-related features

generate
classifier

decision tree



- describe (context, action)
- interpretable: offers insight

“To be the best, learn from the best” (D. LaCroix)

Model
Generator

Offline Learning

identify
best decisions

1. Generate small workload
2. Build decision graph
 - query assignment
 - VM provisioning
3. Find optimal (minimum cost) solution (path)
4. Extract context of optimal decisions

generate
model

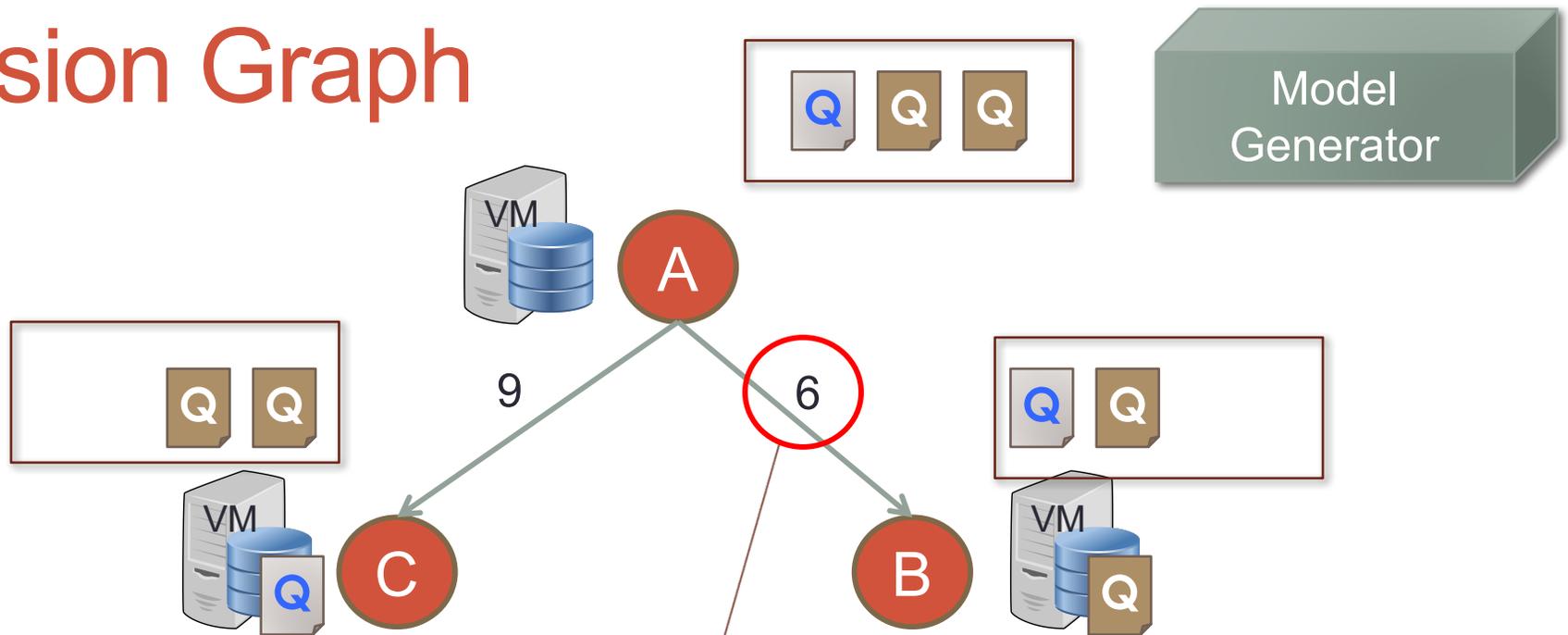
1. Repeat for many sample workloads
2. Build a training set of (feature, action)
3. Train a classifier

Runtime Scheduling

apply
model

- Use classifier for
 - batch scheduling
 - online scheduling
 - performance vs cost exploration

Decision Graph

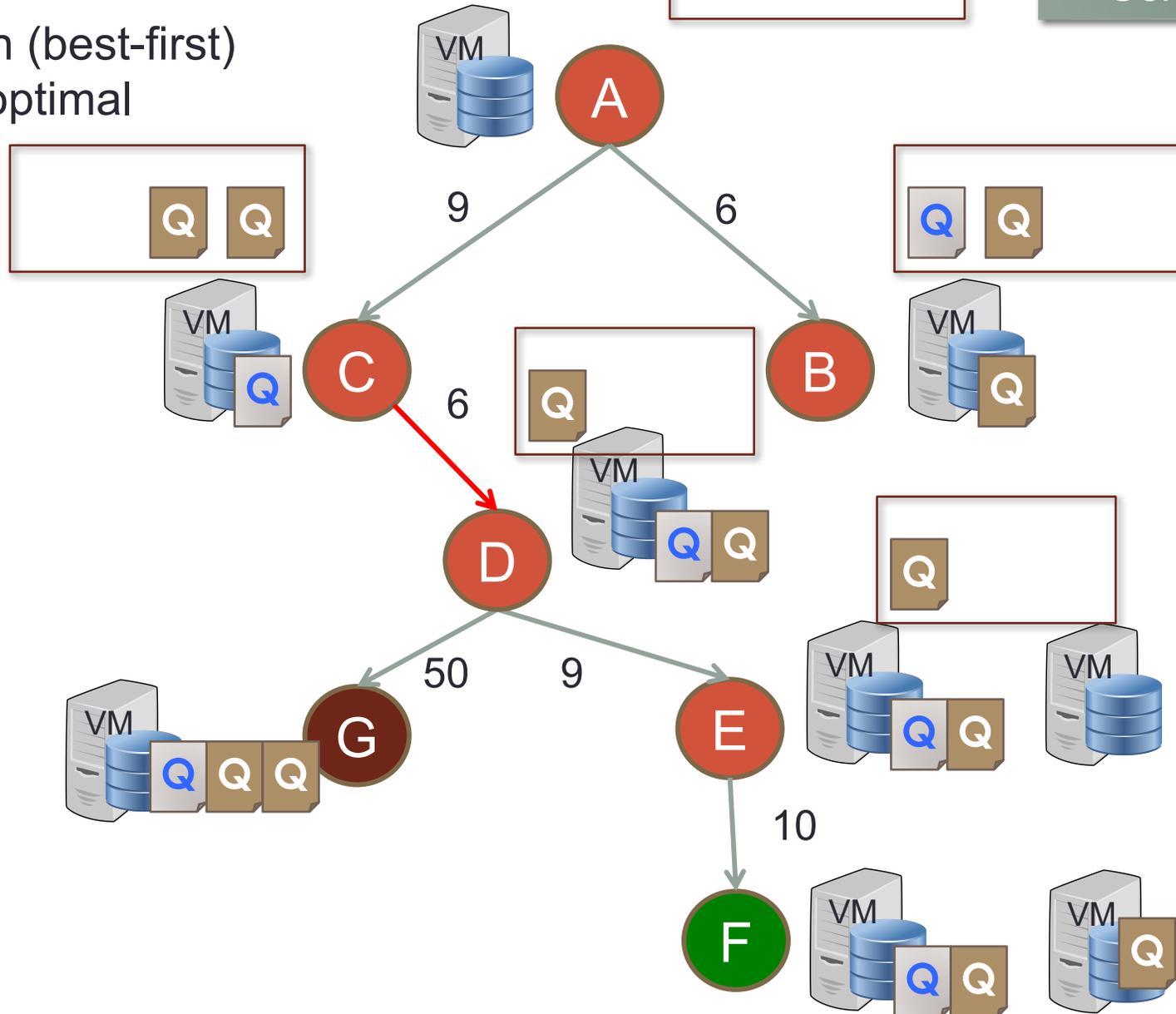


Monetary Cost

- ❑ Resource usage (\$\$/time)
 - ❑ $\text{time} = \text{VM start up} + \text{query execution}$
- ❑ Violation fees
 - ❑ Penalty function (black box)

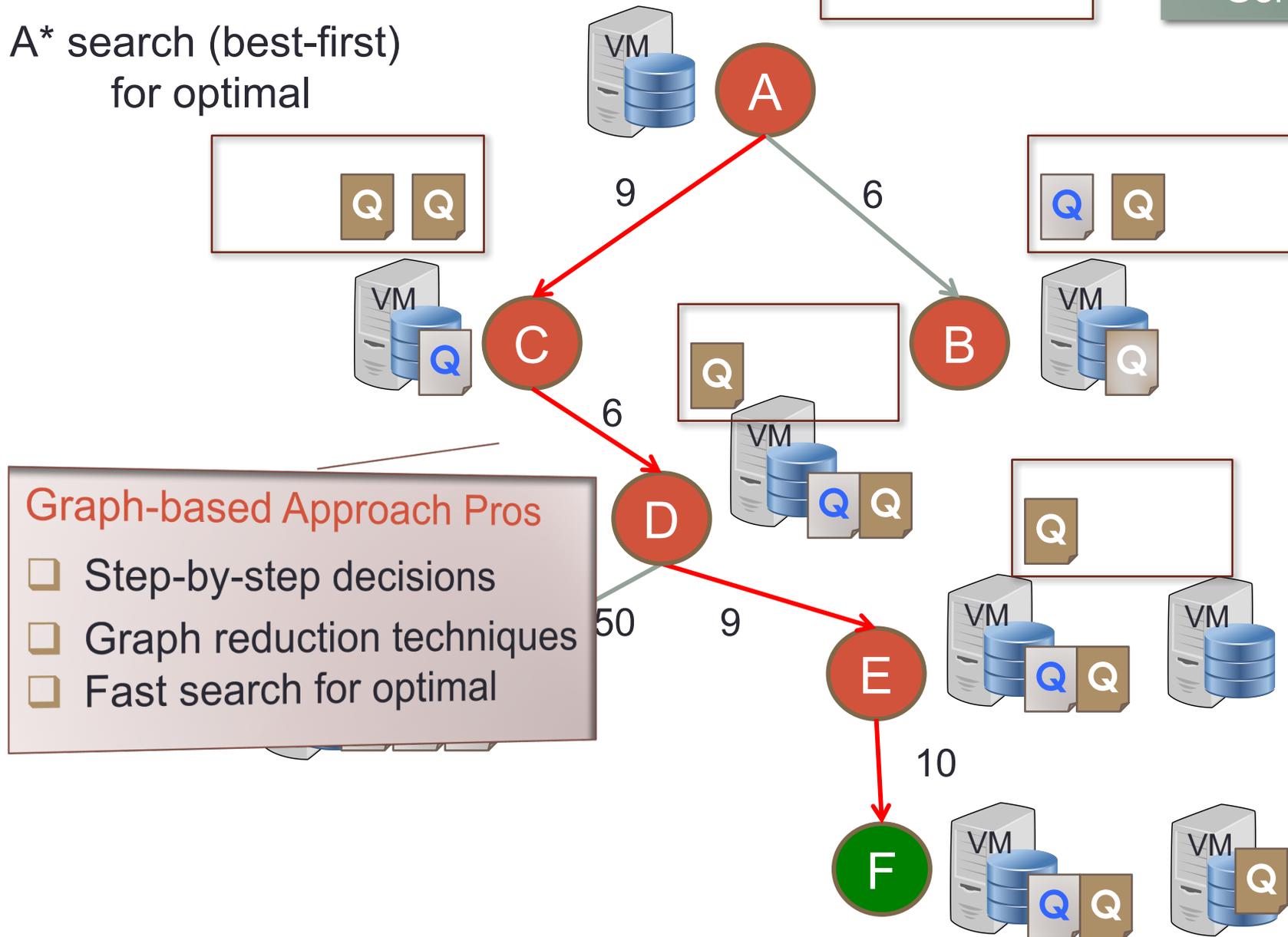
Search for Optimal

A* search (best-first)
for optimal



Search for Optimal

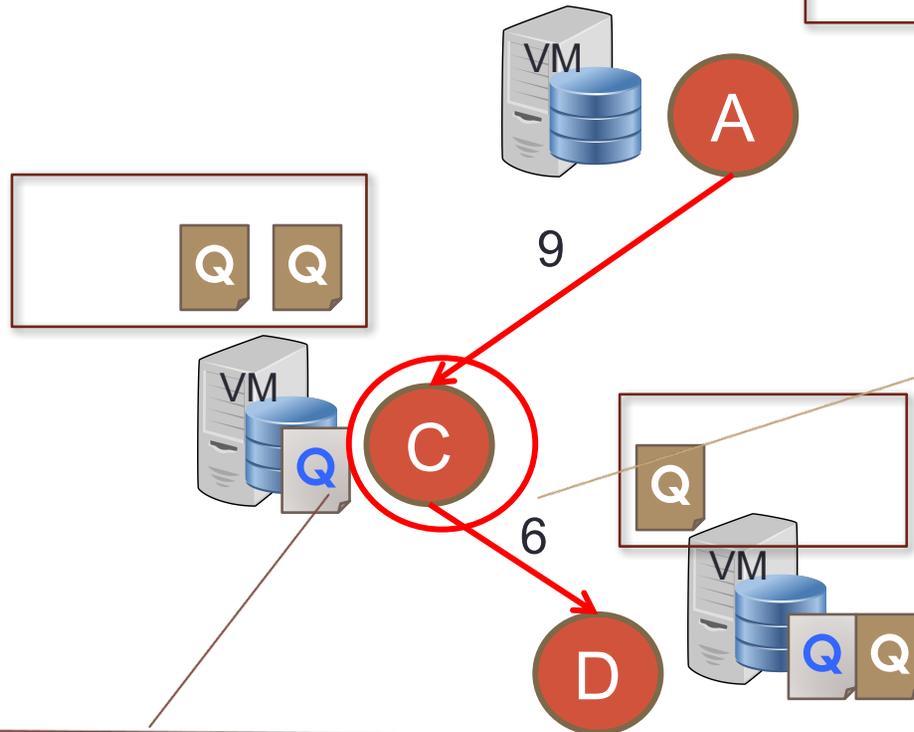
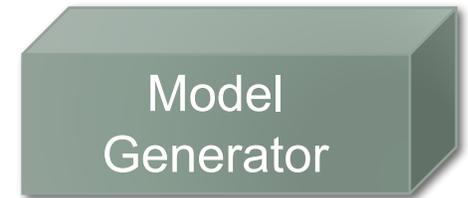
A* search (best-first)
for optimal



Graph-based Approach Pros

- ❑ Step-by-step decisions
- ❑ Graph reduction techniques
- ❑ Fast search for optimal

Feature Extraction



Agnostic to

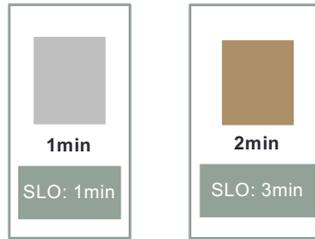
- Query semantics
- Performance goal (SLO)
- Workload size

Decision: Assign  to VM

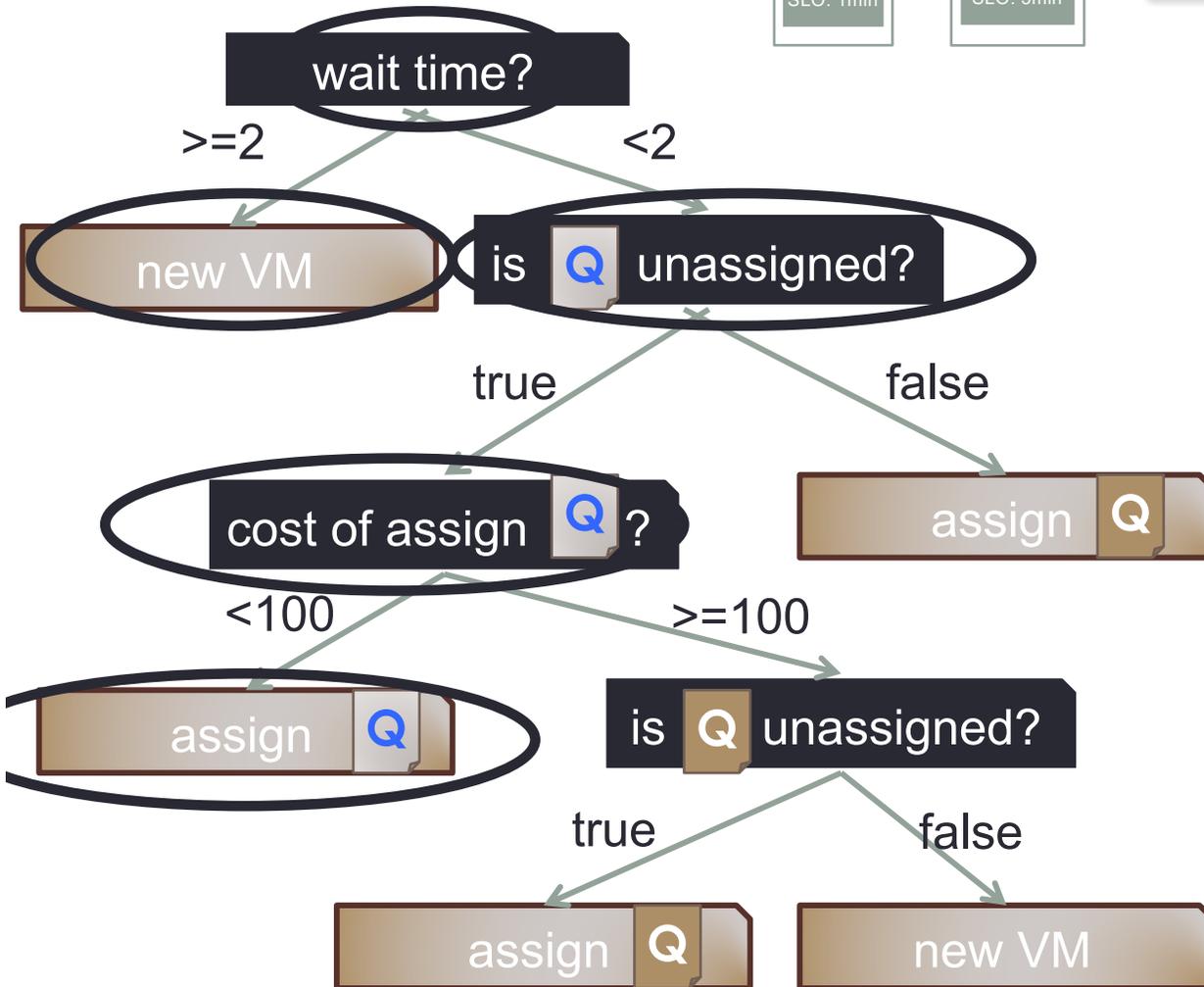
Features:

- unassigned  : true
- unassigned  : false
- cost of assigning  : \$2
- wait time on VM: 1min
- % of  in VM: 50%
- % of  in VM: 50%

Decision Model



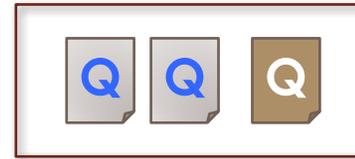
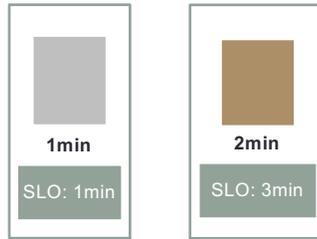
Strategy Generator



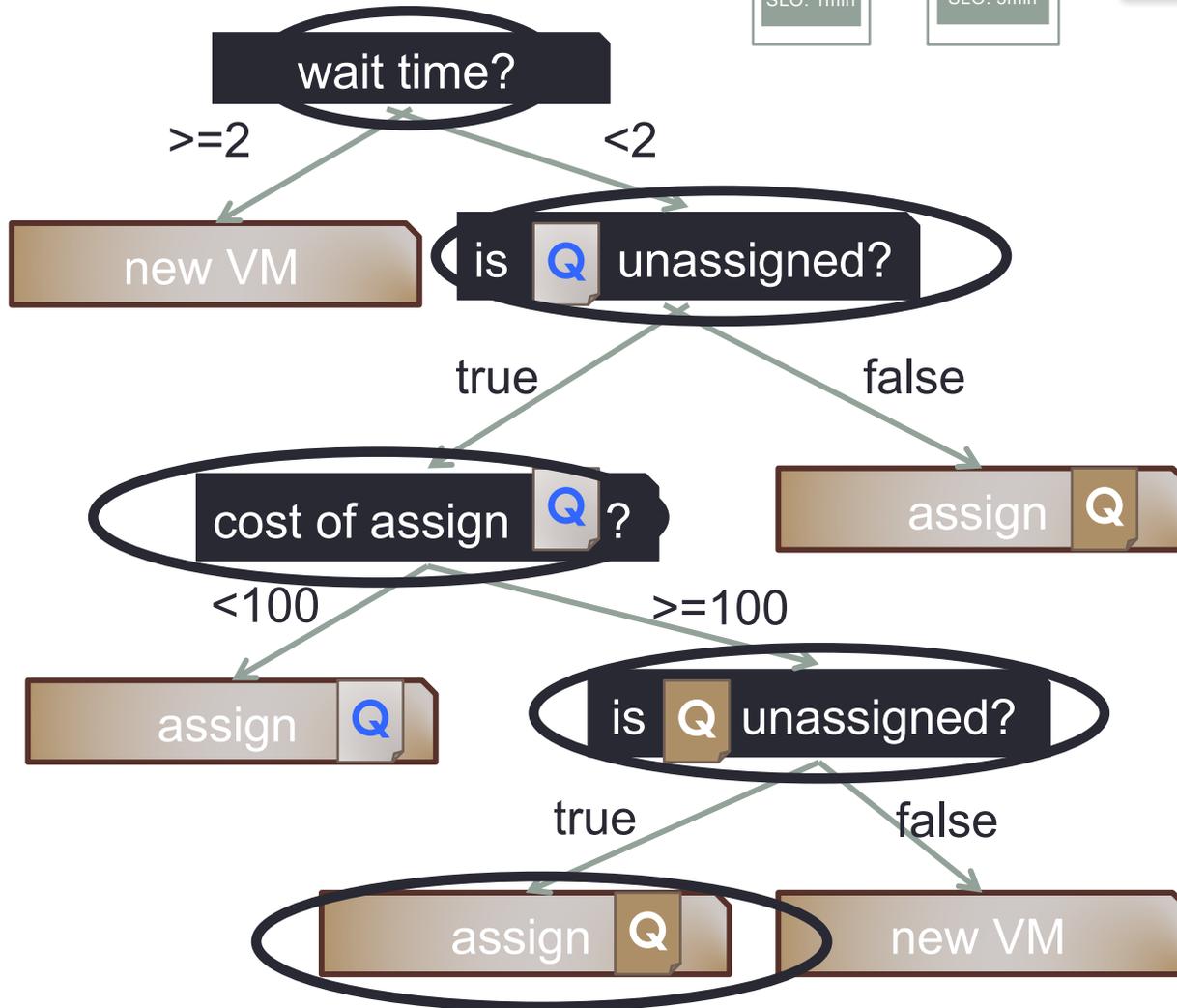
Reserve new VM (VM₁)

Assign Q to VM₁

Decision Model



Strategy Generator

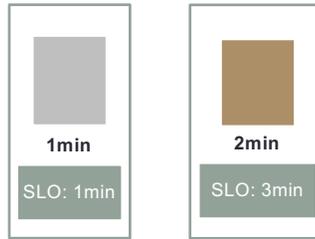


Reserve new VM (VM₁)

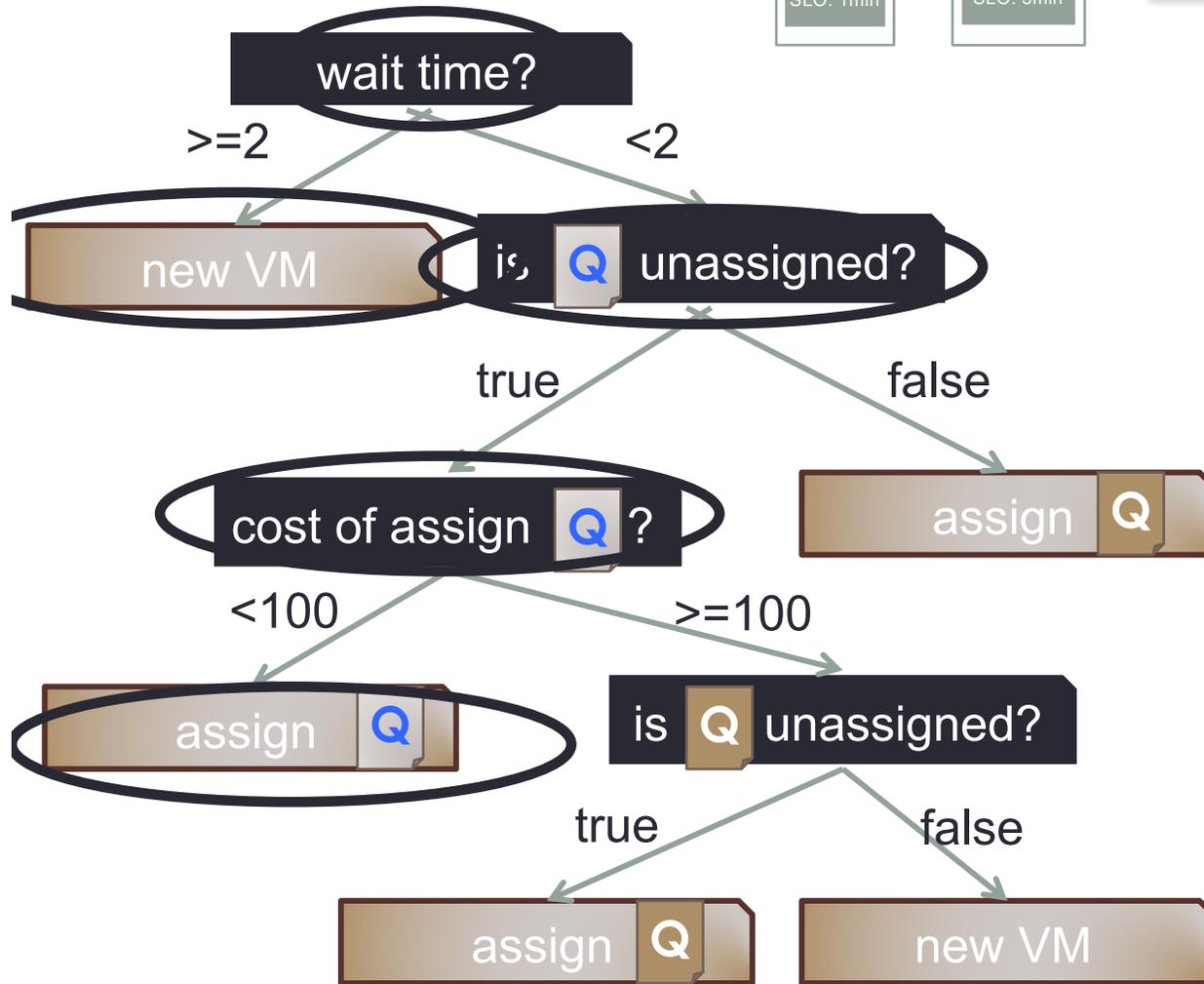
Assign Q to VM₁

Assign Q to VM₁

Decision Model



Strategy Generator



Reserve new VM (VM₁)

Assign  to VM₁

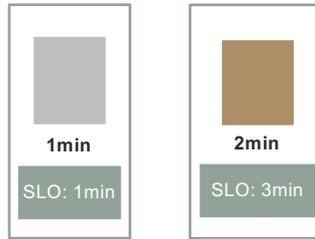
Assign  to VM₁

Reserve new VM (VM₂)

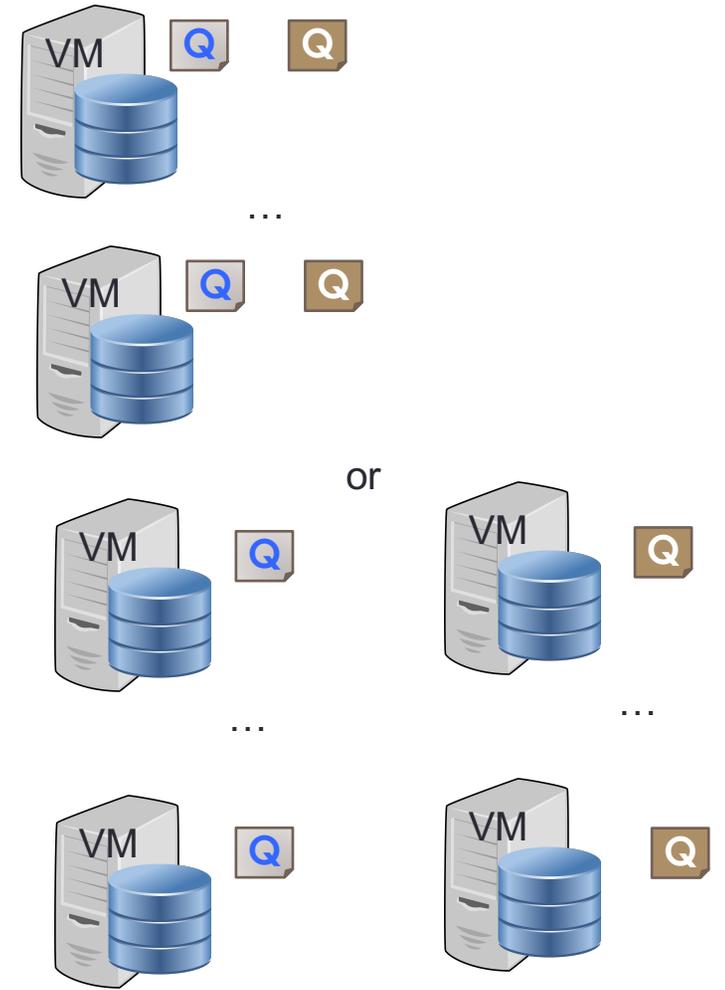
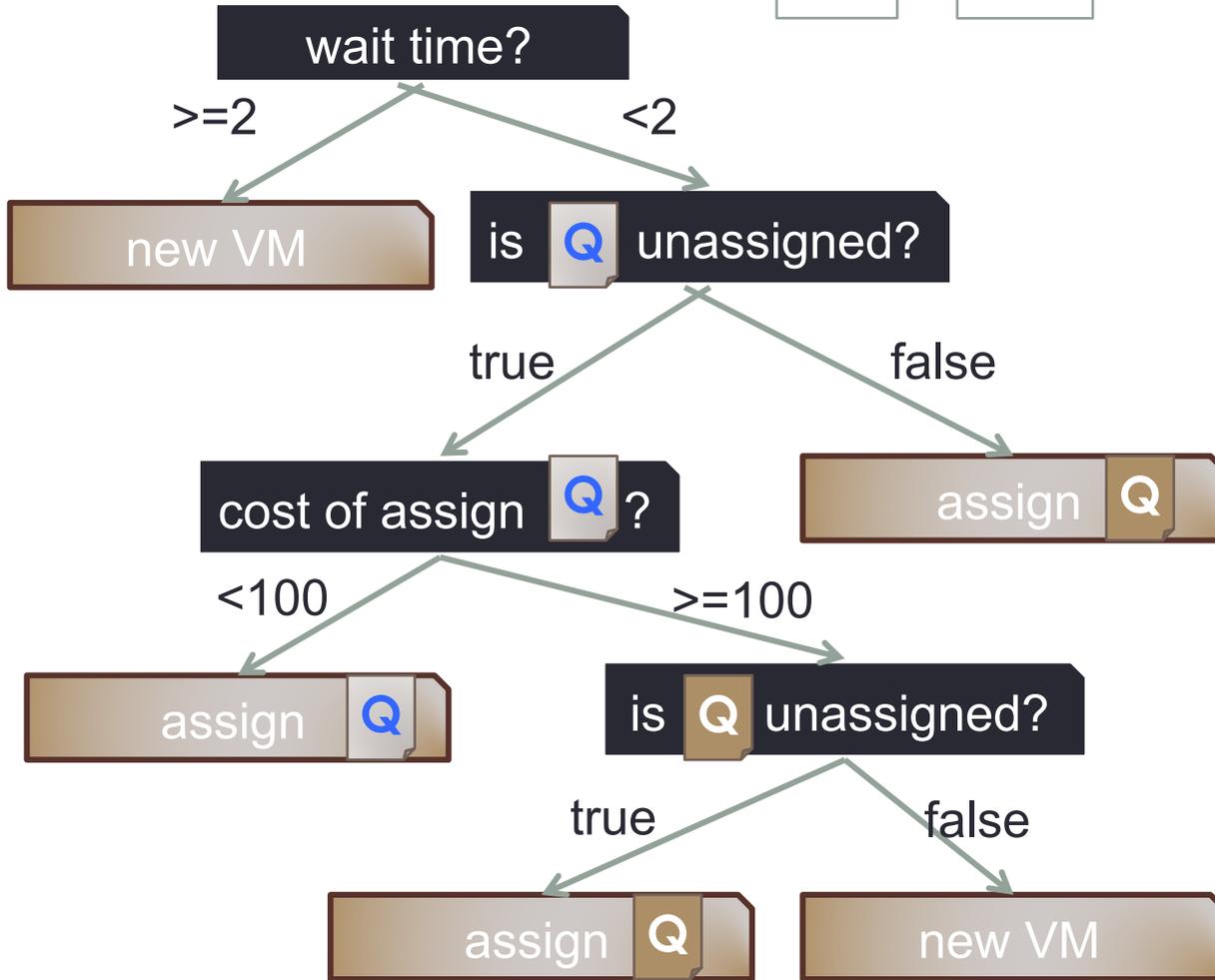
Assign  to VM₂



Strategy



Strategy Generator



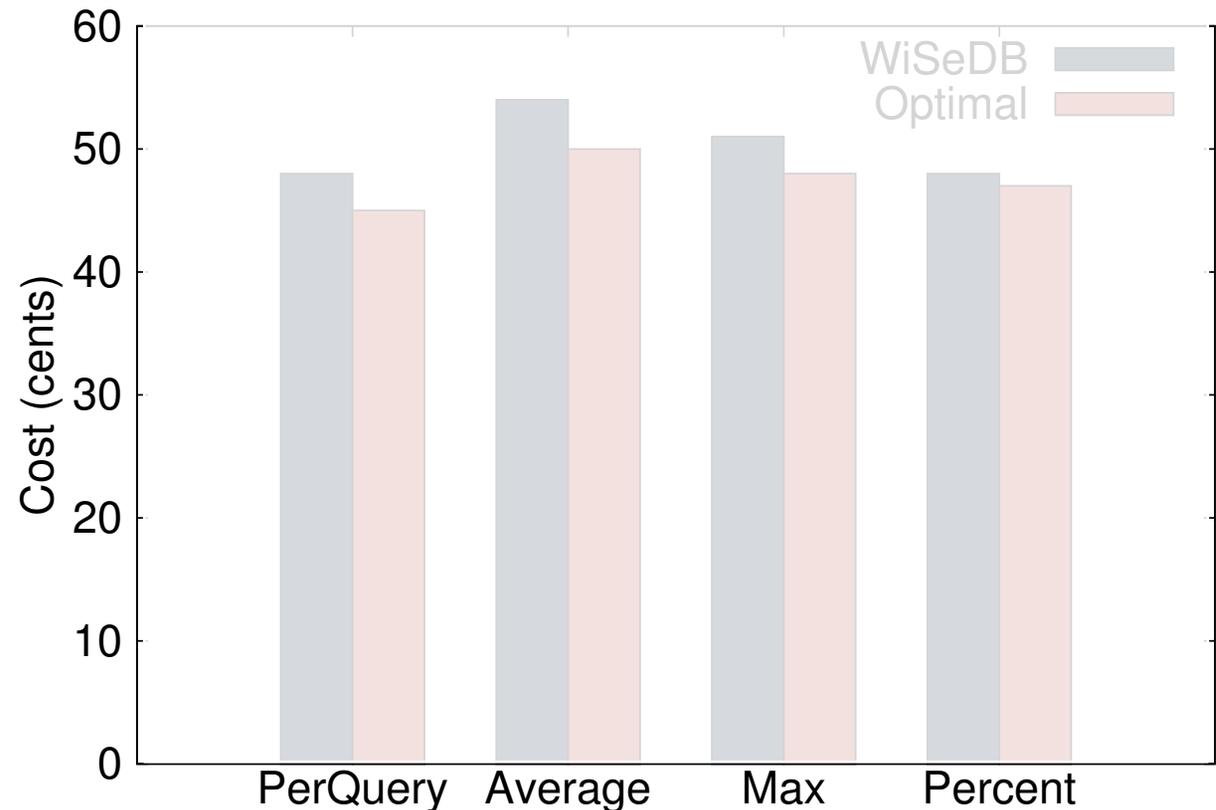
Experimental Setup

Training Data

3000 samples

10 TPC-H templates

18 queries/sample



query execution time $\leq x$ secs
(same deadline per template)

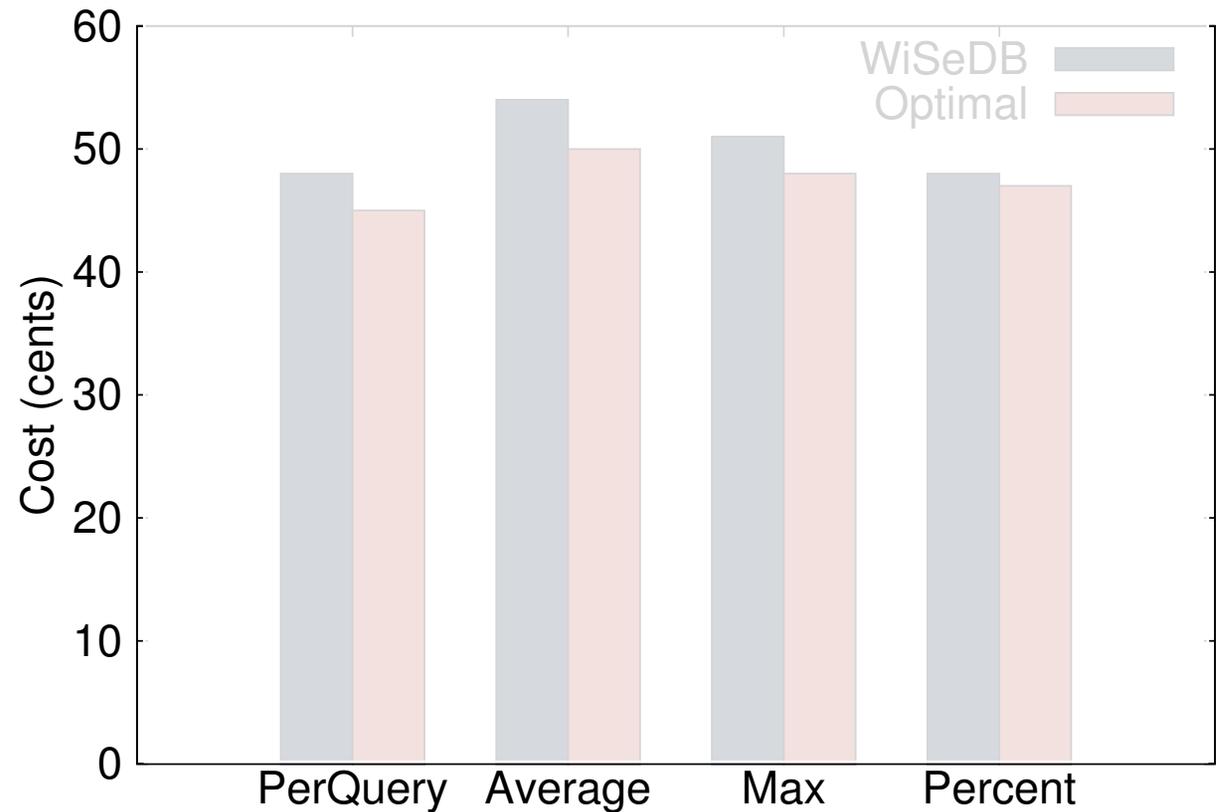
Experimental Setup

Training Data

3000 samples

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18 queries/sample



average latency of the
workload $\leq x$ secs

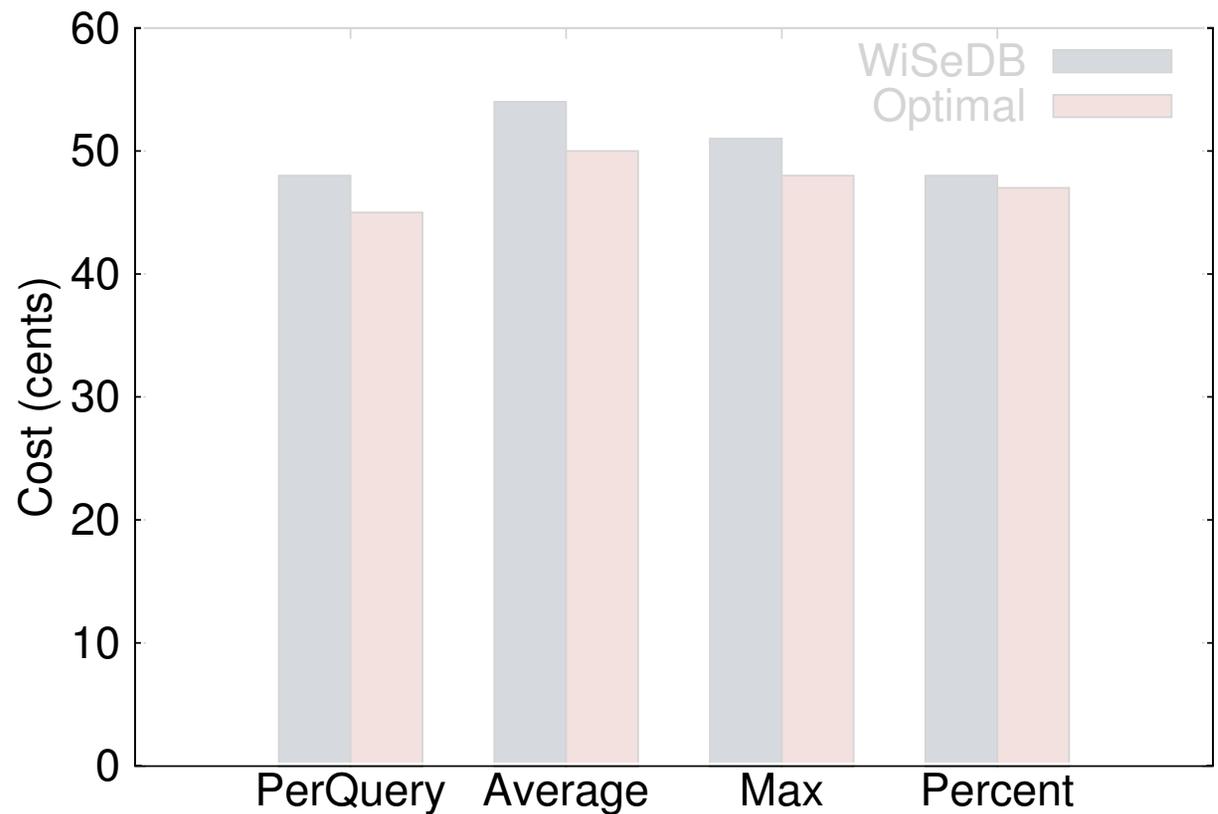
Experimental Setup

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max latency $\leq x$ secs
(longest query in the workload)

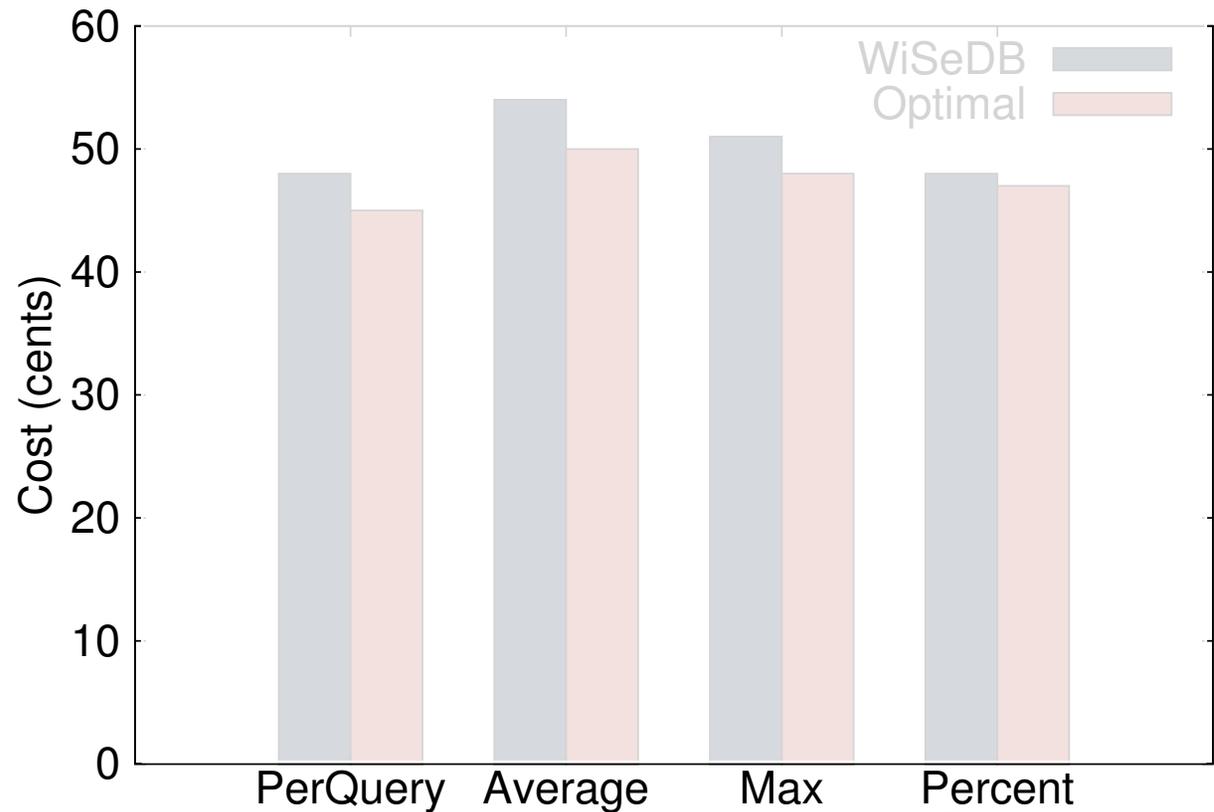
Experimental Setup

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3000 samples

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18 queries/sample



execution time of 90% of queries
in the workload $\leq x$ secs

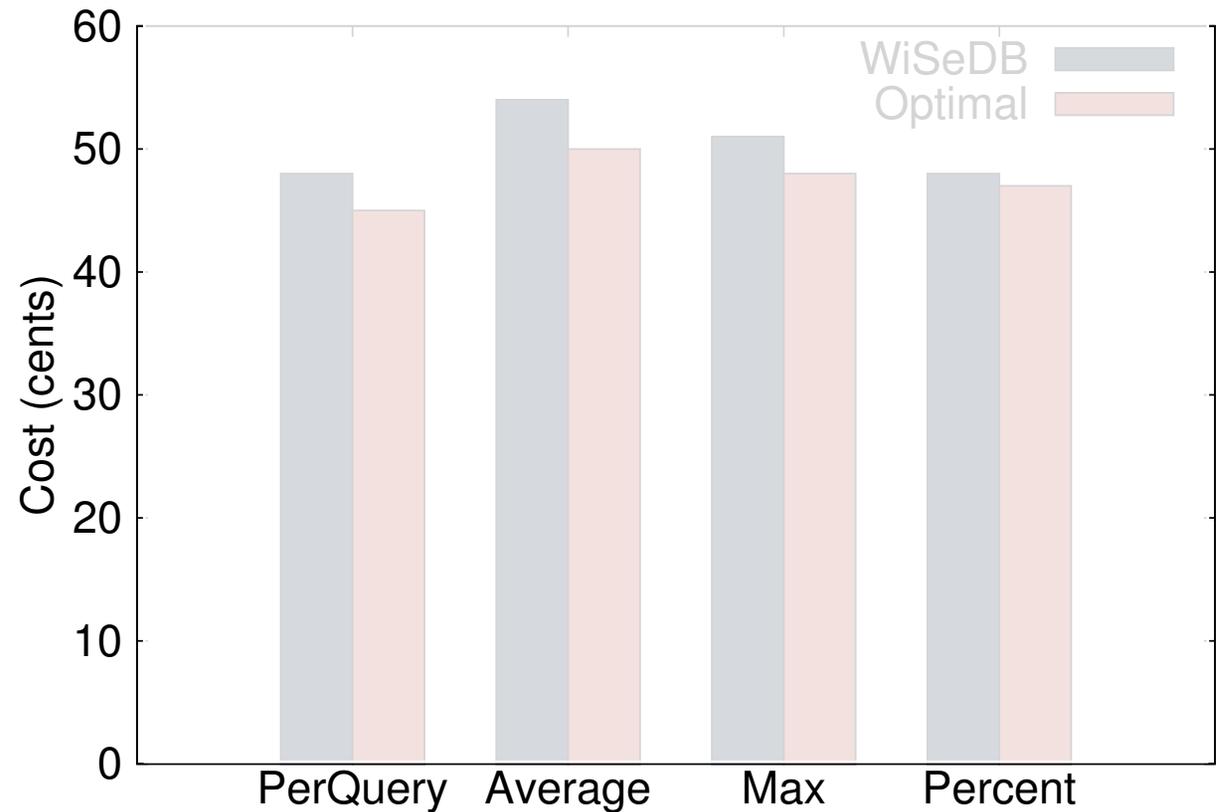
Experimental Setup

Training Data

3000 samples
10 TPC-H templates
18 queries/sample

Testing Data

10 TPC-H templates
varied queries/workload



Experimental Setup

Training Data

3000 samples
10 TPC-H templates
18 queries/sample

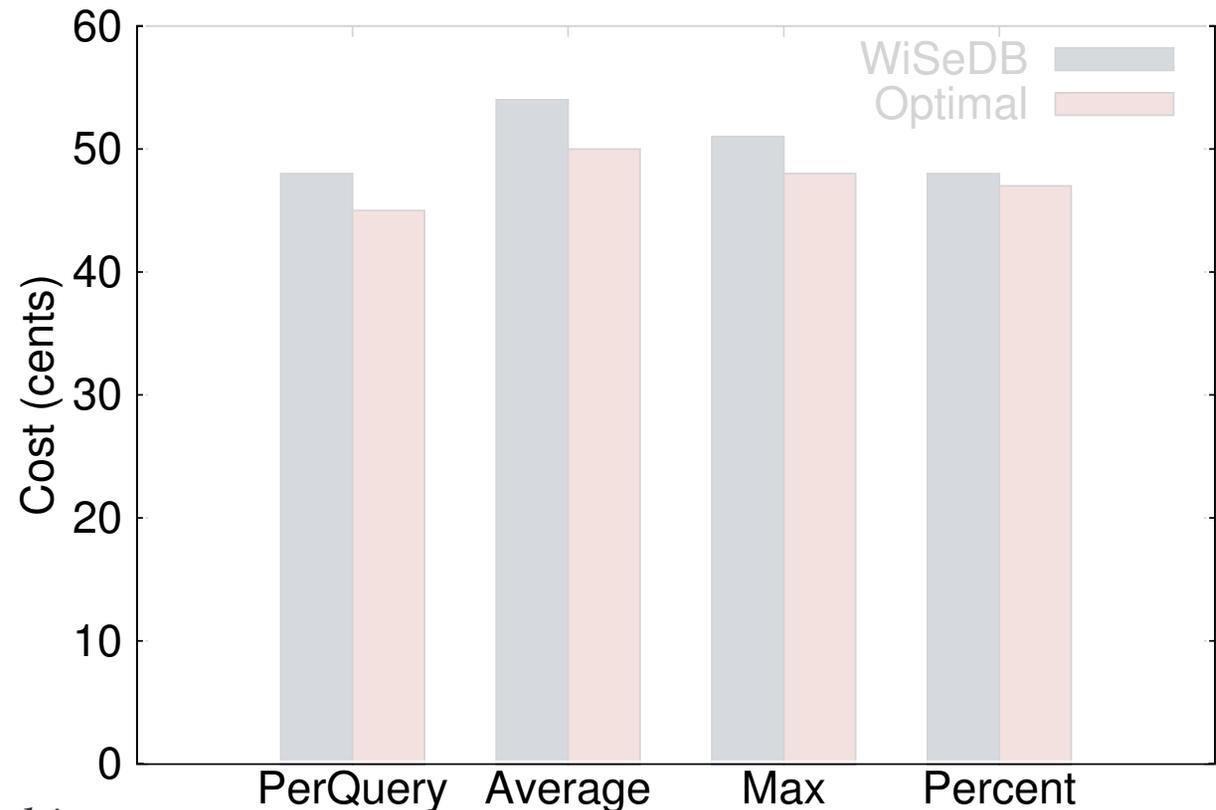
Testing Data

10 TPC-H templates
varied queries/workload

cost: resource utilization + penalties

AWS Cloud

fees penalty \$0.01/sec of violation



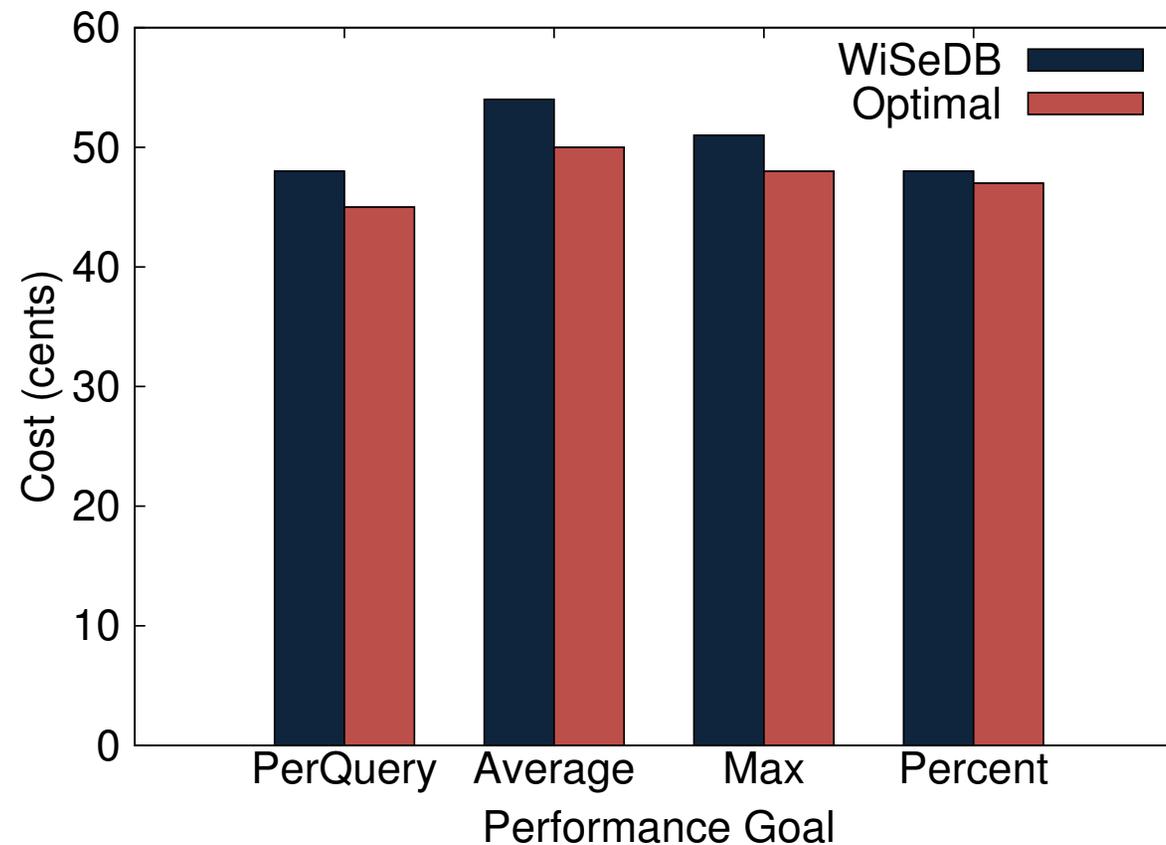
Effectiveness (small workloads)

Training Data

3000 samples
10 TPC-H templates
18 queries/sample

Testing Data

10 TPC-H templates
30 queries/workload
Optimal: Brute force



WiSeDB models are within 8% of the minimum cost solution

Effectiveness (large workloads)

Training Data

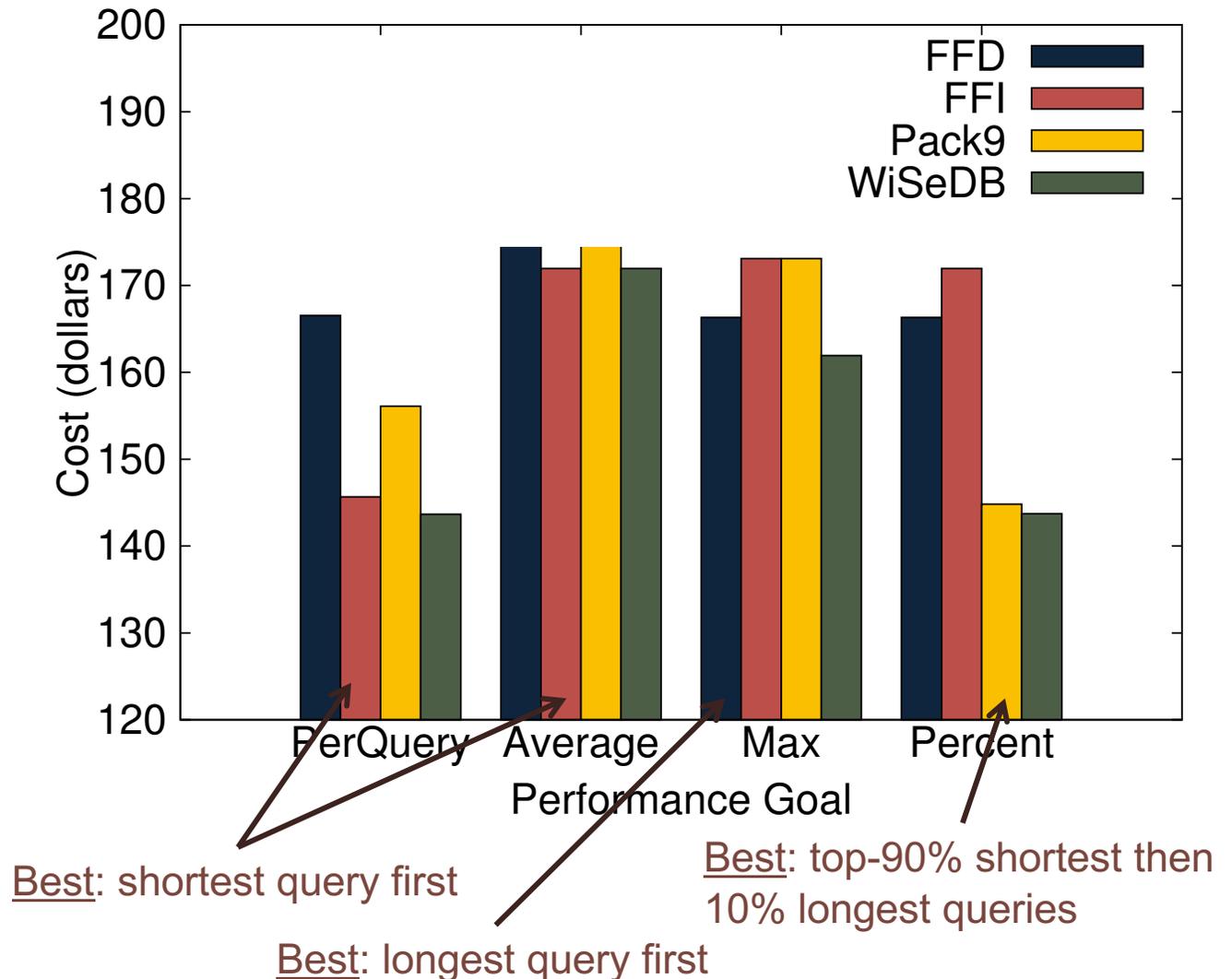
3000 samples
10 TPC-H templates
18 queries/sample

Testing Data

10 TPC-H templates
5000 queries/workload

One heuristic cannot fit all

WiSeDB learns the right heuristic



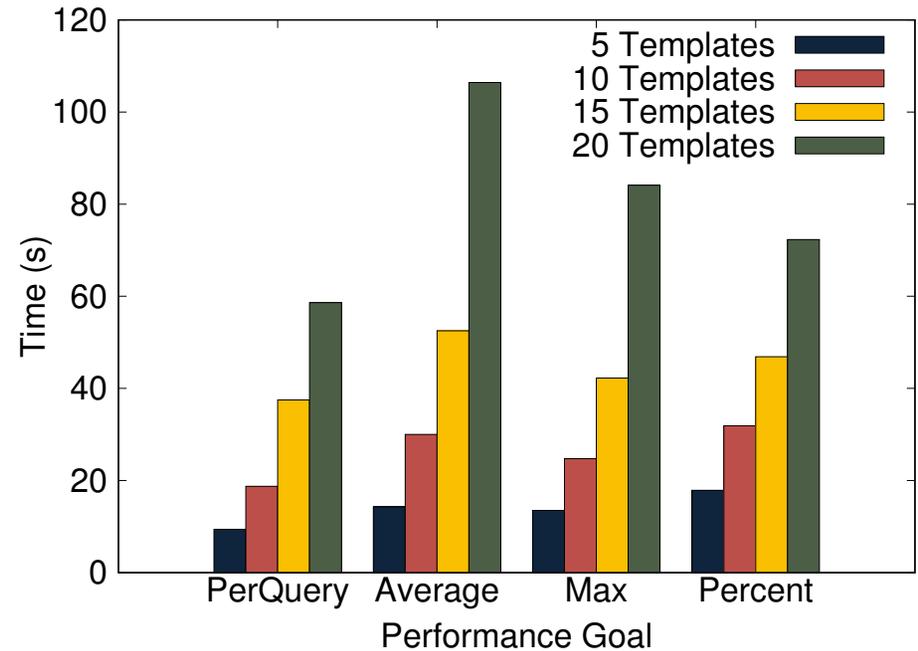
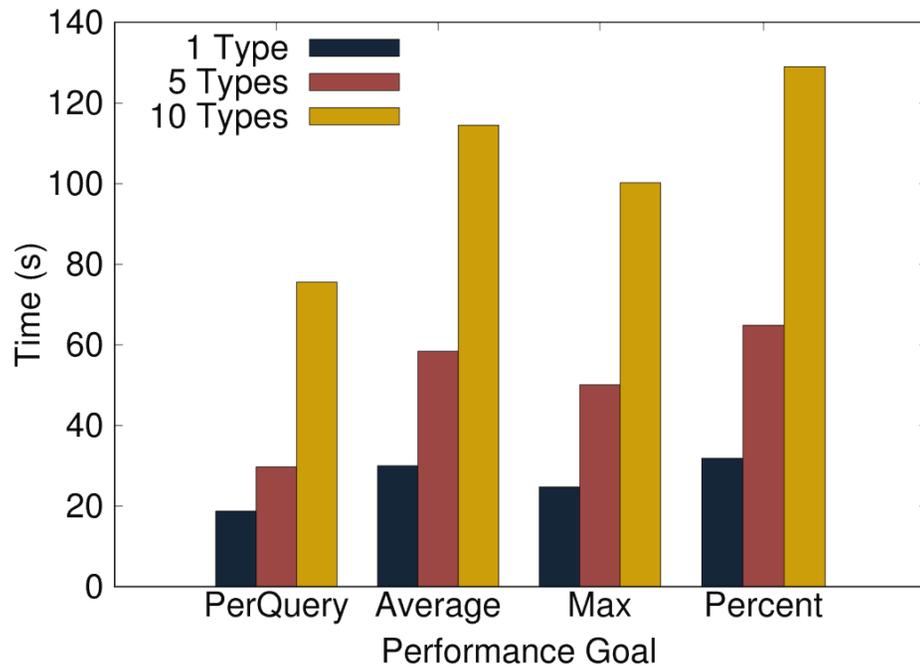
Training Overhead

Training Data

3000 samples

10 TPC-H templates

18 queries/sample



Offline learning overhead
20sec – 120 sec

Beyond Batch Scheduling

- **Efficient performance vs cost trade off exploration**
 - Recommend strategies with stricter/looser performance goals
 - Reuse original training set to generate **quickly** alternative models
 - Best-first heuristic reduces search time (dominant training factor)
 - Training overhead improvement by **96-98%**
- **Online scheduling (query at a time)**
 - Challenge: arrival times are unknown and hence not modeled
 - Generate a new model upon arrival of new query: too expensive
 - Optimization 1: Adapt previous model to reduce training overhead
 - Optimization 2: Reuse past models, when feasible

Offline Learning



Advantages

- ❑ Provides insight on complex decisions
- ❑ Learns custom strategies per application
- ❑ Explores performance vs cost trade-offs

Data Management Application

(Offline) Training

Model
Generator

Strategy
Recommendations

(Online) Resource & Workload Management

Strategy
Generator



Offline Learning



Limitations

- ❑ Static decision models
- ❑ Batch scheduling
- ❑ Performance model

Data Management Application

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Outline

Motivation

Offline Learning

Online Learning

Conclusions

- Explicit vs Implicit Modeling
- Reinforcement Learning

Releasing Cloud Databases from the Chains of Predictions Models.
Ryan Marcus, Olga Papaemmanouil, **CIDR 2017**

(Explicit) Performance Prediction

- ❑ DBMS-related challenges
 - ❑ isolated vs. concurrent query execution
 - ❑ low accuracy for new query types (“templates”)
 - ❑ extensive off-line training
 - ❑ **state-of-the-art: 15-20% prediction error***
- ❑ Cloud-related challenges
 - ❑ “noisy neighbors”
 - ❑ numerous resource configurations
 - ❑ predictions errors accumulation

* *Contender: A Resource Modeling Approach for Concurrent Query Performance Prediction*, Jenny Duggan, Olga Papaemmanouil, Ugur Cetintemel, Eli Upfal, **EDBT 2015**

* *Performance Prediction for Concurrent Database Workloads*, Jennie Rogers, Ugur Cetintemel, Olga Papaemmanouil, Eli Upfal, **SIGMOD 2011**

WiSeDB: Implicit Performance Modeling

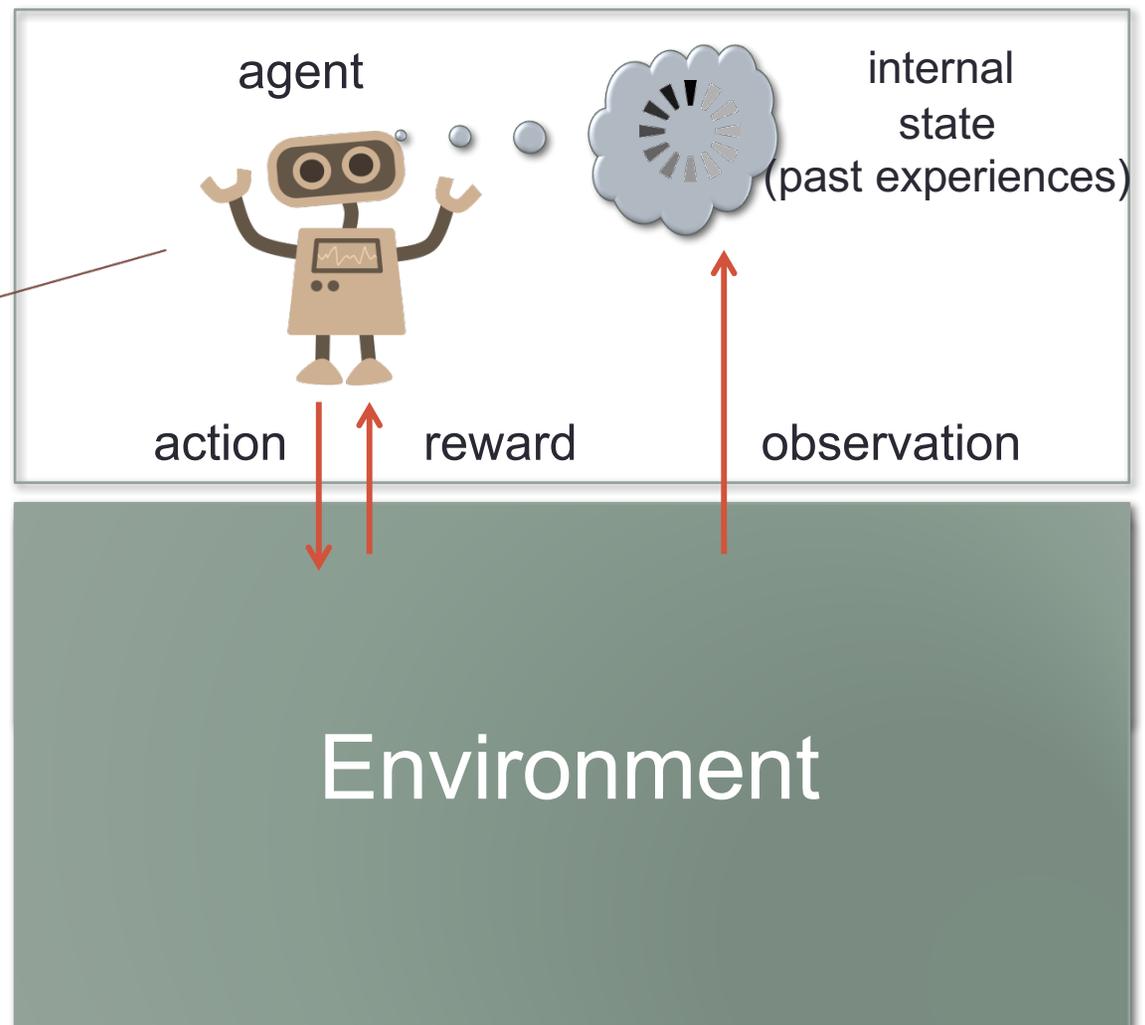
- ❑ **Explicit performance models are NOT necessary for:**
 - ❑ monetary cost management
 - ❑ resource & workload management
 - ❑ offer performance SLA and **keep penalties low**

- ❑ Implicitly model query latency
 - ❑ predict *monetary cost (& violation penalties)*
- ❑ Online training for dynamic environments
 - ❑ Automatic scaling & workload distribution

Wish List #2

Reinforcement Learning

- ❑ Continuous learning
- ❑ Explicit reward modeling
- ❑ Action selection
 - ❑ maximize reward



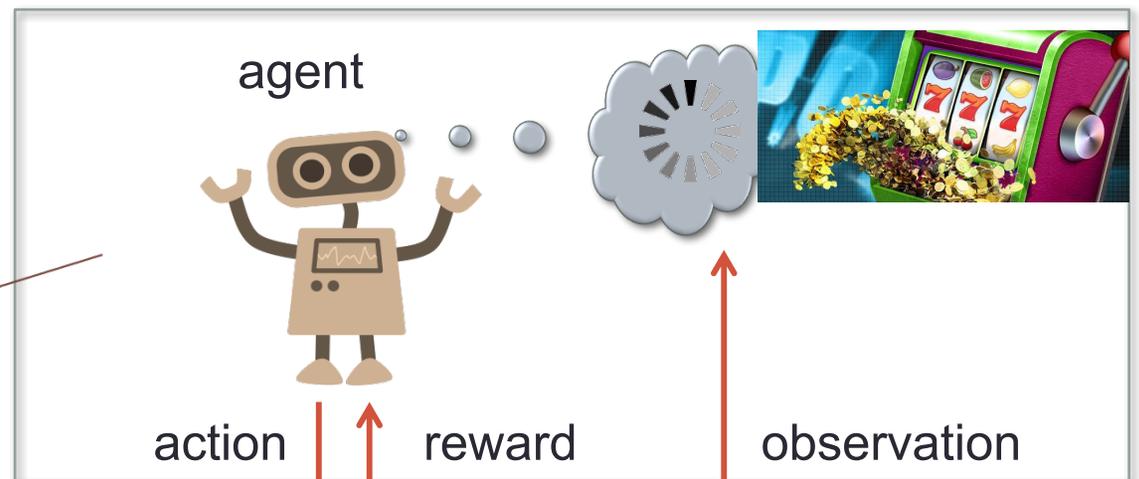
CMABs

(Contextual Multi-Armed Bandits)

Contextual Multi-Armed Bandit Problem

Armed Bandit = Slot Machine

*Which slot machine to play (**action**) so that you walk out with the most \$\$\$ (**reward**)?*



CMABs in WiSeDB

(Contextual Multi-Armed Bandits)

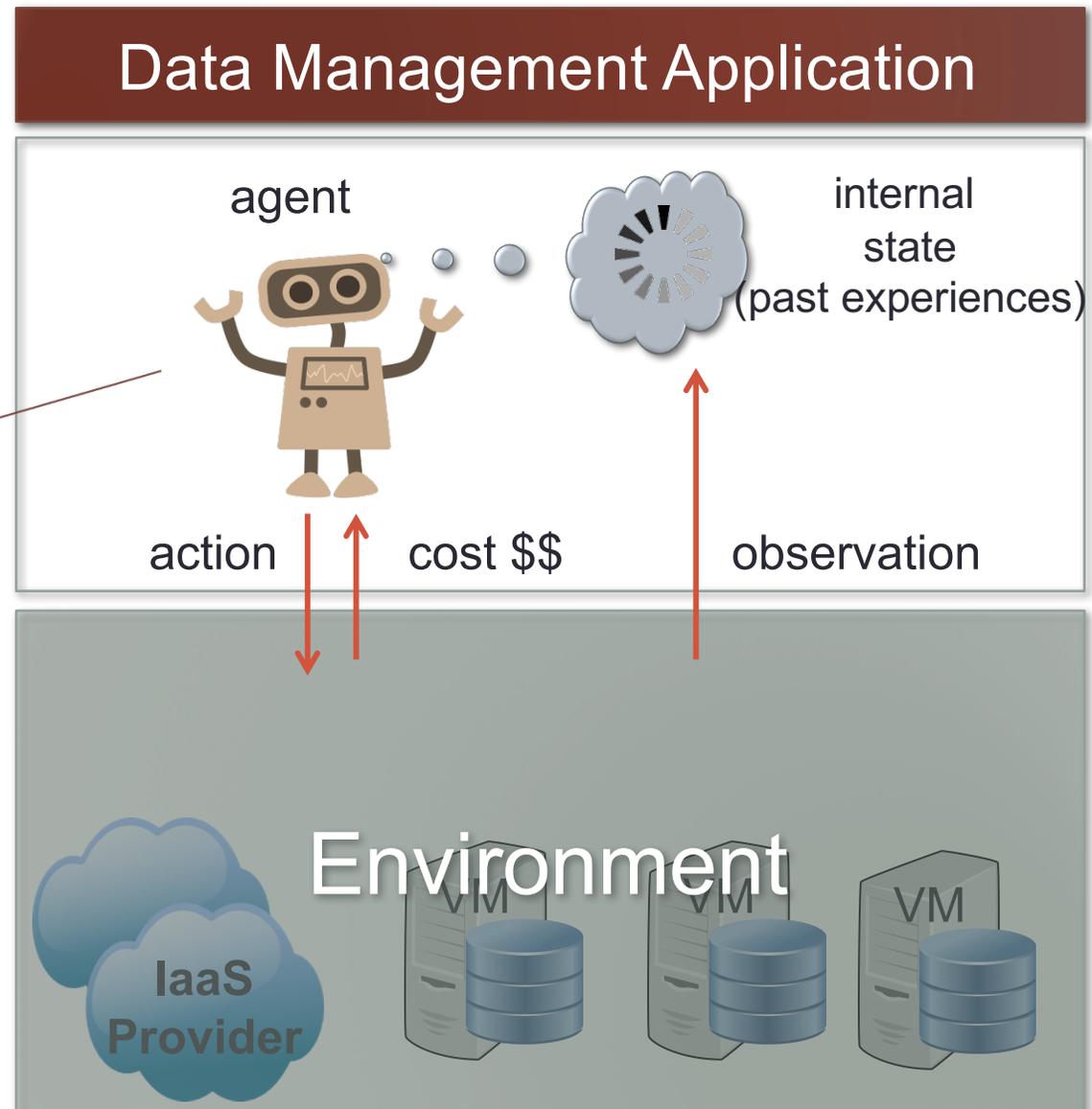


Data Management Application

Contextual Multi-Armed Bandit Problem

Slot Machine = Virtual Machine

*Which machine to use (new/old) (**action**) so that you execute the incoming query with minimum cost \$\$ (**cost**)?*



CMABs in WiSeDB

(Contextual Multi-Armed Bandits)



Action (per VM)

- Accept
- Pass to next /new VM
- Down one VM tier

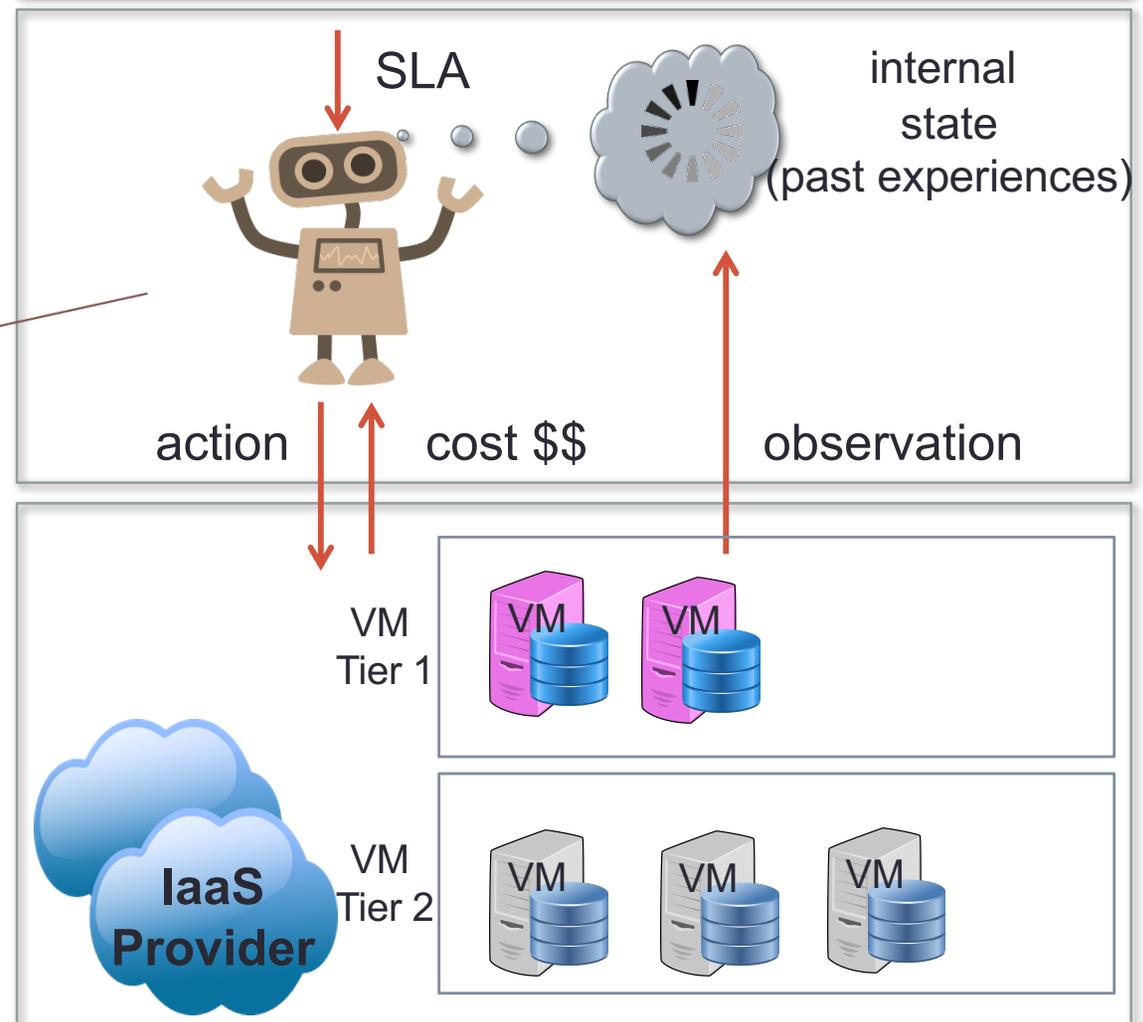
Reward

- \$\$ cost: processing & SLA violation penalties

Observation

- environment context (query, VM)
- action
- \$\$ cost

Data Management Application



CMABs in WiSeDB

(Contextual Multi-Armed Bandits)



Action (per VM)

- Accept
- Pass to next /new VM
- Down one VM type

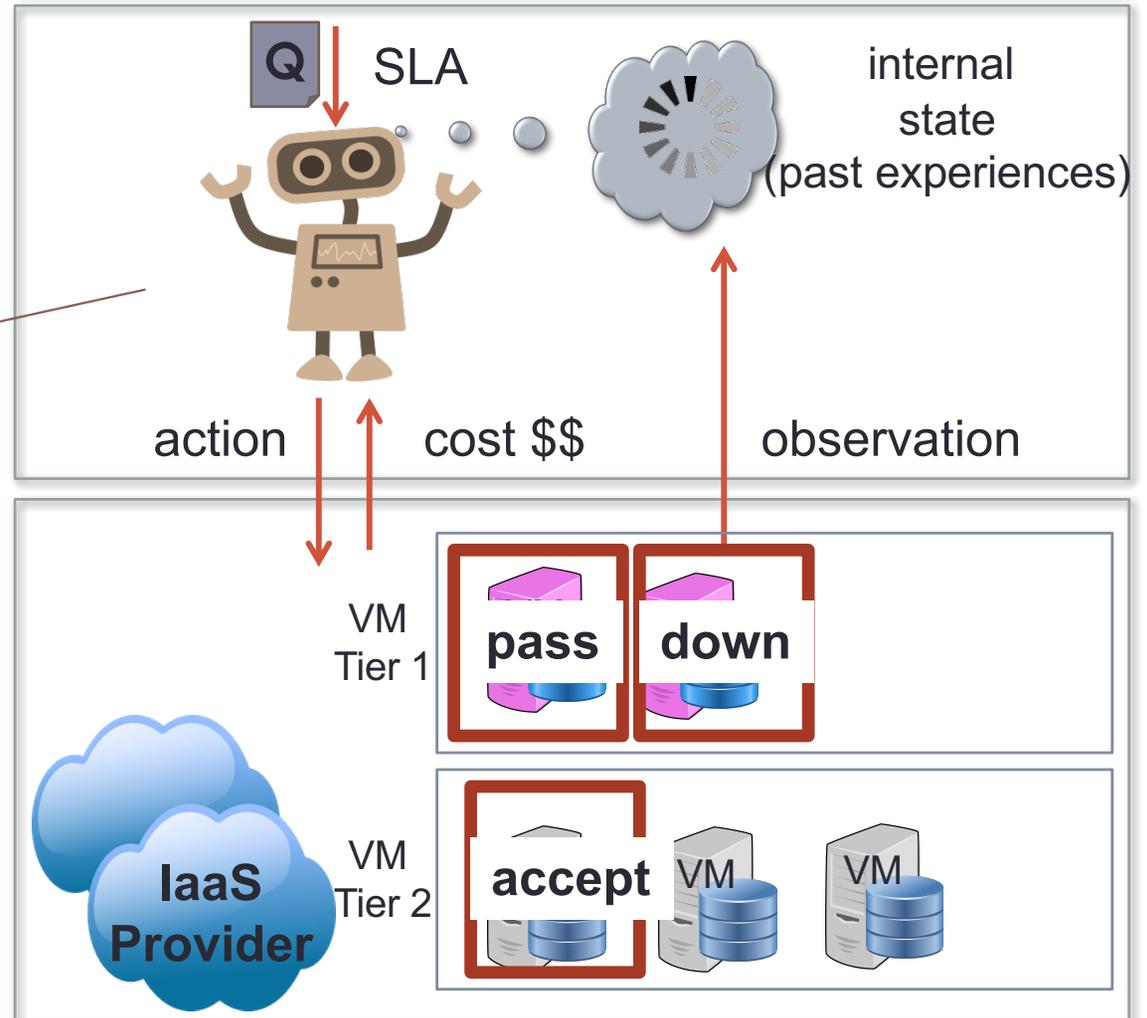
Reward

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Data Management Application



CMABs in WiSeDB

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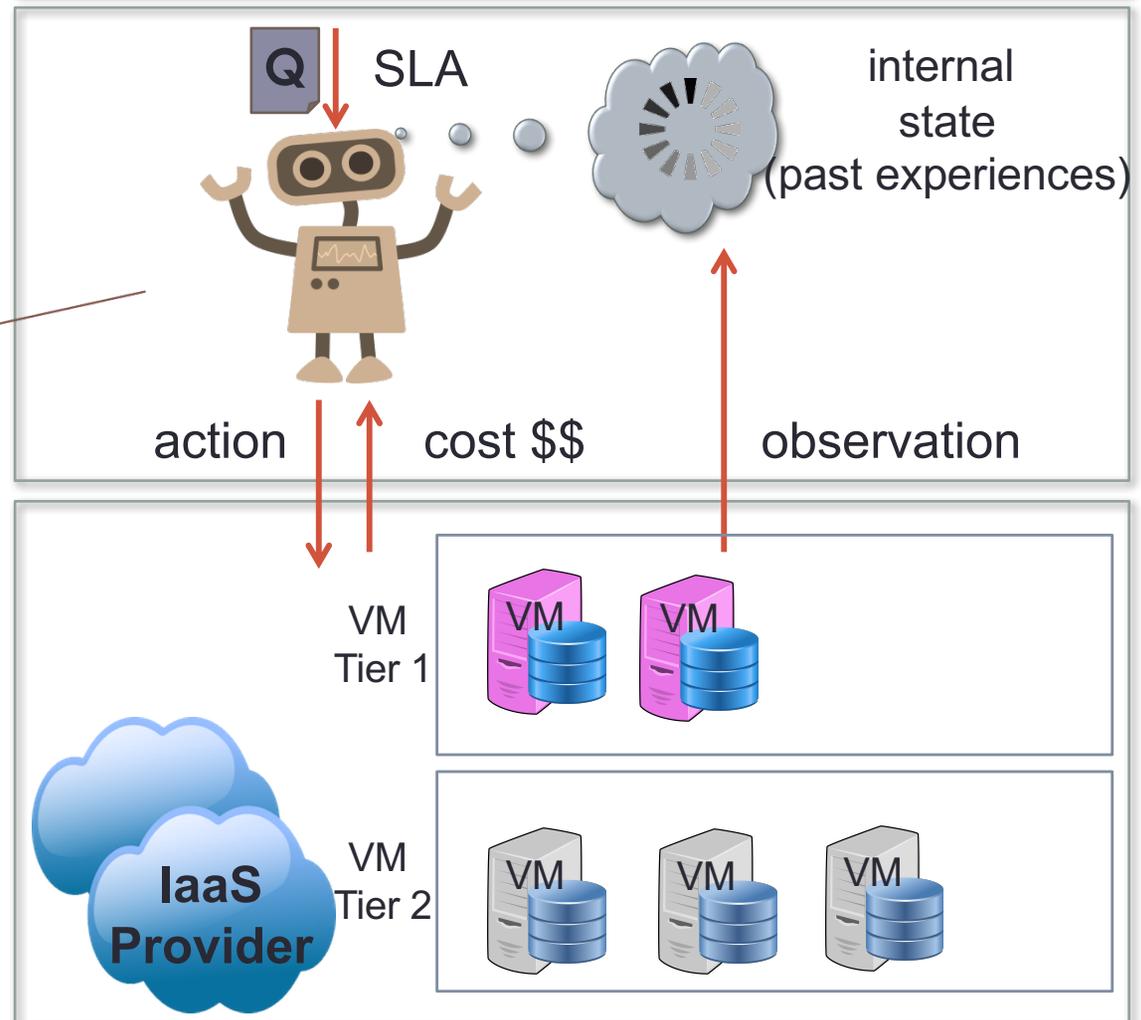
Reward

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Data Management Application



CMABs in WiSeDB

(Contextual Multi-Armed Bandits)



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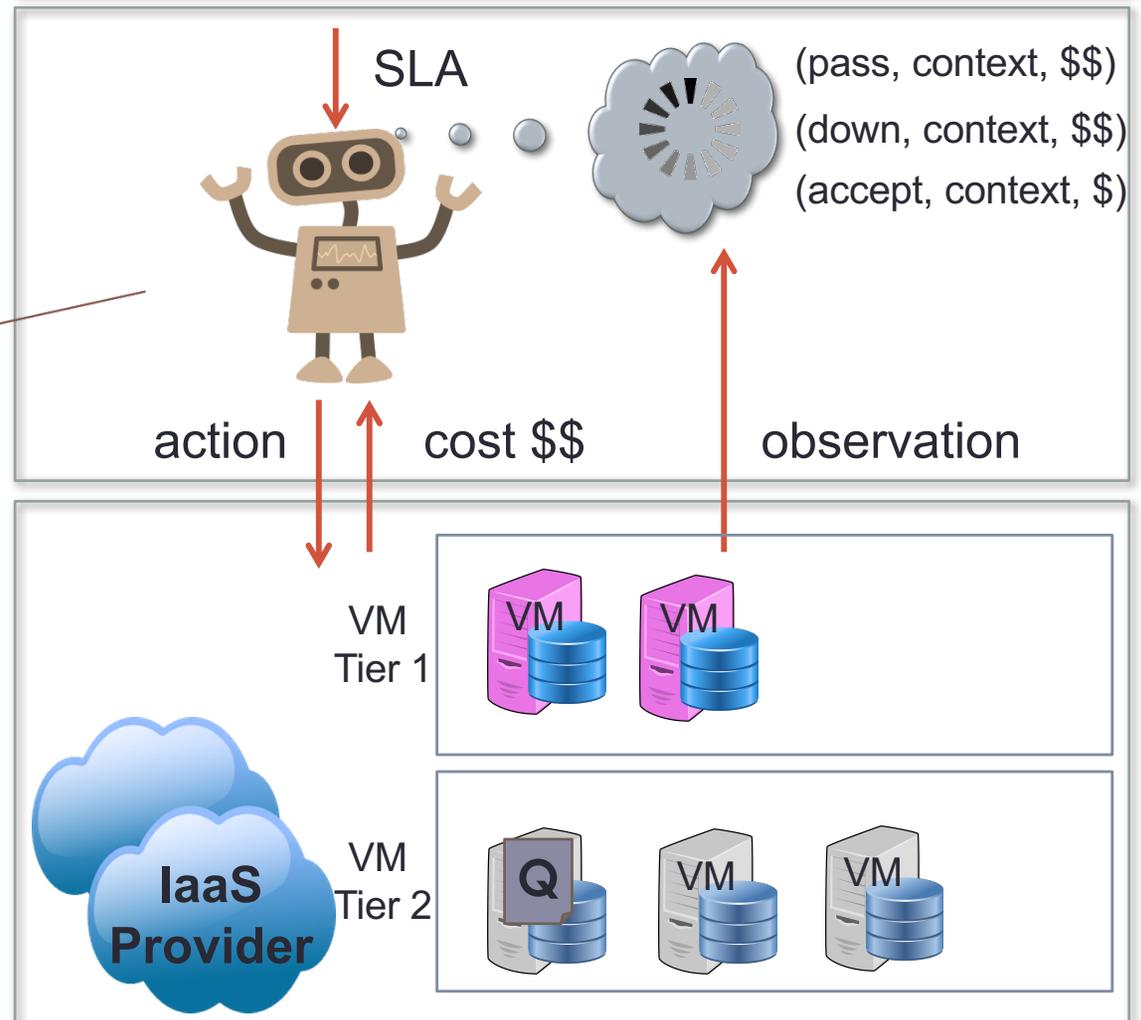
Reward

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Observation

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Data Management Application



CMABs in WiSeDB

(Contextual Multi-Armed Bandits)



Action (per VM)

- Accept
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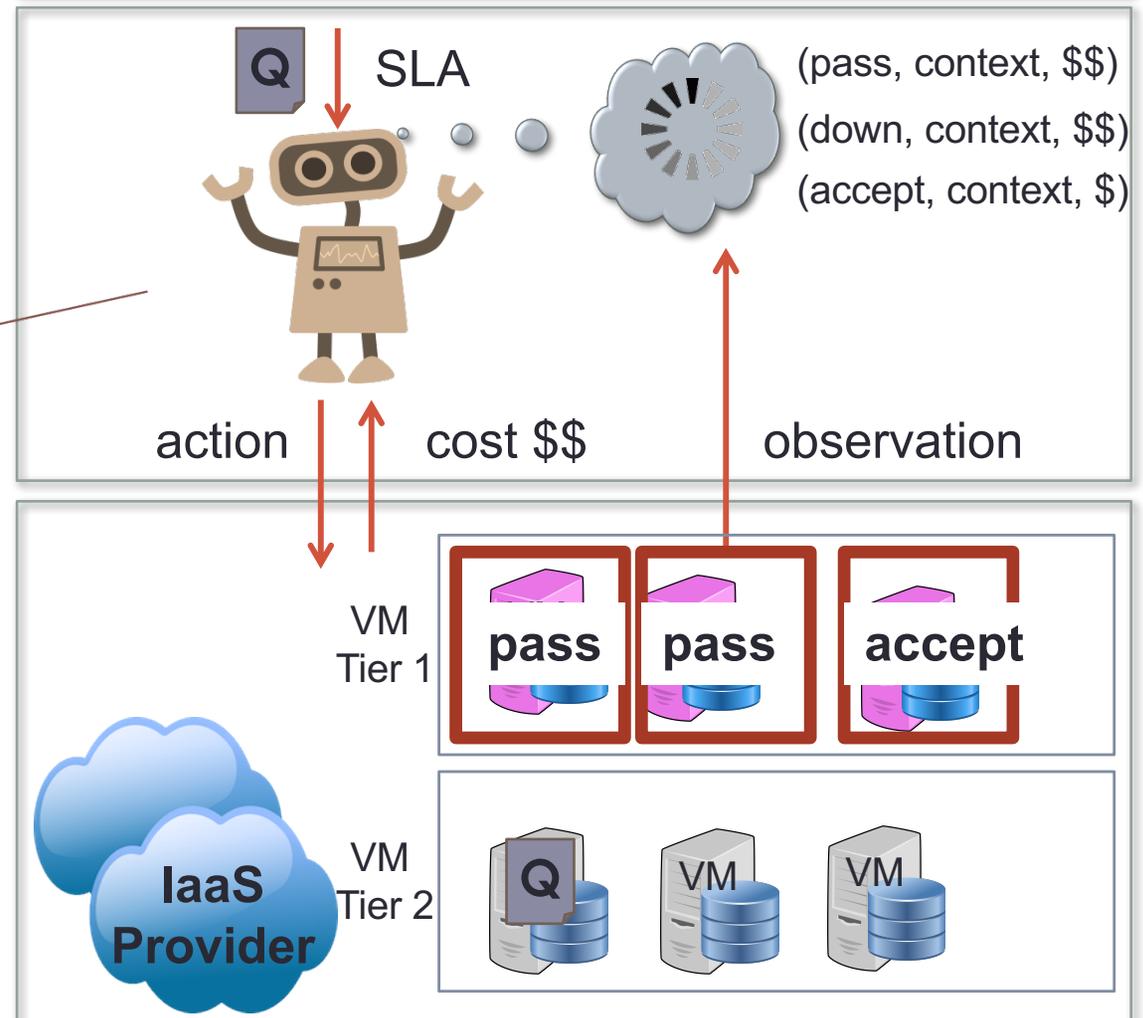
Reward

- \$\$ cost: processing & SLA violation penalties

Observation

- environment context (query, VM)
- action
- \$\$ cost

Data Management Application



Online Learning

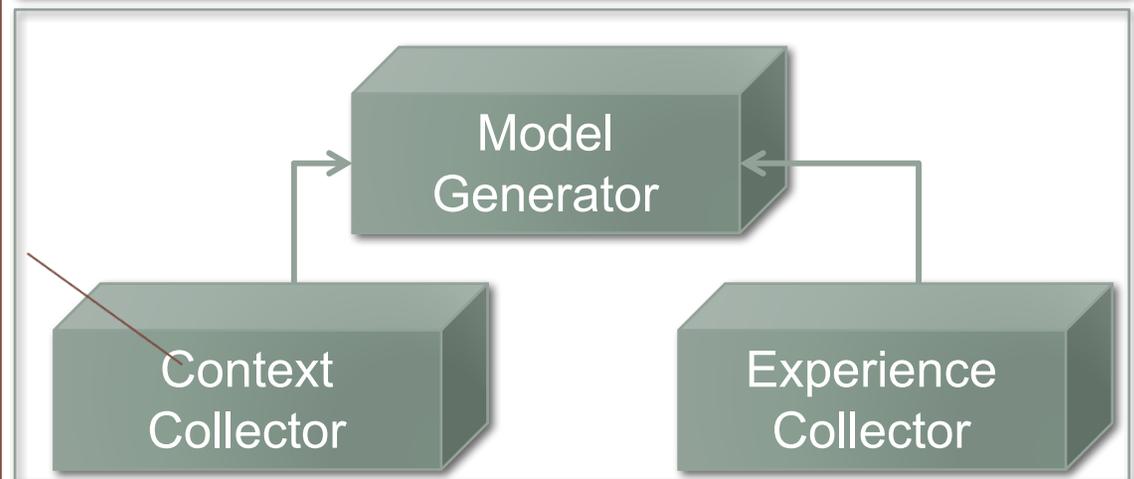


Context Features

- VM context**
 - memory, I/O rate
 - #queries in queue

- Query context**
 - tables used by current query
 - tables used by old query
 - # table scans
 - # joins
 - # spill joins
 - cache reads in the plan

Data Management Application



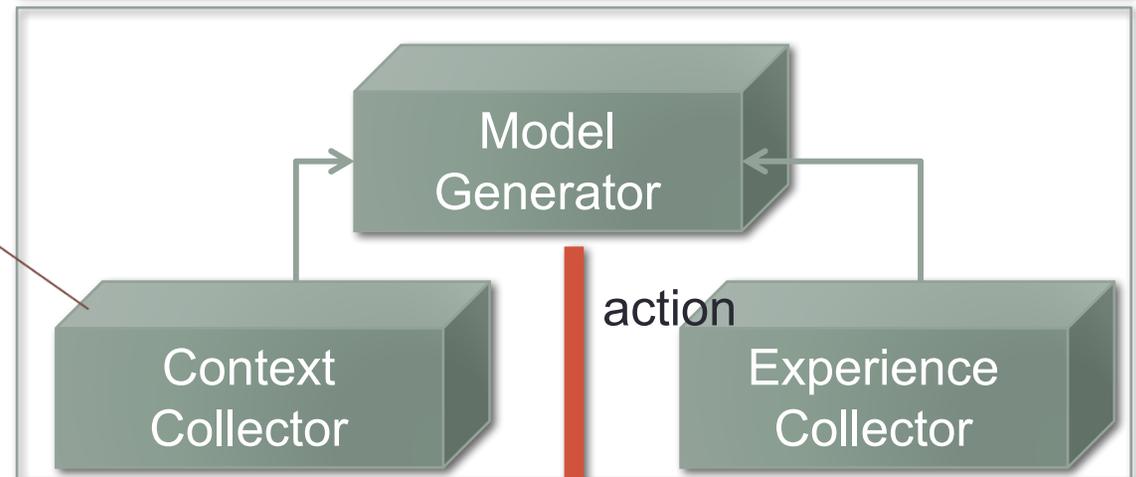
Online Learning



Action Selection

- ❑ **Explore** opportunities
 - ❑ gather information
- ❑ **Exploit** “safe” actions
 - ❑ make best decision given current information

Data Management Application



Probabilistic Action Selection

- ❑ Select action according to probability of being the best
- ❑ Past observations (action, context, cost) $D = \{(x_i, a_i, c_i)\}$
 - ❑ modeled by likelihood function over cost $c : P(c | \alpha, x, \theta)$

❑ **θ : parameters of likelihood function: splits of a regression tree**

❑ *if (#joins in the query = 1) and (queries in the queue = 3) => cost = \$\$*

- ❑ Posterior distribution of θ (Bayes rule)

$$P(\theta | D) \propto \prod P(c_i | a_i, x_i, \theta) P(\theta)$$

❑ $P(\theta)$: prior distribution of parameters θ

perfect decision
tree is unknown



- ❑ Choose action α' to minimize cost for perfect model θ^*

$$\min_{\alpha'} E(c | \alpha', x, \theta^*)]$$

Probabilistic Action Selection

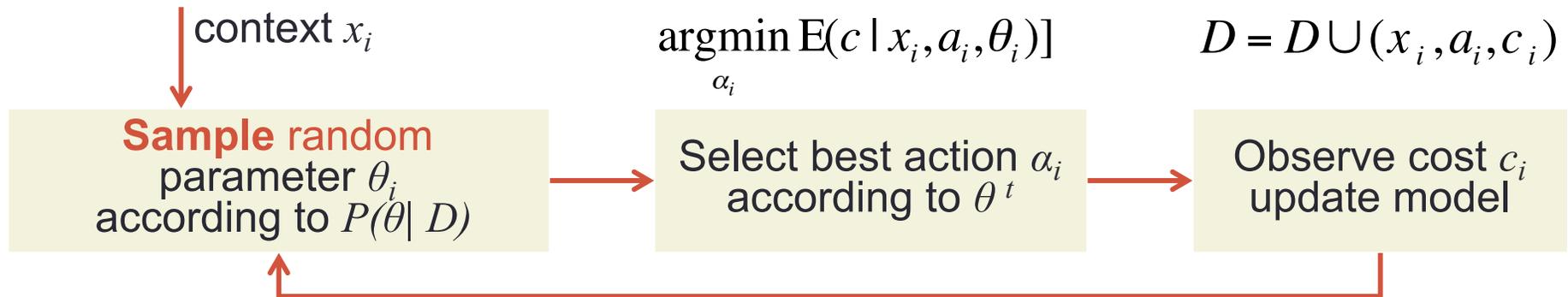
- ❑ Exploitation: pick action based on mean of posterior $P(\theta|D)$

$$\min_{a'} E(c | a', x) = \int E(c | a', x, \theta) P(\theta | D) d\theta$$

- ❑ Exploration: pick a random action
- ❑ Thompson Sampling: balance exploration/exploitation

Select random action according to probability that it is the best

WiSeDB Action Selection



**Select a random training set,
generate the regression tree and
pick best action according to it**

Update the experience set

Create new model

Effectiveness

Training Data

30 query sequence

22 TPC-H templates

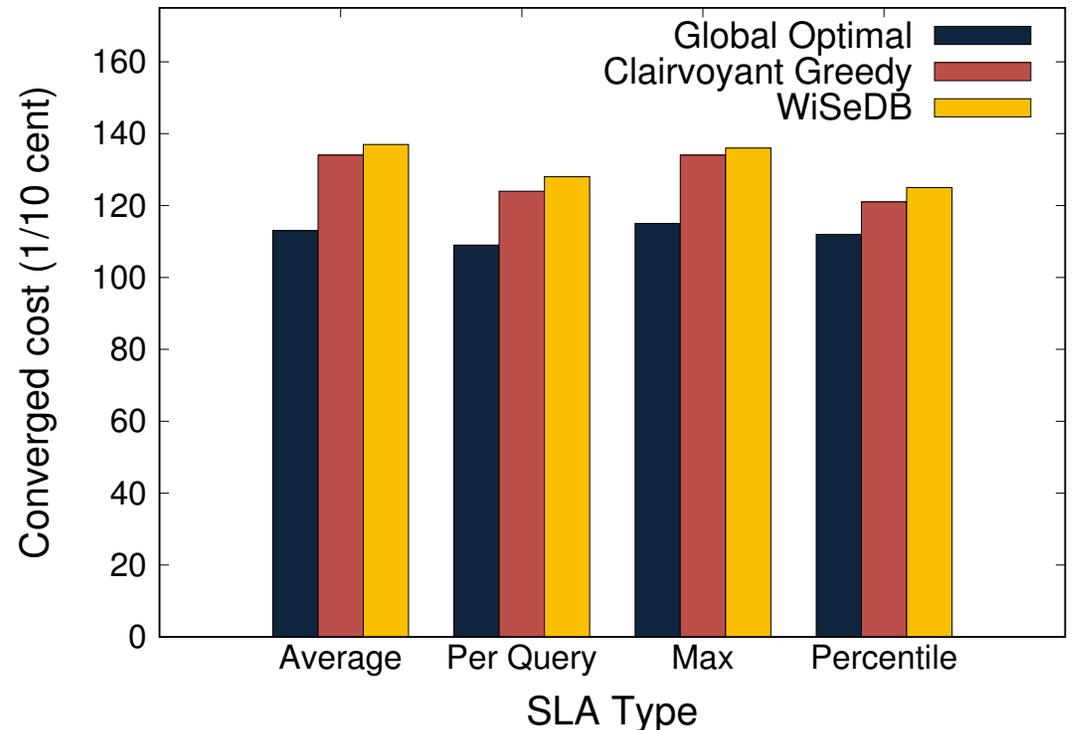
repeat until convergence

Optimal: brute force (NP-hard)

Clairvoyant: perfect cost model

Amazon AWS

t2.large, t2.medium, t2.small



WiSeDB models can perform at the same cost as a perfect cost model

Effectiveness (concurrency)

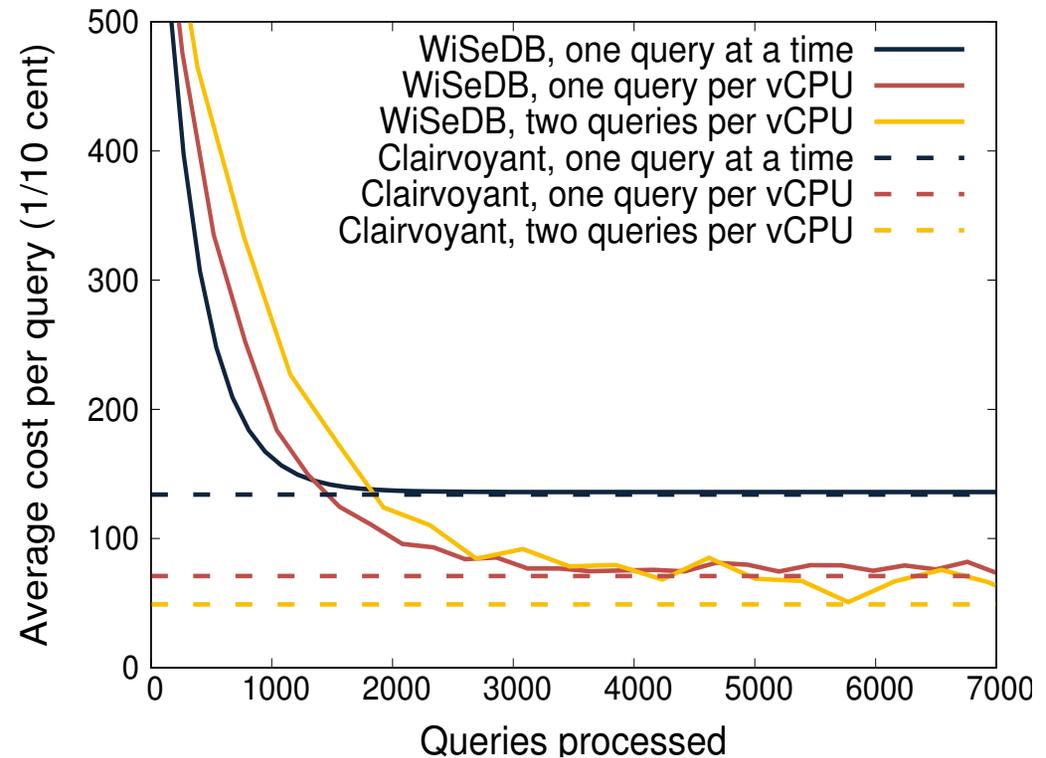
Training Data

22 TPC-H templates
900 queries/hour
Poison distribution

Clairvoyant: perfect cost model

One query/vCPU: 1-2 queries

Two queries/vCPU: 2-4 queries



WiSeDB models handles concurrency levels with no pre-training or tuning

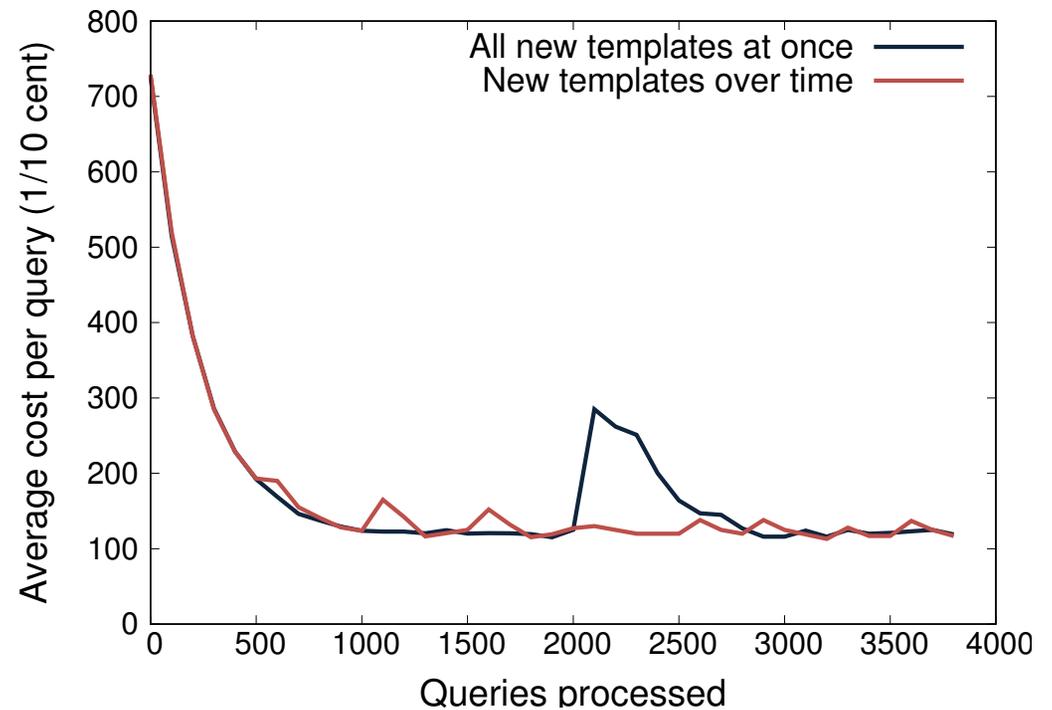
Adaptivity

Training Data

13 TPC-H templates
900 queries/hour
Poison distribution
Max SLO

all new at once: 7 new templates
every 2000 queries (after
convergence)

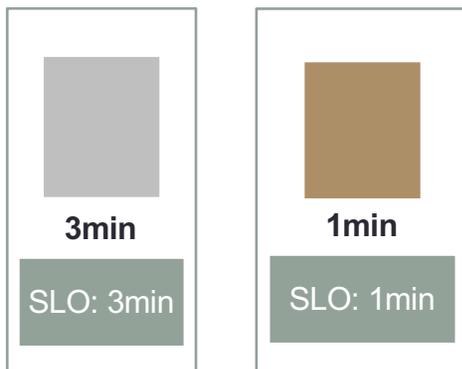
new over time: 1 new template
every 500 queries



WiSeDB models quickly adapt to new unseen before templates

Next Steps: Prediction-free Batch Scheduling

- ❑ Train once, use “**forever**”?
 - ❑ obsolescence detection and correction
- ❑ SVMs: Support Vector Machines
 - ❑ detect decision boundaries based on cost, SLO slack, SLA violation risk



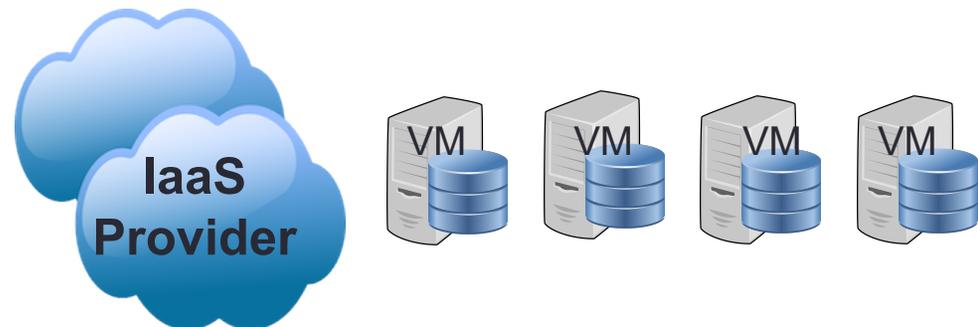
Data Management Application

Cost Management

SLA Management

Resource Provisioning

Workload Scheduling



Next Steps: End-to-End Online Learning

- ❑ Query Scheduling
 - ❑ query ordering actions
- ❑ Shut-down strategy
 - ❑ hill-climbing learning
- ❑ Training overhead
 - ❑ search space reduction
 - ❑ warm bootstrapping

Data Management Application

Cost Management

SLA Management

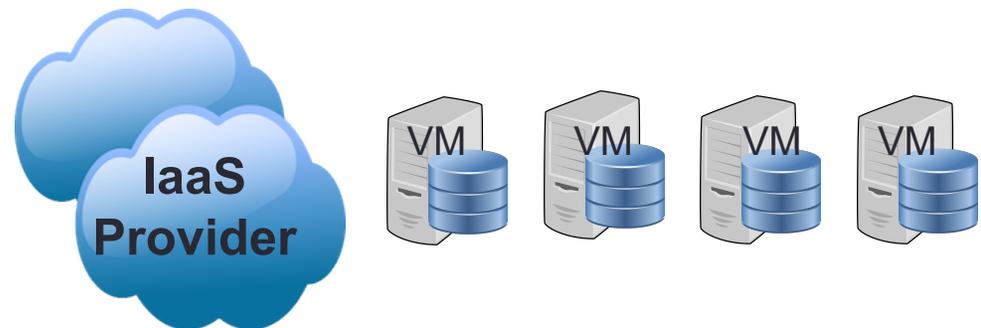
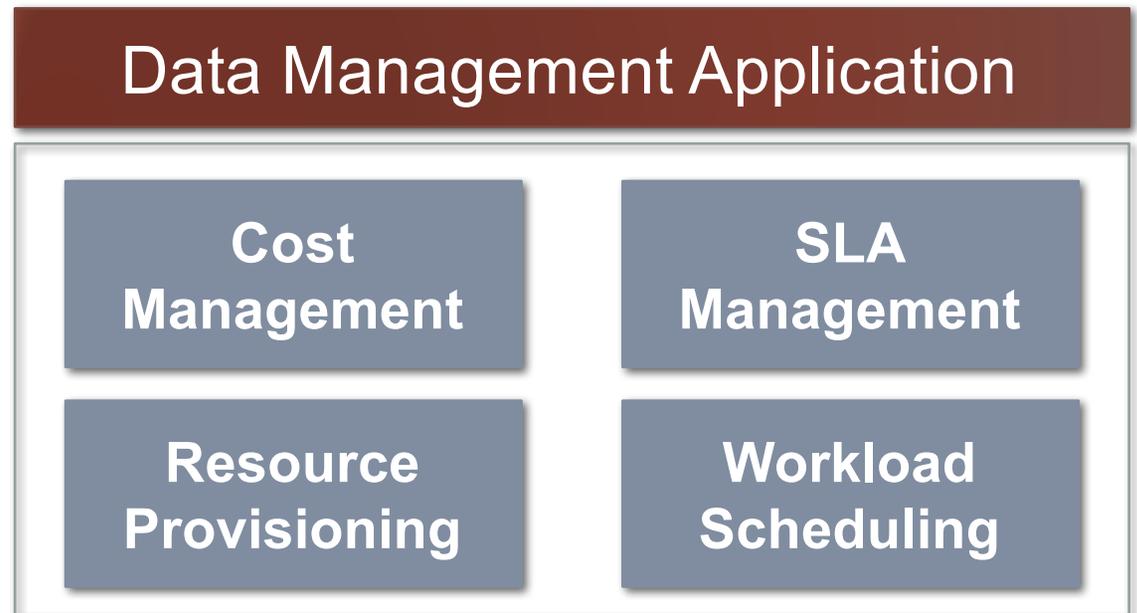
Resource Provisioning

Workload Scheduling



Next Steps: Learning-based Pricing

- ❑ Resource consumption & SLA pricing
- ❑ Predicted cost == minimum price
 - ❑ no SLA violation fees
- ❑ System & economics interplay
 - ❑ fairness & competition affects system design
 - ❑ “learn” the pricing scheme & system decisions that offers pricing fairness



Conclusions

- ❑ Cost and performance management for IaaS-deployed data managements apps are becoming more complex
 - ❑ human ability to derive insight remains the same
- ❑ WiSeDB demonstrates how **ML techniques can**
 - ❑ **offer insight** on the complex interplay of cost vs performance
 - ❑ **discover** customized solutions for app-specific SLAs
 - ❑ **automate** complex application management decisions
 - ❑ **adapt** to workload and resource configurations
 - ❑ **build** systems that perform beyond unaided human heuristics

Our Database Group



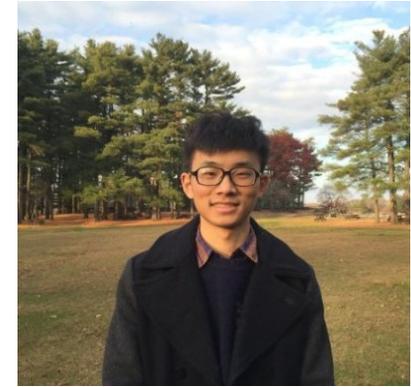
Ryan Marcus

Cloud Databases
Machine Learning



Kyriaki Dimitriadou

Interactive Data Exploration
Machine Learning



Zhan Li

Benchmarking Optimizers
Statistical Analysis

THANK YOU

Questions?